



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 Income Accrued Interest	Yield
Complementary Structured Strategies							
A JPM HARRAHS 14M CLN 09/20/11 INITIAL RATE 7.0% CPN WHERE MAX RATE IS 7.0% PER ANNUM DD 7/7/10 4662A0-2C-4 AA- /NR	101.68	10,000,000.00	10,168,000.00	9,774,762.38 10,000,000.00	393,237.62	700,000.00 79,720.00	2.61 %

	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
Foreign Exchange Contracts							
CHINESE RENMINBI US DOLLAR	Jan. 13 11 Jan. 18 12	CNY USD	64,200,000.00 (10,000,000.00)	6.420000	6.340030	10,126,134.96 10,000,000.00	126,134.96
INDIAN RUPEE US DOLLAR	Feb. 15 11 May. 18 11	INR USD	457,000,000.00 (9,900,346.62)	46.160000	44.370919	10,299,538.78 9,900,346.62	399,192.16
SINGAPORE DOLLAR US DOLLAR	Mar. 3 11 May. 18 11	SGD USD	6,333,500.00 (5,000,000.00)	1.266700	1.222238	5,181,887.51 5,000,000.00	181,887.51
SINGAPORE DOLLAR US DOLLAR	Mar. 9 11 May. 18 11	SGD USD	6,346,000.00 (5,000,000.00)	1.269200	1.222238	5,192,114.65 5,000,000.00	192,114.65
Total Foreign Exchange Contracts						\$30,799,675.90 \$29,900,346.62	\$899,329.28

J.P.Morgan