

For the Period 4/1/10 to 4/30/10

[REDACTED]
HARRY BELLER
C/O HBRK ASSOCIATES
301 E 66TH ST APT 10F
NEW YORK, NY 100656216
Consolidated Summary
Account
Number
Investment Account(s)
FINANCIAL TRUST COMPANY INC
FINANCIAL TRUST COMPANY INC
Total Value

[REDACTED]
Beginning Net
Market Value
75,092,422.71
0.00
\$75,092,422.71
Ending Net
Market Value
74,884,774.22
0.00
\$74,884,774.22

This consolidated summary is provided for informational purposes and includes assets at different entities.

(1) Assets held at JPMorgan Chase Bank, N.A., member Federal Deposit Insurance Corporation ("FDIC"). The Asset Account Statement reflects brokerage transactions executed through J.P. Morgan Securities, Inc. ("JPMSI"), see "Portfolio Activity Detail". Equity securities, fixed income securities, and listed options transactions are generally cleared through JPMorgan Clearing Corporation ("JPMCC"), a wholly owned subsidiary of JPMSI. Please see "Additional Information About Your Accounts" at the end of the Asset Account Statement.

(2) Assets held in Margin Account at JPMCC, member Financial Regulatory Authority ("FINRA") and Securities Insurance Protection Corporation ("SIPC"). The Margin Account Statement reflects brokerage transactions executed by JPMSI, see "Portfolio Activity Detail". Such transactions are cleared and carried through JPMCC.

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Change
In Value
(207,648.49)
0.00
(\$207,648.49)

Start on
Page
2
45

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JPMorgan Chase Bank, N.A.
270 Park Avenue, New York, NY 10017-2014
FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]
For the Period 4/1/10 to 4/30/10

Asset Account
J.P. Morgan Private Bank Team
Paul Morris
Jeffrey Matusow
Janet Young
William Doherty III
Banker

Investment Specialist
Client Service Team
Client Service Team
212-464-0701
(212) 622-7053
(800) 634-1318

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Holdings
Equity
Cash and Short Term
Fixed Income
Options
Foreign Exchange Contracts
Other Assets
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Online access
www.MorganOnline.com

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Account Summary

Asset Allocation

Equity

Cash & Short Term

Fixed Income

Options

Foreign Exchange Contracts

Other Assets

Market Value

Accruals

Market Value with Accruals

Beginning

Ending

Market Value

20,000,000.00

33,766,342.31

21,065,700.00

0.00

(1,685.12)

85,059.52

\$74,915,416.71

177,006.00

\$75,092,422.71

Market Value

20,419,540.00

24,686,461.56

30,515,088.00

(924,361.77)

218,446.13

(328,464.35)

\$74,586,709.57

298,064.65

\$74,884,774.22

Current

Portfolio Activity

Beginning Market Value

Contributions

Withdrawals & Fees

Securities Transferred Out

Net Contributions/Withdrawals

Income & Distributions

Change In Investment Value

Ending Market Value

Accruals

Market Value with Accruals

Period Value

74,915,416.71

528,000.00

(429,442.44)

(2.00)
\$98,555.56
(12,840.23)
(414,422.47)
\$74,586,709.57
298,064.65
\$74,884,774.22

Change
In Value
419,540.00
(9,079,880.75)
9,449,388.00
(924,361.77)
220,131.25
(413,523.87)
(\$328,707.14)
121,058.65
(\$207,648.49)

Year-to-Date
Value
0.00
75,528,000.00
(429,442.44)
(2.00)
\$75,098,555.56
(148,247.92)
(363,598.07)
\$74,586,709.57
298,064.65
\$74,884,774.22

Estimated
1,384,000.00
7,405.94
1,530,250.00

Current
Annual Income Allocation

27%
33%
39%
1%
100%

Equity
Fixed
Income
Foreign Exchange
Contracts
Asset Allocation
Cash &
Short Term

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Account Summary

Tax Summary

Currency Gain/Loss

Interest Income

Taxable Income

CONTINUED

Current

Period Value

(317.07)

(12,523.16)

(\$12,840.23)

Year-to-Date

Value

(317.07)

(147,930.85)

(\$148,247.92)

ST Realized Gain/Loss

Realized Gain/Loss

Current

Period Value

38,553.65

\$38,553.65

Year-to-Date

Value

38,553.65

\$38,553.65

Unrealized Gain/Loss

To-Date Value

(\$292,135.73)

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Equity Summary

Asset Categories

US Large Cap

US Mid Cap/Small Cap

Preferred Stocks

Total Value

Beginning

Market Value

0.00

0.00

20,000,000.00

\$20,000,000.00

Ending

Market Value

983,620.00

35,920.00

19,400,000.00

\$20,419,540.00

Change

In Value

983,620.00

35,920.00

(600,000.00)

\$419,540.00

Current

Allocation

1%

1%

25%

27%

US Mid Cap/Small Cap

US Large Cap

Asset Categories

Equity

Current

Market Value/Cost

Market Value

Tax Cost

Unrealized Gain/Loss

Estimated Annual Income

Yield

Period Value

20,419,540.00

20,924,000.00

(504,460.00)

1,384,000.00

6.78%

Preferred Stocks

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Note:

P indicates position adjusted for Pending Trade Activity.

Equity Detail

Estimated

Quantity

US Large Cap

P

P

APOLLO INVESTMENT CORP

03761U-10-6 AINV

KANSAS CITY SOUTHERN INDUSTRIES INC

MACERICH CO

485170-30-2 KSU

22,000.000

554382-10-1 MAC

P

SYNOVUS FINANCIAL CORP

Total US Large Cap

87161C-10-5 SNV

\$983,620.00

US Mid Cap/Small Cap

P

METALS USA HOLDINGS CORP

PAA NATURAL GAS STORAGE LP

Total US Mid Cap/Small Cap

59132A-10-4 MUSA

21.50

693139-10-7 PNG

\$35,920.00

\$42,000.00

(\$6,080.00)

\$0.00

0.00%

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N/A

2,000.000

17.96

35,920.00

42,000.00

(6,080.00)

\$902,000.00

\$81,620.00

\$44,000.00

4.47%

3.01

N/A

1.33%

44.71

983,620.00
902,000.00
81,620.00
44,000.00
4.47%
12.11
40.55
N/A
N/A
9.25%
Price
Market
Value
Tax Cost
Unrealized
Gain/Loss
Annual Income
Accrued
Dividends
Yield

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Estimated

Quantity

Preferred Stocks

JPM CHASE CAPITAL XXIX

6.7% PFD

48125E-20-7 JPM PC

800,000.000

24.25

19,400,000.00

19,980,000.00

(580,000.00)

1,340,000.00

6.91%

Price

Market

Value

Tax Cost

Unrealized

Gain/Loss

Annual Income

Accrued

Dividends

Yield

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Cash & Short Term Summary

Beginning

Asset Categories

Cash

Market Value

33,766,342.31

Ending

Market Value

24,686,461.56

Change

In Value

(9,079,880.75)

Current

Allocation

33%

Asset Categories

Cash &

Short Term

Current

Market Value/Cost

Market Value

Tax Cost

Estimated Annual Income

Accrued Interest

Yield

Period Value

24,686,461.56

24,686,461.56

7,405.94

774.25

0.03%

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Note:

1

This is the Annual Percentage Yield (APY) which is the rate earned if balances remain on deposit for a full year with compounding, there is no change in the interest rate and all interest is left in the account.

