

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

Page 10 of 39

Description Cusip	Counter Amount	Counter Currency	Counter Amount	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD	
<b>Foreign Exchange</b> continued									
JPY CALL USD PUT FX EUROPEAN STYLE OPTION JUN 12, 2003 @ 115. XJPYCA-CY-Z	JPY	575,000,000	USD	5,000,000.00	USD	49,000.00	49,000.00	47,190.25	- 1,809.75
BRL CALL USD PUT FX EUROPEAN STYLE OPTION MAR 14, 2003 @ 3.6 XBRLCA-AB-Z	BRL	- 18,000,000	USD	- 5,000,000.00	USD	- 200,000.00	- 200,000.00	- 202,120.38	- 2,120.38
NOK PUT USD CALL FX EUROPEAN STYLE OPTION MAR 14, 2003 @ 7.2 XNOKPA-DC-Z	NOK	- 72,000,000	USD	- 10,000,000.00	USD	- 222,500.00	- 222,500.00	- 4,947.12	217,552.88
CHF CALL USD PUT FX EUROPEAN STYLE OPTION JUN 26, 2003 @ 1.35 XCHFCA-CJ-Z	CHF	13,500,000	USD	10,000,000.00	USD	200,000.00	200,000.00	228,573.36	28,573.36
CHF PUT USD CALL FX EUROPEAN STYLE OPTION JUN 26, 2003 @ 1.41 XCHFPA-CQ-Z	CHF	- 14,100,000	USD	- 10,000,000.00	USD	- 235,000.00	- 235,000.00	- 138,638.81	96,361.19
NOK CALL USD PUT FX EUROPEAN STYLE OPTION SEP 26, 2003 @ 6.85 XNOKCA-BJ-Z	NOK	68,500,000	USD	10,000,000.00	USD	201,000.00	201,000.00	188,458.57	- 12,541.43
JPY CALL USD PUT FX EUROPEAN STYLE OPTION JUL 02, 2003 @ 110. XJPYCA-DA-Z	JPY	2,200,000,000	USD	20,000,000.00	USD	165,000.00	165,000.00	81,070.00	- 83,930.00