



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]
For the Period 3/1/11 to 3/31/11

	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	101.21	10,000,000.00	10,121,000.00	9,765,917.73 10,000,000.00	355,082.27	700,000.00 21,380.00	4.44%

	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
CHINESE RENMINBI	Jan. 13 11	CNY	64,200,000.00	6.420000	6.442387	9,965,250.40	(34,749.60)
US DOLLAR	Jan. 18 12	USD	(10,000,000.00)			10,000,000.00	
INDIAN RUPEE	Feb. 15 11	INR	457,000,000.00	46.160000	44.909667	10,175,982.89	275,636.27
US DOLLAR	May. 18 11	USD	(9,900,346.62)			9,900,346.62	
SINGAPORE DOLLAR	Mar. 3 11	SGD	6,333,500.00	1.266700	1.260401	5,024,988.08	24,988.08
US DOLLAR	May. 18 11	USD	(5,000,000.00)			5,000,000.00	
SINGAPORE DOLLAR	Mar. 9 11	SGD	6,346,000.00	1.269200	1.260401	5,034,905.56	34,905.56
US DOLLAR	May. 18 11	USD	(5,000,000.00)			5,000,000.00	
Total Foreign Exchange Contracts						\$30,201,126.93 \$29,900,346.62	\$300,780.31

J.P.Morgan