



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]
For the Period 4/1/11 to 4/30/11

| | Price | Quantity | Value | Adjusted Tax Cost Original Cost | Unrealized Gain/Loss | Est. Annual Inc. Accrued Div. | Yield |
|--|-----------|---------------|--------------|------------------------------------|-------------------------|----------------------------------|--------|
| Concentrated & Other Equity | | | | | | | |
| LONG TOTAL RETURN SWAP 3,008,270.00 USD NOTIONAL BP MAT NOV 16 2011 DEAL 5958346 N/O Client SWPBDG-UX-5 | 3.70 | 71,000.000 | 262,704.57 | N/A ** | N/A | | |
| LONG TOTAL RETURN SWAP 3,007,792.80 USD NOTIONAL APPLE INC MAT FEB 03 2012 DEAL 6505432 N/O Client SWPBDH-AY-3 | 7.83 | 8,860.000 | 69,407.89 | N/A ** | N/A | | |
| LONG TOTAL RETURN SWAP 3,043,800 USD NOTIONAL GOLDMAN SACHS GRP INC MAT MAY 2 2012 DEAL 7064997 N/O Client SWPBDM-DK-9 | 24,009.33 | 1.000 | (24,009.33) | N/A ** | N/A | | |
| MOLYCORP INC CV 5 1/2% PFD A 608753-20-8 MCP PA | 135.22 | 1,265.000 | 171,053.30 | 126,500.00 | 44,553.30 | 6,957.50 | 4.07 % |
| MS MARKET PLUS MO 06/18/12 78% CONTIN BARRIER-15%CPN ,UNCAPPED INITIAL LEVEL-12/09/10 MO: 24.59 617482-QA-5 | 109.63 | 3,000,000.000 | 3,288,750.00 | 3,000,000.00 | 288,750.00 | | |
| MS MARKET PLUS TEF SM 7/26/12 75% CONTIN BARRIER-25.5%CPN ,UNCAPPED INITIAL LEVEL-1/13/11 TEF: 17.69 617482-QR-8 | 106.81 | 2,000,000.000 | 2,136,100.00 | 2,000,000.00 | 136,100.00 | | |

J.P.Morgan