Cash & Short Term Detail

Quantity

Cash

COST OF PENDING PURCHASES

PROCEEDS FROM PENDING SALES

US DOLLAR

Total Cash

(663,850.00)

835,500.54

24,514,811.02

1.00

1.00

1.00

(663,850.00)

835,500.54

24,514,811.02

\$24,686,461.56

(663,850.00)

835,500.54

24,514,811.02

\$24,686,461.56

\$0.00

(199.15)

250.65

7,354.44

774.25

\$7,405.94

\$774.25

0.03%

0.03%

0.03%

0.03%

1

1

1

Price

Market

Value

Tax Cost

Adjusted

Original

Estimated

Unrealized

Gain/Loss
Annual Income
Accrued Interest
Yield
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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Fixed Income Summary

Asset Categories

US Fixed Income - Taxable

Non-US Fixed Income

Total Value

Beginning

Market Value

19,396,950.00

1,668,750.00

\$21,065,700.00

Ending

Market Value

28,777,588.00

1,737,500.00

\$30,515,088.00

Change

In Value

9,380,638.00

68,750.00

\$9,449,388.00

Current

Allocation

37%

2%

39%

Non-US

Fixed Income

Current

Market Value/Cost

Market Value

Tax Cost

Unrealized Gain/Loss

Estimated Annual Income

Accrued Interest

Yield

Period Value

30,515,088.00

29,978,206.00

536,882.00

1,530,250.00

297,290.40

5.61%

US Fixed Income

- Taxable

Asset Categories

Fixed

Income

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Fixed Income Summary

SUMMARY BY MATURITY

Fixed Income

Less than 5 years¹

5-10 years¹

10+ years¹

Total Value

SUMMARY BY TYPE

Fixed Income

Corporate Bonds

Government and Agency Bonds

International Bonds

Total Value

Market

Value

13,540,888.00

15,236,700.00

1,737,500.00

\$30,515,088.00

% of Bond

Portfolio

44%

50%

6%

100%

Market

Value

1,940,888.00

9,512,500.00

19,061,700.00

\$30,515,088.00

CONTINUED

% of Bond

Portfolio

6%

31%

63%

100%

¹

The years indicate the number of years until the bond is scheduled to mature based on the statement end date. Some bonds may be called, or paid in full, before their stated maturity.

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Fixed Income Detail

Quantity

US Fixed Income - Taxable

FORD MOTOR CREDIT CO LLC

SR NOTES 7% APR 15 2015

DTD 04/09/2010

345397-VN-0 B- /B1

CIT GROUP INC

7% MAY 01 2016

DTD 11/04/2009

125581-FW-3 B+ /WR

CIT GROUP INC

7% MAY 01 2017

DTD 11/04/2009

125581-FX-1 B+ /WR

GENERAL MOTORS CORP

NOTES 8 3/8% JUL 15 2033

DTD 07/03/2003

IN DEFAULT

370442-BT-1 NR /WR

U S A NOTES

4 5/8% FEB 15 2040

DTD 02/16/2010

912810-QE-1 AAA /AAA

Total US Fixed Income - Taxable

\$28,777,588.00

\$28,223,956.00

\$553,632.00

\$1,407,750.00

\$296,270.40

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5.08%

15,000,000.000

101.58

15,236,700.00

14,887,500.00

349,200.00

693,750.00

141,810.00

4.53%

10,000,000.000

38.25

3,825,000.00

3,800,000.00

25,000.00

5,000,000.000

95.13

4,756,250.00

4,612,500.00
143,750.00
350,000.00
69,025.00
7.91%
5,000,000.000
95.13
4,756,250.00
4,725,000.00
31,250.00
350,000.00
84,580.00
8.03%
Price
Market
Value
Tax Cost
Adjusted
Original
Estimated
Unrealized
Gain/Loss
Annual Income
Accrued Interest
Yield
200,000.000
101.69
203,388.00
198,956.00
4,432.00
14,000.00
855.40
6.59%

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Quantity

Non-US Fixed Income

PETROLEOS DE VENEZUELA S

4.9% OCT 28 2014

DTD 10/28/2009

HELD BY EUROCLEAR

ISIN:XS0460546442 SEDOL:B5B82G7

71668A-9A-1

Price

Market

Value

Tax Cost

Adjusted

Original

Estimated

Unrealized

Gain/Loss

Annual Income

Accrued Interest

Yield

2,500,000.000

69.50

1,737,500.00

1,754,250.00

(16,750.00)

122,500.00

1,020.00

14.34%

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Options Summary

Asset Categories

Equity

Foreign Exchange

Other

Total Value

Beginning

Market Value

0.00

0.00

0.00

\$0.00

Ending

Market Value

(114,400.00)

(265,100.78)

(544,860.99)

(\$924,361.77)

Change

In Value

(114,400.00)

(265,100.78)

(544,860.99)

(\$924,361.77)

Current

Allocation

Current

Market Value/Cost

Market Value

Premium

Unrealized Gain/Loss

Period Value

(924,361.77)

(599,804.27)

(324,557.73)

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Note:

P indicates position adjusted for Pending Trade Activity.

Options Detail

Quantity

Equity

MACERICH CO

CALL OPTION MAY 10 @ 40

Underlying Asset Price = \$44.71

554382-9A-B MAC AAA /

Foreign Exchange

INR CALL USD PUT

FX EUROPEAN STYLE OPTION

MAY 19, 2010 @ 44.5

XINRCA-AE-Z

NOK CALL GBP PUT

FX EUROPEAN STYLE OPTION

JUL 26, 2010 @ 9.04

KNOCK-IN AT 8.775

XNOKCA-DE-Z GBP

PLN CALL EUR PUT

FX EUROPEAN STYLE OPTION

APR 20, 2011 @ 3.9

XPLNCA-AC-Z EUR

29,250,000.000

0.88

258,476.85

324,085.73

(65,608.89)

(63,280,000.000)

0.32

(202,755.01)

(163,465.02)

(39,289.99)

(220.000)

5.20

(114,400.00)

(43,339.25)

(71,060.75)

Price

Market

Value

Premium

Unrealized

Gain/Loss

445,000,000.000

0.02

82,070.27

93,000.00

(10,929.98)

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Quantity

Foreign Exchange

PLN PUT EUR CALL

FX EUROPEAN STYLE OPTION

APR 20, 2011 @ 3.9

CONT. KI @ 4.49

XPLNPA-AD-Z EUR

Total Foreign Exchange

Other

XAU PUT OPTION

USD CALL OPTION STRIKE 1,115.00

EXPIRES 6/17/2010

KI @ 1,085

Underlying Asset Price = \$1,179.60

OTCBDP-EW-G

P XPD PUT OPTION

USD CALL OPTION STRIKE 525

EXPIRES 06/02/2010

Underlying Asset Price = \$553.75

OTCBDP-EW-T

1 RECEIVER SWAPTION CALL

10,000,000 INTEREST RATE SWAP

STRIKE 4.35% S 30/360 VS. 3ML

EXP DATE 06/30/2010 DEAL 5161946

Underlying Asset Price = \$0.00

OTCBDC-TB-B

(1.000)

1.00

(269,804.62)

(136,000.00)

(133,804.62)

(10,000.000)

(140,000.00)

140,000.00

(5,000.000)

7.06

(35,293.59)

(85,000.00)

49,706.41

(\$265,100.78)

(\$70,465.02)

(\$194,635.99)

Price

Market

Value

Premium

Unrealized

Gain/Loss

(29,250,000.000)

1.38

(402,892.89)

(324,085.73)

(78,807.13)

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Quantity

Other

1 RECEIVER SWAPTION CALL

10,000,000 INTEREST RATE SWAP

STRIKE 4.35% S 30/360 VS 3ML

EXP DATE 06/14/2010 DEAL 5162475

Underlying Asset Price = \$0.00

OTCBDC-TC-N

Total Other

(\$544,860.99)

(\$486,000.00)

(\$58,860.99)

(1.000)

1.00

(239,762.78)

(125,000.00)

(114,762.78)

Price

Market

Value

Premium

Unrealized

Gain/Loss

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10
Foreign Exchange Contracts Summary
NET CURRENCY EXPOSURE SUMMARY

