

Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
July 01, 2003 - July 31, 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 MAR 16, 2004 @ 1.175 XCHFCA-DC-Z	CHF	58,750,000	USD	50,000,000.00	USD	420,690.00	420,690.00	103,588.00	- 317,102.00
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	5,752.00	- 294,248.00
EUR CALL CHF PUT FX EUROPEAN STYLE OPTION OCT 20, 2003 @ 1.495 XEURCA-QM-Z	EUR	- 20,000,000	CHF	- 29,900,000.00	USD	- 110,023.00	- 110,023.00	- 668,701.80	- 558,678.80
NOK PUT USD CALL FX EUROPEAN STYLE OPTION OCT 24, 2003 @ 7.2 KNOCK IN @ 7.60 XNOKPA-DU-Z	NOK - 65,594,995.20		USD	- 9,110,416.00	USD	- 265,958.00	- 265,958.00	- 191,991.96	73,966.04
NOK PUT USD CALL FX EUROPEAN STYLE OPTION OCT 30, 2003 @ 7.1 KNOCK-IN @ 7.55 XNOKPA-DX-Z	NOK	- 56,800,000	USD	- 8,000,000.00	USD	- 262,200.00	- 262,200.00	- 236,278.34	25,921.66
NOK PUT USD CALL FX EUROPEAN STYLE OPTION OCT 30, 2003 @ 7.1 KNOCK-IN @ 7.55 XNOKPA-DW-Z	NOK	- 35,500,000	USD	- 5,000,000.00	USD	- 164,775.00	- 164,775.00	- 147,673.97	17,101.03