For the Period 6/1/10 to 6/30/10
0000000049.00.0.01.RRRRR.BELLE18.20100803
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
[redacted] 1
[redacted] 2
Beginning Net
Market Value
66,864,391.44
0.00
$66,864,391.44
Ending Net
Market Value
62,206,344.11
127,000.59
$62,333,344.70
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 exchangelisted 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.

Change
In Value
(4,658,047.33)
127,000.59
($4,531,046.74)
Start on
Page
5

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For the Period 6/1/10 to 6/30/10
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
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
Ending
Market Value
19,306,180.00
37,092,334.87
17,045,334.00
(4,195,724.03)
(857,729.76)
(6,731,159.99)
$61,659,235.09
674,109.61
$62,333,344.70
Change
In Value
57,602.50
1,804,122.97
(1,996,370.00)
(2,529,932.53)
(140,342.72)
(2,161,641.86)
($4,966,561.64)
435,514.90
($4,531,046.74)
Estimated
1,371,200.00
666,510.72
1,136,500.00
Current

Annual Income Allocation
31%
38%
28%
1%
1%
1%
$3,174,210.72
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.

For the Period 6/1/10 to 6/30/10
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
66,625,796.73
17,500.00
495,838.25
(5,479,899.89)
$61,659,235.09
674,109.61
$62,333,344.70
Year-to-Date
Value
0.00
74,286,268.23
(249,159.96)
(12,377,873.18)
$61,659,235.09
674,109.61
$62,333,344.70

For the Period 6/1/10 to 6/30/10
Consolidated Summary
INVESTMENT ACCOUNT(S) YEAR-TO-DATE
Portfolio Activity
FINANCIAL TRUST COMPANY INC
FINANCIAL TRUST COMPANY INC
Total Value
Tax Summary
FINANCIAL TRUST COMPANY INC
FINANCIAL TRUST COMPANY INC
Total Value
Account
Number
[redacted]
($249,159.96)
[1]Unrealized Gain/Loss represents data from the time of account inception to the current statement period.
($1,690,757.00)
Account
Number
[redacted]
CONTINUED
Beginning
Market Value
0.00
0.00
$0.00
Taxable
Income
(249,159.96)
Net Contributions/
Withdrawals
74,149,262.23
137,006.00
$74,286,268.23
Tax-Exempt
Income
Other Income
& Receipts
Income &
Distributions
(249,159.96)
($249,159.96)
Short-term
(1,690,757.00)
Change in
Investment Value
(12,367,867.77)
(10,005.41)

EFTA01535083

($12,377,873.18)
Realized Gain/Loss
Long-term
Ending Market Value
with Accruals
62,206,344.11
127,000.59
$62,333,344.70
Unrealized
Gain/Loss[1]
(3,393,226.02)
(10,005.41)
($3,403,231.43)

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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 6/1/10 to 6/30/10
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]
Table of Contents

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
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
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
Market Value
19,306,180.00
37,092,334.28
17,045,334.00
(4,322,724.03)
(857,729.76)
(6,731,159.99)
$61,532,234.50
674,109.61
$62,206,344.11
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
($119,506.00)
495,838.25
(5,469,894.48)
$61,532,234.50

674,109.61
$62,206,344.11
Period Value
66,625,796.73
17,500.00
(137,006.00)
Change
In Value
57,602.50
1,804,122.38
(1,996,370.00)
(2,656,932.53)
(140,342.72)
(2,161,641.86)
($5,093,562.23)
435,514.90
($4,658,047.33)
Equity
Year-to-Date
Value
0.00
76,050,715.67
(1,596,448.44)
(305,005.00)
$74,149,262.23
(249,159.96)
(12,367,867.77)
$61,532,234.50
674,109.61
$62,206,344.11
Estimated
1,371,200.00
666,510.72
1,136,500.00
Current
Annual Income Allocation
26%
51%
23%
Fixed
Income
$3,174,210.72
100%
Cash &
Short Term
Asset Allocation

Account Summary
Tax Summary
Domestic Dividends/Distributions
Currency Gain/Loss
Interest Income
Taxable Income
CONTINUED
Current
Period Value
11,000.00
375,748.98
109,089.27
$495,838.25
Year-to-Date
Value
11,000.00
(326,091.27)
65,931.31
($249,159.96)
Unrealized Gain/Loss
To-Date Value
($3,393,226.02)
ST Realized Gain/Loss
Realized Gain/Loss
Current
Period Value
(1,314,122.88)
($1,314,122.88)
Year-to-Date
Value
(1,690,757.00)
($1,690,757.00)
Cost Summary
Equity
Cost
Cash & Short Term
Fixed Income
Options
Total
20,358,910.00
37,078,734.28
18,248,206.00
(3,171,500.01)
$72,514,350.27

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
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
234,557.50
406,020.00
18,608,000.00
$19,248,577.50
Ending
Market Value
0.00
338,180.00
18,968,000.00
$19,306,180.00
Current
Period Value
19,306,180.00
20,358,910.00
(1,052,730.00)
1,371,200.00
342,800.00
7.10%
Preferred Stocks
Change
In Value
(234,557.50)
(67,840.00)
360,000.00
$57,602.50
Current
Allocation
Equity
1%
25%
26%
US Mid Cap/Small Cap
Asset Categories

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Equity Detail
Estimated
Quantity
US Mid Cap/Small Cap
SOLAR CAPITAL LTD
83413U-10-0 SLRC
STRATEGIC HOTELS & RESORTS INC
Total US Mid Cap/Small Cap
86272T-10-6 BEE
33,000.000
Preferred Stocks
JPM CHASE CAPITAL XXIX
6.7% PFD
48125E-20-7 JPM PC
800,000.000
23.71
18,968,000.00
19,980,000.00
(1,012,000.00)
1,340,000.00
335,000.00
7.06%
$338,180.00
$378,910.00
($40,730.00)
$31,200.00
$7,800.00
9.23%
20,000.000
4.39
87,800.00
92,000.00
(4,200.00)
Price
Market
Value
Tax Cost
Adjusted
Original
Unrealized
Gain/Loss
Annual Income
Accrued
Dividends
Yield
13,000.000
19.26
250,380.00
286,910.00

(36,530.00)
31,200.00
7,800.00
12.46%

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
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
10,156,100.00
Market
Value
Market Value
30,188,411.90
5,099,800.00
$35,288,211.90
Ending
Market Value
26,936,234.28
10,156,100.00
$37,092,334.28
Current
Period Value
37,092,334.28
37,078,734.28
13,600.00
666,510.72
167,243.31
1.15%
SUMMARY BY TYPE
Short Term
Corporate Bonds
Market
Value
10,156,100.00
% of Bond
Portfolio
100%
Cash
Short Term
Change
In Value

(3,252,177.62)
5,056,300.00
$1,804,122.38
Current
Allocation
37%
14%
51%
Asset Categories
Cash &
Short Term

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
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
AUSTRALIAN DOLLAR
COST OF PENDING PURCHASES
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
FORD MOTOR CREDIT CO LLC
FLOATING RATE NOTE JUN 15 2011
DTD 03/15/2007
345397-VF-7 B- /BA3
Total Short Term
10,000,000.00
$10,156,100.00
$10,142,500.00
$13,600.00
$658,103.00
$166,505.00

4.25%
5,000,000.00
101.25
5,062,500.00
5,000,000.00
62,500.00
289,353.00
12,860.00
4.42%
5,000,000.00
101.87
5,093,600.00
5,142,500.00
(48,900.00)
368,750.00
153,645.00
4.09%

(0.01)
(1,052,500.00)
(37,000.00)
28,025,734.29
0.84
1.00
1.00
1.00
(0.01)
(1,052,500.00)
(37,000.00)
28,025,734.29
$26,936,234.28
(0.01)
(1,052,500.00)
(37,000.00)
28,025,734.29
$26,936,234.28
$0.00
8,407.72
738.31
$8,407.72
$738.31
0.03% [1]
0.03%
Price
Market
Value
Tax Cost
Adjusted
Original
Estimated
Unrealized
Gain/Loss
Annual Income
Accrued Interest
Yield

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
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 years[1]
5-10 years[1]
10+ years[1]
Total Value
[1]
Market
Value
4,782,834.00
9,062,500.00
3,200,000.00
$17,045,334.00
% of Bond
Portfolio
28%
53%
19%
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.

