

Account Number: XXXXXXXXXX  
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**  
August 01, 2002 - August 31, 2002

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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									
SEK PUT USD CALL FX EUROPEAN STYLE OPTION JAN 07, 2003 @ 9.21 XSEKPA-BR-Z	SEK	- 156,570,000	USD	- 17,000,000.00	USD	- 696,630.00	- 696,630.00	- 740,322.46	- 43,692.46
NOK PUT USD CALL FX EUROPEAN STYLE OPTION JAN 07, 2003 @ 7.515 XNOKPA-BS-Z	NOK	- 127,755,000	USD	- 17,000,000.00	USD	- 781,090.00	- 781,090.00	- 614,628.03	166,461.97
NOK PUT USD CALL FX EUROPEAN STYLE OPTION JAN 15, 2003 @ 7.35 KNOCK OUT @ 7.22 XNOKPA-BX-Z	NOK	- 91,875,000	USD	- 12,500,000.00	USD	- 209,634.50	- 209,634.50	- 558,378.58	- 348,744.08
NOK CALL USD PUT FX AMERICAN STYLE OPTION JAN 15, 2003 @ 7. XNOKCA-AT-Z	NOK	175,000,000	USD	25,000,000.00	USD	319,697.00	319,697.00	93,178.75	- 226,518.25
JPY PUT USD CALL FX EUROPEAN STYLE OPTION OCT 28, 2002 @ 125. XJPYPA-IW-Z	JPY	875,000,000	USD	7,000,000.00	USD	32,390.00	32,390.00	8,260.00	- 24,130.00
SEK PUT USD CALL FX EUROPEAN STYLE OPTION DEC 20, 2002 @ 9.65 XSEKPA-BU-Z	SEK	- 72,375,000	USD	- 7,500,000.00	USD	- 202,500.00	- 202,500.00	- 120,240.93	82,259.07
NOK PUT USD CALL FX EUROPEAN STYLE OPTION MAR 19, 2003 @ 7.54 XNOKPA-CL-Z	NOK	- 94,250,000	USD	- 12,500,000.00	USD	- 612,000.00	- 612,000.00	- 577,143.65	34,856.35
<b>Total Foreign Exchange</b>						<b>- 4,806,881.62</b>	<b>- 3,642,043.40</b>	<b>1,164,838.57</b>	