

For the Period 5/1/10 to 5/31/10
0000000035.00.0.01.RRRRR.BELLE18.20100625
HARRY BELLER
C/O HBRK ASSOCIATES
301 E 66TH ST APT 10F
NEW YORK NY 10065-6216

Account Summary

Account

Number

Investment Account(s)

FINANCIAL TRUST COMPANY INC

FINANCIAL TRUST COMPANY INC

Total Value

1

2

Beginning Net

Market Value

74,884,774.22

0.00

\$74,884,774.22

Ending Net

Market Value

66,864,391.44

0.00

\$66,864,391.44

This account 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"), except for exchange-listed options, which are held at JPMorgan Clearing Corporation ("JPMCC"). 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 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

(8,020,382.78)

0.00

(\$8,020,382.78)

Start on

Page

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For the Period 5/1/10 to 5/31/10

Consolidated Summary

INVESTMENT ACCOUNTS

Asset Allocation

Equity

Cash & Short Term

Fixed Income

Options

Foreign Exchange Contracts

Other Assets

Market Value

Accruals

Market Value with Accruals

Beginning

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

Ending

Market Value

19,248,577.50

35,288,211.90

19,041,704.00

(1,665,791.50)

(717,387.04)

(4,569,518.13)

\$66,625,796.73

238,594.71

\$66,864,391.44

Change

In Value

(1,170,962.50)

10,601,750.34

(11,473,384.00)

(741,429.73)

(935,833.17)

(4,241,053.78)

(\$7,960,912.84)

(59,469.94)

(\$8,020,382.78)

Estimated

1,389,305.00

377,757.02

1,111,851.50

Current

Annual Income Allocation

29%

39%

29%

1%

1%

1%

\$2,878,913.52

100%

Equity

Asset Allocation

Cash &

Short Term

Fixed

Income

This Consolidated Summary shows all of your investments at J.P. Morgan other than investments we hold in trust for you. These investments may be held in custody or investment

management account at JPMorgan Chase Bank, N.A. (the "Bank") or in a brokerage or margin account at J.P. Morgan Clearing Corp. ("JPMCC").

Brokerage and margin accounts are

non-discretionary and all investment decisions are made by the client. J.P. Morgan Securities Inc. ("JPMSI") does not provide advice on asset allocation or investment management

services, nor do its personnel take discretion over any client accounts.

Such advice and services are provided exclusively by the Bank.

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For the Period 5/1/10 to 5/31/10

Consolidated Summary

Portfolio Activity

Net Contributions/Withdrawals

Beginning Market Value

Income & Distributions

Change in Investment Value

Ending Market Value

Accruals

Market Value with Accruals

CONTINUED

Current

Period Value

74,586,709.57

(829,787.33)

(596,750.29)

(6,534,375.22)

\$66,625,796.73

238,594.71

\$66,864,391.44

Year-to-Date

Value

0.00

74,268,768.23

(744,998.21)

(6,897,973.29)

\$66,625,796.73

238,594.71

\$66,864,391.44

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For the Period 5/1/10 to 5/31/10
Consolidated Summary
INVESTMENT ACCOUNT(S) YEAR-TO-DATE
Portfolio Activity
FINANCIAL TRUST COMPANY INC
Tax Summary
FINANCIAL TRUST COMPANY INC
Account
Number

CONTINUED

Beginning
Market Value
0.00

Account
Number

Taxable
Income

(744,998.21)

¹Unrealized Gain/Loss represents data from the time of account inception to the current statement period.

Net Contributions/

Withdrawals

74,268,768.23

Tax-Exempt

Income

Other Income

& Receipts

Income &

Distributions

(744,998.21)

Short-term

417,365.88

Change in

Investment Value

(6,897,973.29)

Realized Gain/Loss

Long-term

Ending Market Value

with Accruals

66,864,391.44

Unrealized

Gain/Loss¹

(2,333,439.03)

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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 5/1/10 to 5/31/10

Asset Account

J.P. Morgan Team

Paul Morris

Jeffrey Matusow

Janet Young

William Doherty III

Banker

Investment Specialist

Client Service Team

Client Service Team

[REDACTED]
[REDACTED]
[REDACTED]
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Account Summary

Holdings

Equity

Cash and Short Term

Fixed Income

Options

Foreign Exchange Contracts

Other Assets

Portfolio Activity

Online access

www.MorganOnline.com

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

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

20,419,540.00

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

Market Value

19,248,577.50

35,288,211.90

19,041,704.00

(1,665,791.50)

(717,387.04)

(4,569,518.13)

\$66,625,796.73

238,594.71

\$66,864,391.44

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

74,586,709.57

505,215.67

(1,030,000.00)

(305,003.00)
(\$829,787.33)
(596,750.29)
(6,534,375.22)
\$66,625,796.73
238,594.71
\$66,864,391.44
Change
In Value
(1,170,962.50)
10,601,750.34
(11,473,384.00)
(741,429.73)
(935,833.17)
(4,241,053.78)
(\$7,960,912.84)
(59,469.94)
(\$8,020,382.78)
Equity
Year-to-Date
Value
0.00
76,033,215.67
(1,459,442.44)
(305,005.00)
\$74,268,768.23
(744,998.21)
(6,897,973.29)
\$66,625,796.73
238,594.71
\$66,864,391.44
Estimated
1,389,305.00
377,757.02
1,111,851.50
Current
Annual Income Allocation
26%
47%
26%
1%
Cash &
Short Term
Options
Asset Allocation
\$2,878,913.52
100%
Fixed
Income

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Account Summary

Tax Summary

Currency Gain/Loss

Interest Income

Taxable Income

CONTINUED

Current

Period Value

(701,523.18)

104,772.89

(\$596,750.29)

Year-to-Date

Value

(701,840.25)

(43,157.96)

(\$744,998.21)

Unrealized Gain/Loss

To-Date Value

(\$2,333,439.03)

ST Realized Gain/Loss

Realized Gain/Loss

Current

Period Value

378,812.23

\$378,812.23

Year-to-Date

Value

417,365.88

\$417,365.88

Cost Summary

Equity

Cost

Cash & Short Term

Fixed Income

Options

Total

20,641,247.50

35,330,911.90

20,090,706.00

(1,816,724.50)

\$74,246,140.90

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Equity Summary

Asset Categories

US Large Cap

US Mid Cap/Small Cap

Preferred Stocks

Total Value

Market Value/Cost

Market Value

Tax Cost

Unrealized Gain/Loss

Estimated Annual Income

Accrued Dividends

Yield

Beginning

Market Value

983,620.00

35,920.00

19,400,000.00

\$20,419,540.00

Ending

Market Value

234,557.50

406,020.00

18,608,000.00

\$19,248,577.50

Current

Period Value

19,248,577.50

20,641,247.50

(1,392,670.00)

1,389,305.00

11,000.00

7.22%

Preferred Stocks

Change

In Value

(749,062.50)

370,100.00

(792,000.00)

(\$1,170,962.50)

Current

Allocation

1%

1%

24%

26%

US Mid Cap/Small Cap

US Large Cap

Asset Categories

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Equity Detail

Estimated

Quantity

US Large Cap

MACERICH CO

NUSTAR ENERGY LP

Total US Large Cap

554382-10-1 MAC

4,250.000

67058H-10-2 NS

4,250.000

US Mid Cap/Small Cap

METALS USA HOLDINGS CORP

SOLAR CAPITAL LTD

59132A-10-4 MUSA

13,000.000

83413U-10-0 SLRC

STRATEGIC HOTELS & RESORTS INC

Total US Mid Cap/Small Cap

86272T-10-6 BEE

35,000.000

Preferred Stocks

JPM CHASE CAPITAL XXIX

6.7% PFD

48125E-20-7 JPM PC

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800,000.000

23.26

18,608,000.00

19,980,000.00

(1,372,000.00)

1,340,000.00

7.20%

\$406,020.00

\$420,910.00

(\$14,890.00)

\$31,200.00

7.68%

20,000.000

4.90

98,000.00

92,000.00

6,000.00

21.34

277,420.00

286,910.00

(9,490.00)

31,200.00

11.25%
2,000.000
15.30
30,600.00
42,000.00
(11,400.00)
\$234,557.50
\$240,337.50
(\$5,780.00)
\$18,105.00
\$11,000.00
7.72%
55.19
234,557.50
240,337.50
(5,780.00)
N/A
11,000.00
18,105.00
7.72%
Price
Market
Value
Tax Cost
Adjusted
Original
Unrealized
Gain/Loss
Annual Income
Accrued
Dividends
Yield

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Cash & Short Term Summary

Beginning

Asset Categories

Cash

Short Term

Total Value

Market Value/Cost

Market Value

Tax Cost

Unrealized Gain/Loss

Estimated Annual Income

Accrued Interest

Yield

SUMMARY BY MATURITY

Short Term

6-12 months

5,099,800.00

Market

Value

Market Value

24,686,461.56

0.00

\$24,686,461.56

Ending

Market Value

30,188,411.90

5,099,800.00

\$35,288,211.90

Current

Period Value

35,288,211.90

35,330,911.90

(42,700.00)