Beginning
Market Value
17,522,954.00
1,518,750.00
$19,041,704.00
Ending
Market Value
15,595,334.00
1,450,000.00
$17,045,334.00
Current
Period Value
17,045,334.00

18,248,206.00
(1,202,872.00)
1,136,500.00
164,066.30
8.13%
SUMMARY BY TYPE
Fixed Income
Corporate Bonds
International Bonds
Total Value
Market
Value
15,595,334.00
1,450,000.00
$17,045,334.00
% of Bond
Portfolio
91%
9%
100%
Change
In Value
(1,927,620.00)
(68,750.00)
($1,996,370.00)
Current
Allocation
21%
2%
23%
Non-US
Fixed Income
Asset Categories
Fixed
Income
US Fixed Income
- Taxable

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Note:
P indicates position adjusted for Pending Trade Activity.
Fixed Income Detail
Quantity
US Fixed Income - Taxable
P FELCOR LODGING LP
10% OCT 01 2014
DTD 10/01/2009
31430Q-BA-4 B- /B2
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
5,000,000.000
90.00
4,500,000.00
4,612,500.00
(112,500.00)
350,000.00
39,860.00
8.97%
5,000,000.000
91.25
4,562,500.00
4,725,000.00
(162,500.00)
350,000.00
49,580.00
8.94%
200,000.000
98.92
197,834.00
198,956.00
(1,122.00)
14,000.00
3,188.80
7.27%
Price
Market
Value
Tax Cost

Adjusted
Original
Estimated
Unrealized
Gain/Loss
Annual Income
Accrued Interest
Yield
3,000,000.000
104.50
3,135,000.00
3,157,500.00
(22,500.00)
300,000.00
50,000.00
8.70%

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Quantity
US Fixed Income - Taxable
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
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
23,200,000.000
$15,595,334.00
$16,493,956.00
($898,622.00)
$1,014,000.00
$142,628.80
7.04%
Price
Market
Value
Tax Cost
Adjusted
Original
Estimated
Unrealized
Gain/Loss
Annual Income
Accrued Interest
Yield
10,000,000.000
32.00
3,200,000.00
3,800,000.00
(600,000.00)
2,500,000.000
58.00
1,450,000.00
1,754,250.00
(304,250.00)
122,500.00
21,437.50
19.78%

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Options Summary
Asset Categories
Foreign Exchange
Other
Total Value
Market Value/Cost
Market Value
Premium
Unrealized Gain/Loss
Beginning
Market Value
183,625.70
(1,849,417.20)
($1,665,791.50)
Ending
Market Value
(950,878.29)
(3,371,845.74)
($4,322,724.03)
Current
Period Value
(4,322,724.03)
(3,171,500.01)
(1,151,224.02)
Change
In Value
(1,134,503.99)
(1,522,428.54)
($2,656,932.53)
Current
Allocation

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Note:
P indicates position adjusted for Pending Trade Activity.
Options Detail
Quantity
Foreign Exchange
AUD CALL USD PUT
FX EUROPEAN STYLE OPTION
SEP 21, 2010 @ .8825
XAUDCA-DY-Z AUD
AUD CALL USD PUT
FX EUROPEAN STYLE OPTION
SEP 21, 2010 @ .94
XAUDCA-DZ-Z AUD
AUD PUT USD CALL
FX EUROPEAN STYLE OPTION
SEP 21, 2010 @ .86
KI @ 0.83
XAUDPA-FV-Z AUD
CAD PUT USD CALL
FX EUROPEAN STYLE OPTION
JUL 23, 2010 @ 1.05
XCADPA-DM-Z
JPY CALL USD PUT
FX EUROPEAN STYLE OPTION
MAY 11, 2011 @ 93.5
XJPYCA-NE-Z
(935,000,000.000)
0.08
(776,807.26)
(470,000.00)
(306,807.26)
(5,250,000.000)
1.94
(101,805.05)
(52,500.00)
(49,305.05)
(10,000,000.000)
3.94
(393,530.57)
(185,083.50)
(208,447.07)
(10,000,000.000)
0.14
(14,483.92)
(35,254.00)
20,770.08
Price
Market
Value

Premium
Unrealized
Gain/Loss
10,000,000.000
0.88
88,217.12
220,337.49
(132,120.37)

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Quantity
Foreign Exchange
JPY PUT USD CALL
FX EUROPEAN STYLE OPTION
MAY 11, 2011 @ 93.5
XJPYPA-SQ-Z
Total Foreign Exchange
Other
WTI CALL OPTION
USD PUT OPTION
STRIKE 90.00
EXPIRES 12/15/2010
100,000 BARRELS
OTCBDC-GW-X
WTI CALL OPTION
USD PUT OPTION
STRIKE 100.00
EXPIRES 05/17/2011
100,000 BARRELS
OTCBDC-GW-Y
WTI PUT OPTION
USD CALL OPTION
STRIKE 65.50
EXPIRES 12/15/2010
100,000 BARRELS
OTCBDP-EX-K
(10.000)
30,297.17
(302,971.66)
(400,000.00)
97,028.34
10.000
34,096.78
340,967.79
450,000.00
(109,032.21)
10.000
29,627.55
296,275.45
400,000.00
(103,724.55)
(15,250,000.000)
($950,878.29)
($52,500.01)
($898,378.28)
Price
Market
Value
Premium

Unrealized
Gain/Loss
935,000,000.000
0.03
247,531.39
470,000.00
(222,468.61)

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Quantity
Other
WTI PUT OPTION
USD CALL OPTION
STRIKE 63.00
EXPIRES 05/17/2011
100,000 BARRELS
OTCBDP-EX-L
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
OTCBDC-GV-H
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
OTCBDC-GW-K
1 RECEIVER SWAPTION CALL
10,000,000 INTEREST RATE SWAP
STRIKE 4.35% S 30/360 VS 3ML
EXP DATE 07/14/2010 DEAL 5166838
OTCBDC-GX-M
P 1 RECEIVER SWAPTION CALL
10,000,000 INTEREST RATE SWAP
STRIKE 4.35% S 30/360 VS 3ML
EXP DATE 08/31/2010 DEAL 5167546
OTCBDC-GZ-U
(1.000)
(1,103,500.00)
1,103,500.00
(1.000)
1.00
(1,168,058.13)
(561,500.00)
(606,558.13)
(1.000)
1.00
(974,551.64)
(545,000.00)
(429,551.64)
(1.000)
1.00
(1,157,608.49)
(909,000.00)
(248,608.49)
(10.000)
40,589.91
(405,899.06)

(450,000.00)
44,100.94
Price
Market
Value
Premium
Unrealized
Gain/Loss

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Quantity
Other
P 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
OTCBDC-TB-B
Total Other
(4.000)
($3,371,845.74)
($3,119,000.00)
($252,845.74)
1.00
N/A
Price
Market
Value
Premium
Unrealized
Gain/Loss

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Foreign Exchange Contracts Summary
NET CURRENCY EXPOSURE SUMMARY
Value
CANADIAN DOLLAR
INDIAN RUPEE
NORWEGIAN KRONE
SWEDISH KRONA
US DOLLAR
in Currency
5,215,000.01
457,000,000.00
64,472,500.00
(38,272,000.00)
(20,555,386.43)
Foreign Exchange Contracts Detail
Market Value
Receivable
Trade Date
Speculative
CANADIAN DOLLAR
CANADIAN DOLLAR
CANADIAN DOLLAR
JAPANESE YEN
JAPANESE YEN
US DOLLAR
Apr. 28 10
Aug. 6 10
May. 6 10
Aug. 6 10
May. 6 10
Aug. 6 10
CAD
JPY
CAD
JPY
CAD
USD
5,000,000.00
(464,350,000.00)
(5,246,892.65)
464,350,000.00
246,892.66
(236,652.69)
92.870000
88.500000
1.043270
83.203125
83.203125
1.062899

