

Account Number: Q [REDACTED]  
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**  
September 01, 2003 - September 30, 2003

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Description Cusip	Amount	Counter Currency	Counter Amount	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD
<b>Foreign Exchange</b> continued								
MXN PUT USD CALL FX EUROPEAN STYLE OPTION FEB 19, 2004 @ 10.9 MXNPA-AS-Z	- 109,000,000	USD	- 10,000,000.00	USD	- 390,000.00	- 390,000.00	- 427,904.57	- 37,904.57
P NOK PUT USD CALL FX EUROPEAN STYLE OPTION MAR 03, 2004 @ 7.65 KNOCK IN @ 7.80 XNOKPA-EI-Z	- 38,250,000	USD	- 5,000,000.00	USD	- 175,500.00	- 175,500.00	- 73,332.14	102,167.86
AUD PUT USD CALL FX EUROPEAN STYLE OPTION FEB 25, 2004 @ .645 KNOCK IN TRIGGERED @.6350 XAUDPA-CD-Z	- 35,000,000	USD	- 22,575,000.00	USD	- 760,778.00	- 760,778.00	- 321,420.05	439,357.95
EUR PUT USD CALL FX EUROPEAN STYLE OPTION MAR 31, 2004 @ 1.06 XEURPA-LC-Z	- 10,000,000	USD	- 10,600,000.00	USD	- 222,600.00	- 222,600.00	- 60,060.20	162,539.80
NOK CALL USD PUT FX EUROPEAN STYLE OPTION NOV 28, 2003 @ 7.5 XNOKCA-CF-Z	- 22,500,000	USD	- 3,000,000.00	USD	- 36,300.00	- 36,300.00	- 265,267.13	- 228,967.13
NZD PUT USD CALL FX EUROPEAN STYLE OPTION FEB 25, 2004 @ .5625 KNOCK IN @ .54 XNZDPA-CC-Z	- 17,777,777.77	USD	- 10,000,000.00	USD	- 303,000.00	- 303,000.00	- 128,568.53	174,431.47
P GBP PUT USD CALL FX EUROPEAN STYLE OPTION DEC 15, 2003 @ 1.58 XGBPPA-FW-Z	- 6,000,000	USD	- 9,480,000.00	USD	- 152,628.00	- 152,628.00	- 32,820.00	119,808.00