



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]
For the Period 7/1/11 to 7/31/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Non-US Fixed Income							
REPUBLIC OF ARGENTINA - ARS FLOATING RATE NOTE DEC 15 2035 DTD 11/01/2005 HELD BY EUROCLEAR ISIN ARARGE03E147 SEDOL B1MYWX3 EC0698-9B-7 ARS	4.15	10,000,000.00	414,609.10	318,000.00	96,609.10	89,823.60 56,388.77	22.34 %

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	100.94	10,000,000.00	10,094,000.00	9,802,516.29 10,000,000.00	291,483.71	700,000.00 79,720.00	4.44 %
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	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	6.406895	10,020,454.57 10,000,000.00	20,454.57
CHINESE RENMINBI US DOLLAR	Jun. 8 11 Jun. 11 12	CNY USD	31,818,000.00 (5,000,000.00)	6.363600	6.384579	4,983,570.58 5,000,000.00	(16,429.42)
INDIAN RUPEE US DOLLAR	May. 11 11 Aug. 16 11	INR USD	457,000,000.00 (10,079,400.09)	45.340000	44.240662	10,329,863.48 10,079,400.09	250,463.39

J.P.Morgan