Value
in Currency
AUSTRALIA DOLLAR
CANADIAN DOLLAR
POUND STERLING
INDIAN RUPEE
JAPANESE YEN
NORWEGIAN KRONE
US DOLLAR
(5,426,524.85)
10,000,000.00
(14,000,000.00)
446,500,000.00
(464,350,000.02)
126,988,400.00
(9,637,029.70)

Foreign Exchange Contracts Detail

Market Value
Receivable
Trade Date
Speculative
AUSTRALIA DOLLAR
CANADIAN DOLLAR
CANADIAN DOLLAR
JAPANESE YEN
Apr. 28 10
Jul. 30 10
Mar. 31 10
Oct. 5 10
AUD
CAD
CAD
JPY
(5,426,524.85)
5,000,000.00
10,200,000.00
(934,320,000.00)
0.921400
91.600000
1.071898
92.520024
4,935,267.13
4,996,997.39
10,057,048.57
9,957,040.76
(61,730.26)
100,007.81

Currency
Settlement Date Counter Currency
Amount
Counter Amount
Contract
Rate
Current Market
Forward Rate
Market Value
Payable
Unrealized
Gain/Loss
Account [REDACTED] Page 17 of 43
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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Market Value

Receivable

Trade Date

Speculative

CANADIAN DOLLAR

CANADIAN DOLLAR

INDIAN RUPEE

JAPANESE YEN

JAPANESE YEN

JAPANESE YEN

JAPANESE YEN

JAPANESE YEN

JAPANESE YEN

POUND STERLING

JAPANESE YEN

JAPANESE YEN

US DOLLAR

SOUTH KOREAN WON

SOUTH KOREAN WON

SOUTH KOREAN WON

SOUTH KOREAN WON

US DOLLAR

US DOLLAR

NORWEGIAN KRONE

Apr. 28 10

Aug. 6 10

Apr. 14 10

Oct. 5 10

Apr. 16 10

Oct. 20 10

Apr. 14 10

Oct. 4 10

Apr. 14 10

Oct. 4 10

Mar. 31 10

Oct. 4 10

Mar. 31 10

Oct. 4 10

Apr. 14 10

Oct. 4 10

Apr. 14 10

Oct. 5 10

Mar. 26 10

Jun. 30 10

CAD

JPY

CAD

JPY

INR

USD
JPY
JPY
JPY
JPY
5,000,000.00
(464,350,000.00)
(10,200,000.00)
952,170,000.00
446,500,000.00
(10,000,000.00)
457,999,499.24
KRW (5,487,750,000.00)
457,999,499.24
KRW (5,487,750,000.00)
(450,000,000.00)
KRW 5,487,750,000.00
(450,000,000.00)
KRW 5,487,750,000.00
(15,998,998.50)
JPY
USD
JPY
USD
GBP
NOK
171,405.59
(17,850,000.00)
191,564.71
(7,000,000.00)
63,099,400.00
93.180000
9.014200
93.835108
9.063428
92.870000
93.350000
44.650000
11.982000
11.982000
12.195000
12.195000
93.340000
92.686850
92.520024
45.055477
11.858806
11.858806
11.858806
11.858806
93.836403

4,934,709.08
4,944,460.09
10,147,268.07
10,057,048.57
9,910,004.99
10,000,000.00
4,880,829.67
4,931,533.61
4,880,829.67
4,931,533.61
4,931,533.61
4,795,580.25
4,931,533.61
4,795,580.25
171,405.59
170,498.84
191,564.71
190,227.30
10,653,597.38
10,711,778.70
(9,751.01)
90,219.50
(89,995.01)
(50,703.94)
(50,703.94)
135,953.36
135,953.36
906.75
1,337.41
(58,181.32)
Currency
Settlement Date Counter Currency
Amount
Counter Amount
Contract
Rate
Current Market
Forward Rate
Market Value
Payable
Unrealized
Gain/Loss
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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Market Value

Receivable

Trade Date

Speculative

POUND STERLING

Total Speculative

NORWEGIAN KRONE

Apr. 6 10

Jun. 30 10

GBP

NOK

(7,000,000.00)

63,889,000.00

9.127000

9.063428

10,786,912.12

10,711,778.70

\$81,412,504.20

\$81,194,058.07

75,133.42

\$218,446.13

Currency

Settlement Date Counter Currency

Amount

Counter Amount

Contract

Rate

Current Market

Forward Rate

Market Value

Payable

Unrealized

Gain/Loss

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Other Assets Summary

Asset Categories

Swaps

Beginning

Estimated Value

85,059.52

Ending

Estimated Value

(328,464.35)

Change

In Value

(413,523.87)

Current

Allocation

Other Assets Detail

Quantity

Swaps

CLP SWAP - CLP NOTL

13,000,000,000 MD 3/21/12

TD 3/17/10, START D 3/21/11

PAY FLOAT CLP OIS ANN ACT/360

4.15% REC FIX, DEAL #253571031

N/O Client

SWPBDA-ZQ-8

CLP SWAP - CLP NOTL

13,000,000,000 MD 3/29/12

TD 3/25/10, START D 3/29/11

PAY FLOAT CLP OIS ANN ACT/360

4.15% REC FIX, DEAL #254489072

N/O Client

SWPBDE-JB-1

1.000

1.00

(85,999.12)

N/A

1.000

1.00

(77,057.27)

N/A

Price

Estimated

Value

Cost

Estimated

Gain/Loss

Account [REDACTED] Page 20 of 43

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Quantity

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/0 Client

SWPBDE-HD-9

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/0 Client

SWPBDE-SU-9

LONG TOTAL RETURN SWAP

8,021,050 USD NOTIONAL

GOLDMAN SACHS GRP INC

MAT APRIL 28 2011 DEAL 5499085

N/0 Client

SWPBDE-RE-6

SX5E DIVIDEND SWAP

FIXED STRIKE EUR 112.10

NUMBER OF BASKET 89,206

MAT DEC 16 2011 DEAL 4444220

N/0 Client

SWPBDE-PR-9 EUR

89,206.000

0.07

6,472.93

N/A

20,000.000

15.25

304,945.96

N/A

1.000

1.00

46,039.19

N/A

1.000

1.00

(460,276.22)

N/A

Price

Estimated

Value

Cost

Estimated

Gain/Loss
Account [REDACTED] Page 21 of 43
Page 22 of 49

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Quantity

Swaps

SX5E DIVIDEND SWAP

FIXED STRIKE EUR 113.30

NUMBER OF BASKET 88,261

MAT DEC 21 2011 DEAL 4444219

N/O Client

SWPBDE-PS-7 EUR

Total Swaps

(\$328,464.35)

\$0.00

\$0.00

88,261.000

0.71

(62,589.82)

N/A

Price

Estimated

Value

Cost

Estimated

Gain/Loss

Account [REDACTED] Page 22 of 43

Page 23 of 49

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]
For the Period 4/1/10 to 4/30/10
Portfolio Activity Summary - U S Dollar
Beginning Cash Balance

Current

Transactions

Income

INFLOWS

Contributions

Foreign Exchange - Inflows

Total Inflows

OUTFLOWS

Total Outflows

Withdrawals

TRADE ACTIVITY

Settled Sales/Maturities/Redemptions

Settled Securities Purchased

Total Trade Activity

Ending Cash Balance

1,659,528.11

(31,004,241.75)

(\$29,344,713.64)

\$24,514,811.02

* Year to date information is calculated on a calendar year basis.

