

Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
July 01, 2003 - July 31, 2003

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Options

Description Cusip	Counter Amount Currency	Counter Amount Currency	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD
Foreign Exchange							
HKD PUT USD CALL FX EUROPEAN STYLE OPTION SEP 23, 2004 @ 7.833 XHKDPA-AH-Z	HKD 156,660,000 USD	20,000,000.00 USD		312,280.00	312,280.00	112,948.73 07/22/03	- 199,331.27
NOK CALL USD PUT FX EUROPEAN STYLE OPTION SEP 26, 2003 @ 6.85 XNOKCA-BJ-Z	NOK 41,100,000 USD	6,000,000.00 USD		120,600.00	120,600.00	9,371.21 07/22/03	- 111,228.79
CHF CALL USD PUT FX EUROPEAN STYLE OPTION DEC 11, 2003 @ 1.2 XCHFCA-CQ-Z	CHF 12,000,000 USD	10,000,000.00 USD		107,300.00	107,300.00	15,376.68 07/22/03	- 91,923.32
CHF CALL USD PUT FX EUROPEAN STYLE OPTION DEC 11, 2003 @ 1.2 XCHFCA-CR-Z	CHF 12,000,000 USD	10,000,000.00 USD		106,200.00	106,200.00	15,376.68 07/22/03	- 90,823.32
CHF CALL USD PUT FX EUROPEAN STYLE OPTION MAR 15, 2004 @ 1.15 XCHFCA-CX-Z	CHF 80,500,000 USD	70,000,000.00 USD		543,848.00	543,848.00	122,700.52 07/22/03	- 421,147.48
CHF PUT USD CALL FX EUROPEAN STYLE OPTION SEP 16, 2003 @ 1.38 XCHFPA-DB-Z	CHF - 16,560,000 USD	- 12,000,000.00 USD		- 281,032.00	- 281,032.00	- 113,466.97 07/22/03	167,565.03