

Account Number: XXXXXXXXXX  
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**  
June 01, 2002 - June 30, 2002

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Description Cusip	Counter Amount Currency	Counter Amount Currency	Premium Amount Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD
<b>Foreign Exchange</b> 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 USD	130,000.00	342,708.98	212,708.98	
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 USD	469,000.00	2,356,502.40	1,887,502.40	
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 USD	341,750.00	930,241.88	588,491.88	
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 USD	149,000.00	156,676.00	7,676.00	
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 USD	- 88,000.00	- 5,746.68	82,253.32	
SEK CALL USD PUT FX AMERICAN STYLE OPTION NOV 26, 2002 @ 9.25 XSEKCA-AP-Z	SEK 92,500,000 USD	10,000,000.00 USD	78,700.00 USD	78,700.00	321,528.15	242,828.15	
SEK CALL USD PUT FX AMERICAN STYLE OPTION NOV 27, 2002 @ 9.25 XSEKCA-AM-Z	SEK 92,500,000 USD	10,000,000.00 USD	83,900.00 USD	83,900.00	322,504.03	238,604.03	