

Account Number: XXXXXXXXXX  
 FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
 September 01, 2003 - September 30, 2003

Page 12 of 72

Description Cusip	Counter Amount	Counter Currency	Counter Premium Amount	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD	
<b>Foreign Exchange</b> continued									
AUD PUT USD CALL FX EUROPEAN STYLE OPTION FEB 25, 2004 @ .6475 KNOCK IN @ .6375 XAUDPA-CE-Z	AUD	- 30,000,000	USD	- 19,425,000.00	USD	- 543,900.00	- 543,900.00	- 298,522.50	245,377.50
NZD PUT USD CALL FX EUROPEAN STYLE OPTION FEB 25, 2004 @ .58 KNOCK IN @ .57 XNZDPA-CD-Z	NZD	- 34,482,758.62	USD	- 20,000,000.00	USD	- 670,000.00	- 670,000.00	- 499,262.07	170,737.93
EUR PUT USD CALL FX EUROPEAN STYLE OPTION JUN 11, 2004 @ 1.115 KNOCK OUT @ 1.1785 XEURPA-LE-Z	EUR	- 5,500,000	USD	- 6,132,500.00	USD	- 172,323.00	- 172,323.00	- 44,094.22	128,228.78
EUR PUT USD CALL FX EUROPEAN STYLE OPTION JUN 11, 2004 @ 1.115 KNOCK OUT @ 1.1785 XEURPA-LF-Z	EUR	- 15,000,000	USD	- 16,725,000.00	USD	- 404,745.00	- 404,745.00	- 120,256.95	284,488.05
NZD PUT USD CALL FX EUROPEAN STYLE OPTION JUN 21, 2004 @ .58 KNOCK IN @ .58 KNOCK OUT @ .6020 XNZDPA-CF-Z	NZD	- 15,000,000	USD	- 8,700,000.00	USD	- 156,600.00	- 156,600.00	- 120,891.45	35,708.55
ZAR CALL USD PUT FX EUROPEAN STYLE OPTION OCT 22, 2003 @ 7.2 XZARCA-AB-Z	ZAR	- 50,400,000	USD	- 7,000,000.00	USD	- 83,300.00	- 83,300.00	- 289,909.37	- 206,609.37