

Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
November 01, 2002 - November 30, 2002

Options

| Description Cusip | Counter Amount | Counter Currency | Counter Amount | Premium Currency | Premium Local | Premium USD | Current Market Value USD | Unrealized Gain/Loss USD |
|---|-------------------|---------------------|-------------------|---------------------|------------------|----------------|-----------------------------|-----------------------------|
| Foreign Exchange | | | | | | | | |
| NOK PUT USD CALL FX EUROPEAN STYLE OPTION MAR 10, 2003 @ 7.75 XNOKPA-AZ-Z | NOK - 38,750,000 | USD | - 5,000,000.00 | USD | - 314,600.00 | - 314,600.00 | - 24,565.95 | 290,034.05 |
| SEK PUT USD CALL FX EUROPEAN STYLE OPTION DEC 20, 2002 @ 9.21 XSEKPA-BL-Z | SEK - 18,420,000 | USD | - 2,000,000.00 | USD | - 97,100.00 | - 97,100.00 | - 4,793.07 | 92,306.93 |
| 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 | - 2,419.81 | 748,460.19 |
| CHF PUT USD CALL FX EUROPEAN STYLE OPTION JAN 07, 2003 @ 1.495 XCHFPA-CA-Z | CHF - 7,475,000 | USD | - 5,000,000.00 | USD | - 158,555.88 | - 158,555.88 | - 33,047.80 | 125,508.08 |
| 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 | - 47,311.51 | 733,778.49 |
| 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 | 27,741.00 | - 291,956.00 |