

Account Number: Q [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
June 01, 2003 - June 30, 2003

Description Cusip	Counter Amount	Counter Currency	Counter Premium Amount	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD	
Foreign Exchange continued									
NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 06, 2003 @ .56 KNOCK IN @ .53 XNZDPA-BB-Z	NZD	- 20,000,000	USD	- 11,200,000.00	USD	- 319,200.00	- 319,200.00	- 67,918.40	251,281.60
ZAR PUT USD CALL FX EUROPEAN STYLE OPTION FEB 10, 2004 @ 7.5 KNOCK OUT @ 7.03 XZARPA-AF-Z	ZAR	- 12,750,000	USD	- 1,700,000.00	USD	- 66,130.00	- 66,130.00	- 105,411.39	- 39,281.39
JPY PUT USD CALL FX EUROPEAN STYLE OPTION FEB 13, 2004 @ 116 KNOCK OUT @ 112 XJPYPA-JD-Z	JPY	-1,160,000,000	USD	- 10,000,000.00	USD	- 162,750.00	- 162,750.00	- 344,937.60	- 182,187.60
JPY PUT USD CALL FX EUROPEAN STYLE OPTION FEB 17, 2004 @ 116 KNOCK OUT @ 113 XJPYPA-JH-Z	JPY	-1,218,000,000	USD	- 10,500,000.00	USD	- 139,104.00	- 139,104.00	- 347,422.32	- 208,318.32
AUD PUT USD CALL FX EUROPEAN STYLE OPTION MAR 02, 2004 @ .65 KNOCK OUT @ .6750 XAUDPA-BK-Z	AUD	- 20,000,000	USD	- 13,000,000.00	USD	- 308,100.00	- 308,100.00	0.00	308,100.00
NOK PUT USD CALL FX EUROPEAN STYLE OPTION MAR 03, 2004 @ 6.85 KNOCK IN FX OPTION TRIGGERED @ 7.00 KNOCK OUT @ 6.65 XNOKPA-EE-Z	NOK	- 68,500,000	USD	- 10,000,000.00	USD	- 200,090.00	- 200,090.00	- 611,803.64	- 411,713.64