1,659,528.11

(52,258,491.75)

(\$50,598,963.64)

-(12,523.16)

528,000.00

163,147.95

\$678,624.79

(429,442.44)

(\$429,442.44)

(147,930.85)

75,528,000.00

163,147.95

\$75,543,217.10

(429,442.44)

(\$429,442.44)

Period

Value

53,610,342.31

Year-To-Date

Value*

-Account

[REDACTED] Page 23 of 43

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10
Portfolio Activity Detail - U S Dollar
INFLOWS & OUTFLOWS

Settlement

Date

4/1

Type

Interest Income

Description

DEPOSIT SWEEP INTEREST FOR MAR. @

.05% RATE ON NET AVG COLLECTED

BALANCE OF \$18,095,238.29

AS OF 04/01/10

4/6

Receipt of Assets

INTEREST RATE SWAP - FRA

500,000,000 USD NOTIONAL 3/15/2011

PAY: FLOATION RATE USD

3 MONTH LIBOR DEAL 255056959

0.815% REC FIXED, Q ACT/360

NEW SWAP DEAL #255056959

JPMORGAN CHASE BANK

TRADE DATE 03/31/10

4/7

Receipt of Assets

INTEREST RATE SWAP - FRA

500,000,000 USD NOTIONAL 3/15/2011

PAY: FLOATING RATE USD

3 MONTH LIBOR DEAL 255345250

0.876% REC FIXED, Q ACT/360

NEW SWAP DEAL # 255345250

JPMORGAN CHASE BANK

TRADE DATE 04/05/10

4/16

Receipt of Assets

SX5E DIVIDEND SWAP

FIXED STRIKE EUR 112.10

NUMBER OF BASKET 89,206

MAT DEC 16 2011 DEAL 4444220

JPMORGAN CHASE BANK

TRADE DATE 04/12/10

AS OF 04/15/10

Account [REDACTED] Page 24 of 43

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89,206.000

1.000

1.000

Quantity

Per Unit

Amount

Amount
768.50

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

INFLOWS & OUTFLOWS

Settlement

Date

4/16

Type

Receipt of Assets

Description

SX5E DIVIDEND SWAP

FIXED STRIKE EUR 113.30

NUMBER OF BASKET 88,261

MAT DEC 21 2011 DEAL 4444219

JPMORGAN CHASE BANK

TRADE DATE 04/12/10

4/20

Free Delivery

INTEREST RATE SWAP - FRA

500,000,000 USD NOTIONAL 3/15/2011

PAY: FLOATION RATE USD

3 MONTH LIBOR DEAL 255056959

0.815% REC FIXED, Q ACT/360

SWAP UNWIND DEAL 255056959

JPMORGAN CHASE BANK

TRADE DATE 04/16/10

4/20

Free Delivery

INTEREST RATE SWAP - FRA

500,000,000 USD NOTIONAL 3/15/2011

PAY: FLOATING RATE USD

3 MONTH LIBOR DEAL 255345250

0.876% REC FIXED, Q ACT/360

SWAP UNWIND DEAL 255345250

JPMORGAN CHASE BANK

TRADE DATE 04/16/10

4/20

Misc. Receipt

INTEREST RATE SWAP - FRA

500,000,000 USD NOTIONAL 3/15/2011

PAY: FLOATION RATE USD

3 MONTH LIBOR DEAL 255056959

0.815% REC FIXED, Q ACT/360

SWAP UNWIND DEAL 255056959

132,000.00

(1.000)

(1.000)

Quantity

88,261.000

Per Unit

Amount

Amount

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

INFLOWS & OUTFLOWS

Settlement

Date

4/20

Type

Misc. Receipt

Description

ENTRY REVERSED ON 04/28/2010

INTEREST RATE SWAP - FRA

500,000,000 USD NOTIONAL 3/15/2011

PAY: FLOATION RATE USD

3 MONTH LIBOR DEAL 255056959

0.815% REC FIXED, Q ACT/360

SWAP UNWIND DEAL 255345250

4/21

4/28

Accrued Interest Received

Misc. Debit

CABLEVISION SYSTEMS CORP

SR NOTES 7 3/4% APR 15 2018

DTD 04/15/2010

TO REVERSE ENTRY OF 04/20/2010

INTEREST RATE SWAP - FRA

500,000,000 USD NOTIONAL 3/15/2011

PAY: FLOATION RATE USD

3 MONTH LIBOR DEAL 255056959

0.815% REC FIXED, Q ACT/360

AS OF 04/20/10

4/28

Receipt of Assets

LONG TOTAL RETURN SWAP

8,021,050 USD NOTIONAL

GOLDMAN SACHS GRP INC

MAT APRIL 28 2011 DEAL 5499085

JPMORGAN CHASE BANK

TRADE DATE 04/23/10

50,000.000

(198,000.00)

1,000,000.000

0.001

1,291.67

Quantity

Per Unit

Amount

Amount

198,000.00

Account [REDACTED] Page 26 of 43

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

INFLOWS & OUTFLOWS

Settlement

Date

4/28

Type

Misc. Receipt

Description

INTEREST RATE SWAP - FRA

500,000,000 USD NOTIONAL 3/15/2011

PAY: FLOATING RATE USD

3 MONTH LIBOR DEAL 255345250

0.876% REC FIXED, Q ACT/360

SWAP UNWIND DEAL 255345250

AS OF 04/20/10

4/28

Spot FX

SPOT CURRENCY TRANSACTION - SELL

BUY USD SELL GBP

EXCHANGE RATE 1.543500000

DEAL 04/26/10 VALUE 04/28/10

4/28

4/29

Accrued Interest Paid

Free Delivery

CIT GROUP INC

7% MAY 01 2016

DTD 11/04/2009

LONG TOTAL RETURN SWAP

8,021,050 USD NOTIONAL

GOLDMAN SACHS GRP INC

MAT APRIL 28 2011 DEAL 5499085

PARTIAL UNWIND

TRADE DATE 04/26/10

4/29

Misc. Disbursement

LONG TOTAL RETURN SWAP

8,021,050 USD NOTIONAL

GOLDMAN SACHS GRP INC

MAT APRIL 28 2011 DEAL 5499085

PARTIAL SWAP UNWIND

(231,442.44)

(30,000.000)

5,000,000.000

0.015

(75,833.33)

(105,700.000)

163,147.95

Quantity

Per Unit

Amount

Amount

198,000.00

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

INFLOWS & OUTFLOWS

Settlement

Date

4/29

Type

Foreign Interest

Description

PETROLEOS DE VENEZUELA S

4.9% OCT 28 2014

DTD 10/28/2009

HELD BY EUROCLEAR

ISIN:XS0460546442 SEDOL:B5B82G7

AS OF 04/28/10

4/30

Receipt of Assets

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

NEW SWAP DEAL # 257872357

JPMORGAN CHASE BANK

TRADE DATE 04/28/10

Total Inflows & Outflows

\$249,182.35

1.000

Quantity

2,500,000.000

Per Unit

Amount

Amount

0.025

61,250.00

Account [REDACTED] Page 28 of 43

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

TRADE ACTIVITY

Note:

S

*

Trade

Date

4/6

Settlement

Date

4/9

indicates Short Term Realized Gain/Loss

Settled transaction was initiated in prior statement period and settled in current statement period

Type

Settled Sales/Maturities/Redemptions

Sale

Description

TEEKAY TANKERS LTD - CLASS A

@ 12.14

60,700.00

BROKERAGE

TAX &/OR SEC

4/13

4/16

Sale

250.00

1.03

J.P. MORGAN SECURITIES INC.

TRADE DATE 04/06/10

ENTERPRISE PRODUCTS PARTNERS L P

@ 35.61

89,025.00

BROKERAGE

TAX &/OR SEC

4/15

4/20

Sale

125.00

1.51

J.P. MORGAN SECURITIES INC.