377,757.02

123,585.01

0.65%

SUMMARY BY TYPE

Short Term

Corporate Bonds

Market

Value

5,099,800.00

% of Bond

Portfolio

100%

Change

In Value

5,501,950.34

5,099,800.00

\$10,601,750.34

Current

Allocation

40%

7%

47%

Short Term

Asset Categories

Cash &

Short Term

Cash

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

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

PROCEEDS FROM PENDING SALES

US DOLLAR

Total Cash

Short Term

FORD MOTOR CREDIT CO

7 3/8% FEB 1 2011

DTD 1/30/2001

345397-TS-2 B- /BA3

5,000,000.00

102.00

5,099,800.00

5,142,500.00

(42,700.00)

368,750.00

122,915.00

4.29%

165,000.00

30,023,411.90

1.00

1.00

165,000.00

30,023,411.90

\$30,188,411.90

165,000.00

30,023,411.90

\$30,188,411.90

\$0.00

9,007.02

670.01

\$9,007.02

\$670.01

0.03% ¹

0.03%

Price

Market

Value

Tax Cost

Adjusted

Original

Estimated

Unrealized
Gain/Loss
Annual Income
Accrued Interest
Yield
Account [REDACTED] Page 7 of 58
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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Fixed Income Summary

Asset Categories

US Fixed Income - Taxable

Non-US Fixed Income

Total Value

Market Value/Cost

Market Value

Tax Cost

Unrealized Gain/Loss

Estimated Annual Income

Accrued Interest

Yield

SUMMARY BY MATURITY

Fixed Income

Less than 5 years¹

5-10 years¹

10+ years¹

Total Value

1

Market

Value

6,741,704.00

9,050,000.00

3,250,000.00

\$19,041,704.00

% of Bond

Portfolio

35%

48%

17%

100%

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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Beginning

Market Value

28,777,588.00

1,737,500.00

\$30,515,088.00

Ending

Market Value

17,522,954.00

1,518,750.00

\$19,041,704.00

Current

Period Value

19,041,704.00

20,090,706.00
(1,049,002.00)
1,111,851.50
104,009.70
7.10%
SUMMARY BY TYPE
Fixed Income
Corporate Bonds
International Bonds
Total Value
Market
Value
17,522,954.00
1,518,750.00
\$19,041,704.00
% of Bond
Portfolio
92%
8%
100%
US Fixed Income
- Taxable
Change
In Value
(11,254,634.00)
(218,750.00)
(\$11,473,384.00)
Current
Allocation
24%
2%
26%
Non-US
Fixed Income
Asset Categories
Fixed
Income

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Fixed Income Detail

Quantity

US Fixed Income - Taxable

FORD MOTOR CREDIT CO LLC

FLOATING RATE NOTE JUN 15 2011

DTD 03/15/2007

345397-VF-7 B- /BA3

FORD MOTOR CREDIT CO LLC

SR NOTES 7% APR 15 2015

DTD 04/09/2010

345397-VN-0 B- /BA3

CIT GROUP INC

7% MAY 01 2016

DTD 11/04/2009

125581-FW-3 B+ /B3

CIT GROUP INC

7% MAY 01 2017

DTD 11/04/2009

125581-FX-1 B+ /B3

GENERAL MOTORS CORP

NOTES 8 3/8% JUL 15 2033

DTD 07/03/2003

IN DEFAULT

370442-BT-1 NR /WR

Total US Fixed Income - Taxable

25,200,000.000

\$17,522,954.00

\$18,336,456.00

(\$813,502.00)

\$989,351.50

\$92,782.20

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6.14%

10,000,000.000

32.50

3,250,000.00

3,800,000.00

(550,000.00)

5,000,000.000

90.25

4,512,500.00

4,612,500.00

(100,000.00)

350,000.00

10,690.00

8.90%

5,000,000.000

90.75

4,537,500.00
4,725,000.00
(187,500.00)
350,000.00
20,415.00
9.03%
200,000.000
98.98
197,954.00
198,956.00
(1,002.00)
14,000.00
2,022.20
7.25%
Price
Market
Value
Tax Cost
Adjusted
Original
Estimated
Unrealized
Gain/Loss
Annual Income
Accrued Interest
Yield
5,000,000.000
100.50
5,025,000.00
5,000,000.00
25,000.00
275,351.50
59,655.00
4.98%

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

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

60.75

1,518,750.00

1,754,250.00

(235,500.00)

122,500.00

11,227.50

18.22%

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Options Summary

Asset Categories

Equity

Foreign Exchange

Other

Total Value

Market Value/Cost

Market Value

Premium

Unrealized Gain/Loss

Beginning

Market Value

(114,400.00)

(265,100.78)

(544,860.99)

(\$924,361.77)

Ending

Market Value

0.00

183,625.70

(1,849,417.20)

(\$1,665,791.50)

Current

Period Value

(1,665,791.50)

(1,816,724.50)

150,932.97

Change

In Value

114,400.00

448,726.48

(1,304,556.21)

(\$741,429.73)

Current

Allocation

Options

1%

1%

Asset Categories

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Note:

P indicates position adjusted for Pending Trade Activity.

Options Detail

Quantity

Foreign Exchange

EUR CALL USD PUT

FX EUROPEAN STYLE OPTION

JUL 15, 2010 @ 1.32

XEURCB-LN-Z EUR

EUR CALL USD PUT

FX EUROPEAN STYLE OPTION

MAY 13, 2011 @ 1.4425

KI @ 1.63

XEURCB-LT-Z

EUR CALL USD PUT

FX EUROPEAN STYLE OPTION

MAY 13, 2011 @ 1.245

KI @ 1.38

XEURCB-LU-Z

EUR PUT USD CALL

FX EUROPEAN STYLE OPTION

JUL 15, 2010 @ 1.28

XEURPB-HD-Z EUR

EUR PUT USD CALL

FX EUROPEAN STYLE OPTION

JUL 15, 2010 @ 1.24

XEURPB-HE-Z EUR

(10,000,000.000)

3.06

(306,413.20)

(135,082.46)

(171,330.74)

10,000,000.000

5.56

555,750.61

276,597.42

279,153.19

(8,032,128.510)

5.77

(463,522.04)

(495,000.00)

31,477.96

(6,932,409.000)

6.61

(458,137.66)

(495,000.00)

36,862.34

Price

Market

Value
Premium
Unrealized
Gain/Loss
(10,000,000.000)
0.32
(32,210.83)
(158,239.46)
126,028.63
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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Quantity

Foreign Exchange

EUR PUT USD CALL

FX EUROPEAN STYLE OPTION

MAY 13, 2011 @ 1.245

XEURPB-HW-Z

GBP PUT USD CALL

FX EUROPEAN STYLE OPTION

MAY 13, 2011 @ 1.4425

XGBPPA-LM-Z

JPY CALL USD PUT

FX EUROPEAN STYLE OPTION

MAY 11, 2011 @ 93.5

XJPYCA-NE-Z

JPY PUT USD CALL

FX EUROPEAN STYLE OPTION

MAY 11, 2011 @ 93.5

XJPYPA-SQ-Z

Total Foreign Exchange

Other

XAU PUT OPTION

USD CALL OPTION STRIKE 1,115.00

EXPIRES 6/17/2010

KI @ 1,085

Underlying Asset Price = \$1,206.13

OTCBDP-EW-G

(5,000.000)

1.14

(5,701.58)

(85,000.00)

79,298.42

(10,000,000.000)

\$183,625.70

(\$16,724.50)

\$200,350.17

935,000,000.000

0.04

369,587.27

470,000.00

(100,413.20)

(935,000,000.000)

0.07

(638,286.62)

(470,000.00)

(168,286.17)

6,932,409.000

8.04

557,445.77

495,000.00

62,445.77

Price

Market

Value

Premium

Unrealized

Gain/Loss

8,032,128.510

7.46

599,412.40

495,000.00

104,412.39

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Quantity

Other

1 RECEIVER SWAPTION CALL

10,000,000 INTEREST RATE SWAP

STRIKE 4.350% S 30/360 VS 3ML

EXP DATE 07/26/2010 DEAL 5164984

Underlying Asset Price = \$0.00

OTCBDC-GV-H

P 1 RECEIVER SWAPTION CALL

10,000,000 INTEREST RATE SWAP

STRIKE 4.25% S 30/360 VS 3ML

EXP DATE 08/13/2010 DEAL 5166005

Underlying Asset Price = \$0.00

OTCBDC-GW-K

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 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

(1.000)

1.00

(573,839.18)

(125,000.00)

(448,839.18)

(1.000)

1.00

(613,263.87)

(136,000.00)

(477,263.87)

(1.000)

(545,000.00)

545,000.00

(1.000)

1.00

(656,612.57)

(909,000.00)

252,387.43

Price

Market

Value

Premium

Unrealized

Gain/Loss

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Quantity

Other

P 1 RECEIVER SWAPTION CALL

10,000,000 INTEREST RATE SWAP

STRIKE 4.25% S 30/360 VS 3ML

EXP DATE 05/28/2010 DEAL 5163369

Underlying Asset Price = \$0.00

OTCBDC-TE-Y

Total Other

(5,004.000)

