



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]
For the Period 2/1/11 to 2/28/11

Foreign Exchange Contracts Summary

NET CURRENCY EXPOSURE SUMMARY

	Value in Currency
CHINESE RENMINBI	64,200,000.00
INDIAN RUPEE	457,000,000.00
US DOLLAR	(19,948,346.62)

Foreign Exchange Contracts Detail

	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
Speculative							
AUSTRALIA DOLLAR	Dec. 9 10	AUD	2,500,000.00	81.640000	83.264392	2,540,937.40	49,570.75
JAPANESE YEN	Mar. 14 11	JPY	(204,100,000.00)			2,491,366.65	
AUSTRALIA DOLLAR	Dec. 13 10	AUD	2,500,000.00	82.159600	83.264392	2,540,937.40	33,714.38
JAPANESE YEN	Mar. 14 11	JPY	(205,399,000.00)			2,507,223.02	
AUSTRALIA DOLLAR	Jan. 3 11	AUD	2,500,000.00	82.480000	83.264392	2,540,937.40	23,936.90
JAPANESE YEN	Mar. 14 11	JPY	(206,200,000.00)			2,517,000.50	
AUSTRALIA DOLLAR	Jan. 4 11	AUD	(7,500,000.00)	81.570000	83.264392	7,467,691.49	(155,120.71)
JAPANESE YEN	Mar. 14 11	JPY	611,775,000.00			7,622,812.20	
CHINESE RENMINBI	Jan. 13 11	CNY	64,200,000.00	6.420000	6.424763	9,992,586.89	(7,413.11)
US DOLLAR	Jan. 18 12	USD	(10,000,000.00)			10,000,000.00	

J.P.Morgan

Account [REDACTED] Page 16 of 29 Page 20 of 42