

FINANCIAL TRUST COMPANY INC ACCT: [REDACTED]
For the Period 7/1/10 to 7/31/10

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
Other					
1 RECEIVER SWAPTION CALL	(1.000)	1.00	(1,196,234.06)	(1,103,500.00)	(92,734.06)
10,000,000 INTEREST RATE SWAP					
STRIKE 4.35% S 30/360 VS 3ML					
EXP DATE 08/31/2010 DEAL 5167546					
OTCBDC-GZ-U					
Total Other	(2.000)		(\$2,018,054.19)	(\$1,648,500.00)	(\$369,554.19)

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