4,704,115.84
5,250,658.98
5,250,658.98
4,936,398.16
232,282.33
236,652.69
(546,543.14)
314,260.82
(4,370.36)
Currency
Settlement Date Counter Currency
Amount
Counter Amount
Contract
Rate
Current Market
Forward Rate
Market Value
Payable
Unrealized
Gain/Loss

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Market Value
Receivable
Trade Date
Speculative
CANADIAN DOLLAR
INDIAN RUPEE
INDIAN RUPEE
INDIAN RUPEE
NORWEGIAN KRONE
NORWEGIAN KRONE
Total Speculative
US DOLLAR
US DOLLAR
US DOLLAR
US DOLLAR
SWEDISH KRONA
US DOLLAR
Jun. 23 10
Jul. 26 10
Apr. 16 10
Oct. 20 10
Jun. 21 10
Jul. 23 10
May. 6 10
Oct. 20 10
Jun. 25 10
Jul. 29 10
Jun. 25 10
Jul. 29 10
CAD
USD
INR
USD
INR
USD
INR
USD
NOK
SEK
NOK
USD
5,215,000.00
(5,000,000.00)
446,500,000.00
(10,000,000.00)
457,000,000.00
(10,000,000.00)
(446,500,000.00)
9,681,266.26

32,000,000.00
(38,272,000.00)
32,472,500.00
(5,000,000.00)
1.043000
44.650000
45.700000
46.120000
1.196000
6.494500
1.062823
47.024912
46.584866
47.024912
1.194835
6.513189
4,906,742.24
5,000,000.00
9,494,967.16
10,000,000.00
9,810,052.94
10,000,000.00
9,681,266.26
9,494,967.16
4,913,108.16
4,917,899.95
4,985,653.27
5,000,000.00
$53,978,847.18
$54,836,576.94
(93,257.76)
(505,032.84)
(189,947.06)
186,299.10
(4,791.79)
(14,346.73)
($857,729.76)
Currency
Settlement Date Counter Currency
Amount
Counter Amount
Contract
Rate
Current Market
Forward Rate
Market Value
Payable
Unrealized
Gain/Loss

Other Assets Summary
Asset Categories
Swaps
Beginning
Estimated Value
(4,569,518.13)
Ending
Estimated Value
(6,731,159.99)
Change
In Value
(2,161,641.86)
Current
Allocation
Market Value/Cost
Estimated Value
(6,731,159.99)
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
(48,084.73)
N/A
Price
Estimated
Value
Adjusted
Original
Estimated
Gain/Loss
Accruals

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
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
19.34
(1,724,907.83)
N/A
20,000.000
29.39
(587,792.03)
N/A
30,000.000
28.15
(844,533.99)
N/A
1.000
1.00
(54,941.54)
N/A
Price
Estimated
Value
Adjusted
Original

Estimated
Gain/Loss
Accruals

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
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
($6,731,159.99)
$0.00
$0.00
50,000.000
15.03
(751,678.75)
N/A
88,261.000
30.81
(2,719,221.12)
N/A
Price
Estimated
Value
Adjusted
Original
Estimated
Gain/Loss
Accruals

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
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
161,764.62
(2,392,050.00)
($2,230,285.38)
$28,025,734.29
* Year to date information is calculated on a calendar year basis.
19,261,116.25
(65,677,489.25)
($46,416,373.00)
-120,089.27
17,500.00
10,608,898.42
$10,746,487.69
(137,006.00)
(10,376,873.92)
($10,513,879.92)
76,931.31
76,050,715.67
11,151,081.19
$87,278,728.17
(1,596,448.44)
(11,240,172.44)
($12,836,620.88)
Period
Value
30,023,411.90
Year-To-Date
Value*
-Account

EFTA01535121

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Portfolio Activity Detail - U S Dollar
INFLOWS & OUTFLOWS
Settlement
Date
6/1
Type
Interest Income
Description
DEPOSIT SWEEP INTEREST FOR MAY @
.03% RATE ON NET AVG COLLECTED
BALANCE OF $26,295,629.06
AS OF 06/01/10
6/7
Spot FX
SPOT CURRENCY TRANSACTION - SELL
BUY USD SELL EUR
EXCHANGE RATE 1.224200000
DEAL 06/03/10 VALUE 06/07/10
6/8
6/10
6/15
6/25
Domestic Dividend/Distribution
Corporate Interest
Corporate Interest
Forward FX Contract
MACERICH CO
CIT GROUP INC
22,000.000
REIT PAYMENT@ 0.50 PER SHARE
5,000,000.000
7% MAY 01 2017
DTD 11/04/2009
FORD MOTOR CREDIT CO LLC
FLOATING RATE NOTE JUN 15 2011
DTD 03/15/2007
SETTLE FORWARD CURRENCY CONTRACT
BUY USD SELL AUD
CONTRACT RATE : 0.819017000
TRADE 5/20/10 VALUE 6/25/10
6/25
Forward FX Contract
SETTLE FORWARD CURRENCY CONTRACT
BUY CHF SELL USD
CONTRACT RATE : 1.128396000
TRADE 6/15/10 VALUE 6/25/10
11,270,000.000
10,278,626.75
(9,987,628.34)

(277,330.960)
(239,724.84)
227,139.00
5,000,000.000
0.014
70,367.61
0.018
87,500.00
0.50
11,000.00
(197,000.000)
(240,428.63)
241,167.40
Quantity
Cost
Per Unit
Amount
Amount
670.01

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
INFLOWS & OUTFLOWS
Settlement
Date
6/25
Type
Forward FX Contract
Description
SETTLE FORWARD CURRENCY CONTRACT
BUY USD SELL CHF
CONTRACT RATE : 1.111374900
TRADE 6/17/10 VALUE 6/25/10
6/25
Misc. Disbursement
TRANSFERRED BY WIRE TO
J.P. MORGAN CLEARING CORP.
FAO FINANCIAL TRUST COMPANY
AS REQUESTED
6/29
Misc. Receipt
LONG TOTAL RETURN SWAP
3,208,420 USD NOTIONAL
GOLDMAN SACHS GRP INC
MAT APRIL 28 2011 DEAL 5499085
EQUITY SWAP PAYMENT
6/29
Misc. Receipt
LONG TOTAL RETURN SWAP
4,775,970.00 USD NOTIONAL
GOLDMAN SACHS GRP INC
MAT APR 29 2011 DEAL 5508960
EQUITY SWAP PAYMENT
6/30
Forward FX Contract
SETTLE FORWARD CURRENCY CONTRACT
BUY GBP SELL USD
CONTRACT RATE : 1.494890000
TRADE 5/06/10 VALUE 6/30/10
6/30
Accrued Interest Paid
FELCOR LODGING LP
10% OCT 01 2014
DTD 10/01/2009
2,000,000.000
0.025
(49,444.44)
260,384.100
389,560.65
(389,245.58)
10,500.00

7,000.00
(137,006.00)
Quantity
Cost
Per Unit
Amount
(11,270,000.000)
(10,278,626.75)
Amount
10,140,592.02

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
INFLOWS & OUTFLOWS
Settlement
Date
6/30
Type
Interest Income
Description
TO ADJUST INTEREST PREVIOUSLY PAID
ON CASH BALANCES BASED ON THE
FOLLOWING TRANSACTION ACTIVITY
_________ __________ ___________
ORIGINAL ADJUSTED TRANSACTION
TRAN DATE VALUE DATE
AMOUNT
--------- ---------- ----------6/15/10
5/26/10
Total Inflows & Outflows
88,000.00
6/16/10 5/26/10 882,000.00D
AS OF 06/01/10
$232,607.77
Quantity
Cost
Per Unit
Amount
Amount
(3.91)

