

Account Number [REDACTED]  
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**  
March 01, 2004 - March 31, 2004

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**Swaps in Alphabetical Order**

continued

<i>Description</i>	<i>Trade Date</i>	<i>Maturity Date</i>	<i>Estimated Value USD</i>
CROSS CURRENCY SWAP 10MM NZD NOTIONAL 6.51MM USD NOTIONAL 3/9/2014 REC: FIXED RATE 6.26% NZD SEMI-ANNUAL PAY: FLOATING RATE USD 3 MONTH LIBOR QUARTERLY SWPBDA-HA-3 N/O Client			122,826.00
CROSS CURRENCY SWAP 10MM AUD NOTIONAL 7.41MM USD NOTIONAL 3/9/2014 REC: FIXED RATE 5.84% AUD SEMI-ANNUAL PAY: FLOATING RATE USD 3 MONTH LIBOR QUARTERLY SWPBDA-HB-1 N/O Client			175,791.68

**Structured Investments in Alphabetical Order**

<i>Description</i>	<i>Currency</i>	<i>Quantity</i>	<i>Unit Cost</i>	<i>Price/Unit</i>	<i>Tax Cost</i>	<i>Market Value USD</i> <i>Accrued Income USD</i>	<i>Unrealized Gain/Loss USD</i>	<i>Estimated Annual Income USD</i>	<i>Yield %</i>
3 MONTH MXN BULLISH FX DEPOSIT 100% PRINCIPAL PROTECTED IN MXN JPMORGAN CHASE LONDON 5/3/2004 630998-9G-9 Bearer	MXN	110,500,000	100.00	100.2373	10,000,000.00	9,916,137.40	- 83,862.60		N/A
3 MONTH HUF BULLISH FX DEPOSIT 100% PRINCIPAL PROTECTED IN HUF JPMORGAN CHASE LONDON 5/10/2004 630998-9H-7 Bearer	HUF	2,120,000,000	100.00	104.709	10,000,000.00	10,965,700.00	965,700.00		N/A