



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]
For the Period 1/1/11 to 1/31/11

Other Assets Detail

	Quantity	Price	Estimated Value	Cost Adjusted Original	Estimated Gain/Loss	Accruals
Swaps						
LONG TOTAL RETURN SWAP 4,775,970.00 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APR 29 2011 DEAL 5508960 N/O Client SWPBDE-TJ-3	30,000.000	4.12	123,680.45		N/A	
LONG TOTAL RETURN SWAP 3,208,420 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APRIL 28 2011 DEAL 5499085 N/O Client SWPBDE-WG-5	20,000.000	3.18	63,531.68		N/A	
LONG TOTAL RETURN SWAP 3,008,270.00 USD NOTIONAL BP MAT NOV 16 2011 DEAL 5958346 N/O Client SWPBDG-UX-5	71,000.000	5.02	356,688.05		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	8,860.000	0.22	(1,983.07)		N/A	
Total Swaps			\$541,917.11	\$0.00	\$0.00	

Account [REDACTED] Page 21 of 31

J.P.Morgan

Page 26 of 45