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
TRADE ACTIVITY
Note:
Trade
Date
5/28
Settlement
Date
6/2
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
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
BUY BACK OTC CALL
SWAPTION UNWIND - REF #5163369
TRADE DATE 05/28/10
6/3
6/7
Sell Option
EUR PUT USD CALL
FX EUROPEAN STYLE OPTION
MAY 13, 2011 @ 1.245
RESALE OF PURCHASED FX OPTION
TRADE DATE 06/03/10
6/3
6/7
Option Buyback
EUR CALL USD PUT
FX EUROPEAN STYLE OPTION
MAY 13, 2011 @ 1.245
KI @ 1.38
REPURCHASE OF WRITTEN FX OPTION
TRADE DATE 06/03/10
6/3
6/7
Option Buyback
EUR CALL USD PUT
FX EUROPEAN STYLE OPTION
MAY 13, 2011 @ 1.4425
KI @ 1.63
REPURCHASE OF WRITTEN FX OPTION
TRADE DATE 06/03/10

6,932,409.000
0.076
(529,250.00)
495,000.00
(34,250.00) C
8,032,128.510
0.055
(442,750.00)
495,000.00
52,250.00 C
(8,032,128.510)
0.077
619,000.00
(495,000.00)
124,000.00 C
Quantity
1.000
Per Unit
Amount
380,000.00
Proceeds
(380,000.00)
Tax Cost
113,000.00
Realized
Gain/Loss
(267,000.00) S*

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Trade
Date
6/3
Settlement
Date
6/7
Type
Settled Sales/Maturities/Redemptions
Sell Option
Description
GBP PUT USD CALL
FX EUROPEAN STYLE OPTION
MAY 13, 2011 @ 1.4425
RESALE OF PURCHASED FX OPTION
TRADE DATE 06/03/10
6/3
6/8
Sale
MF GLOBAL HOLDINGS LTD
@ 7.47275
BROKERAGE
TAX &/OR SEC
6/3
6/8
Sale
NUSTAR ENERGY LP
@ 56.45
BROKERAGE
TAX &/OR SEC
6/4
6/9
Sale
(12,000.000)
89,673.00
600.00
1.52
J.P. MORGAN SECURITIES INC.
TRADE DATE 06/03/10
(3,850.000)
217,332.50
192.50
3.68
J.P. MORGAN SECURITIES INC.
TRADE DATE 06/03/10
NU SKIN ENTERPRISES INC
CL A
@ 27.10
BROKERAGE
TAX &/OR SEC

6/4
6/9
Sale
NUSTAR ENERGY LP
@ 56.10
BROKERAGE
TAX &/OR SEC
54,200.00
100.00
.92
J.P. MORGAN SECURITIES INC.
TRADE DATE 06/04/10
(400.000)
22,440.00
20.00
.38
J.P. MORGAN SECURITIES INC.
TRADE DATE 06/04/10

56.049
22,419.62
(22,620.00)
(200.38) S
(2,000.000)
27.05
54,099.08
(54,000.00)
99.08 S
56.399
217,136.32
(217,717.50)
(581.18) S
7.423
89,071.48
(85,200.00)
3,871.48 S
Quantity
(6,932,409.000)
Per Unit
Amount
0.069
Proceeds
480,000.00
Tax Cost
(495,000.00)
Realized
Gain/Loss
(15,000.00) C

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Trade
Date
5/24
Settlement
Date
6/15
Type
Settled Sales/Maturities/Redemptions
Option Buyback
Description
TO REVERSE ENTRY OF 05/26/2010
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
AS OF 05/26/10
6/10
6/15
Sale
CENTERPOINT ENERGY INC
@ 13.06777
BROKERAGE
TAX &/OR SEC
6/14
6/16
Option Buyback
(4,500.000)
58,804.97
225.00
1.00
J.P. MORGAN SECURITIES INC.
TRADE DATE 06/10/10
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
BUY BACK OTC CALL
SWAPTION UNWIND - REF #5162475
TRADE DATE 06/14/10
5/24
6/16
Option Buyback
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
SWAPTION UNWIND - REF #5163005
TRADE DATE 05/24/10
AS OF 05/26/10
Account [redacted] Page 27 of 54
Page 31 of 70
1.000
882,000.00
(882,000.00)
80,000.00
(802,000.00) S*
1.000
521,500.00
(521,500.00)
125,000.00
(396,500.00) S
13.018
58,578.97
(58,050.00)
528.97 S
Quantity
(1.000)
Per Unit
Amount
88,000.00
Proceeds
88,000.00
Tax Cost
(80,000.00)
Realized
Gain/Loss
8,000.00 S*

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Trade
Date
6/15
Settlement
Date
6/18
Type
Settled Sales/Maturities/Redemptions
Sale
Description
LINCOLN NATIONAL CORP
@ 27.72657
BROKERAGE
TAX &/OR SEC
6/18
6/18
Expired Option
XAU PUT OPTION
USD CALL OPTION STRIKE 1,115.00
EXPIRES 6/17/2010
KI @ 1,085
6/17
6/22
Sale
EXPIRATION OF WRITTEN OTC PUT
FELCOR LODGING TRUST INC
@ 5.66
BROKERAGE
TAX &/OR SEC
6/17
6/22
Sale
56,600.00
500.00
.96
J.P. MORGAN SECURITIES INC.
TRADE DATE 06/17/10
POLO RALPH LAUREN CORP
@ 80.9008
809,008.00
BROKERAGE
TAX &/OR SEC
6/18
6/23
Sale
500.00
13.68
J.P. MORGAN SECURITIES INC.
TRADE DATE 06/17/10

GENERAL MARITIME CORPORATION
@ 6.96
31,320.00
BROKERAGE
TAX &/OR SEC
225.00
.53
J.P. MORGAN SECURITIES INC.
TRADE DATE 06/18/10

(4,500.000)
6.91
31,094.47
(30,375.00)
719.47 S
(10,000.000)
80.849
808,494.32
(810,000.00)
(1,505.68) S
(10,000.000)
5.61
56,099.04
(55,000.00)
1,099.04 S
Quantity
(3,500.000)
97,043.00
175.00
1.65
J.P. MORGAN SECURITIES INC.
TRADE DATE 06/15/10
5,000.000
85,000.00
85,000.00 S
Per Unit
Amount
27.676
Proceeds
96,866.35
Tax Cost
(95,375.00)
Realized
Gain/Loss
1,491.35 S

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Trade
Date
6/18
Settlement
Date
6/23
Type
Settled Sales/Maturities/Redemptions
Sale
Description
MOTRICITY INC
@ 9.71
BROKERAGE
TAX &/OR SEC
6/21
6/24
Sale
Quantity
(2,000.000)
19,420.00
100.00
.33
J.P. MORGAN SECURITIES INC.
TRADE DATE 06/18/10
CENTERPOINT ENERGY INC
@ 13.93
62,685.00
BROKERAGE
TAX &/OR SEC
6/21
6/24
Sale
225.00
1.06
J.P. MORGAN SECURITIES INC.
TRADE DATE 06/21/10
METALS USA HOLDINGS CORP
@ 15.5425
31,085.00
BROKERAGE
TAX &/OR SEC
6/23
6/28
Sale
PPL CORP
@ 24.536
BROKERAGE
TAX &/OR SEC
Total Settled Sales/Maturities/Redemptions

100.00
.53
J.P. MORGAN SECURITIES INC.
TRADE DATE 06/21/10
(7,500.000)
184,020.00
375.00
3.11
J.P. MORGAN SECURITIES INC.
TRADE DATE 06/23/10
$161,764.62
($1,405,387.50)
($1,370,622.88) S
$127,000.00 C
24.486
183,641.89
(180,000.00)
3,641.89 S
(2,000.000)
15.492
30,984.47
(42,000.00)
(11,015.53) S
(4,500.000)
13.88
62,458.94
(58,050.00)
4,408.94 S
Per Unit
Amount
9.66
Proceeds
19,319.67
Tax Cost
(20,000.00)
Realized
Gain/Loss
(680.33) S

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Trade
Date
Settlement
Date
6/2
Type
Settled Securities Purchased
5/28
Write Option
Description
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
WRITTEN OTC CALL
NEW SWAPTION DEAL #5166005
TRADE DATE 05/28/10
6/3
6/8
Purchase
MF GLOBAL HOLDINGS LTD
@ 7.10
J.P. MORGAN SECURITIES INC.
TRADE DATE 06/03/10
6/3
6/9
Purchase
NU SKIN ENTERPRISES INC
CL A
@ 27.00
J.P. MORGAN SECURITIES INC.
TRADE DATE 06/03/10
6/8
6/10
Purchase Option
WTI CALL OPTION
USD PUT OPTION
STRIKE 90.00
EXPIRES 12/15/2010
100,000 BARRELS
PURCHASE OTC CALL
TRADE DATE 06/08/10
6/8
6/10
Write Option
WTI PUT OPTION
USD CALL OPTION
STRIKE 65.50
EXPIRES 12/15/2010

