

Account Number: XXXXXXXXXX
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 |