

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]
For the Period 5/1/10 to 5/31/10

	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
Speculative							
CANADIAN DOLLAR US DOLLAR	May. 6 10 Aug. 6 10	CAD USD	246,892.66 (236,652.69)	1.043270	1.051955	234,698.84 236,652.69	(1,953.85)
INDIAN RUPEE US DOLLAR	Apr. 16 10 Oct. 20 10	INR USD	446,500,000.00 (10,000,000.00)	44.650000	46.824051	9,535,697.78 10,000,000.00	(464,302.22)
INDIAN RUPEE US DOLLAR	May. 6 10 Oct. 20 10	INR USD	(446,500,000.00) 9,681,266.26	46.120000	46.824051	9,681,266.26 9,535,697.78	145,568.48
POUND STERLING NORWEGIAN KRONE	May. 6 10 Jun. 30 10	GBP NOK	13,739,615.90 (126,988,400.00)	9.242500	9.364226	19,866,384.77 19,608,141.69	258,243.08
POUND STERLING NORWEGIAN KRONE	Mar. 26 10 Jun. 30 10	GBP NOK	(7,000,000.00) 63,099,400.00	9.014200	9.364226	9,743,110.20 10,121,439.67	(378,329.47)
POUND STERLING NORWEGIAN KRONE	Apr. 6 10 Jun. 30 10	GBP NOK	(7,000,000.00) 63,889,000.00	9.127000	9.364226	9,865,031.48 10,121,439.67	(256,408.19)
POUND STERLING US DOLLAR	May. 6 10 Jun. 30 10	GBP USD	260,384.10 (389,245.58)	1.494890	1.445920	376,494.56 389,245.58	(12,751.02)
Total Speculative						\$78,947,723.03 \$79,665,110.07	(\$717,387.04)