100,000 BARRELS
WRITTEN OTC PUT
TRADE DATE 06/08/10

(10.000)
40,000.00
400,000.00
10.000
40,000.00
(400,000.00)
2,000.000
27.00
(54,000.00)
12,000.000
7.10
(85,200.00)
Quantity
Per Unit
Amount
(1.000) 545,000.00
Market Cost
545,000.00
*

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Trade
Date
Settlement
Date
6/10
Type
Settled Securities Purchased
6/8
Purchase Option
Description
WTI CALL OPTION
USD PUT OPTION
STRIKE 100.00
EXPIRES 05/17/2011
100,000 BARRELS
PURCHASE OTC CALL
TRADE DATE 06/08/10
6/8
6/10
Write Option
WTI PUT OPTION
USD CALL OPTION
STRIKE 63.00
EXPIRES 05/17/2011
100,000 BARRELS
WRITTEN OTC PUT
TRADE DATE 06/08/10
6/9
6/15
Purchase
CENTERPOINT ENERGY INC
@ 12.90
J.P. MORGAN SECURITIES INC.
TRADE DATE 06/09/10
6/14
6/16
Write Option
1 RECEIVER SWAPTION CALL
10,000,000 INTEREST RATE SWAP
STRIKE 4.35% S 30/360 VS 3ML
EXP DATE 07/14/2010 DEAL 5166838
WRITTEN OTC CALL
NEW SWAPTION DEAL #5166838
TRADE DATE 06/14/10
6/14
6/18
Purchase
LINCOLN NATIONAL CORP
@ 27.25

3,500.000
27.25
(95,375.00)
(1.000) 561,500.00
561,500.00
9,000.000
12.90
(116,100.00)
(10.000)
45,000.00
450,000.00
Quantity
10.000
Per Unit
Amount
45,000.00
Market Cost
(450,000.00)

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Trade
Date
Settlement
Date
6/21
Type
Settled Securities Purchased
6/15
Purchase
Description
POLO RALPH LAUREN CORP
@ 81.00
J.P. MORGAN SECURITIES INC.
TRADE DATE 06/15/10
6/16
6/22
Purchase
FELCOR LODGING TRUST INC
@ 5.50
J.P. MORGAN SECURITIES INC.
TRADE DATE 06/16/10
6/18
6/23
Purchase
GENERAL MARITIME CORPORATION
@ 6.75
J.P. MORGAN SECURITIES INC.
TRADE DATE 06/18/10
6/17
6/23
Purchase
MOTRICITY INC
@ 10.00
J.P. MORGAN SECURITIES INC.
TRADE DATE 06/17/10
6/23
6/24
Write Option
CAD PUT USD CALL
FX EUROPEAN STYLE OPTION
JUL 23, 2010 @ 1.05
WRITTEN FX OPTION
PUT 5,250,000.00 CAD
CALL 5,000,000.00 USD
TRADE DATE 06/23/10
6/22
6/28
Purchase
PPL CORP

@ 24.00
J.P. MORGAN SECURITIES INC.
TRADE DATE 06/22/10
7,500.000
24.00
(180,000.00)
(5,250,000.000)
0.01
52,500.00
2,000.000
10.00
(20,000.00)
4,500.000
6.75
(30,375.00)
10,000.000
5.50
(55,000.00)
Quantity
10,000.000
Per Unit
Amount
81.00
Market Cost
(810,000.00)

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Trade
Date
Settlement
Date
6/30
Type
Settled Securities Purchased
6/25
Purchase
Description
FELCOR LODGING LP
10% OCT 01 2014
DTD 10/01/2009
@ 105.25
JP MORGAN SECURITIES INC (BIDL)
TRADE DATE 06/25/10
Total Settled Securities Purchased
Trade
Date
6/30
Estimated
Settlement
Date
7/2
($2,392,050.00)
Quantity
2,000,000.000
Per Unit
Amount
105.30
Market Cost
(2,105,000.00)
Type
Description
Pending Sales, Maturities, Redemptions
Option Buyback
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
Quantity
1.000
Per Unit
Amount
Proceeds
(1,140,500.00)
Tax Cost
136,000.00
Realized

Gain/Loss
(1,004,500.00) S
Trade
Date
Estimated
Settlement
Date
7/1
Type
Description
Pending Securities Purchased
6/28
Purchase
FELCOR LODGING LP
10% OCT 01 2014
DTD 10/01/2009

Quantity
1,000,000.000
Per Unit
Amount
105.25
Market Cost
(1,052,500.00)

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Trade
Date
Estimated
Settlement
Date
7/2
Type
Pending Securities Purchased
6/30
Write Option
Description
1 RECEIVER SWAPTION CALL
10,000,000 INTEREST RATE SWAP
STRIKE 4.35% S 30/360 VS 3ML
EXP DATE 08/31/2010 DEAL 5167546
Total Pending Securities Purchased
$51,000.00
Quantity
(1.000)
Per Unit
Amount
Market Cost
1,103,500.00

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Portfolio Activity Summary - Australia Dollar
Beginning Cash Balance
US Dollar Value
Current
Transactions
INFLOWS
Total Inflows
Foreign Exchange - Inflows
OUTFLOWS
Total Outflows
Period Value
-4,930,412.05
$4,930,412.05
Foreign
Exchange - Outflows
TRADE ACTIVITY
Total Trade Activity
(4,930,412.06)
($4,930,412.06)
Settled Securities Purchased
Ending Cash Balance
* Year to date information is calculated on a calendar year basis.
0.01
$0.01
-Year-To-Date
Value*
-4,930,412.05
$4,930,412.05
(4,930,412.06)
($4,930,412.06)
0.01
$0.01
-0.00
(0.01)
0.00
-Local
Value
Current
Period Value
0.00
5,703,855.80
5,703,855.80
(5,703,855.81)
(5,703,855.81)
Year-To-Date
Value*
-5,703,855.80
5,703,855.80
(5,703,855.81)

(5,703,855.81)
Account

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Portfolio Activity Detail - Australia Dollar
INFLOWS & OUTFLOWS
Settlement
Date
6/25
Type
Forward FX Contract
Description
SETTLE FORWARD CURRENCY CONTRACT
BUY AUD SELL CAD
CONTRACT RATE : 0.876600000
TRADE 5/20/10 VALUE 6/25/10
6/25
Forward FX Contract
SETTLE FORWARD CURRENCY CONTRACT
BUY CAD SELL AUD
CONTRACT RATE : 0.921400000
TRADE 4/28/10 VALUE 6/25/10
6/25
Forward FX Contract
SETTLE FORWARD CURRENCY CONTRACT
BUY USD SELL AUD
CONTRACT RATE : 0.819017000
TRADE 5/20/10 VALUE 6/25/10
Total Inflows & Outflows
($0.01)
$497,081.95
227,139.000
(239,724.84)
(277,330.96)
(12,585.84)
5,000,000.000
(4,690,687.22)
(5,426,524.85)
252,710.63
Quantity
(5,000,000.000)
Per Unit
Amount USD
Local Value
Amount USD
Local Value
4,930,412.05
5,703,855.80
Currency
Gain/Loss USD
256,957.16