TRADE DATE 04/13/10

DOLLAR GENERAL CORP

@ 27.25566

BROKERAGE

TAX &/OR SEC

4/15

4/20

Sale

KILROY REALTY CORP

@ 34.5124
BROKERAGE
TAX &/OR SEC
(3,000.000)
81,766.98
150.00
1.39
J.P. MORGAN SECURITIES INC.
TRADE DATE 04/15/10
(2,500.000)
86,281.00
125.00
1.46
J.P. MORGAN SECURITIES INC.
TRADE DATE 04/15/10
34.462
86,154.54
(85,000.00)
1,154.54 S
27.205
81,615.59
(81,000.00)
615.59 S
(2,500.000)
35.559
88,898.49
(88,875.00)
23.49 S
Quantity
(5,000.000)
Per Unit
Amount
12.09
Proceeds
60,448.97
Tax Cost
(61,250.00)
Realized
Gain/Loss
(801.03) S
Account [REDACTED] Page 29 of 43
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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Trade

Date

4/15

Settlement

Date

4/21

Type

Settled Sales/Maturities/Redemptions

Sale

Description

MEDICAL PROPERTIES TRUST INC

@ 9.9978

99,978.00

BROKERAGE

TAX &/OR SEC

4/16

4/21

Sale

500.00

1.69

J.P. MORGAN SECURITIES INC.

TRADE DATE 04/15/10

CABLEVISION SYSTEMS CORP

SR NOTES 7 3/4% APR 15 2018

DTD 04/15/2010

@ 102.375

JP MORGAN SECURITIES INC (BIDL)

TRADE DATE 04/16/10

4/21

4/26

Sale

MGIC INVESTMENT CORP WIS

@ 11.175

44,700.00

BROKERAGE

TAX &/OR SEC

4/22

4/27

Sale

200.00

.76

J.P. MORGAN SECURITIES INC.

TRADE DATE 04/21/10

MITEL NETWORKS CORP

@ 12.52771

BROKERAGE

TAX &/OR SEC

Total Settled Sales/Maturities/Redemptions

(14,000.000)

175,387.94
700.00
2.97
J.P. MORGAN SECURITIES INC.
TRADE DATE 04/22/10
\$1,659,528.11
(\$1,652,625.00)
\$6,903.11 S
12.477
174,684.97
(196,000.00)
(21,315.03) S
(4,000.000)
11.125
44,499.24
(43,000.00)
1,499.24 S
(1,000,000.000)
102.40
1,023,750.00
(1,000,000.00)
23,750.00 S
Quantity
(10,000.000)
Per Unit
Amount
9.948
Proceeds
99,476.31
Tax Cost
(97,500.00)
Realized
Gain/Loss
1,976.31 S
Account [REDACTED] Page 30 of 43
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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Trade

Date

Settlement

Date

4/1

Type

Settled Securities Purchased

3/25

Purchase

Description

JPM CHASE CAPITAL XXIX

6.7% PFD

@ 25.00

J.P. MORGAN SECURITIES INC.

TRADE DATE 03/25/10

3/26

4/1

Purchase

JPM CHASE CAPITAL XXIX

6.7% PFD

@ 24.95

J.P. MORGAN SECURITIES INC.

TRADE DATE 03/26/10

3/31

4/6

Write Option

1 RECEIVER SWAPTION CALL

10,000,000 INTEREST RATE SWAP

STRIKE 4.35% S 30/360 VS. 3ML

EXP DATE 06/30/2010 DEAL 5161946

WRITTEN OTC CALL

TRADE DATE 03/31/10

4/6

4/9

Purchase

TEEKAY TANKERS LTD - CLASS A

@ 12.25

J.P. MORGAN SECURITIES INC.

TRADE DATE 04/06/10

4/6

4/9

Purchase

FORD MOTOR CREDIT CO LLC

SR NOTES 7% APR 15 2015

DTD 04/09/2010

@ 99.478

JP MORGAN SECURITIES INC (BIDL)

TRADE DATE 04/06/10

200,000.000

99.50
(198,956.00)
5,000.000
12.25
(61,250.00)
(1.000) 136,000.00
136,000.00

*
400,000.000
24.95
(9,980,000.00) *

Quantity
400,000.000

Per Unit

Amount

25.00

Market Cost

(10,000,000.00) *

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Trade

Date

Settlement

Date

4/14

Type

Settled Securities Purchased

4/9

Purchase

Description

METALS USA HOLDINGS CORP

@ 21.00

J.P. MORGAN SECURITIES INC.

TRADE DATE 04/09/10

4/13

4/15

Write Option

1 RECEIVER SWAPTION CALL

10,000,000 INTEREST RATE SWAP

STRIKE 4.35% S 30/360 VS 3ML

EXP DATE 06/14/2010 DEAL 5162475

WRITTEN OTC CALL

NEW SWAPTION DEAL # 5162475

TRADE DATE 04/13/10

4/12

4/15

Purchase

CABLEVISION SYSTEMS CORP

SR NOTES 7 3/4% APR 15 2018

DTD 04/15/2010

@ 100.00

JP MORGAN SECURITIES INC (BIDL)

TRADE DATE 04/12/10

4/13

4/16

Purchase

ENTERPRISE PRODUCTS PARTNERS L P

@ 35.55

J.P. MORGAN SECURITIES INC.

TRADE DATE 04/13/10

4/16

4/20

Write Option

XAU PUT OPTION

USD CALL OPTION STRIKE 1,115.00

EXPIRES 6/17/2010

KI @ 1,085

WRITTEN OTC PUT

TRADE DATE 04/16/10

(5,000.000)
17.00
85,000.00
2,500.000
35.55
(88,875.00)
1,000,000.000
100.00
(1,000,000.00)
(1.000) 125,000.00
125,000.00
Quantity
2,000.000
Per Unit
Amount
21.00
Market Cost
(42,000.00)

Account [REDACTED] Page 32 of 43

Page 33 of 49

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Trade

Date

Settlement

Date

4/20

Type

Settled Securities Purchased

4/14

Purchase

Description

DOLLAR GENERAL CORP

@ 27.00

J.P. MORGAN SECURITIES INC.

TRADE DATE 04/14/10

4/15

4/20

Purchase

GENERAL MOTORS CORP

NOTES 8 3/8% JUL 15 2033

DTD 07/03/2003

IN DEFAULT

@ 38.00

JP MORGAN SECURITIES INC (BIDL)

TRADE DATE 04/15/10

4/15

4/20

Purchase

KILROY REALTY CORP

@ 34.00

J.P. MORGAN SECURITIES INC.

TRADE DATE 04/15/10

4/15

4/20

Purchase

MACERICH CO

@ 41.00

J.P. MORGAN SECURITIES INC.

TRADE DATE 04/15/10

4/19

4/21

Purchase Option

INR CALL USD PUT

FX EUROPEAN STYLE OPTION

MAY 19, 2010 @ 44.5

PURCHASED FX OPTION

CALL 445,000,000.00 INR

PUT 10,000,000.00 USD

TRADE DATE 04/19/10

445,000,000.000

(93,000.00)
22,000.000
41.00
(902,000.00)
2,500.000
34.00
(85,000.00)
10,000,000.000
38.00
(3,800,000.00)
Quantity
3,000.000
Per Unit
Amount
27.00
Market Cost
(81,000.00)

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Trade

Date

Settlement

Date

4/21

Type

Settled Securities Purchased

4/15

Write Option

Description

MACERICH CO

CALL OPTION MAY 10 @ 40

COVERED CALL

AS OF 04/16/10

4/14

4/21

Purchase

MEDICAL PROPERTIES TRUST INC

@ 9.75

J.P. MORGAN SECURITIES INC.

TRADE DATE 04/14/10

4/21

4/26

Purchase

MGIC INVESTMENT CORP WIS

@ 10.75

J.P. MORGAN SECURITIES INC.

TRADE DATE 04/21/10

4/21

4/27

Purchase

MITEL NETWORKS CORP

@ 14.00

J.P. MORGAN SECURITIES INC.

