

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC

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

Swaps in Alphabetical Order

continued

<i>Description</i>	<i>Trade Date</i>	<i>Maturity Date</i>	<i>Estimated Value USD</i>
INTEREST RATE SWAP 10,000,000 NZD NOTIONAL 3/9/2014 REC:FIXED RATE 6.14% NZD SEMI-ANNUAL PAY:FLOATING RATE NZD 3 MONTH BANK BILL RATE ACTUAL/365 SWPBDA-GW-6 N/O Client			- 226,048.00
INTEREST RATE SWAP 10,000,000 AUD NOTIONAL 3/9/2014 REC:FIXED RATE 5.68% AUD SEMI-ANNUAL PAY:FLOATING RATE AUD 3 MONTH BANK BILL RATE ACTUAL/365 SWPBDA-GX-4 N/O Client			- 178,274.00
INTEREST RATE SWAP 10,000,000 NZD NOTIONAL 3/9/2014 REC:FIXED RATE 6.11% NZD SEMI-ANNUAL PAY:FLOATING RATE NZD 3 MONTH BANK BILL RATE ACTUAL/365 SWPBDA-GY-2 N/O Client			- 240,014.00
CROSS CURRENCY SWAP 10MM NZD NOTIONAL 6.51MM USD NOTIONAL 3/9/2014 REC: FIXED RATE 6.26% NZD SEMI-ANNUAL PAY: FLOATING RATE USD 3 MONTH LIBOR QUARTERLY SWPBDA-HA-3 N/O Client			- 354,732.00