(\$1,849,417.20)

(\$1,800,000.00)

(\$49,417.20)

1.00

N/A

Price

Market

Value

Premium

Unrealized

Gain/Loss

Account [REDACTED] Page 15 of 58

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Foreign Exchange Contracts Summary

NET CURRENCY EXPOSURE SUMMARY

Value

AUSTRALIA DOLLAR

CANADIAN DOLLAR

US DOLLAR

in Currency

(0.01)

0.01

(717,387.03)

Foreign Exchange Contracts Detail

Market Value

Receivable

Trade Date

Speculative

AUSTRALIA DOLLAR

AUSTRALIA DOLLAR

AUSTRALIA DOLLAR

CANADIAN DOLLAR

CANADIAN DOLLAR

CANADIAN DOLLAR

US DOLLAR

JAPANESE YEN

May. 20 10

Jul. 30 10

Apr. 28 10

Jul. 30 10

May. 20 10

Jul. 30 10

Apr. 28 10

Aug. 6 10

AUD

CAD

AUD

CAD

AUD

USD

CAD

JPY

5,703,855.80

(5,000,000.00)

(5,426,524.85)

5,000,000.00

(277,330.96)

227,244.98

5,000,000.00

(464,350,000.00)

0.876600

0.921400

0.819400
92.870000
1.129656
1.129656
0.841545
86.359007
4,800,050.80
4,753,280.81
4,753,280.81
4,566,664.35
227,244.98
233,386.45
4,753,054.24
5,111,408.31
46,769.99
186,616.46
(6,141.47)
(358,354.07)
Currency
Settlement Date Counter Currency
Amount
Counter Amount
Contract
Rate
Current Market
Forward Rate
Market Value
Payable
Unrealized
Gain/Loss
Account [REDACTED] Page 16 of 58
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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Market Value

Receivable

Trade Date

Speculative

CANADIAN DOLLAR

CANADIAN DOLLAR

INDIAN RUPEE

INDIAN RUPEE

POUND STERLING

POUND STERLING

POUND STERLING

POUND STERLING

Total Speculative

JAPANESE YEN

US DOLLAR

US DOLLAR

US DOLLAR

NORWEGIAN KRONE

NORWEGIAN KRONE

NORWEGIAN KRONE

US DOLLAR

May. 6 10

Aug. 6 10

May. 6 10

Aug. 6 10

Apr. 16 10

Oct. 20 10

May. 6 10

Oct. 20 10

May. 6 10

Jun. 30 10

Mar. 26 10

Jun. 30 10

Apr. 6 10

Jun. 30 10

May. 6 10

Jun. 30 10

CAD

JPY

CAD

USD

INR

USD

INR

USD

GBP

NOK

GBP

NOK

GBP
NOK
GBP
USD
(5,246,892.65)
464,350,000.00
246,892.66
(236,652.69)
446,500,000.00
(10,000,000.00)
(446,500,000.00)
9,681,266.26
13,739,615.90
(126,988,400.00)
(7,000,000.00)
63,099,400.00
(7,000,000.00)
63,889,000.00
260,384.10
(389,245.58)
88.500000
1.043270
44.650000
46.120000
9.242500
9.014200
9.127000
1.494890
86.359007
1.051955
46.824051
46.824051
9.364226
9.364226
9.364226
1.445920
5,111,408.31
4,987,753.07
234,698.84
236,652.69
9,535,697.78
10,000,000.00
9,681,266.26
9,535,697.78
19,866,384.77
19,608,141.69
9,743,110.20
10,121,439.67
9,865,031.48
10,121,439.67
376,494.56

389,245.58
\$78,947,723.03
\$79,665,110.07
123,655.24
(1,953.85)
(464,302.22)
145,568.48
258,243.08
(378,329.47)
(256,408.19)
(12,751.02)
(\$717,387.04)

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 58

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Other Assets Summary

Asset Categories

Swaps

Beginning

Estimated Value

(328,464.35)

Ending

Estimated Value

(4,569,518.13)

Change

In Value

(4,241,053.78)

Current

Allocation

Market Value/Cost

Estimated Value

(4,569,518.13)

Current

Period Value

Other Assets Detail

Cost

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

1.000

1.00

(18,063.74)

N/A

Price

Estimated

Value

Adjusted

Original

Estimated

Gain/Loss

Accruals

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Cost

Quantity

Swaps

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

LONG TOTAL RETURN SWAP

4,775,970.00 USD NOTIONAL

GOLDMAN SACHS GRP INC

MAT APR 29 2011 DEAL 5508960

N/O Client

SWPBDE-TJ-3

LONG TOTAL RETURN SWAP

3,208,420 USD NOTIONAL

GOLDMAN SACHS GRP INC

MAT APRIL 28 2011 DEAL 5499085

N/O Client

SWPBDE-WG-5

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

15.40

(1,373,941.37)

N/A

20,000.000

15.94

(318,729.47)

N/A

30,000.000

14.70

(440,875.77)

N/A

1.000

1.00

(24,818.46)

N/A

Price

Estimated

Value

Adjusted

Original

Estimated
Gain/Loss
Accruals
Account [REDACTED] Page 19 of 58
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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Cost

Quantity

Swaps

SX5E DIVIDEND SWAP

FIXED STRIKE EUR 113.30

NUMBER OF BASKET 88,261

MAT DEC 21 2012 DEAL 4444219

N/O Client

SWPBDE-PS-7 EUR

SX5E DIVIDEND SWAP

FIXED STRIKE EUR 100.00

NUMBER OF BASKET 50,000

MAT DEC 21 2012 DEAL 4458593

N/O Client

SWPBDE-WW-0 EUR

Total Swaps

(\$4,569,518.13)

\$0.00

\$0.00

50,000.000

7.19

(359,397.09)

N/A

88,261.000

23.04

(2,033,692.23)

N/A

Price

Estimated

Value

Adjusted

Original

Estimated

Gain/Loss

Accruals

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Portfolio Activity Summary - U S Dollar

Beginning Cash Balance

Current

Transactions

Income

INFLOWS

Contributions

Foreign Exchange - Inflows

Total Inflows

OUTFLOWS

Withdrawals

Foreign Exchange - Outflows

Total Outflows

TRADE ACTIVITY

Settled Sales/Maturities/Redemptions

Settled Securities Purchased

Total Trade Activity

Ending Cash Balance

17,439,823.52

(11,026,947.50)

\$6,412,876.02

\$30,023,411.90

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

19,099,351.63

(63,285,439.25)

(\$44,186,087.62)

-104,772.89

505,215.67

379,034.82

\$989,023.38

(1,030,000.00)

(863,298.52)

(\$1,893,298.52)

(43,157.96)

76,033,215.67

542,182.77

\$76,532,240.48

(1,459,442.44)

(863,298.52)

(\$2,322,740.96)

Period

Value

24,514,811.02

Year-To-Date

Value*

-Account

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Settlement

Date

5/3

Type

Interest Income

Description

DEPOSIT SWEEP INTEREST FOR APR. @

.03% RATE ON NET AVG COLLECTED

BALANCE OF \$31,396,909.44

AS OF 05/01/10

5/4

Receipt of Assets

LONG TOTAL RETURN SWAP

4,775,970.00 USD NOTIONAL

GOLDMAN SACHS GRP INC

MAT APR 29 2011 DEAL 5508960

JPMORGAN CHASE BANK

TRADE DATE 04/29/10

5/5

Receipt of Assets

INTEREST RATE SWAP

125,000,000 USD NOTIONAL 05/08/2012

PAY: FLOATING RATE USD

3 MONTH LIBOR DEAL 260160350

1.73% REC FIXED, S 30/360

NEW SWAP DEAL #260160350

JPMORGAN CHASE BANK

TRADE DATE 04/30/10

5/7

Spot FX

SPOT CURRENCY TRANSACTION - SELL

BUY USD SELL EUR

EXCHANGE RATE 1.282200000

DEAL 05/05/10 VALUE 05/07/10

5/10

Spot FX

SPOT CURRENCY TRANSACTION - BUY

BUY EUR SELL USD

EXCHANGE RATE 1.269700000

DEAL 05/06/10 VALUE 05/10/10

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545,250.000

692,303.92

(692,303.92)

(13,000.000)

(16,724.50)

