

05 | 2004

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002



Account Number: Q 3 [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
May 01, 2004 - May 31, 2004

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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			- 501,007.91

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>	<u><i>Market Value USD</i></u> <i>Accrued Income USD</i>	<i>Unrealized Gain/Loss USD</i>	<i>Estimated Annual Income USD</i>	<i>Yield %</i>
P 3 MONTH NZD BULLISH FX DEPOSIT 100% PRINCIPAL PROTECTED IN NZD JPMORGAN CHASE LONDON MATURITY DATE 8/10/2004 630999-9Z-5 Bearer	NZD	0		98.104		0.00	N/A		N/A
Total Other						- 3,757,741.98			