



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	4.15	10,000,000.00	414,609.10	318,000.00	96,609.10	89,823.60	22.34 %
FLOATING RATE NOTE DEC 15 2035						56,388.77	
DTD 11/01/2005							
HELD BY EUROCLEAR							
ISIN ARARGE03E147 SEDOL B1MYWX3							
EC0698-9B-7 ARS							

Complementary Structured Strategies

A JPM HARRAHS 14M CLN 09/20/11	100.94	10,000,000.00	10,094,000.00	9,802,516.29	291,483.71	700,000.00	4.44 %
INITIAL RATE 7.0% CPN				10,000,000.00		79,720.00	
WHERE MAX RATE IS 7.0% PER ANNUM							
DD 7/7/10							
4662A0-2C-4 AA- /NR							

	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	Jan. 13 11	CNY	64,200,000.00	6.420000	6.406895	10,020,454.57	20,454.57
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	6.384579	4,983,570.58	(16,429.42)
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	44.240662	10,329,863.48	250,463.39
US DOLLAR	Aug. 16 11	USD	(10,079,400.09)			10,079,400.09	

J.P.Morgan

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