

Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
May 01, 2002 - May 31, 2002

Page 9 of 28

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									
CHF CALL USD PUT FX EUROPEAN STYLE OPTION FEB 20, 2003 @ 1.5 XCHFCA-BG-Z	CHF	11,250,000	USD	7,500,000.00	USD	130,000.00	130,000.00	150,272.89	20,272.89
SEK PUT USD CALL FX EUROPEAN STYLE OPTION JUN 19, 2002 @ 10.08 XSEKPA-BC-Z	SEK	- 50,400,000	USD	- 5,000,000.00	USD	- 46,500.00	- 46,500.00	- 4,584.89	41,915.11
NOK CALL USD PUT FX AMERICAN STYLE OPTION NOV 20, 2002 @ 8. XNOKCA-AJ-Z	NOK	280,000,000	USD	35,000,000.00	USD	469,000.00	469,000.00	661,136.00	192,136.00
CHF PUT USD CALL FX EUROPEAN STYLE OPTION NOV 20, 2002 @ 1.585 XCHFPA-BS-Z	CHF	- 39,625,000	USD	- 25,000,000.00	USD	- 235,000.00	- 235,000.00	- 186,569.95	48,430.05
CHF CALL USD PUT FX AMERICAN STYLE OPTION NOV 20, 2002 @ 1.5 XCHFCA-BH-Z	CHF	37,500,000	USD	25,000,000.00	USD	341,750.00	341,750.00	340,602.00	- 1,148.00
AUD CALL USD PUT FX AMERICAN STYLE OPTION NOV 21, 2002 @ .575 XAUDCA-AP-Z	AUD	20,000,000	USD	11,500,000.00	USD	149,000.00	149,000.00	177,174.00	28,174.00
SEK PUT USD CALL FX EUROPEAN STYLE OPTION AUG 26, 2002 @ 10.2 XSEKPA-BE-Z	SEK	- 102,000,000	USD	- 10,000,000.00	USD	- 88,000.00	- 88,000.00	- 66,405.06	21,594.94