EFTA01535149

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
TRADE ACTIVITY - Australia Dollar
Per Unit
Trade
Date
Settlement
Date
6/23
Type
Settled Securities Purchased
6/21
Purchase Option
Description
AUD CALL USD PUT
FX EUROPEAN STYLE OPTION
SEP 21, 2010 @ .8825
PURCHASED FX OPTION
CALL 10,000,000.00 AUD
PUT 8,825,000.00 USD
TRADE DATE 06/21/10
6/21
6/23
Write Option
AUD CALL USD PUT
FX EUROPEAN STYLE OPTION
SEP 21, 2010 @ .94
WRITTEN FX OPTION
CALL 10,000,000.00 AUD
PUT 9,400,000.00 USD
TRADE DATE 06/21/10
6/21
6/23
Write Option
AUD PUT USD CALL
FX EUROPEAN STYLE OPTION
SEP 21, 2010 @ .86
KI @ 0.83
WRITTEN FX OPTION
PUT 10,000,000.00 AUD
CALL 8,600,000.00 USD
TRADE DATE 06/21/10
Total Settled Securities Purchased (USD)
$0.01
($0.01)
(10,000,000.000)
0.019
2.10
185,083.50
210,000.00
(10,000,000.000)

0.004
0.40
35,254.00
40,000.00
Quantity
10,000,000.000
Amount USD
Local Value
0.022
2.50
Market
Cost USD
Local Value
(220,337.49)
(250,000.00)
Currency
Gain/Loss USD
(0.01)

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Portfolio Activity Summary - Canadian Dollar
Beginning Cash Balance
US Dollar Value
Current
Transactions
INFLOWS
Total Inflows
Foreign Exchange - Inflows
OUTFLOWS
Total Outflows
Period Value
-4,803,073.96
$4,803,073.96
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
6/25
Type
Forward FX Contract
Description
SETTLE FORWARD CURRENCY CONTRACT
BUY CAD SELL AUD
CONTRACT RATE : 0.921400000
TRADE 4/28/10 VALUE 6/25/10
Quantity
(5,426,524.850)
(4,803,073.96)
($4,803,073.96)
-Year-To-Date
Value*
-14,337,121.14
$14,337,121.14
(14,337,121.14)
($14,337,121.14)
-Local
Value
Current
Period Value
0.00
5,000,000.00
5,000,000.00
(5,000,000.00)
(5,000,000.00)
0.00

Year-To-Date
Value*
-15,200,000.00
15,200,000.00
(15,200,000.00)
(15,200,000.00)
-Per
Unit
Amount USD
Local Value
Amount USD
Local Value
4,803,073.96
5,000,000.00
Currency
Gain/Loss USD
(140,323.89)

INFLOWS & OUTFLOWS
Per Unit
Settlement
Date
6/25
Type
Forward FX Contract
Description
SETTLE FORWARD CURRENCY CONTRACT
BUY AUD SELL CAD
CONTRACT RATE : 0.876600000
TRADE 5/20/10 VALUE 6/25/10
Total Inflows & Outflows
$0.00
($269,942.96)
Quantity
5,703,855.800
Amount USD
Local Value
Amount USD
Local Value
(4,803,073.96)
(5,000,000.00)
Currency
Gain/Loss USD
(129,619.07)

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Portfolio Activity Summary - Euro
Beginning Cash Balance
Current
Transactions
INFLOWS
Total Inflows
Foreign Exchange - Inflows
$0.00
OUTFLOWS
Total Outflows
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.
240,428.63
$240,428.63
-(452,556.86)
16,724.50
($435,832.36)
-197,000.00
197,000.00
0.00
(348,250.00)
13,000.00
(335,250.00)
-(241,167.40)
($241,167.40)
Period
Value
-US
Dollar Value
Local Value
Year-To-Date
Value*
-692,303.92
$692,303.92
(257,836.00)
($257,836.00)
Current
Period
Value
0.00
Year-To-Date
Value*
-0.00
(197,000.00)

(197,000.00)
545,250.00
545,250.00
(210,000.00)
(210,000.00)
Account

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Portfolio Activity Detail - Euro
INFLOWS & OUTFLOWS
Settlement
Date
6/7
Type
Spot FX
Description
SPOT CURRENCY TRANSACTION - SELL
BUY USD SELL EUR
EXCHANGE RATE 1.224200000
DEAL 06/03/10 VALUE 06/07/10
Quantity
241,167.400
Per Unit
Amount USD
Local Value
Amount USD
Local Value
(241,167.40)
(197,000.00)
Currency
Gain/Loss USD
738.77
TRADE ACTIVITY - Euro
Note:
Trade
Date
6/3
Settlement
Date
6/7
C indicates Currency Gain/Loss
Per Unit
Type
Settled Sales/Maturities/Redemptions
Option Buyback
Description
EUR CALL USD PUT
FX EUROPEAN STYLE OPTION
JUL 15, 2010 @ 1.32
REPURCHASE OF WRITTEN FX OPTION
TRADE DATE 06/03/10
6/3
6/7
Sell Option
EUR PUT USD CALL
FX EUROPEAN STYLE OPTION
JUL 15, 2010 @ 1.28

RESALE OF PURCHASED FX OPTION
TRADE DATE 06/03/10

(10,000,000.000)
0.06
598,020.45
490,000.00
(276,597.42)
(215,000.00)
321,423.03 C
Quantity
10,000,000.000
Amount USD
Local Value
0.002
Proceeds USD
Local Value
(24,409.00)
(20,000.00)
Tax Cost USD
Realized
Local Value Gain/Loss USD
158,239.46
123,000.00
133,830.46 C

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Per Unit
Trade
Date
6/3
Settlement
Date
6/7
Type
Settled Sales/Maturities/Redemptions
Option Buyback
Description
EUR PUT USD CALL
FX EUROPEAN STYLE OPTION
JUL 15, 2010 @ 1.24
REPURCHASE OF WRITTEN FX OPTION
TRADE DATE 06/03/10
Total Settled Sales/Maturities/Redemptions (USD)
Per Unit
Trade
Date
6/3
Settlement
Date
6/7
Type
Settled Securities Purchased
Sale
Description
EUR CALL USD PUT
FX EUROPEAN STYLE OPTION
JUL 15, 2010 @ 1.32
REPURCHASE OF WRITTEN FX OPTION
TRADE DATE 06/03/10
6/3
6/7
Sale
EUR PUT USD CALL
FX EUROPEAN STYLE OPTION
JUL 15, 2010 @ 1.24
REPURCHASE OF WRITTEN FX OPTION
TRADE DATE 06/03/10
Total Settled Securities Purchased (USD)
$0.00
$0.00
(273,000.000)
Quantity
(20,000.000)
Amount USD
Local Value

$240,428.63
Market
Cost USD
Local Value
Currency
Gain/Loss USD
$16,724.50
$257,153.13 C
Quantity
10,000,000.000
Amount USD
Local Value
0.033
Proceeds USD
Local Value
(333,182.82)
(273,000.00)
Tax Cost USD
Realized
Local Value Gain/Loss USD
135,082.46
105,000.00
(198,100.36) C

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Portfolio Activity Summary - Japanese Yen
Beginning Cash Balance
US Dollar Value
Current
Transactions
INFLOWS
Total Inflows
Foreign Exchange - Inflows
$0.00
OUTFLOWS
Total Outflows
Foreign Exchange - Outflows
$0.00
Ending Cash Balance
* Year to date information is calculated on a calendar year basis.
Portfolio Activity Detail - Japanese Yen
COST ADJUSTMENTS - Japanese Yen
Settlement
Date
6/7
6/11
Type
Cost Basis Adjustment
Cost Basis Adjustment
Description
COST BASIS ADJUSTMENT
COST BASIS ADJUSTMENT
JAPANESE YEN
(0.020)
JAPANESE YEN
Quantity
(0.020)
-Period
Value
-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
Year-To-Date
Value*
-0.00
1,868,168,998.48

1,868,168,998.48
0.00
0.00
(1,868,168,998.48
)
(1,868,168,998.48)
-Cost
Basis
Adjustments USD
Local Value

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
COST ADJUSTMENTS - Japanese Yen
Cost Basis
Settlement
Date
6/17
6/22
Type
Cost Basis Adjustment
Cost Basis Adjustment
Total Cost Adjustments (USD)
Description
COST BASIS ADJUSTMENT
COST BASIS ADJUSTMENT
JAPANESE YEN
(0.020)
JAPANESE YEN
$0.00
Quantity
(0.020)
Adjustments USD
Local Value

