

JPMorgan Chase Bank, N.A.  
270 Park Avenue, New York, NY 10017-2014  
FINANCIAL TRUST COMPANY INC ACCT. W23560001  
For the Period 8/1/10 to 8/31/10

Asset Account

J.P. Morgan Team

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Banker

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Client Service Team

Client Service Team



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Account Summary

Holdings

Equity

Cash and Short Term

Fixed Income

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Foreign Exchange Contracts

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Online access

[www.MorganOnline.com](http://www.MorganOnline.com)

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Client News

J.P. Morgan Securities Inc. name change to

J.P. Morgan Securities LLC

Effective September 1, 2010, J.P. Morgan Securities Inc. ("JPMSI") intends to convert to a limited liability company. As part of this conversion, JPMSI will change its name to J.P. Morgan Securities LLC. The new name will appear on account statements, confirmations and other correspondence related to your account(s).

Please note, there will be no material changes to the current operations related to your account(s), including execution, clearing and settlement services.

If you have any questions or require further information,

please contact your J.P. Morgan team. As always, we  
thank you for your business and the confidence you have  
placed in J.P. Morgan.  
0000000151.00.0.23.RRRRR.BALER01.20100917  
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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

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

17,035,657.20

21,359,070.38

19,481,882.00

(2,514,477.51)

(366,017.66)

12,207,120.35

\$67,203,234.76

539,106.43

\$67,742,341.19

Market Value

10,771,820.00

19,002,203.14

19,173,090.00

(1,111,925.83)

(124,986.59)

14,450,774.30

\$62,160,975.02

339,093.61

\$62,500,068.63

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

67,203,234.76

0.01

(6,333,695.61)

(3.00)  
(\$6,333,698.60)  
(89,212.07)  
1,380,650.93  
\$62,160,975.02  
339,093.61  
\$62,500,068.63  
Change  
In Value  
(6,263,837.20)  
(2,356,867.24)  
(308,792.00)  
1,402,551.68  
241,031.07  
2,243,653.95  
(\$5,042,259.74)  
(200,012.82)  
(\$5,242,272.56)  
Year-to-Date  
Value  
0.00  
76,538,333.97  
(8,540,037.59)  
(305,010.00)  
\$67,693,286.38  
(112,864.23)  
(5,419,447.13)  
\$62,160,975.02  
339,093.61  
\$62,500,068.63  
Estimated  
701,200.00  
660,750.60  
1,259,000.00  
Current  
Annual Income Allocation  
16%  
28%  
29%  
Equity  
27%  
\$2,620,950.60  
100%  
Other  
Assets  
Cash &  
Short Term  
Asset Allocation  
Fixed  
Income  
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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

Account Summary

Tax Summary

Domestic Dividends/Distributions

Currency Gain/Loss

Interest Income

Taxable Income

CONTINUED

Current

Period Value

(361,604.10)

272,392.03

(\$89,212.07)

Year-to-Date

Value

18,800.00

(757,906.61)

626,242.38

(\$112,864.23)

Unrealized Gain/Loss

To-Date Value

(\$1,419,906.18)

ST Realized Gain/Loss

Realized Gain/Loss

Current

Period Value

(1,267,594.57)

(\$1,267,594.57)

Year-to-Date

Value

(2,952,769.02)

(\$2,952,769.02)

Cost Summary

Equity

Cost

Cash & Short Term

Fixed Income

Options

Other Assets

Total

10,619,439.00

18,967,853.14

19,710,706.00

(0.01)

17,650,165.00

\$66,948,163.13

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

Equity Summary

Asset Categories

US Mid Cap/Small Cap

Preferred Stocks

Total Value

Market Value/Cost

Market Value

Tax Cost

Unrealized Gain/Loss

Estimated Annual Income

Yield

Equity Detail

Estimated

Quantity

US Mid Cap/Small Cap

DEUTSCHE BK AG LDN BRH

DBL LONG ETN38

25154H-55-8 DAG

Price

Market

Value

Tax Cost

Adjusted

Original

Unrealized

Gain/Loss

Annual Income

Accrued

Dividends

Yield

Beginning

Market Value

667,560.00

16,368,097.20

\$17,035,657.20

Ending

Market Value

671,820.00

10,100,000.00

\$10,771,820.00

Current

Period Value

10,771,820.00

10,619,439.00

152,381.00

701,200.00

6.51%

Preferred Stocks

Change

In Value  
4,260.00  
(6,268,097.20)  
(\$6,263,837.20 )  
Current  
Allocation  
1%  
15%  
16%  
US Mid Cap/Small Cap  
Asset Categories  
Equity  
50,000.000  
8.33  
416,500.00  
352,529.00  
63,971.00  
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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