16,668.60
1.000
30,000.000
Quantity
Cost
Per Unit
Amount
Amount
774.25

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

INFLOWS & OUTFLOWS

Settlement

Date

5/10

Type

Spot FX

Description

SPOT CURRENCY TRANSACTION - BUY

BUY GBP SELL USD

EXCHANGE RATE 1.489500000

DEAL 05/06/10 VALUE 05/10/10

5/11

Corporate Interest

CIT GROUP INC

7% MAY 01 2016

DTD 11/04/2009

AS OF 05/10/10

5/14

Receipt of Assets

LONG TOTAL RETURN SWAP

3,208,420 USD NOTIONAL

GOLDMAN SACHS GRP INC

MAT APRIL 28 2011 DEAL 5499085

PARTIAL TERMINATION

JPMORGAN CHASE BANK

TRADE DATE 04/26/10

AS OF 04/26/10

5/14

Free Delivery

LONG TOTAL RETURN SWAP

8,021,050 USD NOTIONAL

GOLDMAN SACHS GRP INC

MAT APRIL 28 2011 DEAL 5499085

PARTIAL TERMINATION

JPMORGAN CHASE BANK

TRADE DATE 04/26/10

AS OF 04/26/10

5/17

Accrued Interest Paid

FORD MOTOR CREDIT CO

7 3/8% FEB 1 2011

DTD 1/30/2001

5,000,000.000

0.022

(108,576.39)

(20,000.000)

20,000.000

5,000,000.000

0.018

87,500.00

Quantity

Cost

Per Unit

Amount

114,800.000

170,994.60

Amount

(170,994.60)

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

INFLOWS & OUTFLOWS

Settlement

Date

5/18

Type

Receipt of Assets

Description

SX5E DIVIDEND SWAP

FIXED STRIKE EUR 100.00

NUMBER OF BASKET 50,000

MAT DEC 21 2012 DEAL 4458593

JPMORGAN CHASE BANK

TRADE DATE 05/13/10

5/20

Free Delivery

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

SWAP UNWIND -REF #254307367

JPMORGAN CHASE BANK

TRADE DATE 05/18/10

5/20

Misc. Disbursement

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

SWAP UNWIND -REF #254307367 -UNWIND

PRINCIPAL

5/20

Misc. Disbursement

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

SWAP UNWIND -REF #254307367 -UNWIND

ACCRUED

(91,841.86)

(938,158.14)

(1.000)

Quantity

Cost

Per Unit

Amount

50,000.000

Amount

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

INFLOWS & OUTFLOWS

Settlement

Date

5/20

Type

Misc. Receipt

Description

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

IR SWAP NET PAYMENT

FIXED -0.00 + 5,215.67 LIBOR

AS OF 05/17/10

5/20

Forward FX Contract

SETTLE FORWARD CURRENCY CONTRACT

BUY USD SELL JPY

CONTRACT RATE : 93.494900000

TRADE 4/14/10 VALUE 5/20/10

5/20

Forward FX Contract

SETTLE FORWARD CURRENCY CONTRACT

BUY USD SELL JPY

CONTRACT RATE : 93.335900000

TRADE 4/14/10 VALUE 5/20/10

5/20

5/26

Accrued Interest Received

Option Assignment

U S A NOTES

4 5/8% FEB 15 2040

DTD 02/16/2010

MACERICH CO

CALL OPTION MAY 10 @ 40

COVERED CALL ASSIGNED

TRADE DATE 05/21/10

5/26

Accrued Interest Paid

FORD MOTOR CREDIT CO LLC

FLOATING RATE NOTE JUN 15 2011

DTD 03/15/2007

5,000,000.000

0.011

(55,070.00)

220.000

43,339.25

40.00

15,000,000.000

0.012

180,145.03

(17,850,000.000)

(199,318.85)

191,244.62

(15,998,998.500)

(178,649.97)

171,121.60

Quantity

Cost

Per Unit

Amount

Amount

5,215.67

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

INFLOWS & OUTFLOWS

Settlement

Date

5/27

Type

Free Delivery

Description

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

SWAP UNWIND - REF # 257872357

TRADE DATE 05/25/10

5/27

Free Delivery

INTEREST RATE SWAP

125,000,000 USD NOTIONAL 05/08/2012

PAY: FLOATING RATE USD

3 MONTH LIBOR DEAL 260160350

1.73% REC FIXED, S 30/360

SWAP UNWIND - REF # 260160350

TRADE DATE 05/25/10

5/27

Misc. Receipt

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

SWAP UNWIND - REF #257872357

- TOTAL CASHFLOW IS PRINCIPAL

5/27

Misc. Receipt

INTEREST RATE SWAP

125,000,000 USD NOTIONAL 05/08/2012

PAY: FLOATING RATE USD

3 MONTH LIBOR DEAL 260160350

1.73% REC FIXED, S 30/360

SWAP UNWIND - REF # 260160350

- TOTAL CASHFLOW IS PRINCIPAL

Total Inflows & Outflows

(\$904,275.14)

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227,000.00

273,000.00

(1.000)

Quantity

Cost
Per Unit
Amount
(1.000)
Amount

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

TRADE ACTIVITY

Note:

Trade

Date

4/28

Settlement

Date

5/3

S indicates Short Term Realized Gain/Loss

C indicates Currency Gain/Loss

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

Type

Settled Sales/Maturities/Redemptions

Sale

Description

APOLLO INVESTMENT CORP

@ 12.32005

BROKERAGE

TAX &/OR SEC

4/29

5/5

Sale

3.96

J.P. MORGAN SECURITIES INC.

TRADE DATE 04/28/10

KANSAS CITY SOUTHERN INDUSTRIES INC

@ 40.056

80,112.00

BROKERAGE

TAX &/OR SEC

4/29

5/5

Sale

100.00

1.36

J.P. MORGAN SECURITIES INC.

TRADE DATE 04/29/10

SYNOVUS FINANCIAL CORP

@ 3.06

306,000.00

BROKERAGE

TAX &/OR SEC

4/30

5/5

Sale

5,000.00

5.18

J.P. MORGAN SECURITIES INC.

TRADE DATE 04/29/10
PAA NATURAL GAS STORAGE LP
@ 23.29842
81,544.47
BROKERAGE
TAX &/OR SEC
175.00
1.38
J.P. MORGAN SECURITIES INC.
TRADE DATE 04/30/10
(3,500.000)
23.248
81,368.09
(75,250.00)
6,118.09 S*
(100,000.000)
3.01
300,994.82
(275,000.00)
25,994.82 S*
(2,000.000)
40.005
80,010.64
(78,000.00)
2,010.64 S*
Quantity
(19,000.000)
234,080.95
950.00
Per Unit
Amount
12.27
Proceeds
233,126.99
Tax Cost
(235,600.00)
Realized
Gain/Loss
(2,473.01) S*
Account [REDACTED] Page 27 of 58
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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Trade

Date

5/4

Settlement

Date

5/7

Type

Settled Sales/Maturities/Redemptions

Sale

Description

KINDER MORGAN ENERGY PARTNERSHIP L P

UNIT OF LIMITED PARTNERSHIP INT

@ 65.74

262,960.00

BROKERAGE

TAX &/OR SEC

5/6

5/10

Option Buyback

BRL PUT USD CALL

FX EUROPEAN STYLE OPTION

JUN 04, 2010 @ 1.8

KI @ 1.92

REPURCHASE OF WRITTEN FX OPTION

TRADE DATE 05/06/10

5/7

5/11

Option Buyback

XPD PUT OPTION

USD CALL OPTION STRIKE 525

EXPIRES 06/02/2010

BUY BACK OTC PUT

TRADE DATE 05/07/10

5/7

5/12

Sale

IMMUNOGEN INC

@ 8.01264

BROKERAGE

TAX &/OR SEC

5/13

5/18

Sale

(12,500.000)

100,158.00

625.00

1.70

J.P. MORGAN SECURITIES INC.

TRADE DATE 05/07/10

RAMCO-GERSHENSON PROPERTIES TRUST

@ 11.70

64,350.00

BROKERAGE

TAX &/OR SEC

275.00

1.09

J.P. MORGAN SECURITIES INC.

TRADE DATE 05/13/10

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(5,500.000)

11.65

64,073.91

(63,250.00)

823.91 S

7.963

99,531.30

(100,000.00)

(468.70) S

10,000.000

39.60

(396,000.00)

140,000.00

(256,000.00) S

200.00

4.45

J.P. MORGAN SECURITIES INC.

TRADE DATE 05/04/10

18,000,000.000

0.021

(373,000.00)

102,000.00

(271,000.00) C

Quantity

(4,000.000)

Per Unit

Amount

65.689

Proceeds

262,755.55

Tax Cost

(265,000.00)

Realized

Gain/Loss

(2,244.45) S

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Trade

Date

5/13

Settlement

Date

5/18

Type

Settled Sales/Maturities/Redemptions

Sale

Description

TELENAV INC

@ 9.38728

BROKERAGE

TAX &/OR SEC

5/18

5/20

Sale

U S A NOTES

4 5/8% FEB 15 2040

DTD 02/16/2010

@ 106.25

JP MORGAN SECURITIES INC (BIDL)

TRADE DATE 05/18/10

5/24

5/24

Expired Option

INR CALL USD PUT

FX EUROPEAN STYLE OPTION

MAY 19, 2010 @ 44.5

5/20

5/25

Sale

EXPIRATION OF PURCHASED FX OPTION

GETTY REALTY CORP

@ 21.12927

BROKERAGE

TAX &/OR SEC

5/20

5/25

Sale

REACHLOCAL INC

@ 14.09

BROKERAGE

TAX &/OR SEC

211,292.70

500.00

3.58

J.P. MORGAN SECURITIES INC.

