

Account Number XXXXXXXXXX  
 FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
 September 01, 2002 - September 30, 2002

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Description Cusip	Counter Amount	Counter Currency	Counter Premium Amount	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD	
<b>Foreign Exchange</b> continued									
P CHF CALL USD PUT FX EUROPEAN STYLE OPTION OCT 24, 2002 @ 1.48 XCHFCA-CF-Z	CHF	- 22,000,000	USD	- 14,864,864.86	USD	- 111,374.79	- 111,374.79	- 413,627.30	- 302,252.51
HKD PUT USD CALL FX EUROPEAN STYLE OPTION SEP 23, 2004 @ 7.833 XHKDPA-AH-Z	HKD	156,660,000	USD	20,000,000.00	USD	312,280.00	312,280.00	127,832.99	- 184,447.01
HKD CALL USD PUT FX EUROPEAN STYLE OPTION SEP 23, 2004 @ 7.8 XHKDCA-AC-Z	HKD	- 156,000,000	USD	- 20,000,000.00	USD	- 127,575.00	- 127,575.00	- 83,366.40	44,208.60
P CHF PUT USD CALL FX EUROPEAN STYLE OPTION NOV 21, 2002 @ 1.48 XCHFPA-CJ-Z	CHF	- 22,807,000	USD	- 15,410,135.14	USD	- 208,037.00	- 208,037.00	0.00	208,037.00
<b>Total Foreign Exchange</b>						<b>- 4,380,958.41</b>	<b>- 2,804,174.12</b>	<b>1,576,784.53</b>	

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.*