

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC

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

Page 10 of 82

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 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			- 448,274.95

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 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	100.0177	10,000,000.00	9,691,545.05	- 308,454.95		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	104.421	10,000,000.00	10,571,146.80	571,146.80		N/A
3 MONTH NZD BULLISH FX DEPOSIT 100% PRINCIPAL PROTECTED IN NZD JPMORGAN CHASE LONDON 5/10/2004 630998-9T-1 Bearer	NZD	10,000,000	100.00	99.9224	6,775,000.00	6,250,155.50	- 524,844.50		N/A