TRADE DATE 05/20/10

(1,500.000)
21,135.00
100.00
.36
J.P. MORGAN SECURITIES INC.
TRADE DATE 05/20/10
14.023
21,034.64
(19,500.00)
1,534.64 S
(10,000.000)
21.079
210,789.12
(220,000.00)
(9,210.88) S
(445,000,000.000)
(93,000.00)
(93,000.00) C
Quantity
(3,000.000)
28,161.84
150.00
.48
J.P. MORGAN SECURITIES INC.
TRADE DATE 05/13/10
(15,000,000.000)
106.30
15,937,500.00
(14,887,500.00)
1,050,000.00 S
Per Unit
Amount
9.337
Proceeds
28,011.36
Tax Cost
(24,000.00)
Realized
Gain/Loss
4,011.36 S
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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Trade

Date

5/20

Settlement

Date

5/25

Type

Settled Sales/Maturities/Redemptions

Sale

Description

VITAMIN SHOPPE INC

@ 23.16137

BROKERAGE

TAX &/OR SEC

5/24

5/26

Option Buyback

Quantity

(2,000.000)

46,322.74

100.00

.79

J.P. MORGAN SECURITIES INC.

TRADE DATE 05/20/10

ENTRY REVERSED ON 06/15/2010

1 RECEIVER SWAPTION CALL

10,000,000 INTEREST RATE SWAP

STRIKE 4.35% S 30/360 VS 3ML

EXP DATE 05/24/2010 DEAL 5163005

BUY BACK OTC CALL

SWAP UNWIND - REF # 5163005

TRADE DATE 05/24/10

5/20

5/26

Sale

ACCRETIVE HEALTH INC

@ 13.46

BROKERAGE

TAX &/OR SEC

5/20

5/26

Sale

(1,500.000)

20,190.00

100.00

.35

J.P. MORGAN SECURITIES INC.

TRADE DATE 05/20/10

RESOURCE CAPITAL CORP

@ 5.15171
BROKERAGE
TAX &/OR SEC
(6,400.000)
32,970.94
320.00
.56
J.P. MORGAN SECURITIES INC.
TRADE DATE 05/20/10
5.102
32,650.38
(33,600.00)
(949.62) S
13.393
20,089.65
(18,000.00)
2,089.65 S
1.000
88,000.00
(88,000.00)
80,000.00
(8,000.00) S
Per Unit
Amount
23.111
Proceeds
46,221.95
Tax Cost
(47,000.00)
Realized
Gain/Loss
(778.05) S
Account [REDACTED] Page 30 of 58
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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Trade

Date

5/21

Settlement

Date

5/26

Type

Settled Sales/Maturities/Redemptions

Sale

Description

MACERICH CO

@ 40.00

BROKERAGE

TAX &/OR SEC

5/28

5/28

Expired Option

Quantity

(22,000.000)

880,000.00

1,320.00

14.88

J.P. MORGAN SECURITIES INC.

TRADE DATE 05/21/10

1 PAYER SWAPTION CALL

10,000,000 INTEREST RATE SWAP

STRIKE 4.35% S 30/360 VS. 3ML

EXP DATE 05/28/2010 DEAL 5163368

EXPIRATION OF PURCHASED OTC CALL

Total Settled Sales/Maturities/Redemptions

\$17,439,823.52

(\$17,169,700.00)

\$677,462.77 S

(\$364,000.00) C

Trade

Date

Settlement

Date

5/3

Type

Settled Securities Purchased

4/27

Purchase

Description

APOLLO INVESTMENT CORP

@ 12.40

J.P. MORGAN SECURITIES INC.

TRADE DATE 04/27/10

4/28

5/4
Purchase
KANSAS CITY SOUTHERN INDUSTRIES INC
@ 39.00
J.P. MORGAN SECURITIES INC.
TRADE DATE 04/28/10
2,000.000
39.00
(78,000.00) *
Quantity
19,000.000
Per Unit
Amount
12.40
(1.000)
(155,000.00)
(155,000.00) S
Per Unit
Amount
39.939
Proceeds
878,665.12
Tax Cost
(902,000.00)
Realized
Gain/Loss
20,004.37 S
Market Cost
(235,600.00) *
Account [REDACTED] Page 31 of 58
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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Trade

Date

Settlement

Date

5/4

Type

Settled Securities Purchased

4/28

Purchase

Description

SYNOVUS FINANCIAL CORP

@ 2.75

J.P. MORGAN SECURITIES INC.

TRADE DATE 04/28/10

4/29

5/4

Write Option

XPD PUT OPTION

USD CALL OPTION STRIKE 525

EXPIRES 06/02/2010

WRITTEN OTC PUT

TRADE DATE 04/29/10

4/29

5/5

Purchase

PAA NATURAL GAS STORAGE LP

@ 21.50

J.P. MORGAN SECURITIES INC.

TRADE DATE 04/29/10

4/30

5/5

Purchase Option

1 PAYER SWAPTION CALL

10,000,000 INTEREST RATE SWAP

STRIKE 4.35% S 30/360 VS. 3ML

EXP DATE 05/28/2010 DEAL 5163368

PURCHASE OTC CALL

NEW SWAPTION DEAL # 5163368

TRADE DATE 04/30/10

4/30

5/5

Write Option

1 RECEIVER SWAPTION CALL

10,000,000 INTEREST RATE SWAP

STRIKE 4.25% S 30/360 VS 3ML

EXP DATE 05/28/2010 DEAL 5163369

WRITTEN OTC CALL

NEW SWAPTION DEAL # 5163369

TRADE DATE 04/30/10

(1.000) 113,000.00

113,000.00

*

1.000

155,000.00

(155,000.00) *

3,500.000

21.50

(75,250.00) *

(10,000.000)

14.00

140,000.00

*

Quantity

100,000.000

Per Unit

Amount

2.75

Market Cost

(275,000.00) *

Account [REDACTED] Page 32 of 58

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Trade

Date

Settlement

Date

5/7

Type

Settled Securities Purchased

5/5

Write Option

Description

BRL PUT USD CALL

FX EUROPEAN STYLE OPTION

JUN 04, 2010 @ 1.8

KI @ 1.92

WRITTEN FX OPTION

PUT 18,000,000.00 BRL

CALL 10,000,000.00 USD

TRADE DATE 05/05/10

5/4

5/7

Purchase

KINDER MORGAN ENERGY PARTNERSHIP L P

UNIT OF LIMITED PARTNERSHIP INT

@ 66.25

J.P. MORGAN SECURITIES INC.

TRADE DATE 05/04/10

5/6

5/12

Purchase

IMMUNOGEN INC

@ 8.00

J.P. MORGAN SECURITIES INC.

TRADE DATE 05/06/10

5/11

5/13

Write Option

ENTRY REVERSED ON 05/27/2010

JPY CALL USD PUT

FX EUROPEAN STYLE OPTION

MAY 11, 2011 @ 93.50

CTS KI @ 81.50

WRITTEN FX OPTION

CALL 95,000,000.00 JPY

PUT 10,000,000.00 USD

TRADE DATE 05/11/10

(95,000,000.000)

0.005

470,000.00

12,500.000

8.00
(100,000.00)
4,000.000
66.25
(265,000.00)
Quantity
(18,000,000.000)
Per Unit
Amount
0.006
Market Cost
102,000.00
Account [REDACTED] Page 33 of 58
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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Trade

Date

Settlement

Date

5/13

Type

Settled Securities Purchased

5/11

Purchase Option

Description

JPY PUT USD CALL

FX EUROPEAN STYLE OPTION

MAY 11, 2011 @ 93.5

PURCHASED FX OPTION

PUT 935,000,000.00 JPY

CALL 10,000,000.00 USD

TRADE DATE 05/11/10

5/13

5/17

Purchase Option

GBP PUT USD CALL

FX EUROPEAN STYLE OPTION

MAY 13, 2011 @ 1.4425

PURCHASED FX OPTION

PUT 6,932,409.00 GBP

CALL 10,000,000.00 USD

TRADE DATE 05/13/10

5/13

5/17

Write Option

EUR CALL USD PUT

FX EUROPEAN STYLE OPTION

MAY 13, 2011 @ 1.4425

KI @ 1.63

WRITTEN FX OPTION

CALL 6,932,409.00 EUR

PUT 10,000,000.00 USD

TRADE DATE 05/13/10

5/13

5/17

Purchase Option

EUR PUT USD CALL

FX EUROPEAN STYLE OPTION

MAY 13, 2011 @ 1.245

PURCHASED FX OPTION

PUT 8,032,128.51 EUR

CALL 10,000,000.00 USD

TRADE DATE 05/13/10

8,032,128.510

0.062
(495,000.00)
(6,932,409.000)
0.071
495,000.00
6,932,409.000
0.071
(495,000.00)

Quantity
935,000,000.000

Per Unit

Amount

0.001

Market Cost

(470,000.00)

Account [REDACTED] Page 34 of 58

Page 38 of 65

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Trade

Date

Settlement

Date

5/17

Type

Settled Securities Purchased

5/13

Write Option

Description

EUR CALL USD PUT

FX EUROPEAN STYLE OPTION

MAY 13, 2011 @ 1.245

KI @ 1.38

WRITTEN FX OPTION

CALL 8,032,128.51 EUR

PUT 10,000,000.00 USD

TRADE DATE 05/13/10

5/12

5/17

Purchase

FORD MOTOR CREDIT CO

7 3/8% FEB 1 2011

DTD 1/30/2001

@ 102.85

JP MORGAN SECURITIES INC (BIDL)

TRADE DATE 05/12/10

5/13

5/18

Purchase

RAMCO-GERSHENSON PROPERTIES TRUST

@ 11.50

J.P. MORGAN SECURITIES INC.

