J.P.Morgan

FINANCIAL TRUST COMPANY INC ACCT [redacted]
For the Period 4/1/10 to 4/30/10

	Quantity	Price	Estimated Value	Cost	Estimated Gain/Loss
Swaps					
INTEREST RATE SWAP 14,050,000 USD NOTIONAL 2/15/2040 REC: FLOATING RATE USD 3 MONTH LIBOR DEAL 254307367 4.45653% PAY FIXED, S 30/360 N/O Client SWPBDE-HD-9	1.000	1.00	(460,276.22)		N/A
INTEREST RATE SWAP 125,000,000 USD NOTIONAL 04/30/2012 PAY: FLOATING RATE USD 3 MONTH LIBOR DEAL 257872357 1.7525% REC FIXED, S 30/360 N/O Client SWPBDE-SU-9	1.000	1.00	46,039.19		N/A
LONG TOTAL RETURN SWAP 8,021,050 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APRIL 28 2011 DEAL 5499085 N/O Client SWPBDE-RE-6	20,000.000	15.25	304,945.96		N/A
SX5E DIVIDEND SWAP FIXED STRIKE EUR 112.10 NUMBER OF BASKET 89,206 MAT DEC 16 2011 DEAL 4444220 N/O Client SWPBDE-PR-9 EUR	89,206.000	0.07	6,472.93		N/A