

Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
June 01, 2002 - June 30, 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									
AUD CALL USD PUT FX AMERICAN STYLE OPTION NOV 27, 2002 @ .574 XAUDCA-AN-Z	AUD	20,000,000	USD	11,480,000.00	USD	176,000.00	176,000.00	165,662.40	- 10,337.60
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	- 197,606.40	116,993.60
SEK PUT USD CALL FX EUROPEAN STYLE OPTION DEC 20, 2002 @ 9.21 XSEKPA-BL-Z	SEK	- 64,470,000	USD	- 7,000,000.00	USD	- 339,850.00	- 339,850.00	- 280,775.88	59,074.12
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	- 620,131.30	130,748.70
NOK PUT USD CALL FX EUROPEAN STYLE OPTION JAN 06, 2003 @ 7.65 KNOCK OUT @ 7.40 XNOKPA-BM-Z	NOK	- 38,250,000	USD	- 5,000,000.00	USD	- 125,000.00	- 125,000.00	- 76,695.08	48,304.92
P CHF PUT USD CALL FX EUROPEAN STYLE OPTION JAN 07, 2003 @ 1.495 XCHFPA-CA-Z	CHF	- 25,415,000	USD	- 17,000,000.00	USD	- 539,090.00	- 539,090.00	0.00	539,090.00
P SEK PUT USD CALL FX EUROPEAN STYLE OPTION JAN 07, 2003 @ 9.21 XSEKPA-BR-Z	SEK	- 156,570,000	USD	- 17,000,000.00	USD	- 696,630.00	- 696,630.00	0.00	696,630.00