



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

J.P.Morgan