

Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
July 01, 2002 - July 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	
Foreign Exchange continued									
SEK PUT USD CALL FX EUROPEAN STYLE OPTION DEC 20, 2002 @ 9.21 XSEKPA-BL-Z	SEK	-64,470,000	USD	-7,000,000.00	USD	-339,850.00	-339,850.00	-389,561.91	-49,711.91
NOK PUT USD CALL FX EUROPEAN STYLE OPTION DEC 20, 2002 @ 7.62 XNOKPA-BH-Z	NOK	-129,540,000	USD	-17,000,000.00	USD	-750,880.00	-750,880.00	-371,170.96	379,709.04
CHF PUT USD CALL FX EUROPEAN STYLE OPTION JAN 07, 2003 @ 1.495 XCHFPA-CA-Z	CHF	-25,415,000	USD	-17,000,000.00	USD	-539,090.00	-539,090.00	-359,094.13	179,995.87
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	-980,103.15	-283,473.15
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	-909,285.99	-128,195.99
NOK PUT USD CALL FX EUROPEAN STYLE OPTION JAN 15, 2003 @ 7.35 KNOCK OUT @ 7.22 XNOKPA-BX-Z	NOK	-183,750,000	USD	-25,000,000.00	USD	-419,269.00	-419,269.00	-1,584,535.05	-1,165,266.05
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	91,661.50	-228,035.50