

Account Number: Q [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
August 01, 2004 - August 31, 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 | | | - 2,494,943.52 |
| WALT DISNEY CO TOTAL RETURN SWAP 11,920,650 USD NOTIONAL FEB 14 2005 DEAL REF # 2361214 SWPBDA-FV-9 N/O Client | | | - 736,056.10 |

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> |
|---|-----------------|-------------------|------------------|-------------------|---------------------|--|---|--|----------------|
| 6 MONTH CHF LINKED STRUCTURE 100% PRINCIPAL PROTECTED IN CHF JPMORGAN LONDON 12/6/2004 638998-9A-4 Bearer | CHF | 10,000,000 | 100.00 | 99.9433 | 8,003,201.28 | 7,881,664.10 | - 121,537.18 | | N/A |
| Total Other | | 10,000,000 | | | 8,003,201.28 | 4,650,664.48 | - 121,537.18 | | |