

Account Number: XXXXXXXXXX
 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 |
|---|-----------------|---------------------|-------------------|---------------------|------------------|----------------|-----------------------------|-----------------------------|
| Foreign Exchange 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 |