

Account Number: [REDACTED]
FINANCIAL TRUST COMPANY, INC.

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

Options

Description Cusip	Currency	Amount	Counter Currency	Counter Amount	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD
Foreign Exchange									
NOK PUT USD CALL FX EUROPEAN STYLE OPTION DEC 18, 2002 @ 7.9 [REDACTED]	NOK	- 158,000,000	USD	- 20,000,000.00	USD	- 632,000.00	- 632,000.00	- 419,343.06	212,656.94
GBP CALL USD PUT FX EUROPEAN STYLE OPTION JUL 18, 2002 @ 1.49 [REDACTED]	GBP	- 10,000,000	USD	- 14,900,000.00	USD	- 76,655.00	- 76,655.00	- 350,213.30	- 273,558.30
Total Foreign Exchange						- 708,655.00	- 769,556.36	- 60,901.36	

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.