

Account Number: Q [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 Premium Amount	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD	
Foreign Exchange continued									
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	- 122,461.07 07/22/03	- 56,331.07
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	- 347,420.00 07/22/03	- 184,670.00
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	- 350,284.62 07/22/03	- 211,180.62
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	- 849,327.39 07/22/03	- 649,237.39
EUR PUT USD CALL FX EUROPEAN STYLE OPTION DEC 15, 2003 @ 1.145 XEURPA-JS-Z	EUR	- 15,000,000	USD	- 17,175,000.00	USD	- 386,438.00	- 386,438.00	- 534,121.50 07/22/03	- 147,683.50
AUD PUT USD CALL FX EUROPEAN STYLE OPTION MAR 25, 2004 @ .67 KNOCK OUT @ .68 XAUDPA-BO-Z	AUD	- 20,000,000	USD	- 13,400,000.00	USD	- 246,426.00	- 246,426.00	- 325,728.60 07/08/03	- 79,302.60