



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]
For the Period 8/1/11 to 8/31/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Complementary Structured Strategies							
JPY CALL CAD PUT FX EUROPEAN STYLE OPTION AUG 13, 2012 @ 76. KI @ 71 XJPYCA-RC-Z CAD	0.07	(760,000,000.00)	(521,115.74)	(411,436.90)	(109,678.84)		
JPY PUT CAD CALL FX EUROPEAN STYLE OPTION AUG 13, 2012 @ 83.25 XJPYPA-YX-Z CAD	0.04	832,500,000.00	293,030.98	411,436.90	(118,405.92)		
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	101.20	10,000,000.00	10,120,000.00	9,811,665.93 10,000,000.00	308,334.07	700,000.00 79,720.00	4.44%
Total Complementary Structured Strategies			\$9,891,915.24	\$9,811,665.93 \$10,000,000.00	\$80,249.31	\$700,000.00 \$79,720.00	4.54%

	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	6.330702	10,141,056.07 10,000,000.00	141,056.07
CHINESE RENMINBI US DOLLAR	Jun. 8 11 Jun. 11 12	CNY USD	31,818,000.00 (5,000,000.00)	6.363600	6.294172	5,055,152.68 5,000,000.00	55,152.68

J.P.Morgan