

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

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Options

Description Cusip	Counter Amount Currency	Counter Amount Currency	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD
Foreign Exchange							
GBP PUT USD CALL FX EUROPEAN STYLE OPTION OCT 31, 2002 @ 1.4625 KNOCK OUT @ 1.4758 XGBPPA-FI-Z	GBP - 5,000,000 USD	- 7,312,500.00 USD	USD	- 68,325.00	- 68,325.00	- 80,234.85	- 11,909.85
CHF PUT USD CALL FX EUROPEAN STYLE OPTION NOV 08, 2002 @ 1.63 XCHFPA-BP-Z	CHF - 8,150,000 USD	- 5,000,000.00 USD	USD	- 85,350.00	- 85,350.00	- 56,016.99	29,333.01
CHF PUT USD CALL FX EUROPEAN STYLE OPTION AUG 08, 2002 @ 1.6275 XCHFPA-BQ-Z	CHF - 8,137,500 USD	- 5,000,000.00 USD	USD	- 53,750.00	- 53,750.00	- 22,701.75	31,048.25
SEK CALL USD PUT FX EUROPEAN STYLE OPTION AUG 12, 2002 @ 10.05 XSEKCA-AO-Z	SEK 65,325,000 USD	6,500,000.00 USD	USD	82,000.00	82,000.00	228,894.23	146,894.23
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	USD	- 482,000.00	- 482,000.00	- 207,913.77	274,086.23
SEK PUT USD CALL FX EUROPEAN STYLE OPTION JUN 19, 2002 @ 10.08 XSEKPA-BD-Z	SEK - 50,400,000 USD	- 5,000,000.00 USD	USD	- 45,500.00	- 45,500.00	- 4,584.89	40,915.11