TRADE DATE 04/21/10

4/23

4/28

Purchase

CIT GROUP INC

7% MAY 01 2016

DTD 11/04/2009

@ 94.50

JP MORGAN SECURITIES INC (BIDL)

TRADE DATE 04/23/10

Total Settled Securities Purchased

(\$31,004,241.75)

5,000,000.000

94.50

(4,725,000.00)

14,000.000

14.00

(196,000.00)

4,000.000

10.75

(43,000.00)

10,000.000

9.75

(97,500.00)

Quantity

(220.000)

Per Unit

Amount

196.997

Market Cost

43,339.25

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Trade

Date

4/28

4/29

4/29

4/30

Estimated

Settlement

Date

5/3

5/4

5/4

5/5

Type

Pending Sales, Maturities, Redemptions

Sale

Sale

Sale

Sale

Description

APOLLO INVESTMENT CORP

KANSAS CITY SOUTHERN INDUSTRIES INC

SYNOVUS FINANCIAL CORP

PAA NATURAL GAS STORAGE LP

Total Pending Sales, Maturities, Redemptions

Trade

Date

Estimated

Settlement

Date

4/28

4/28

4/29

4/29

5/3

5/4

5/4

5/5

5/4

Quantity

(19,000.000)

(2,000.000)

(100,000.000)

(3,500.000)

Per Unit

Amount

12.32

40.056

3.06

23.298
 Proceeds
 233,126.99
 80,010.64
 300,994.82
 81,368.09
 \$695,500.54
 Tax Cost
 (235,600.00)
 (78,000.00)
 (275,000.00)
 (75,250.00)
 (\$663,850.00)
 Realized
 Gain/Loss
 (2,473.01) S
 2,010.64 S
 25,994.82 S
 6,118.09 S
 \$31,650.54 S
 Type
 Description
 Pending Securities Purchased
 4/27
 Purchase
 Purchase
 Purchase
 Purchase
 Write Option
 Total Pending Securities Purchased
 APOLLO INVESTMENT CORP
 KANSAS CITY SOUTHERN INDUSTRIES INC
 SYNOVUS FINANCIAL CORP
 PAA NATURAL GAS STORAGE LP
 XPD PUT OPTION
 USD CALL OPTION STRIKE 525
 EXPIRES 06/02/2010
 (\$523,850.00)
 Quantity
 19,000.000
 2,000.000
 100,000.000
 3,500.000
 (10,000.000)
 Per Unit
 Amount
 12.40
 39.00
 2.75
 21.50
 Market Cost

(235,600.00)

(78,000.00)

(275,000.00)

(75,250.00)

140,000.00

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10
Portfolio Activity Summary - Euro
US Dollar Value

Current
Transactions
Beginning Cash Balance
Ending Cash Balance
Portfolio Activity Detail - Euro
TRADE ACTIVITY - Euro
Settlement

Trade
Date
Date
4/22
Type
Settled Securities Purchased
4/20

Write Option
Description
PLN PUT EUR CALL
FX EUROPEAN STYLE OPTION
APR 20, 2011 @ 3.9
WRITTEN FX OPTION
PUT 29,250,000.00 PLN
CALL 7,500,000.00 EUR
TRADE DATE 04/20/10

Quantity
(29,250,000.000)

Period Value
--Year-To-Date

Value
--Local

Value
Current
Period Value

0.00

0.00

Year-To-Date
Value

--Per

Unit

Market

Amount USD

Local Value

0.011

3.21

Cost USD

Local Value

324,085.73

240,750.00

Currency
Gain/Loss USD
Account [REDACTED] Page 36 of 43
Page 37 of 49

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Per Unit

Trade

Date

Settlement

Date

4/22

Type

Settled Securities Purchased

4/20

Purchase Option

Description

PLN CALL EUR PUT

FX EUROPEAN STYLE OPTION

APR 20, 2011 @ 3.9

PURCHASED FX OPTION

CALL 29,250,000.00 PLN

PUT 7,500,000.00 EUR

TRADE DATE 04/20/10

Total Settled Securities Purchased (USD)

\$0.00

\$0.00

Quantity

29,250,000.000

Amount USD

Local Value

0.011

3.21

Market

Cost USD

Local Value

(324,085.73)

(240,750.00)

Currency

Gain/Loss USD

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Portfolio Activity Summary - Pound Sterling

Beginning Cash Balance

US Dollar Value

Current

Transactions

OUTFLOWS

Total Outflows

Foreign Exchange - Outflows

TRADE ACTIVITY

Total Trade Activity

Period Value

-(163,147.95)

(\$163,147.95)

Settled

Securities Purchased

Ending Cash Balance

* Year to date information is calculated on a calendar year basis.

Portfolio Activity Detail - Pound Sterling

INFLOWS & OUTFLOWS

Settlement

Date

4/28

Type

Spot FX

Description

SPOT CURRENCY TRANSACTION - SELL

BUY USD SELL GBP

EXCHANGE RATE 1.543500000

DEAL 04/26/10 VALUE 04/28/10

Quantity

163,147.950

163,465.02

\$163,465.02

-Year-To-Date

Value*

-(163,147.95)

(\$163,147.95)

163,465.02

\$163,465.02

-Local

Value

Current

Period Value

0.00

(105,700.00)

(105,700.00)

105,700.00

105,700.00

0.00

Year-To-Date
Value*

-(105,700.00)

(105,700.00)

105,700.00

105,700.00

-Per

Unit

Amount USD

Local Value

Amount USD

Local Value

(163,147.95)

(105,700.00)

Currency

Gain/Loss USD

(317.07)

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

TRADE ACTIVITY - Pound Sterling

Per Unit

Trade

Date

Settlement

Date

4/28

Type

Settled Securities Purchased

4/26

Write Option

Description

NOK CALL GBP PUT

FX EUROPEAN STYLE OPTION

JUL 26, 2010 @ 9.04

KNOCK-IN AT 8.775

WRITTEN FX OPTION

CALL 63,280,000.00 NOK

PUT 7,000,000.00 GBP

TRADE DATE 04/26/10

Quantity

(63,280,000.000)

Amount USD

Local Value

0.003

1.51

Market

Cost USD

Local Value

163,465.02

105,700.00

Currency

Gain/Loss USD

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Settled Foreign Exchange Contracts

Currency

Trade Date

Settle Date Counter Currency

Trade Related

POUND STERLING

U S DOLLAR

Apr. 26 10

Apr. 28 10

GBP

USD

(105,700.00)

163,147.95

1.543500

1.546500

163,147.95

(163,465.02)

(317.07)

Amount

Counter Amount Contract Rate Revaluation Rate

Contracted Base

Amount USD

Revalued

Amount USD

Currency G/L

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

In Case of Errors or Questions About Your Electronic Transfers.

Contact your J.P. Morgan Team at one of the telephone numbers on the front of this statement or write us at 500 Stanton Christiana Road, 1/OPS, Newark, DE 19713-2107 as soon as you can, if you

think your statement is wrong or if you need more information about a transfer on the statement. We must hear from you no later than 60 days after we sent you the FIRST statement on which the error

or problem appeared. (1) Tell us your name and account number. (2) Describe the error or the transfer you are unsure about, and explain as clearly as you can why you believe it is in error or why you

need more information. (3) tell us the dollar amount of the suspected error. If you contact us orally, you must send us your complaint or question in writing within 10 business days in order to preserve

your rights. We will investigate your complaint and will correct any error promptly. If we take more than 10 business days to do this (20 days for purchases using your debit card or for international

transactions), we will credit your account for the amount you think is in error, so that you will have the use of money during the time it takes us to complete our investigation.

In case of errors or questions about your statement, including your line of credit.

If you think that your statement is incorrect or if you need more information about a transaction on your statement including a line of credit transaction, you must write to us on a separate sheet describing

the error and send it to: J.P. Morgan's Private Bank, 500 Stanton Christiana Road, 1/OPS3, Newark, DE 19713-2107. We must hear from you no later than 60 days after the statement on which the

error or problem appeared is sent. You can contact your client service specialist but doing so will not preserve your rights.