TRADE DATE 05/13/10

5/13

5/18

Purchase

TELENAV INC

@ 8.00

J.P. MORGAN SECURITIES INC.

TRADE DATE 05/13/10

5/13

5/19

Purchase

GETTY REALTY CORP

@ 22.00

J.P. MORGAN SECURITIES INC.

TRADE DATE 05/13/10

10,000.000

22.00
(220,000.00)
3,000.000
8.00
(24,000.00)
5,500.000
11.50
(63,250.00)
5,000,000.000
102.90
(5,142,500.00)
Quantity
(8,032,128.510)
Per Unit
Amount
0.062
Market Cost
495,000.00
Account [REDACTED] Page 35 of 58
Page 39 of 65

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Trade

Date

Settlement

Date

5/19

Type

Settled Securities Purchased

5/14

Purchase

Description

NUSTAR ENERGY LP

@ 56.55

J.P. MORGAN SECURITIES INC.

TRADE DATE 05/14/10

5/13

5/19

Purchase

SOLAR CAPITAL LTD

@ 22.07

J.P. MORGAN SECURITIES INC.

TRADE DATE 05/13/10

5/13

5/19

Purchase

STRATEGIC HOTELS & RESORTS INC

@ 4.60

J.P. MORGAN SECURITIES INC.

TRADE DATE 05/13/10

4/22

5/24

Write Option

1 RECEIVER SWAPTION CALL

10,000,000 INTEREST RATE SWAP

STRIKE 4.35% S 30/360 VS 3ML

EXP DATE 05/24/2010 DEAL 5163005

WRITTEN OTC CALL

TRADE DATE 04/22/10

AS OF 04/26/10

5/20

5/25

Purchase

ACCRETIVE HEALTH INC

@ 12.00

J.P. MORGAN SECURITIES INC.

TRADE DATE 05/20/10

5/19

5/25

Purchase

REACHLOCAL INC

@ 13.00
J.P. MORGAN SECURITIES INC.
TRADE DATE 05/19/10
1,500.000
13.00
(19,500.00)
1,500.000
12.00
(18,000.00)
(1.000)
80,000.00
80,000.00
*
20,000.000
4.60
(92,000.00)
13,000.000
22.07
(286,910.00)
Quantity
4,250.000
Per Unit
Amount
56.55
Market Cost
(240,337.50)
Account [REDACTED] Page 36 of 58
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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Trade

Date

Settlement

Date

5/25

Type

Settled Securities Purchased

5/19

Purchase

Description

RESOURCE CAPITAL CORP

@ 5.25

J.P. MORGAN SECURITIES INC.

TRADE DATE 05/19/10

5/19

5/25

Purchase

VITAMIN SHOPPE INC

@ 23.50

J.P. MORGAN SECURITIES INC.

TRADE DATE 05/19/10

5/24

5/26

Write Option

1 RECEIVER SWAPTION CALL

10,000,000 INTEREST RATE SWAP

STRIKE 4.350% S 30/360 VS 3ML

EXP DATE 07/26/2010 DEAL 5164984

WRITTEN OTC CALL

NEW SWAPTION DEAL # 5164984

TRADE DATE 05/24/10

5/21

5/26

Purchase

FORD MOTOR CREDIT CO LLC

FLOATING RATE NOTE JUN 15 2011

DTD 03/15/2007

@ 100.00

JP MORGAN SECURITIES INC (BIDL)

TRADE DATE 05/21/10

5,000,000.000

100.00

(5,000,000.00)

(1.000) 909,000.00

909,000.00

2,000.000

23.50

(47,000.00)

Quantity

6,400.000

Per Unit

Amount

5.25

Market Cost

(33,600.00)

Account [REDACTED] Page 37 of 58

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Trade

Date

Settlement

Date

5/27

Type

Settled Securities Purchased

5/11

Write Option

Description

TO REVERSE ENTRY OF 05/13/2010

JPY CALL USD PUT

FX EUROPEAN STYLE OPTION

MAY 11, 2011 @ 93.50

CTS KI @ 81.50

WRITTEN FX OPTION

CALL 95,000,000.00 JPY

PUT 10,000,000.00 USD

TRADE DATE 05/11/10

AS OF 05/13/10

5/11

5/27

Write Option

JPY CALL USD PUT

FX EUROPEAN STYLE OPTION

MAY 11, 2011 @ 93.5

WRITTEN FX OPTION

CALL 935,000,000.00 JPY

PUT 10,000,000.00 USD

TRADE DATE 05/11/10

AS OF 05/13/10

Total Settled Securities Purchased

(\$11,026,947.50)

(935,000,000.000)

0.001

470,000.00

Quantity

95,000,000.000

Per Unit

Amount

0.005

Market Cost

(470,000.00)

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Trade

Date

5/28

Estimated

Settlement

Date

6/2

Type

Pending Sales, Maturities, Redemptions

Option Buyback

Description

1 RECEIVER SWAPTION CALL

10,000,000 INTEREST RATE SWAP

STRIKE 4.25% S 30/360 VS 3ML

EXP DATE 05/28/2010 DEAL 5163369

Quantity

1.000

Per Unit

Amount

Proceeds

(380,000.00)

Tax Cost

113,000.00

Realized

Gain/Loss

(267,000.00) S

Trade

Date

Estimated

Settlement

Date

6/2

Type

Description

Pending Securities Purchased

5/28

Write Option

1 RECEIVER SWAPTION CALL

10,000,000 INTEREST RATE SWAP

STRIKE 4.25% S 30/360 VS 3ML

EXP DATE 08/13/2010 DEAL 5166005

Quantity

(1.000)

Per Unit

Amount

Market Cost

545,000.00

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FINANCIAL TRUST COMPANY INC ACCT. XXXXXXXXXX
For the Period 5/1/10 to 5/31/10
Portfolio Activity Summary - Canadian Dollar
Beginning Cash Balance
US Dollar Value

Current
Transactions
INFLOWS
Total Inflows
Foreign Exchange - Inflows

OUTFLOWS
Total Outflows
Period Value
-9,534,047.18
\$9,534,047.18
Foreign
Exchange - Outflows
Ending Cash Balance

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

Portfolio Activity Detail - Canadian Dollar

INFLOWS & OUTFLOWS

Settlement

Date

5/20

Type

Forward FX Contract

Description

SETTLE FORWARD CURRENCY CONTRACT

BUY CAD SELL JPY

CONTRACT RATE : 91.6000000000

TRADE 3/31/10 VALUE 5/20/10

Quantity

(934,320,000.000)

(9,534,047.18)

(\$9,534,047.18)

-Year-To-Date

Value*

-9,534,047.18

\$9,534,047.18

(9,534,047.18)

(\$9,534,047.18)

-Local

Value

Current

Period Value

0.00

10,200,000.00

10,200,000.00

(10,200,000.00)

(10,200,000.00)

0.00

Year-To-Date
Value*
-10,200,000.00
10,200,000.00
(10,200,000.00)
(10,200,000.00)
-Per

Unit

Amount USD

Local Value

Amount USD

Local Value

9,534,047.18

10,200,000.00

Currency

Gain/Loss USD

(519,671.51)

Account [REDACTED] Page 40 of 58

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

INFLOWS & OUTFLOWS

Per Unit

Settlement

Date

5/20

Type

Forward FX Contract

Description

SETTLE FORWARD CURRENCY CONTRACT

BUY JPY SELL CAD

CONTRACT RATE : 93.350000000

TRADE 4/14/10 VALUE 5/20/10

Total Inflows & Outflows

\$0.00

\$139,183.85

Quantity

952,170,000.000

Amount USD

Local Value

Amount USD

Local Value

(9,534,047.18)

(10,200,000.00)

Currency

Gain/Loss USD

658,855.36

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Portfolio Activity Summary - Euro

Beginning Cash Balance

Current

Transactions

INFLOWS

Total Inflows

Foreign Exchange - Inflows

OUTFLOWS

Total Outflows

Period Value

-692,303.92

\$692,303.92

Foreign

Exchange - Outflows

TRADE ACTIVITY

Settled Sales/Maturities/Redemptions

Settled Securities Purchased

Total Trade Activity

Ending Cash Balance

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

(692,985.49)

16,724.50

(\$676,260.99)

-(692,985.49)

