

Account Number: Q [REDACTED]  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
August 01, 2004 - August 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			- 2,494,943.52
WALT DISNEY CO TOTAL RETURN SWAP 11,920,650 USD NOTIONAL FEB 14 2005 DEAL REF # 2361214 SWPBDA-FV-9 N/O Client			- 736,056.10

**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 %
6 MONTH CHF LINKED STRUCTURE 100% PRINCIPAL PROTECTED IN CHF JPMORGAN LONDON 12/6/2004 638998-9A-4 Bearer	CHF	10,000,000	100.00	99.9433	8,003,201.28	7,881,664.10	- 121,537.18		N/A
<b>Total Other</b>		<b>10,000,000</b>			<b>8,003,201.28</b>	<b>4,650,664.48</b>	<b>- 121,537.18</b>		