

Account Number: XXXXXXXXXX  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
April 01, 2004 - April 30, 2004

**Swaps in Alphabetical Order**

continued

| Description  | Trade Date | Maturity Date | Estimated Value USD |
|--|------------|---------------|---------------------|
| CROSS CURRENCY SWAP<br>10MM AUD NOTIONAL 7.41MM USD<br>NOTIONAL 3/9/2014 REC: FIXED RATE<br>5.84% AUD SEMI-ANNUAL PAY: FLOATING<br>RATE USD 3 MONTH LIBOR QUARTERLY<br>SWPBDA-HB-1<br>N/O Client |            |               | - 448,274.95        |

**Structured Investments in Alphabetical Order**

| Description   | Currency | Quantity      | Unit Cost | Price/Unit | Tax Cost      | Market Value USD<br>Accrued Income USD | Unrealized<br>Gain/Loss USD | Estimated Annual<br>Income USD | Yield % |
|---|----------|---------------|-----------|------------|---------------|--|-----------------------------|--------------------------------|---------|
| 3 MONTH MXN BULLISH FX DEPOSIT<br>100% PRINCIPAL PROTECTED IN MXN<br>JPMORGAN CHASE LONDON 5/3/2004<br>630998-9G-9<br>Bearer  | MXN      | 110,500,000   | 100.00    | 100.0177   | 10,000,000.00 | 9,691,545.05                           | - 308,454.95                |                                | N/A     |
| 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    | 104.421    | 10,000,000.00 | 10,571,146.80                          | 571,146.80                  |                                | 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    | 99.9224    | 6,775,000.00  | 6,250,155.50                           | - 524,844.50                |                                | N/A     |