

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									
CHF PUT USD CALL FX EUROPEAN STYLE OPTION JAN 07, 2003 @ 1.4325 XCHFPA-CP-Z	CHF	- 7,162,500	USD	- 5,000,000.00	USD	- 41,100.00	- 41,100.00	- 542.13	40,557.87
GBP PUT USD CALL FX EUROPEAN STYLE OPTION JAN 07, 2003 @ 1.595 XGBPPA-FQ-Z	GBP	- 5,000,000	USD	- 7,975,000.00	USD	- 43,863.00	- 43,863.00	- 14,934.65	28,928.35
SEK PUT USD CALL FX EUROPEAN STYLE OPTION JAN 07, 2003 @ 8.85 XSEKPA-CA-Z	SEK	- 44,250,000	USD	- 5,000,000.00	USD	- 47,000.00	- 47,000.00	- 10,014.66	36,985.34
CHF CALL USD PUT FX EUROPEAN STYLE OPTION JUN 26, 2003 @ 1.35 XCHFCA-CJ-Z	CHF	13,500,000	USD	10,000,000.00	USD	200,000.00	200,000.00	202,334.63	2,334.63
CHF PUT USD CALL FX EUROPEAN STYLE OPTION JUN 26, 2003 @ 1.41 XCHFPA-CQ-Z	CHF	- 14,100,000	USD	- 10,000,000.00	USD	- 235,000.00	- 235,000.00	- 235,649.07	- 649.07
NOK CALL USD PUT FX EUROPEAN STYLE OPTION SEP 26, 2003 @ 6.85 XNOKCA-BJ-Z	NOK	68,500,000	USD	10,000,000.00	USD	201,000.00	201,000.00	198,465.74	- 2,534.26
NOK PUT USD CALL FX EUROPEAN STYLE OPTION SEP 26, 2003 @ 7 KNOCK-OUT @ 6.92 XNOKPA-DD-Z	NOK	- 70,000,000	USD	- 10,000,000.00	USD	- 147,000.00	- 147,000.00	- 88,566.80	58,433.20