



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]  
For the Period 6/1/12 to 6/30/12

|  | Quantity/Original<br>Commitment Amount | Cost/Net Capital Called<br>Since Inception | Net Distributions<br>Since Inception | Estimated<br>Value | Est. Annual Inc.<br>Accrued Div. | Yield |
|--|----------------------------------------|--------------------------------------------|--------------------------------------|--------------------|----------------------------------|-------|
|--|----------------------------------------|--------------------------------------------|--------------------------------------|--------------------|----------------------------------|-------|

## Real Estate & Infrastructure

|                            |  |      |  |  |  |       |
|----------------------------|--|------|--|--|--|-------|
| P DIGITAL REALTY TRUST INC |  | 0.00 |  |  |  | 3.89% |
|----------------------------|--|------|--|--|--|-------|

Amounts shown above under "Estimated Value" for private equity funds are estimates based on the latest fund values received from each underlying fund, which value may be as of a date (underlying fund value date) prior to the period covered by this statement. The values provided by the underlying fund have been adjusted for any cash flows between your account and such fund that have occurred subsequent to the underlying fund value date to derive the "Estimated Value". Therefore, such "Estimated Value" may not reflect the value of your interest shown on any fund's actual books and records as of the date of this statement. For additional information, please contact your J.P. Morgan representative.

For private equity funds, Estimated Values are based on estimates provided by the underlying funds that are generally presented on a US GAAP basis, which records investments at fair value, or "marked-to-market". Most of these underlying funds also present their audited financial statements on a US GAAP basis (i.e., "marked-to-market"). However, some of these underlying funds present their audited financial statements using the Income Tax Basis of Accounting, which records investments "at cost" based on the accrual basis of accounting for Federal income taxes. Where the underlying fund provides periodic estimates on a "marked-to-market" basis but reflects investments "at cost" in its audited financial statements, the marked-to-market Estimated Value shown herein for a private equity fund may be materially different from the value reflected on such fund's audited financial statements (which are also based on the audited financial statements of the underlying fund).

|  | Price | Quantity | Estimated<br>Value | Cost |
|--|-------|----------|--------------------|------|
|--|-------|----------|--------------------|------|

## Hard Assets

|                     |       |         |           |            |
|---------------------|-------|---------|-----------|------------|
| BRT CALL OPTION     | 56.41 | 250.000 | 14,102.30 | 200,000.00 |
| USD PUT OPTION      |       |         |           |            |
| STRIKE 140.00       |       |         |           |            |
| EXPIRING 08/13/2012 |       |         |           |            |
| 250,000 BARRELS     |       |         |           |            |

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