Please review your account statement and promptly report any inaccuracy or discrepancy including possible unauthorized trading activity, unrecorded dividend payments, and unaccounted cash

positions in writing to both the introducing broker, JPMSI and the clearing firm, JPMCC at the addresses shown on your statement. Any oral communication should be re-confirmed in writing to further

protect your rights, including your rights under the Securities Investor Protection Act (SIPA). If you have any questions please contact your JPMSI Account Representative or JPMSI Compliance

Department at (212) 483-2323.

In your letter, please provide the following information: (1) your name and account number; (2) the dollar amount of the suspected error; and (3) a description of the error and explanation, if you can, why

you believe there is an error. If you need more information, you must describe the item you are unsure about.

Important Information about Pricing and Valuations

Certain assets including but not limited to, pooled private investments, non-publicly traded and infrequently traded securities, derivatives, partnership interests and tangible assets are generally illiquid,

the value of which may have been provided to us by third parties who may not

be independent of the issuer or manager. Such information is reflected as of the last date provided to us, and is not independently verified.

Prices, some of which are provided by pricing services or other sources which we deem reliable, are not guaranteed for accuracy or as realizable values.

Market value information (including without limitation, prices, exchange rates, accrued income and bond ratings) furnished herein has been obtained from sources that J.P. Morgan believes to be reliable and is furnished for the exclusive use of the client.

J.P. Morgan makes no representation, warranty or guarantee, express or implied, that any quoted value represents the actual terms at which transactions or securities could be bought or sold or new transactions could be entered into, or the actual terms on which existing transactions or securities could be liquidated.

The current price is the value of the financial asset share, unit or contract as priced at the close of the market on the last day of the statement period or the last available price.

All values provided for structured yield deposits (for example, JPMorgan London Time Deposits) reflect the original deposit amount only.

The current value for Real Estate, Mineral Interests and Miscellaneous Assets may not reflect the most current value of the asset.

Valuations of over-the-counter derivative transactions, including certain derivatives-related deposit products, have been prepared on a mid-market basis. These valuations are indicative values as of the

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

close of business of the date of this statement and, except as otherwise agreed in writing, these valuations do not represent the actual terms at which transactions or securities could be bought or sold or new transactions could be entered into, or the actual terms on which existing transactions or securities could be liquidated as of the date of this statement. We do not warrant their completeness or accuracy. These valuations are derived from proprietary models based upon well-recognized financial principles and we have, when necessary to calculate the present value of future cash flows, made reasonable estimates about relevant future market conditions. Valuations based on other models or different assumptions may yield different results. J.P. Morgan expressly disclaims any responsibility for (1) the accuracy of the models or estimates used in deriving the valuations, (2) any errors or omissions in computing or disseminating the valuations, and (3) any uses to which the valuations are put. Valuations are provided for information purposes only and are intended solely for your own use. Please refer to the trade confirmation for details of each transaction.

Please review your statement promptly and report any discrepancies immediately to an account officer whose name appears on the contact page of this statement.

This statement is not an official document for income tax reporting purposes. Deposits in Foreign Branches are not insured by the FDIC or any other Agency of the Federal Government; Amounts in such foreign accounts do not have the benefit of any Domestic preference applicable to U.S Banks; certain Foreign accounts are considered reportable to the Internal Revenue Service on a Report of Foreign Bank and Financial Account (TD F 90-22.1).

Important Information Regarding Auction Rate Securities (ARS). ARS are debt or preferred securities with an interest or dividend rate reset periodically in an auction. Although there may be daily, weekly and monthly resets, there is no guarantee that there will be liquidity. If there are not enough bids at an auction to redeem the securities available for sale, the result may be a failed auction. In the event of a failed auction, there is no assurance that a secondary market will develop or that the security will trade at par or any other price reflected on statements and online. Accordingly, investors should not rely on pricing information appearing in their statements or online with respect to ARS. Where J.P. Morgan was unable to obtain a price from an outside service for a particular Muni Auction Based Inverse Floaters ARS, the price column on your statement and online will indicate "\$0.00" which however should not be relied on as the price at which ARS would trade.

Additional Information About Your Accounts

Securities purchased or sold through JPMSI (1) other than mutual funds, are cleared through J.P.Morgan Clearing Corp. ("JPMCC"), an affiliate of JPMSI, and (2) other than exchange-listed options, are held in your Asset Account at JPMorgan Chase Bank, N.A. Positions in exchange-listed options are held by J.P.Morgan Clearing Corp. and are not

delivered to or from your Asset Account. For your convenience, however, positions in exchange-listed options are presented in this Asset Account statement together with other assets held in that account. All pertinent information about your settled and pending purchases and sales effected through your JPMSI account during the period covered by this statement, is summarized in the "Trade Activity" portion of this statement.

You should have received separate confirmations for each securities transaction. All transactions are subject to the terms and conditions stated on the reverse side of such confirmations and are subject to the constitution, by-laws, customs and interpretations of the marketplace where executed and governed by and construed in accordance with the laws of the State of New York and all applicable federal laws and regulations. Further information with respect to commissions and other charges related to the execution of transactions, including options transactions, has been included in confirmations that were previously furnished to you. Upon written request, JPMSI will promptly supply you with the latest such information.

Shareholders of certain JPMorgan Funds are charged a redemption fee equal to 2% of the proceeds if they exchange or redeem shares of such funds within 60 days of purchase, subject to certain exceptions set forth in the prospectus of the applicable Fund. Please consult your J.P. Morgan representative for a list of the JPMorgan Funds that impose redemption fees.

JPMCC and JPMSI are members of the Securities Investor Protection Corp ("SIPC"), a not-for-profit membership corporation funded by broker-dealers registered with the Securities and Exchange Commission. Securities and cash held for a customer at JPMSI and JPMCC are protected by SIPC up to \$500,000 per customer, which includes up to \$100,000 of protection for cash. SIPC does not protect against losses from fluctuations in the value of the securities. Assets held in custody by JPMorgan Chase Bank, N.A. (the "Bank") are not subject to SIPC. You may obtain information about SIPC, including the SIPC Brochure, on their website, at "www.sipc.org" or by contacting them at (202) 371-8300.

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

To the extent applicable, please read the following disclosures regarding estimated annual income (EAI) and estimated yield (EY): EAI and EY for certain types of securities could include a return of principal or capital gains in which case the EAI and EY would be overstated. EAI and EY are estimates and the actual income and yield might be lower or higher than the estimated amounts. EY reflects only the income generated by an investment. It does not reflect changes in its price, which may fluctuate.

JPMSI, JPMCB or their affiliates (the "J.P. Morgan Companies") may provide administrative, custodial, sales, distribution or shareholder services to JPMorgan Funds, American Century Funds, or funds established, sponsored, advised, or managed by third parties, and the J.P. Morgan Companies may be compensated for such services.

A financial statement of this organization is available to you for personal inspection at its offices, or a copy will be mailed to you upon written request.

Bank products and services are offered through JPMCB and its affiliates. Securities are offered by JPMSI and, to the extent noted above, cleared through JPMCC.

If a partial call is made with respect to an issue of securities included in your Account we will allocate the call by a method we deem fair and equitable.

You must promptly advise JPMSI of material changes in your investment objectives or financial situation. Unless you inform JPMSI otherwise, JPMSI will consider the information currently in its files to be complete and accurate.

JPMSI is not a bank and is a separate legal entity from its bank or thrift affiliates, including JPMCB. The securities sold, offered, or recommended by JPMSI:

- (1) Are not insured by the Federal Deposit Insurance Corporation, or any other governmental agency;
- (2) Are not deposits or other obligations of JPMSI's bank or thrift affiliates (unless otherwise indicated), and are not guaranteed by or the responsibility of any such affiliates (unless explicitly stated otherwise); and
- (3) Involve investment risks, including possible loss of the principal invested.

