

Account Number: XXXXXXXXXX  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
December 01, 2002 - December 31, 2002

Description Cusip	Counter Amount	Counter Currency	Counter Amount	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD
<b>Foreign Exchange</b> continued								
P MXN PUT USD CALL FX EUROPEAN STYLE OPTION DEC 30, 2002 @ 10.2 XMXNPA-AO-Z	0	USD	0.00	USD	0.00		0.00	N/A 0.00
BRL PUT USD CALL FX EUROPEAN STYLE OPTION MAR 12, 2003 @ 4.25 XBRLPA-AA-Z	21,250,000	USD	5,000,000.00	USD	141,000.00	141,000.00	41,470.01	- 99,529.99
NOK CALL USD PUT FX EUROPEAN STYLE OPTION DEC 11, 2003 @ 7. XNOKCA-BI-Z	52,500,000	USD	7,500,000.00	USD	108,923.00	108,923.00	214,127.03	105,204.03
USD PUT BRL CALL FX EUROPEAN STYLE OPTION MAR 12, 2003 @ 3.65 XUSDPA-AE-Z	- 5,000,000	BRL	- 18,250,000.00	USD	- 203,000.00	- 203,000.00	- 86,128.75	116,871.25
JPY CALL USD PUT FX EUROPEAN STYLE OPTION JUN 12, 2003 @ 115. XJPYCA-CY-Z	575,000,000	USD	5,000,000.00	USD	49,000.00	49,000.00	82,069.75	33,069.75
BRL CALL USD PUT FX EUROPEAN STYLE OPTION MAR 14, 2003 @ 3.6 XBRLCA-AB-Z	- 18,000,000	USD	- 5,000,000.00	USD	- 200,000.00	- 200,000.00	- 265,332.78	- 65,332.78
NOK PUT USD CALL FX EUROPEAN STYLE OPTION MAR 14, 2003 @ 7.2 XNOKPA-DC-Z	- 72,000,000	USD	- 10,000,000.00	USD	- 222,500.00	- 222,500.00	- 99,857.52	122,642.48