

Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
January 01, 2004 - January 31, 2004

Other

Swaps in Alphabetical Order

Description	Trade Date	Maturity Date	Estimated Value USD
WALT DISNEY CO EQUITY SWAP 24,954,900 USD NOTIONAL JAN 19 2005 DEAL REF # 2353480 SWPBDA-FL-1 N/O Client			- 1,099,700.61

Structured Investments in Alphabetical Order

Description	Currency	Quantity	Unit Cost	Price/Unit	Tax Cost	Market Value USD Accrued Income USD	Unrealized Gain/Loss USD	Estimated Annual Income USD	Yield %
3 MONTH GBP BULLISH FX DEPOSIT -GBP 100% PRINCIPAL PROTECTED IN GBP JPMORGAN CHASE LONDON 1/30/2004 619998-9T-6 Bearer	GBP	10,000,000	100.00	99.9995	16,980,000.02	18,201,600.00	1,221,599.98		N/A
3 MONTH HUF BULLISH FX DEPOSIT 100% PRINCIPAL PROTECTED IN HUF JP MORGAN CHASE LONDON MATURITY 02/20/2004 630998-9A-2 Bearer	HUF	1,083,000,000	100.00	102.71	5,000,000.00	5,238,362.70	238,362.70		N/A