



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 2/1/12 to 2/29/12

	<u>Trade Date</u>	<u>Currency</u>	<u>Amount</u>	<u>Contract</u>	<u>Current Market</u>	<u>Market Value</u>	<u>Unrealized</u>
	<u>Settlement Date</u>	<u>Counter Currency</u>	<u>Counter Amount</u>	<u>Rate</u>	<u>Forward Rate</u>	<u>Receivable</u> <u>Market Value</u> <u>Payable</u>	<u>Gain/Loss</u>
Foreign Exchange Contracts							
CHINESE RENMINBI	Oct. 5 11	CNY	(31,818,000.00)	6.384500	6.289922	4,983,632.23	(74,936.11)
US DOLLAR	Jun. 11 12	USD	4,983,632.23			5,058,568.34	
SINGAPORE DOLLAR	Feb. 2 12	SGD	3,115,000.00	1.246000	1.246948	2,498,099.36	(1,900.64)
US DOLLAR	Mar. 6 12	USD	(2,500,000.00)			2,500,000.00	
SINGAPORE DOLLAR	Feb. 9 12	SGD	(3,115,000.00)	1.249600	1.246948	2,492,797.70	(5,301.66)
US DOLLAR	Mar. 6 12	USD	2,492,797.70			2,498,099.36	
Total Foreign Exchange Contracts						\$15,033,097.63	(\$23,570.07)
						\$15,056,667.70	

J.P.Morgan