

Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
November 01, 2002 - November 30, 2002

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Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled continued									
Nov 21	Nov 21	Expired Opt	CHF PUT USD CALL FX EUROPEAN STYLE OPTION NOV 21, 2002 @ 1.48	USD	8,007,000		0.00	73,036.89	73,036.89 S
Nov 22	Nov 26	Buy-Back Opt	CHF CALL USD PUT FX EUROPEAN STYLE OPTION DEC 23, 2002 @ 1.48	USD	10,360,000		- 88,525.00	79,250.00	- 9,275.00 S
Nov 25	Nov 27	Buy-Back Opt	NOK CALL USD PUT FX EUROPEAN STYLE OPTION DEC 17, 2002 @ 7.5	USD	15,000,000		- 37,600.00	18,178.15	- 19,421.85 S
Nov 25	Nov 27	Write Option	NOK PUT USD CALL FX EUROPEAN STYLE OPTION DEC 17, 2002 @ 7.4	USD	- 14,800,000	0.675	13,500.00		
Nov 29	Nov 29	Expired Opt	MXN PUT USD CALL FX EUROPEAN STYLE OPTION NOV 28, 2002 @ 10.25	USD	102,500,000		0.00	107,000.00	107,000.00 S

Trade Date	Settlement Date	Currency	Amount	Counter Currency	Counter Amount	Contract Rate	Revaluation Rate	Contracted/ Base Amount USD	Revalued Amount USD	Realized Gain/Loss USD
Settled Foreign Exchange Contracts										
<u>SPECULATIVE</u>										
SWISS FRANC - U S DOLLAR										
Oct 29 02	Nov 21 02	CHF	- 7,451,000.00	USD	5,000,000.00	1.490200	1.467900	5,000,000.00	- 5,075,958.85	- 75,958.85
Oct 30 02	Nov 21 02	CHF	- 11,908,000.00	USD	8,000,000.00	1.488500	1.467900	8,000,000.00	- 8,112,269.22	- 112,269.22
Nov 21 02	Nov 21 02	CHF	19,359,000.00	USD	- 13,214,334.47	1.465000	1.465000	- 13,214,334.47	13,214,334.47	
Oct 23 02	Nov 29 02	CHF	14,720,000.00	USD	- 10,017,694.29	1.469400	1.483400	- 10,017,694.29	9,923,149.52	- 94,544.77
Oct 23 02	Nov 29 02	CHF	30,087,000.00	USD	- 20,114,320.09	1.495800	1.483400	- 20,114,320.09	20,282,459.21	168,139.12
Oct 31 02	Nov 29 02	CHF	- 44,807,000.00	USD	30,336,492.89	1.477000	1.483400	30,336,492.89	- 30,205,608.73	130,884.16