

Account Number: C [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
June 01, 2003 - June 30, 2003

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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 CALL USD PUT FX EUROPEAN STYLE OPTION DEC 11, 2003 @ 1.2 XCHFCA-CR-Z	12,000,000	USD	10,000,000.00	USD	106,200.00	106,200.00	28,577.28	- 77,622.72
CHF CALL USD PUT FX EUROPEAN STYLE OPTION MAR 15, 2004 @ 1.15 XCHFCA-CX-Z	80,500,000	USD	70,000,000.00	USD	543,848.00	543,848.00	192,538.29	- 351,309.71
CHF PUT USD CALL FX EUROPEAN STYLE OPTION SEP 16, 2003 @ 1.38 XCHFPA-DB-Z	- 16,560,000	USD	- 12,000,000.00	USD	- 281,032.00	- 281,032.00	- 80,574.34	200,457.66
CHF CALL USD PUT FX EUROPEAN STYLE OPTION MAR 16, 2004 @ 1.175 XCHFCA-DC-Z	58,750,000	USD	50,000,000.00	USD	420,690.00	420,690.00	211,632.19	- 209,057.81
NZD PUT USD CALL FX EUROPEAN STYLE OPTION DEC 23, 2003 @ .5515 KNOCK IN @ .5200 XNZDPA-AQ-Z	- 10,000,000	USD	- 5,515,000.00	USD	- 278,298.00	- 278,298.00	- 38,997.30	239,300.70
CHF PUT USD CALL FX EUROPEAN STYLE OPTION OCT 06, 2003 @ 1.42 XCHFPA-DN-Z	- 6,975,000	USD	- 4,911,971.83	USD	- 91,092.00	- 91,092.00	- 16,440.14	74,651.86
GBP CALL USD PUT FX EUROPEAN STYLE OPTION DEC 11, 2003 @ 1.575 XGBPCA-HA-Z	- 5,000,000	USD	- 7,875,000.00	USD	- 136,238.00	- 136,238.00	- 400,196.50	- 263,958.50