

Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
February 01, 2004 - February 29, 2004

Other

Swaps in Alphabetical Order

<i>Description</i>	<i>Trade Date</i>	<i>Maturity Date</i>	<i>Estimated Value USD</i>
WALT DISNEY CO EQUITY SWAP 24,954,900 USD NOTIONAL JAN 19 2005 DEAL REF # 2353480 SWPBDA-FL-1 N/O Client			1,343,769.80
WALT DISNEY CO TOTAL RETURN SWAP 11,920,650 USD NOTIONAL FEB 14 2005 DEAL REF # 2361214 SWPBDA-FV-9 N/O Client			1,268,658.17

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</i> <i>Gain/Loss USD</i>	<i>Estimated Annual</i> <i>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	99.8394	10,000,000.00	9,970,912.25	- 29,087.75		N/A