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Portfolio Activity Summary - Norwegian Krone
Beginning Cash Balance
US Dollar Value
Current
Transactions
INFLOWS
Total Inflows
Foreign Exchange - Inflows
OUTFLOWS
Total Outflows
Period Value
-19,527,213.78
$19,527,213.78
Foreign
Exchange - Outflows
Ending Cash Balance
* Year to date information is calculated on a calendar year basis.
Portfolio Activity Detail - Norwegian Krone
INFLOWS & OUTFLOWS
Settlement
Date
6/30
Type
Forward FX Contract
Description
SETTLE FORWARD CURRENCY CONTRACT
BUY NOK SELL GBP
CONTRACT RATE : 9.014200000
TRADE 3/26/10 VALUE 6/30/10
Quantity
(7,000,000.000)
(19,527,213.78)
($19,527,213.78)
-Year-To-Date
Value*
-19,527,213.78
$19,527,213.78
(19,527,213.78)
($19,527,213.78)
-Local
Value
Current
Period Value
0.00
126,988,400.00
126,988,400.00
(126,988,400.00)
(126,988,400.00)
0.00

Year-To-Date
Value*
-126,988,400.00
126,988,400.00
(126,988,400.00)
(126,988,400.00)
-Per
Unit
Amount USD
Local Value
Amount USD
Local Value
9,702,897.85
63,099,400.00
Currency
Gain/Loss USD
(744,887.16)

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
INFLOWS & OUTFLOWS
Per Unit
Settlement
Date
6/30
Type
Forward FX Contract
Description
SETTLE FORWARD CURRENCY CONTRACT
BUY NOK SELL GBP
CONTRACT RATE : 9.127000000
TRADE 4/06/10 VALUE 6/30/10
6/30
Forward FX Contract
SETTLE FORWARD CURRENCY CONTRACT
BUY GBP SELL NOK
CONTRACT RATE : 9.242500000
TRADE 5/06/10 VALUE 6/30/10
Total Inflows & Outflows
$0.00
($556,647.02)
13,739,615.900
(19,527,213.78)
(126,988,400.00)
1,043,060.00
Quantity
(7,000,000.000)
Amount USD
Local Value
Amount USD
Local Value
9,824,315.93
63,889,000.00
Currency
Gain/Loss USD
(854,819.86)

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Portfolio Activity Summary - Pound Sterling
Beginning Cash Balance
US Dollar Value
Current
Transactions
INFLOWS
Total Inflows
Foreign Exchange - Inflows
OUTFLOWS
Total Outflows
Period Value
-20,945,400.25
$20,945,400.25
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.
$0.00
-(171,872.89)
163,465.02
($8,407.87)
-0.00
0.00
(114,800.00)
105,700.00
(9,100.00)
-(20,945,400.25)
($20,945,400.25)
Year-To-Date
Value*
-21,116,394.85
$21,116,394.85
(21,108,548.20)
($21,108,548.20)
Local
Value
Current
Period Value
0.00
14,000,000.00
14,000,000.00
(14,000,000.00)
(14,000,000.00)
Year-To-Date
Value*

-14,114,800.00
14,114,800.00
(14,105,700.00)
(14,105,700.00)
Account

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Portfolio Activity Detail - Pound Sterling
INFLOWS & OUTFLOWS
Settlement
Date
6/30
Type
Forward FX Contract
Description
SETTLE FORWARD CURRENCY CONTRACT
BUY NOK SELL GBP
CONTRACT RATE : 9.014200000
TRADE 3/26/10 VALUE 6/30/10
6/30
Forward FX Contract
SETTLE FORWARD CURRENCY CONTRACT
BUY NOK SELL GBP
CONTRACT RATE : 9.127000000
TRADE 4/06/10 VALUE 6/30/10
6/30
Forward FX Contract
SETTLE FORWARD CURRENCY CONTRACT
BUY GBP SELL USD
CONTRACT RATE : 1.494890000
TRADE 5/06/10 VALUE 6/30/10
6/30
Forward FX Contract
SETTLE FORWARD CURRENCY CONTRACT
BUY GBP SELL NOK
CONTRACT RATE : 9.242500000
TRADE 5/06/10 VALUE 6/30/10
Total Inflows & Outflows
$0.00
$167,401.44
(126,988,400.000)
20,555,839.60
13,739,615.90
(14,434.18)
(389,245.580)
389,560.65
260,384.10
315.07
63,889,000.000
(10,472,700.12)
(7,000,000.00)
206,435.67
Quantity
63,099,400.000
Per Unit
Amount USD

Local Value
Amount USD
Local Value
(10,472,700.13)
(7,000,000.00)
Currency
Gain/Loss USD
(24,915.12)

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Portfolio Activity Summary - Swiss Franc
Beginning Cash Balance
US Dollar Value
Current
Transactions
INFLOWS
Total Inflows
Foreign Exchange - Inflows
OUTFLOWS
Total Outflows
Period Value
-10,278,626.75
$10,278,626.75
Foreign
Exchange - Outflows
Ending Cash Balance
* Year to date information is calculated on a calendar year basis.
Portfolio Activity Detail - Swiss Franc
INFLOWS & OUTFLOWS
Settlement
Date
6/25
Type
Forward FX Contract
Description
SETTLE FORWARD CURRENCY CONTRACT
BUY CHF SELL USD
CONTRACT RATE : 1.128396000
TRADE 6/15/10 VALUE 6/25/10
Quantity
(9,987,628.340)
(10,278,626.75)
($10,278,626.75)
-Year-To-Date
Value*
-10,278,626.75
$10,278,626.75
(10,278,626.75)
($10,278,626.75)
-Local
Value
Current
Period Value
0.00
11,270,000.00
11,270,000.00
(11,270,000.00)
(11,270,000.00)
0.00

Year-To-Date
Value*
-11,270,000.00
11,270,000.00
(11,270,000.00)
(11,270,000.00)
-Per
Unit
Amount USD
Local Value
Amount USD
Local Value
10,278,626.75
11,270,000.00
Currency
Gain/Loss USD
290,998.41

INFLOWS & OUTFLOWS
Per Unit
Settlement
Date
6/25
Type
Forward FX Contract
Description
SETTLE FORWARD CURRENCY CONTRACT
BUY USD SELL CHF
CONTRACT RATE : 1.111374900
TRADE 6/17/10 VALUE 6/25/10
Total Inflows & Outflows
$0.00
$152,963.68
Quantity
10,140,592.020
Amount USD
Local Value
Amount USD
Local Value
(10,278,626.75)
(11,270,000.00)
Currency
Gain/Loss USD
(138,034.73)

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Settled Foreign Exchange Contracts
Currency
Trade Date
Settle Date Counter Currency
Trade Related
EURO
U S DOLLAR
Speculative
AUSTRALIA DOLLAR
CANADIAN DOLLAR
AUSTRALIA DOLLAR
CANADIAN DOLLAR
AUSTRALIA DOLLAR
U S DOLLAR
SWISS FRANC
U S DOLLAR
SWISS FRANC
U S DOLLAR
POUND STERLING
NORWEGIAN KRONE
POUND STERLING
NORWEGIAN KRONE
POUND STERLING
U S DOLLAR
POUND STERLING
NORWEGIAN KRONE
Apr. 28 10
Jun. 25 10
May. 20 10
Jun. 25 10
May. 20 10
Jun. 25 10
Jun. 15 10
Jun. 25 10
Jun. 17 10
Jun. 25 10
Mar. 26 10
Jun. 30 10
Apr. 6 10
Jun. 30 10
May. 6 10
Jun. 30 10
May. 6 10
Jun. 30 10
AUD
CAD
AUD
CAD
AUD

USD
CHF
USD
CHF
USD
GBP
NOK
GBP
NOK
GBP
USD
GBP
(5,426,524.85)
5,000,000.00
5,703,855.80
(5,000,000.00)
(277,330.96)
227,139.00
11,270,000.00
(9,987,628.34)
(11,270,000.00)
10,140,592.02
(7,000,000.00)
63,099,400.00
(7,000,000.00)
63,889,000.00
260,384.10
(389,245.58)
13,739,615.90
NOK (126,988,400.00)
Account [redacted] Page 51 of 54
Page 55 of 70
0.921400
0.876600
0.819017
1.128396
1.111375
9.014200
9.127000
1.494890
9.242500
0.943476
0.853960
0.864400
1.096450
1.096450
8.351606
8.561931
1.496100
8.780000
4,803,073.96

(4,803,073.96)
227,139.00
(9,987,628.34)
10,140,592.02
9,702,897.85
9,824,315.93
(389,245.58)
(19,527,213.78)
(4,690,687.22)
4,930,412.05
(239,724.84)
10,278,626.75
(10,278,626.75)
(10,472,700.13)
(10,472,700.12)
389,560.65
20,555,839.60
112,386.74
127,338.09
(12,585.84)
290,998.41
(138,034.73)
(769,802.28)
(648,384.19)
315.07
1,028,625.82
Jun. 3 10
Jun. 7 10
EUR
USD
Amount
Counter Amount Contract Rate Revaluation Rate
(197,000.00)
241,167.40
1.224200
1.220450
Contracted Base
Amount USD
241,167.40
Revalued
Amount USD
(240,428.63)
Currency G/L
738.77

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
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

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
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 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.

