

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

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| Description<br>Cusip   | Counter<br>Amount | Counter<br>Currency | Counter<br>Amount | Premium<br>Currency | Premium<br>Local | Premium<br>USD | Current Market<br>Value USD | Unrealized<br>Gain/Loss USD |              |
|--|-------------------|---------------------|-------------------|---------------------|------------------|----------------|-----------------------------|-----------------------------|--------------|
| <b>Foreign Exchange</b> continued  |                   |                     |                   |                     |                  |                |                             |                             |              |
| CHF CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>MAR 16, 2004 @ 1.175<br>XCHFCA-DC-Z                  | CHF               | 58,750,000          | USD               | 50,000,000.00       | USD              | 420,690.00     | 420,690.00                  | 142,480.50<br>07/22/03      | - 278,209.50 |
| EUR PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>OCT 16, 2003 @ 1.<br>XEURPA-ID-Z                     | EUR               | 50,000,000          | USD               | 50,000,000.00       | USD              | 300,000.00     | 300,000.00                  | 5,313.00<br>07/22/03        | - 294,687.00 |
| EUR CALL CHF PUT<br>FX EUROPEAN STYLE OPTION<br>OCT 20, 2003 @ 1.495<br>XEURCA-QM-Z                  | EUR               | - 20,000,000        | CHF               | - 29,900,000.00     | USD              | - 110,023.00   | - 110,023.00                | - 654,280.00<br>07/22/03    | - 544,257.00 |
| NOK PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>OCT 24, 2003 @ 7.2<br>KNOCK IN @ 7.60<br>XNOKPA-DU-Z | NOK               | - 65,594,995.20     | USD               | - 9,110,416.00      | USD              | - 265,958.00   | - 265,958.00                | - 313,678.55<br>07/22/03    | - 47,720.55  |
| NOK PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>OCT 30, 2003 @ 7.1<br>KNOCK-IN @ 7.55<br>XNOKPA-DX-Z | NOK               | - 56,800,000        | USD               | - 8,000,000.00      | USD              | - 262,200.00   | - 262,200.00                | - 360,844.72<br>07/22/03    | - 98,644.72  |
| NOK PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>OCT 30, 2003 @ 7.1<br>KNOCK-IN @ 7.55<br>XNOKPA-DW-Z | NOK               | - 35,500,000        | USD               | - 5,000,000.00      | USD              | - 164,775.00   | - 164,775.00                | - 225,527.95<br>07/22/03    | - 60,752.95  |