16,724.50

(\$676,260.99)

-(545,250.00)

13,000.00

(532,250.00)

0.00

(545,250.00)

13,000.00

(532,250.00)

-(16,668.60)

(\$16,668.60)

US

Dollar Value

Local Value

Year-To-Date

Value*

-692,303.92

\$692,303.92

(16,668.60)

(\$16,668.60)

Current

Period

Value

0.00

545,250.00

545,250.00

(13,000.00)

(13,000.00)

Year-To-Date

Value*

-545,250.00

545,250.00

(13,000.00)

(13,000.00)

Account

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Portfolio Activity Detail - Euro

INFLOWS & OUTFLOWS

Settlement

Date

5/7

Type

Spot FX

Description

SPOT CURRENCY TRANSACTION - SELL

BUY USD SELL EUR

EXCHANGE RATE 1.282200000

DEAL 05/05/10 VALUE 05/07/10

5/10

Spot FX

SPOT CURRENCY TRANSACTION - BUY

BUY EUR SELL USD

EXCHANGE RATE 1.269700000

DEAL 05/06/10 VALUE 05/10/10

Total Inflows & Outflows

\$675,635.32

(\$55.90)

(692,303.920)

692,303.92

545,250.00

Quantity

16,668.600

Per Unit

Amount USD

Local Value

Amount USD

Local Value

(16,668.60)

(13,000.00)

Currency

Gain/Loss USD

(55.90)

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FINANCIAL TRUST COMPANY INC ACCT. XXXXXXXXXX
 For the Period 5/1/10 to 5/31/10
 TRADE ACTIVITY - Euro
 Note:
 Trade
 Date
 5/6
 Settlement
 Date
 5/10
 C indicates Currency Gain/Loss
 Per Unit
 Type
 Settled Sales/Maturities/Redemptions
 Sell Option
 Description
 PLN CALL EUR PUT
 FX EUROPEAN STYLE OPTION
 APR 20, 2011 @ 3.9
 RESALE OF PURCHASED FX OPTION
 TRADE DATE 05/06/10
 5/6
 5/10
 Option Buyback
 PLN PUT EUR CALL
 FX EUROPEAN STYLE OPTION
 APR 20, 2011 @ 3.9
 CTS KI @ 4.49
 REPURCHASE OF WRITTEN FX OPTION
 TRADE DATE 05/06/10
 Total Settled Sales/Maturities/Redemptions (USD)
 (\$692,985.49)
 \$0.00
 (\$692,985.49) C
 29,250,000.000
 0.028
 (816,903.11)
 (642,750.00)
 324,085.73
 240,750.00
 (492,817.38) C
 Quantity
 (29,250,000.000)
 Amount USD
 Local Value
 0.004
 Proceeds USD
 Local Value
 123,917.62
 97,500.00
 Tax Cost USD

Realized

Local Value Gain/Loss USD

(324,085.73)

(240,750.00)

(200,168.11) C

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FINANCIAL TRUST COMPANY INC ACCT. XXXXXXXXXX
 For the Period 5/1/10 to 5/31/10
 Per Unit
 Trade
 Date
 Settlement
 Date
 5/7
 Type
 Settled Securities Purchased
 5/5
 Purchase Option
 Description
 EUR PUT USD CALL
 FX EUROPEAN STYLE OPTION
 JUL 15, 2010 @ 1.28
 PURCHASED FX OPTION
 PUT 10,000,000.00 EUR
 CALL 12,800,000.00 USD
 TRADE DATE 05/05/10
 5/5
 5/7
 Write Option
 EUR PUT USD CALL
 FX EUROPEAN STYLE OPTION
 JUL 15, 2010 @ 1.24
 WRITTEN FX OPTION
 PUT 10,000,000.00 EUR
 CALL 12,400,000.00 USD
 TRADE DATE 05/05/10
 5/5
 5/7
 Write Option
 EUR CALL USD PUT
 FX EUROPEAN STYLE OPTION
 JUL 15, 2010 @ 1.32
 WRITTEN FX OPTION
 CALL 10,000,000.00 EUR
 PUT 13,200,000.00 USD
 TRADE DATE 05/05/10
 5/6
 5/10
 Sale
 PLN PUT EUR CALL
 FX EUROPEAN STYLE OPTION
 APR 20, 2011 @ 3.9
 CTS KI @ 4.49
 REPURCHASE OF WRITTEN FX OPTION
 TRADE DATE 05/06/10
 Total Settled Securities Purchased (USD)
 \$16,724.50

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\$681.57

(642,750.000)

681.57

(10,000,000.000)

0.016

1.23

158,239.46

123,000.00

(10,000,000.000)

0.014

1.05

135,082.46

105,000.00

Quantity

10,000,000.000

Amount USD

Local Value

0.028

2.15

Market

Cost USD

Local Value

(276,597.42)

(215,000.00)

Currency

Gain/Loss USD

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Portfolio Activity Summary - Japanese Yen

Beginning Cash Balance

US Dollar Value

Current

Transactions

INFLOWS

Total Inflows

Foreign Exchange - Inflows

OUTFLOWS

Total Outflows

Period Value

-20,841,850.77

\$20,841,850.77

Foreign

Exchange - Outflows

Ending Cash Balance

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

Portfolio Activity Detail - Japanese Yen

INFLOWS & OUTFLOWS

Settlement

Date

5/20

Type

Forward FX Contract

Description

SETTLE FORWARD CURRENCY CONTRACT

BUY USD SELL JPY

CONTRACT RATE : 93.494900000

TRADE 4/14/10 VALUE 5/20/10

Quantity

171,121.600

(20,841,850.77)

(\$20,841,850.77)

-Year-To-Date

Value*

-20,841,850.77

\$20,841,850.77

(20,841,850.77)

(\$20,841,850.77)

-Local

Value

Current

Period Value

0.00

1,868,168,998.48

1,868,168,998.48

(1,868,168,998.48)

(1,868,168,998.48)

0.00

Year-To-Date

Value*

-1,868,168,998.48

1,868,168,998.48

(1,868,168,998.48

)

(1,868,168,998.48)

-Per

Unit

Amount USD

Local Value

Amount USD

Local Value

(178,649.97)

(15,998,998.50)

Currency

Gain/Loss USD

(7,528.37)

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

INFLOWS & OUTFLOWS

Per Unit

Settlement

Date

5/20

Type

Forward FX Contract

Description

SETTLE FORWARD CURRENCY CONTRACT

BUY USD SELL JPY

CONTRACT RATE : 93.335900000

TRADE 4/14/10 VALUE 5/20/10

5/20

Forward FX Contract

SETTLE FORWARD CURRENCY CONTRACT

BUY CAD SELL JPY

CONTRACT RATE : 91.600000000

TRADE 3/31/10 VALUE 5/20/10

5/20

Forward FX Contract

SETTLE FORWARD CURRENCY CONTRACT

BUY JPY SELL CAD

CONTRACT RATE : 93.350000000

TRADE 4/14/10 VALUE 5/20/10

5/20

Forward FX Contract

SETTLE FORWARD CURRENCY CONTRACT

BUY JPY SELL KRW

CONTRACT RATE : 11.982000000

TRADE 4/14/10 VALUE 5/20/10

5/20

Forward FX Contract

SETTLE FORWARD CURRENCY CONTRACT

BUY KRW SELL JPY

CONTRACT RATE : 12.195000000

TRADE 3/31/10 VALUE 5/20/10

5/21

Forward FX Contract

SETTLE FORWARD CURRENCY CONTRACT

BUY KRW SELL JPY

CONTRACT RATE : 12.195000000

TRADE 3/31/10 VALUE 5/21/10

5,487,750,000.000

(5,006,118.62)

(449,999,999.98)

(155,926.18)

5,487,750,000.000

(5,024,845.05)

(450,000,000.00)

(174,652.61)
(5,487,750,000.000)
5,114,170.03
457,999,499.24
211,322.58
(10,200,000.000)
10,632,237.13
952,170,000.00
439,334.59
10,200,000.000
(10,432,918.28)
(934,320,000.00)
(379,199.59)

Quantity

191,244.620

Amount USD

Local Value

Amount USD

Local Value

(199,318.85)

(17,850,000.00)

Currency

Gain/Loss USD

(8,074.23)

Account [REDACTED] Page 47 of 58

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

INFLOWS & OUTFLOWS

Per Unit

Settlement

Date

5/21

Type

Forward FX Contract

Description

SETTLE FORWARD CURRENCY CONTRACT

BUY JPY SELL KRW

CONTRACT RATE : 11.982000000

TRADE 4/14/10 VALUE 5/21/10

Total Inflows & Outflows

\$0.00

\$117,872.35

Quantity

(5,487,750,000.000)

Amount USD

Local Value

Amount USD

Local Value

5,095,443.61

457,999,499.24

Currency

Gain/Loss USD

192,596.16

Account [REDACTED] Page 48 of 58

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FINANCIAL TRUST COMPANY INC ACCT. XXXXXXXXXX
For the Period 5/1/10 to 5/31/10
Portfolio Activity Summary - Pound Sterling
Beginning Cash Balance
US Dollar Value