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.

J.P. Morgan Securities Inc.
270 Park Avenue, New York, NY 10017
FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
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
[redacted]

Table of Contents

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Account Summary
MARGIN
Cash
Asset Allocation
Cash & Short Term
Options
Market Value
Market Value
0.00
0.00
$0.00
Long
Market Value
0.59
127,000.00
$127,000.59
Current
Portfolio Activity
Beginning Market Value
Contributions
Withdrawals & Fees
Net Contributions/Withdrawals
Change In Investment Value
Ending Market Value
Period Value
0.00
274,012.00
(137,006.00)
$137,006.00
(10,005.41)
$127,000.59
Short
Market Value
0.00
0.00
$0.00
Year-to-Date
Value
Options
0.00
274,012.00
(137,006.00)
$137,006.00
(10,005.41)
$127,000.59
Total
0.59
Estimated
Current

Market Value Annual Income Allocation
1%
127,000.00
$127,000.59
99%
$0.00
100%
Cash &
Short Term
Asset Allocation - Margin

Account Summary
CONTINUED
Tax Summary
Unrealized Gain/Loss
Cost Summary
Cash & Short Term
Options
Total
137,005.41
Cost
$137,006.00
To-Date Value
($10,005.41)
0.59

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Cash & Short Term Summary
Beginning
Asset Categories
Cash
Market Value
0.00
Ending
Market Value
0.59
Change
In Value
0.59
Current
Allocation
1%
Asset Categories
Cash &
Short Term
Current
Market Value/Cost
Market Value
Tax Cost
Cash & Short Term Detail
Quantity
Cash
SUB-ACCOUNT: MGN
0.59
1.00
0.59
0.59
Price
Market
Value
Tax Cost
Adjusted
Original
Estimated
Unrealized
Gain/Loss
Annual Income
Accrued Interest
Yield
Period Value
0.59
0.59

Options Summary
Asset Categories
Equity
Beginning
Market Value
0.00
Ending
Market Value
127,000.00
Change
In Value
127,000.00
Current
Allocation
99%
Asset Categories
Options
Current
Market Value/Cost
Market Value
Premium
Unrealized Gain/Loss
Options Detail
Quantity
Equity
BP P L C SPONSORED ADR
CALL OPTION AUG 10 @ 30
Underlying Asset Price = $29.39
SUB-ACCOUNT: MGN
055622-9C-F BP AAA /
(1,000.000)
2.63
(263,000.00)
(313,994.59)
50,994.59
Price
Market
Value
Premium
Unrealized
Gain/Loss
Period Value
127,000.00
137,005.41
(10,005.41)

Quantity
Equity
BP PLC
CALL OPTION OCT 10 @ 30
Underlying Asset Price = $29.39
SUB-ACCOUNT: MGN
055622-9B-Y BP AAA /
Total Long
Total Short
Total Equity
$390,000.00
($263,000.00)
$127,000.00
$451,000.00
($313,994.59)
$137,005.41
($61,000.00)
$50,994.59
($10,005.41)
Price
Market
Value
Premium
Unrealized
Gain/Loss
1,000.000
3.90
390,000.00
451,000.00
(61,000.00)

EFTA01535189

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Portfolio Activity Summary
Beginning Cash Balance
Transactions
Contributions
INFLOWS
Total Inflows
OUTFLOWS
Total Outflows
Withdrawals
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.
1,078,989.18
(1,215,994.59)
($137,005.41)
$0.59
1,078,989.18
(1,215,994.59)
($137,005.41)
-Current
Period
Value
0.00
274,012.00
$274,012.00
(137,006.00)
($137,006.00)
Year-To-Date
Value*
-274,012.00
$274,012.00
(137,006.00)
($137,006.00)
Account

EFTA01535190

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Portfolio Activity Detail
INFLOWS & OUTFLOWS
Settlement
Date
6/25
6/28
6/28
Type
Misc. Receipt
Misc. Receipt
Misc. Debit
Total Inflows & Outflows
TRADE ACTIVITY
Settlement
Trade
Date
6/22
Date
6/23
Type
Settled Sales/Maturities/Redemptions
Short Sale
Description
BP P L C SPONSORED ADR
CALL OPTION AUG 10 @ 30
AS OF 06/23/10
SUB-ACCOUNT: CSH
Quantity
(1,000.000)
Description
FNDS WIRED TO CHASE FROM
AS OF 06/25/10
SUB-ACCOUNT: CSH
JOURNAL FROM TYPE 1 TO 2
AS OF 06/28/10
SUB-ACCOUNT: MGN
JOURNAL FROM TYPE 1 TO 2
AS OF 06/28/10
SUB-ACCOUNT: CSH
$137,006.00
(137,006.00)
137,006.00
Quantity
Cost
Per Unit
Amount
Amount
137,006.00
Per Unit

Amount
313.995
Proceeds
Tax Cost
313,994.59
(313,994.59)
Realized
Gain/Loss

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
Trade
Date
6/22
Settlement
Date
6/24
Type
Settled Sales/Maturities/Redemptions
Sale
Description
BP PLC
CALL OPTION OCT 10 @ 30
A/O S/D 06/23/10
CANCEL PURCHASE
AS OF 06/24/10
SUB-ACCOUNT: CSH
6/22
6/25
Short Sale
BP P L C SPONSORED ADR
CALL OPTION AUG 10 @ 30
ORIGINAL S/D 06/23/10
AS OF 06/25/10
SUB-ACCOUNT: MGN
Total Settled Sales/Maturities/Redemptions
Trade
Date
Settlement
Date
6/23
Type
Settled Securities Purchased
6/22
Purchase
Description
BP PLC
CALL OPTION OCT 10 @ 30
AS OF 06/23/10
SUB-ACCOUNT: CSH
6/22
6/24
Purchase
BP PLC
CALL OPTION OCT 10 @ 30
ORIGINAL S/D 06/23/10
AS OF 06/24/10
SUB-ACCOUNT: MGN
1,000.000
451.00

(451,000.00)
Quantity
1,000.000
Per Unit
Amount
451.00
$1,078,989.18
($1,078,989.18)
$0.00
Market Cost
(451,000.00)
Tax Cost
451,000.00
Realized
Gain/Loss
(1,000.000)
313.995
313,994.59
(313,994.59)
Quantity
(1,000.000)
Per Unit
Amount
451.00
Proceeds
451,000.00
Tax Cost
(451,000.00)
Realized
Gain/Loss

Trade
Date
Settlement
Date
6/25
Type
Settled Securities Purchased
6/22
Description
ShortSale BuyBack BP P L C SPONSORED ADR
CALL OPTION AUG 10 @ 30
A/O S/D 06/23/10
CANCEL SALE
AS OF 06/25/10
SUB-ACCOUNT: CSH
Total Settled Securities Purchased
($1,215,994.59)
$764,994.59
$0.00
Quantity
1,000.000
Per Unit
Amount
313.995
Market Cost
(313,994.59)
Tax Cost
313,994.59
Realized
Gain/Loss

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
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 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.
JPMSI 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.
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
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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.

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10
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.
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be complete and accurate.
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(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.
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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.