

Account Number XXXXXXXXXX
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
August 01, 2002 - August 31, 2002

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Options

Description Cusip	Counter Amount	Counter Currency	Premium 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 NOV 14, 2002 @ 8.6 XNOKPA-AT-Z	NOK - 189,200,000	USD	- 22,000,000.00	USD	- 482,000.00	- 482,000.00	- 2,170.12	479,829.88
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	- 146,592.41	168,007.59
NOK PUT USD CALL FX EUROPEAN STYLE OPTION DEC 18, 2002 @ 7.9 XNOKPA-BU-Z	NOK - 158,000,000	USD	- 20,000,000.00	USD	- 632,000.00	- 632,000.00	- 194,539.08	437,460.92
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	- 82,481.44	14,618.56
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	- 422,911.83	327,968.17
CHF PUT USD CALL FX EUROPEAN STYLE OPTION JAN 07, 2003 @ 1.495 XCHFPA-CA-Z	CHF - 17,940,000	USD	- 12,000,000.00	USD	- 380,534.12	- 380,534.12	- 284,073.62	96,460.50