JPMSI's banking affiliates may be lenders to issuers of securities that JPMSI underwrites, in which case proceeds of offerings underwritten by JPMSI may be used for the repayment of such loans, and

you should refer to the disclosure documents relating to particular securities for discussion of any such lending relationships. The Federal Reserve requires that JPMSI obtain your consent before it can obtain certain information from its bank or thrift affiliates, including their credit evaluation of you. We will assume that your continuing to transact business with JPMSI will constitute your consent to the sharing of such information by JPMSI and its bank or thrift affiliates, to the extent permitted by law.

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J.P. Morgan Securities Inc.
270 Park Avenue, New York, NY 10017
FINANCIAL TRUST COMPANY INC ACCT. 242006861
For the Period 4/1/10 to 4/30/10

Margin Account

J.P. Morgan Private Bank Team

Paul Morris

Jeffrey Matusow

Janet Young

William Doherty III

Online access

Banker

Investment Specialist

Client Service Team

Client Service Team

www.MorganOnline.com

Transactions cleared and carried through J.P. Morgan Clearing Corp. - One
Metrotech Center North, Brooklyn, NY 11201-3859,

(347) 643-2578

212-464-0701

(212) 622-7053

(800) 634-1318

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Account Summary

MARGIN

Cash

Asset Allocation

Cash & Short Term

Market Value

0.00

Long

Market Value

0.00

Short

Market Value

0.00

Market Value Annual Income Allocation

0.00

Total

Estimated

Current

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Portfolio Activity Summary

Current

Transactions

Portfolio Activity Detail

Beginning Cash Balance

Ending Cash Balance

Period Value

0.00

\$0.00

Year-To-Date

Value

--No

Activity This Period

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

All positions in this Margin Account Portfolio are held in custody at J.P. Morgan Clearing Corp. ("JPMCC"), One Metrotech Center North, Brooklyn, NY 11201-3859, (347) 643-2578.

IMPORTANT INFORMATION ABOUT YOUR STATEMENT

Contact your client service specialist if you think your statement is incorrect or you require additional information about a transaction on your statement.

This statement is not an official document for income tax reporting purposes. Deposits in Foreign Branches are not insured by the FDIC or any other Agency of the Federal Government; Amounts in such foreign accounts do not have the benefit of any Domestic

preference applicable to U.S Banks; certain Foreign accounts are considered reportable to the Internal Revenue Service on a Report of Foreign Bank and Financial Account (TD F 90-22.1).

Important Information Regarding Auction Rate Securities (ARS). ARS are debt or preferred securities with an interest or dividend rate reset periodically in an auction. Although there may be daily,

weekly and monthly resets, there is no guarantee that there will be liquidity. If there are not enough bids at an auction to redeem the securities available for sale, the result may be a failed auction. In the event of a failed auction, there is no assurance that a secondary market will develop or that the security will trade at par or any other price reflected on statements and online. Accordingly, investors

should not rely on pricing information appearing in their statements or online with respect to ARS. Where J.P. Morgan was unable to obtain a price from an outside service for a particular Muni Auction

Based Inverse Floaters ARS, the price column on your statement and online will indicate "\$0.00" which however should not be relied on as the price at which ARS would trade.

JPMCI and JPMCC are members of the Securities Investor Protection Corporation ("SIPC"). Securities and cash held for a customer at JPMCC are protected by SIPC up to \$500,000 per customer, which includes up to \$100,000 of protection for cash. SIPC does not protect against losses from fluctuations in the value of the securities. Assets held in custody by JPMorgan Chase Bank, N.A.

("JPMCB") are not subject to SIPC. For more information about SIPC Coverage, including the SIPC Brochure, visit www.sipc.org or by calling SIPC at (202) 371-8300.

To the extent applicable, please read the following disclosures regarding estimated annual income (EAI) and estimated yield (EY): EAI and EY for certain types of securities could include a return of principal or capital gains in which case the EAI and EY would be overstated. EAI and EY are estimates and the actual income and yield might be lower or higher than the estimated amounts. EY reflects only the income generated by an investment. It does not reflect changes in its price, which may fluctuate.

JPMCI, JPMCB or their affiliates (the "J.P. Morgan Companies") may provide administrative, custodial, sales, distribution or shareholder services to JPMorgan Funds, American Century Funds, or funds

established, sponsored, advised, or managed by third parties, and the J.P. Morgan Companies may be compensated for such services.

A financial statement of this organization is available to you for personal inspection at its offices, or a copy will be mailed to you upon written request.

IMPORTANT INFORMATION ABOUT YOUR MARGIN ACCOUNT

Please keep the following in mind when using this statement to track your brokerage activity: This statement combines your general margin account with the special memorandum account required by Section 220.6 Regulation T. As required by Regulation T, a permanent record of your separate account is available upon your request.

Important Information about Pricing and Valuations.

Certain assets including but not limited to, pooled private investments, non-publicly traded and infrequently traded securities, derivatives, partnership interests and tangible assets are generally illiquid, the value of which may have been provided to us by third parties who may not be independent of the issuer or manager. Such information is reflected as of the last date provided to us, and is not independently verified.

Prices, some of which are provided by pricing services or other sources which we deem reliable, are not guaranteed for accuracy or as realizable values.

Free credit balances in your account are not segregated and may be used in the operation of JPMCCs business, subject to the limitations of SEC Rule 15c3-3. Unless otherwise noted, JPMCC or its agents and depositories will hold your securities. Upon your demand, JPMCC will pay to you the amount of your free credit balance, and will deliver to you fully-paid securities held on your behalf.

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 4/1/10 to 4/30/10

Interest will be charged on any debit balance; the method of calculating interest is described in a letter sent to all margin customers.

You should have received separate confirmations for each securities transaction. All transactions are subject to the terms and conditions stated on the reverse side of such confirmations and are subject to the constitution, by-laws, customs and interpretations of the marketplace where executed and governed by and construed in accordance with the laws of the State of New York and all applicable

federal laws and regulations. Further information with respect to commissions and other charges related to the execution of transactions, including options transactions, has been included in confirmations that were previously furnished to you. Upon written request, JPMSI will promptly supply you with the latest such information.

Bank products and services are offered through JPMCB and its affiliates. Securities are offered by JPMSI and, to the extent noted above, cleared through JPMCC.

If a partial call is made with respect to an issue if securities included in your Account we will allocate the call by a method to which we deem equitable.

You must promptly advise JPMSI of material changes in your investment objectives or financial situation. Unless you inform JPMSI otherwise, JPMSI will consider the information currently in its files to be complete and accurate.

JPMSI is not a bank and is a separate legal entity from its bank or thrift affiliates, including JPMCB. The securities sold, offered or recommended by JPMSI:

- (1) Are not insured by the Federal Deposit Insurance Corporation, or any other governmental agency;
- (2) Are not deposits or other obligations of JPMSI's bank or thrift affiliates (unless otherwise indicated), and are not guaranteed by or the responsibility of any such affiliates (unless explicitly stated otherwise); and
- (3) Involve investment risks, including possible loss of the principal invested.

JPMSI's banking affiliates may be lenders to issuers of securities that JPMSI underwrites, in which case proceeds of offerings underwritten by JPMSI may be used for the repayment of such loans, and

you should refer to the disclosure documents relating to particular securities for discussion of any such lending relationships. The Federal Reserve requires that JPMSI obtain your consent before it can obtain certain information from its bank or thrift affiliates, including their credit evaluation of you. We will assume that your continuing to transact business with JPMSI will constitute your consent to the sharing of such information by JPMSI and its bank or thrift affiliates, to the extent permitted by law.

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