



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]
For the Period 9/1/11 to 9/30/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Complementary Structured Strategies							
JPY PUT CAD CALL FX EUROPEAN STYLE OPTION AUG 13, 2012 @ 83.25 XJPYPA-YX-Z CAD	0.02	832,500,000.00	142,241.12	411,436.90	(269,195.78)		
SGD CALL USD PUT FX EUROPEAN STYLE OPTION OCT 19, 2011 @ 1.26 XSGDCA-CD-Z	0.17	12,600,000.00	22,029.18	120,000.00	(97,970.82)		
Total Complementary Structured Strategies			(\$598,566.38)	\$201,000.00	(\$799,566.38)	\$0.00	0.00%

	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 US DOLLAR	Jan. 13 11 Jan. 18 12	CNY USD	64,200,000.00 (10,000,000.00)	6.420000	6.408384	10,018,125.72 10,000,000.00	18,125.72
CHINESE RENMINBI US DOLLAR	Jun. 8 11 Jun. 11 12	CNY USD	31,818,000.00 (5,000,000.00)	6.363600	6.424326	4,952,737.50 5,000,000.00	(47,262.50)
INDIAN RUPEE US DOLLAR	Sep. 7 11 Dec. 9 11	INR USD	457,000,000.00 (9,844,682.36)	46.421000	49.903088	9,157,749.88 9,844,682.36	(686,932.48)
INDIAN RUPEE US DOLLAR	Sep. 19 11 Dec. 9 11	INR USD	(457,000,000.00) 9,383,983.57	48.700000	49.903088	9,383,983.57 9,157,749.88	226,233.69

J.P.Morgan

Account [REDACTED] Page 15 of 26 Page 18 of 42