



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]
For the Period 6/1/11 to 6/30/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Complementary Structured Strategies							
A JPM HARRAHS 14M CLN 09/20/11 INITIAL RATE 7.0% CPN WHERE MAX RATE IS 7.0% PER ANNUM DD 7/7/10 4662A0-2C-4 AA- /NR	100.34	10,000,000.00	10,034,000.00	9,793,061.66 10,000,000.00	240,938.34	700,000.00 79,720.00	4.44%

	Trade Date Settlement Date	Currency Counter Currency	Amount Counter Amount	Contract Rate	Current Market Forward Rate	Market Value Receivable Market Value Payable	Unrealized Gain/Loss
Foreign Exchange Contracts							
CHINESE RENMINBI US DOLLAR	Jan. 13 11 Jan. 18 12	CNY USD	64,200,000.00 (10,000,000.00)	6.420000	6.424099	9,993,619.29 10,000,000.00	(6,380.71)
CHINESE RENMINBI US DOLLAR	Jun. 8 11 Jun. 11 12	CNY USD	31,818,000.00 (5,000,000.00)	6.363600	6.382227	4,985,406.82 5,000,000.00	(14,593.18)
INDIAN RUPEE US DOLLAR	May. 11 11 Aug. 16 11	INR USD	457,000,000.00 (10,079,400.09)	45.340000	44.909647	10,175,987.46 10,079,400.09	96,587.37
SINGAPORE DOLLAR US DOLLAR	May. 11 11 Aug. 16 11	SGD USD	12,679,500.00 (10,290,707.73)	1.232131	1.227547	10,329,133.26 10,290,707.73	38,425.53
Total Foreign Exchange Contracts						\$35,484,146.83 \$35,370,107.82	\$114,039.01

J.P.Morgan