

Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
May 01, 2002 - May 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 CALL USD PUT FX AMERICAN STYLE OPTION NOV 26, 2002 @ 9.25 XSEKCA-AP-Z	92,500,000	USD	10,000,000.00	USD	78,700.00	78,700.00	97,479.28	18,779.28
SEK CALL USD PUT FX AMERICAN STYLE OPTION NOV 27, 2002 @ 9.25 XSEKCA-AM-Z	92,500,000	USD	10,000,000.00	USD	83,900.00	83,900.00	98,076.83	14,176.83
AUD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 27, 2002 @ .56 KNOCK OUT @ .574 XAUDPA-AR-Z	-20,000,000	USD	-11,200,000.00	USD	-197,000.00	-197,000.00	0.00	197,000.00
AUD CALL USD PUT FX AMERICAN STYLE OPTION NOV 27, 2002 @ .574 XAUDCA-AN-Z	20,000,000	USD	11,480,000.00	USD	176,000.00	176,000.00	186,836.20	10,836.20
P CHF PUT USD CALL FX EUROPEAN STYLE OPTION JUN 13, 2002 @ 1.57 XCHFPA-BV-Z	-26,690,000	USD	-17,000,000.00	USD	-98,520.00	-98,520.00	0.00	98,520.00
Total Foreign Exchange						110,405.00	1,311,459.28	1,201,054.51

Exchange-listed options are valued using market prices at the close of business for statement date.

Over-The-Counter (OTC) options are valued at Mid-Market, unless otherwise agreed.

See: Important Information about Pricing and Valuations.