

07 | 2003

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002



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									
GBP PUT USD CALL FX EUROPEAN STYLE OPTION NOV 06, 2003 @ 1.625 KNOCK IN TRIGGERED @ 1.6150 XGBPPA-FS-Z	GBP	- 8,000,000	USD	- 13,000,000.00	USD	- 247,000.00	- 247,000.00	- 405,657.92 07/22/03	- 158,657.92
NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 03, 2003 @ .58 XNZDPA-BS-Z	NZD	- 20,000,000	USD	- 11,600,000.00	USD	- 336,400.00	- 336,400.00	- 382,792.20 07/22/03	- 46,392.20
EUR PUT USD CALL FX EUROPEAN STYLE OPTION NOV 14, 2003 @ 1.08 XEURPA-KE-Z	EUR	- 50,000,000	USD	- 54,000,000.00	USD	- 496,800.00	- 496,800.00	- 335,275.50 07/22/03	161,524.50
P AUD CALL USD PUT FX EUROPEAN STYLE OPTION JAN 29, 2004 @ .655 XAUDCA-BK-Z	AUD	15,000,000	USD	9,825,000.00	USD	201,413.00	201,413.00	0.00	- 201,413.00
P AUD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 30, 2003 @ .655 KNOCK IN @ .6325 XAUDPA-CA-Z	AUD	- 15,000,000	USD	- 9,825,000.00	USD	- 211,238.00	- 211,238.00	0.00	211,238.00
Total Foreign Exchange						- 2,230,900.00	- 6,984,781.72	- 4,753,881.75	

Exchange-listed options are valued using market prices at the close of business for statement date.

Over-The-Counter (OTC) options are valued at Mid-Market, unless otherwise agreed.

See: Important Information about Pricing and Valuations.

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