

Account Number: Q [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
May 01, 2003 - May 31, 2003

Description Cusip	Counter Amount	Counter Currency	Counter Amount	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD	
Foreign Exchange continued									
CHF PUT USD CALL FX EUROPEAN STYLE OPTION OCT 06, 2003 @ 1.42 XCHFPA-DN-Z	CHF	- 6,975,000	USD	- 4,911,971.83	USD	- 91,092.00	- 91,092.00	- 14,205.08	76,886.92
EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 06, 2003 @ 1.04 XEURPA-HZ-Z	EUR	- 5,000,000	USD	- 5,200,000.00	USD	- 92,292.00	- 92,292.00	- 4,658.40	87,633.60
GBP CALL USD PUT FX EUROPEAN STYLE OPTION DEC 11, 2003 @ 1.575 XGBPCA-HA-Z	GBP	- 5,000,000	USD	- 7,875,000.00	USD	- 136,238.00	- 136,238.00	- 317,650.10	- 181,412.10
NOK PUT USD CALL FX EUROPEAN STYLE OPTION JUL 14, 2003 @ 7.33 XNOKPA-DS-Z	NOK	- 73,300,000	USD	- 10,000,000.00	USD	- 227,000.00	- 227,000.00	- 2,879.96	224,120.04
EUR PUT GBP CALL FX EUROPEAN STYLE OPTION JUN 13, 2003 @ .68 XEURPA-IB-Z	EUR	40,000,000	GBP	27,200,000.00	USD	272,664.00	272,664.00	252.80	- 272,411.20
P NOK CALL USD PUT FX EUROPEAN STYLE OPTION DEC 11, 2003 @ 7.15 XNOKCA-BW-Z	NOK	- 53,785,066.25	USD	- 7,522,386.89	USD	- 123,367.21	- 123,367.21	- 473,996.66	- 350,629.45
EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 16, 2003 @ 1. XEURPA-ID-Z	EUR	50,000,000	USD	50,000,000.00	USD	300,000.00	300,000.00	11,827.00	- 288,173.00