



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/12 to 5/31/12

| | <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 | Jun. 8 11 | CNY | 31,818,000.00 | 6.363600 | 6.367350 | 4,997,055.30 | (2,944.70) |
| US DOLLAR | Jun. 11 12 | USD | (5,000,000.00) | | | 5,000,000.00 | |
| CHINESE RENMINBI | Oct. 5 11 | CNY | (31,818,000.00) | 6.384500 | 6.367350 | 4,983,632.23 | (13,423.07) |
| US DOLLAR | Jun. 11 12 | USD | 4,983,632.23 | | | 4,997,055.30 | |
| Total Foreign Exchange Contracts | | | | | | \$9,980,687.53 | (\$16,367.77) |
| | | | | | | \$9,997,055.30 | |

J.P.Morgan