

Account Number: Q [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
September 01, 2002 - September 30, 2002

Page 10 of 36

Description Cusip	Counter Amount	Counter Currency	Counter Premium Amount	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD	
Foreign Exchange continued									
NOK PUT USD CALL FX EUROPEAN STYLE OPTION JAN 15, 2003 @ 7.35 KNOCK OUT @ 7.22 XNOKPA-BX-Z	NOK	- 91,875,000	USD	- 12,500,000.00	USD	- 209,634.50	- 209,634.50	- 343,866.08	- 134,231.58
NOK CALL USD PUT FX AMERICAN STYLE OPTION JAN 15, 2003 @ 7. XNOKCA-AT-Z	NOK	175,000,000	USD	25,000,000.00	USD	319,697.00	319,697.00	86,471.00	- 233,226.00
JPY PUT USD CALL FX EUROPEAN STYLE OPTION OCT 28, 2002 @ 125. XJPYPA-IW-Z	JPY	875,000,000	USD	7,000,000.00	USD	32,390.00	32,390.00	19,040.00	- 13,350.00
SEK PUT USD CALL FX EUROPEAN STYLE OPTION DEC 20, 2002 @ 9.65 XSEKPA-BU-Z	SEK	- 72,375,000	USD	- 7,500,000.00	USD	- 202,500.00	- 202,500.00	- 57,069.86	145,430.14
NOK PUT USD CALL FX EUROPEAN STYLE OPTION MAR 19, 2003 @ 7.54 XNOKPA-CL-Z	NOK	- 94,250,000	USD	- 12,500,000.00	USD	- 612,000.00	- 612,000.00	- 397,728.40	214,271.60
MXN PUT USD CALL FX EUROPEAN STYLE OPTION OCT 14, 2002 @ 10.05 XMXNPA-AJ-Z	MXN	- 100,500,000	USD	- 10,000,000.00	USD	- 114,500.00	- 114,500.00	- 226,720.97	- 112,220.97
SEK PUT USD CALL FX EUROPEAN STYLE OPTION FEB 07, 2003 @ 9.3 XSEKPA-BV-Z	SEK	- 186,000,000	USD	- 20,000,000.00	USD	- 503,500.00	- 503,500.00	- 574,780.92	- 71,280.92