

Trident Performance Trust

Summary of Investment Portfolio as at March 31, 2011

Portfolio Breakdown

Category	Percentage of Net Asset Value (%)
Country allocation	
Long Positions:	
Cash & Equivalents	67.7
U.S.A.	29.4
Canada	4.6
Other Assets (net)	4.3
Options Contracts	3.7
Japan	3.2
Isle Of Man	1.5
India	1.2
France	0.9
British Virgin Islands	0.8
UAE Dirham	0.7
Netherlands	0.4
Foreign Currency Forward Contracts	-0.1
Interest Rate Swaps	-1.1
Credit Default Swaps	-0.6
Total Long Positions:	116.6
Short Positions:	
U.S.A.	-16.0
Australia	-0.6
Total Short Positions:	-16.6
Total Long and Short Positions:	100.0

Portfolio Breakdown (cont'd)

Category	Percentage of Net Asset Value (%)
Sector allocation	
Long Positions:	
Cash & Equivalents	67.7
Corporate Bonds	15.9
Materials	10.2
Energy	6.5
Other Assets (net)	4.3
Options Contracts	3.7
Health Care	3.3
Consumer Staples	3.1
Utilities	1.5
Foreign Government Bonds	0.7
Industrials	0.6
Information Technology	0.5
Financials	0.3
Consumer Discretionary	0.1
Foreign Currency Forward Contracts	-0.1
Credit Default Swaps	-0.6
Interest Rate Swaps	-1.1
Total Long Positions:	116.6
Short Positions:	
Financials	-2.9
Consumer Discretionary	-2.8
Information Technology	-2.4
Consumer Staples	-1.7
Energy	-1.7
Health Care	-1.5
Industrials	-1.3
Corporate Bonds	-0.8
Materials	-0.6
Utilities	-0.5
Telecommunication Services	-0.4
Total Short Positions:	-16.6
Total Long and Short Positions:	100.0

Top 25 Holdings

Security Name	Percentage of Net Asset Value (%)
Long Positions:	
Cash & Equivalents	67.7
SPDR Gold Trust	6.3
Market Vectors Gold Miners ETF	2.1
EnCana Corp., 6.5% 05/15/2019	1.9
AngloGold Ashanti Holdings Finance PLC 3.5% 05/22/2014	1.5
Exxon Mobil Corp.	1.4
Suncor Energy Inc., 6.1% 06/01/2018	1.4
Newmont Mining Corp., 5.125% 10/01/2019	1.3
Eli Lilly and Co., 3.55% 03/06/2012	1.3
State Bank of India, London 4.5% 07/27/2015	1.2
The Coca-Cola Co., 0.75% 11/15/2013	1.2
ConocoPhillips 6% 01/15/2020	0.9
Total SA, ADR	0.9
JOHNSON&JOHNSON	0.9
Inpex Holdings Inc.	0.9
Wyeth 5.5% 03/15/2013	0.9
3M Co., 4.65% 12/15/2012	0.9
CNOOC Finance 2011 Ltd., 4.25% 01/26/2021	0.8
IBM International Group Capital LLC 5.05% 10/22/2012	0.8
Hewlett-Packard Co., 4.25% 02/24/2012	0.7
Emirate of Abu Dhabi 5.5% 04/08/2014	0.7
Sumitomo Metal Mining Co., Ltd.	0.6
Viterra Inc.	0.6
Short Positions:	
Retail Holders Trust	1.1
City National Corp., 5.125% 02/15/2013	0.8
Total Net Asset Value (thousands of dollars)	\$47,431

The summary of investment portfolio may change due to ongoing portfolio transactions of the investment fund and updates will be available on a quarterly basis.

The prospectus and other information about the fund are available on the internet at www.ci.com.