Current
Transactions
INFLOWS
Total Inflows
Foreign Exchange - Inflows

OUTFLOWS
Total Outflows
Period Value
-170,994.60
\$170,994.60
Foreign
Exchange - Outflows
\$0.00

TRADE ACTIVITY
Settled Sales/Maturities/Redemptions
Settled Securities Purchased
Total Trade Activity
Ending Cash Balance

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

(171,872.89)
(\$171,872.89)
-(171,872.89)
163,465.02
(\$8,407.87)
-(114,800.00)
(114,800.00)
0.00
(114,800.00)
105,700.00
(9,100.00)
-Year-To-Date

Value*
-170,994.60
\$170,994.60
(163,147.95)
(\$163,147.95)

Local
Value
Current
Period Value
0.00
114,800.00
114,800.00
Year-To-Date
Value*
-114,800.00

114,800.00

0.00

(105,700.00)

(105,700.00)

Account

Page 49 of 58

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Portfolio Activity Detail - Pound Sterling

INFLOWS & OUTFLOWS

Settlement

Date

5/10

Type

Spot FX

Description

SPOT CURRENCY TRANSACTION - BUY

BUY GBP SELL USD

EXCHANGE RATE 1.489500000

DEAL 05/06/10 VALUE 05/10/10

Quantity

(170,994.600)

Per Unit

Amount USD

Local Value

Amount USD

Local Value

170,994.60

114,800.00

Currency

Gain/Loss USD

TRADE ACTIVITY - Pound Sterling

C indicates Currency Gain/Loss

Note:

Per Unit

Trade

Date

5/6

Settlement

Date

5/10

Type

Settled Sales/Maturities/Redemptions

Option Buyback

Description

NOK CALL GBP PUT

FX EUROPEAN STYLE OPTION

JUL 26, 2010 @ 9.04

KNOCK-IN AT 8.775

REPURCHASE OF WRITTEN FX OPTION

TRADE DATE 05/06/10

Quantity

63,280,000.000

Amount USD

Local Value

0.003

Proceeds USD

Local Value
(171,872.89)
(114,800.00)
Tax Cost USD
Realized
Local Value Gain/Loss USD
163,465.02
105,700.00
(8,407.87) C
Account [REDACTED] Page 50 of 58
Page 54 of 65

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Per Unit

Trade

Date

5/6

Settlement

Date

5/10

Type

Settled Securities Purchased

Sale

Description

NOK CALL GBP PUT

FX EUROPEAN STYLE OPTION

JUL 26, 2010 @ 9.04

KNOCK-IN AT 8.775

REPURCHASE OF WRITTEN FX OPTION

TRADE DATE 05/06/10

Quantity

(114,800.000)

Amount USD

Local Value

Market

Cost USD

Local Value

Currency

Gain/Loss USD

878.29

Account [REDACTED] Page 51 of 58

Page 55 of 65

FINANCIAL TRUST COMPANY INC ACCT. XXXXXXXXXX
For the Period 5/1/10 to 5/31/10
Portfolio Activity Summary - South Korean Won
Beginning Cash Balance
US Dollar Value

Current
Transactions
INFLOWS
Total Inflows
Foreign Exchange - Inflows

OUTFLOWS
Total Outflows
Period Value
-9,189,132.42
\$9,189,132.42
Foreign
Exchange - Outflows
Ending Cash Balance

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

Portfolio Activity Detail - South Korean Won

INFLOWS & OUTFLOWS

Settlement

Date

5/20

Type

Forward FX Contract

Description

SETTLE FORWARD CURRENCY CONTRACT

BUY KRW SELL JPY

CONTRACT RATE : 12.195000000

TRADE 3/31/10 VALUE 5/20/10

Quantity

(450,000,000.000)

(9,189,132.42)

(\$9,189,132.42)

-Year-To-Date

Value*

-9,189,132.42

\$9,189,132.42

(9,189,132.42)

(\$9,189,132.42)

-Local

Value

Current

Period Value

0.00

10,975,500,000.00

10,975,500,000.00

(10,975,500,000.00)

(10,975,500,000.00)

0.00

Year-To-Date

Value*

-10,975,500,000.00

10,975,500,000.00

(10,975,500,000.00

)

(10,975,500,000.00)

-Per

Unit

Amount USD

Local Value

Amount USD

Local Value

4,594,566.21

5,487,750,000.00

Currency

Gain/Loss USD

(255,626.23)

Account [REDACTED] Page 52 of 58

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

INFLOWS & OUTFLOWS

Per Unit

Settlement

Date

5/20

Type

Forward FX Contract

Description

SETTLE FORWARD CURRENCY CONTRACT

BUY JPY SELL KRW

CONTRACT RATE : 11.982000000

TRADE 4/14/10 VALUE 5/20/10

5/21

Forward FX Contract

SETTLE FORWARD CURRENCY CONTRACT

BUY KRW SELL JPY

CONTRACT RATE : 12.195000000

TRADE 3/31/10 VALUE 5/21/10

5/21

Forward FX Contract

SETTLE FORWARD CURRENCY CONTRACT

BUY JPY SELL KRW

CONTRACT RATE : 11.982000000

TRADE 4/14/10 VALUE 5/21/10

Total Inflows & Outflows

\$0.00

\$105,310.02

457,999,499.240

(4,594,566.21)

(5,487,750,000.00)

308,281.24

(450,000,000.000)

4,594,566.21

5,487,750,000.00

(255,626.23)

Quantity

457,999,499.240

Amount USD

Local Value

Amount USD

Local Value

(4,594,566.21)

(5,487,750,000.00)

Currency

Gain/Loss USD

308,281.24

Account [REDACTED] Page 53 of 58

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Settled Foreign Exchange Contracts

Currency

Trade Date

Settle Date Counter Currency

Trade Related

EURO

U S DOLLAR

EURO

U S DOLLAR

POUND STERLING

U S DOLLAR

Speculative

JAPANESE YEN

U S DOLLAR

JAPANESE YEN

U S DOLLAR

CANADIAN DOLLAR

JAPANESE YEN

CANADIAN DOLLAR

JAPANESE YEN

JAPANESE YEN

SOUTH KOREAN WON

JAPANESE YEN

SOUTH KOREAN WON

JAPANESE YEN

SOUTH KOREAN WON

Apr. 14 10

May. 20 10

Apr. 14 10

May. 20 10

Mar. 31 10

May. 20 10

Apr. 14 10

May. 20 10

Mar. 31 10

May. 20 10

Apr. 14 10

May. 20 10

Mar. 31 10

May. 21 10

JPY

USD

JPY

USD

CAD

JPY

(15,998,998.50)

171,121.60

(17,850,000.00)

191,244.62
10,200,000.00
JPY (934,320,000.00)
CAD
(10,200,000.00)
952,170,000.00
JPY (450,000,000.00)
KRW 5,487,750,000.00
JPY
457,999,499.24
KRW (5,487,750,000.00)
JPY (450,000,000.00)
KRW 5,487,750,000.00
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93.494900
93.335900
91.600000
93.350000
12.195000
11.982000
12.195000
89.555002
89.555002
0.009976
104.102625
11.150739
0.092897
11.192451
171,121.60
191,244.62
(10,432,918.28)
10,632,237.13
4,594,566.21
(4,594,566.21)
4,594,566.21
(178,649.97)
(199,318.85)
9,534,047.18
(9,534,047.18)
(5,024,845.05)
5,114,170.03
(5,006,118.62)
(7,528.37)
(8,074.23)
(898,871.10)
1,098,189.95
(430,278.84)
519,603.82
(411,552.41)
May. 5 10

May. 7 10
 May. 6 10
 May. 10 10
 May. 6 10
 May. 10 10
 EUR
 USD
 EUR
 USD
 GBP
 USD
 Amount
 Counter Amount Contract Rate Revaluation Rate
 (13,000.00)
 16,668.60
 545,250.00
 (692,303.92)
 114,800.00
 (170,994.60)
 1.282200
 1.269700
 1.489500
 1.286500
 1.269700
 1.489500
 Contracted Base
 Amount USD
 16,668.60
 (692,303.92)
 (170,994.60)
 Revalued
 Amount USD
 (16,724.50)
 692,303.92
 170,994.60
 Currency G/L
 (55.90)

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

Trade Date

Speculative

JAPANESE YEN

SOUTH KOREAN WON

Apr. 14 10

May. 21 10

JPY

457,999,499.24

KRW (5,487,750,000.00)

11.982000

0.092557

(4,594,233.31)

5,095,110.71

500,877.40

Currency

Settle Date Counter Currency

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 5/1/10 to 5/31/10

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 5/1/10 to 5/31/10

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 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.

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.

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

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. [REDACTED]

For the Period 5/1/10 to 5/31/10

Margin Account

J.P. Morgan 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

No market value or activity to report during this period

[REDACTED]
[REDACTED]
[REDACTED]
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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

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 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.

Account [REDACTED] Page 2 of 3

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 5/1/10 to 5/31/10

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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