

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

Page 14 of 36

Trade Activity

Realized Gain/Loss Summary

	Amount USD
Short Term Gain/Loss	1,656,984.26
Long Term Gain/Loss	0.00

Note: **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss

Capital gains and losses on sales with missing or incomplete tax cost are identified with N/A.

Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled									
Aug 30	Sep 3	Purchase	J P MORGAN PRIME MONEY MARKET FUND INSTITUTIONAL SHARES CLASS (FUND 829)	USD	70,669.77	1.00	- 70,669.77		
Sep 12	Sep 17	Write Option	MXN PUT USD CALL FX EUROPEAN STYLE OPTION OCT 14, 2002 @ 10.05	USD	- 100,500,000	1.15	114,500.00		
Sep 20	Sep 24	Buy-Back Opt	SEK PUT USD CALL FX EUROPEAN STYLE OPTION JAN 07, 2003 @ 9.21	USD	156,570,000		- 473,500.00	696,630.00	223,130.00 S
Sep 20	Sep 24	Write Option	SEK PUT USD CALL FX EUROPEAN STYLE OPTION FEB 07, 2003 @ 9.3	USD	- 186,000,000	2.52	503,500.00		
Sep 23	Sep 25	Write Option	CHF CALL USD PUT FX EUROPEAN STYLE OPTION OCT 24, 2002 @ 1.48	USD	- 44,807,000	0.75	226,835.00		