

Account Number: XXXXXXXXXX  
FINANCIAL TRUST COMPANY INC

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

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**Structured Investments in Alphabetical Order**

continued

| Description                                                                                                                   | Currency | Quantity             | Unit Cost | Price/Unit | Tax Cost             | Market Value USD     | Unrealized        | Estimated Annual | Yield % |
|-------------------------------------------------------------------------------------------------------------------------------|----------|----------------------|-----------|------------|----------------------|----------------------|-------------------|------------------|---------|
|                                                                                                                               |          |                      |           |            |                      | Accrued Income USD   | Gain/Loss USD     | Income USD       |         |
| 3 MONTH HUF BULLISH FX DEPOSIT<br>100% PRINCIPAL PROTECTED IN HUF<br>JPMORGAN CHASE LONDON 5/10/2004<br>630998-9H-7<br>Bearer | HUF      | 2,120,000,000        | 100.00    | 101.3366   | 10,000,000.00        | 10,399,956.80        | 399,956.80        |                  | N/A     |
| 3 MONTH NZD BULLISH FX DEPOSIT<br>100% PRINCIPAL PROTECTED IN NZD<br>JPMORGAN CHASE LONDON 5/10/2004<br>630998-9T-1<br>Bearer | NZD      | 10,000,000           | 100.00    | 100.3289   | 6,775,000.00         | 6,877,500.00         | 102,500.00        |                  | N/A     |
| 3 MONTH EUR BULLISH FX DEPOSIT<br>100% PRINCIPAL PROTECTED IN EUR<br>JPMORGAN CHASE LONDON 5/04/2004<br>630998-9U-8<br>Bearer | EUR      | 15,000,000           | 100.00    | 99.9694    | 18,750,000.00        | 18,631,800.00        | - 118,200.00      |                  | N/A     |
| <b>Total Other</b>                                                                                                            |          | <b>2,255,500,000</b> |           |            | <b>45,525,000.00</b> | <b>48,492,597.02</b> | <b>355,169.05</b> |                  |         |