Estimated

Quantity

US Mid Cap/Small Cap

SOLAR CAPITAL LTD

Total US Mid Cap/Small Cap

83413U-10-0 SLRC

63,000.000

Preferred Stocks

JPM CHASE CAPITAL XXIX

6.7% PFD

48125E-20-7 JPM PC

400,000.000

25.25

10,100,000.00

9,980,000.00

120,000.00

670,000.00

6.63%

\$671,820.00

\$639,439.00

\$32,381.00

\$31,200.00

4.64%

13,000.000

19.64

255,320.00

286,910.00

(31,590.00)

31,200.00

12.22%

Price

Market

Value

Tax Cost

Adjusted

Original

Unrealized

Gain/Loss

Annual Income

Accrued

Dividends

Yield

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

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

3-6 months

6-12 months

Total Value

Market

Value

5,089,350.00

5,087,500.00

\$10,176,850.00

Market Value

11,190,120.38

10,168,950.00

\$21,359,070.38

Ending

Market Value

8,825,353.14

10,176,850.00

\$19,002,203.14

Current

Period Value

19,002,203.14

18,967,853.14

34,350.00

660,750.60

93,763.41

1.75%

SUMMARY BY TYPE

Short Term

Corporate Bonds

Market

Value

10,176,850.00

% of Bond

Portfolio

100%

Cash  
Change  
In Value  
(2,364,767.24)  
7,900.00  
(\$2,356,867.24 )  
Current  
Allocation  
13%  
15%  
28%  
Short Term  
Asset Categories  
Cash &  
Short Term  
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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

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

CANADIAN DOLLAR

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

\$10,176,850.00

\$10,142,500.00

\$34,350.00

\$658,103.00

\$93,415.00

3.25%

5,000,000.00

101.75

5,087,500.00

5,000,000.00

87,500.00

289,353.00

62,690.00

3.49%

5,000,000.00

101.79

5,089,350.00

5,142,500.00

(53,150.00)

368,750.00

30,725.00

3.01%

0.01

8,825,353.13

0.94

1.00

0.01  
8,825,353.13  
\$8,825,353.14  
0.01  
8,825,353.13  
\$8,825,353.14  
\$0.00  
2,647.60  
348.41  
\$2,647.60  
\$348.41  
0.03% <sup>1</sup>  
0.03%  
Price  
Market  
Value  
Tax Cost  
Adjusted  
Original  
Estimated  
Unrealized  
Gain/Loss  
Annual Income  
Accrued Interest  
Yield  
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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

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 years<sup>1</sup>

5-10 years<sup>1</sup>

10+ years<sup>1</sup>

Total Value

1

Market

Value

6,521,540.00

9,451,550.00

3,200,000.00

\$19,173,090.00

% of Bond

Portfolio

34%

49%

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.

Beginning

Market Value

16,326,882.00

3,155,000.00

\$19,481,882.00

Ending

Market Value

16,060,590.00

3,112,500.00

\$19,173,090.00

Current

Period Value

19,173,090.00

19,710,706.00

(537,616.00)

1,259,000.00  
245,330.20  
8.38%  
SUMMARY BY TYPE  
Fixed Income  
Corporate Bonds  
International Bonds  
Total Value  
Market  
Value  
16,060,590.00  
3,112,500.00  
\$19,173,090.00  
% of Bond  
Portfolio  
84%  
16%  
100%  
Non-US  
Fixed Income  
US Fixed Income  
- Taxable  
Change  
In Value  
(266,292.00)  
(42,500.00)  
(\$308,792.00)  
Current  
Allocation  
24%  
5%  
29%  
Asset Categories  
Fixed  
Income  
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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

Fixed Income Detail

Quantity

US Fixed Income - Taxable

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

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

23,200,000.000

\$16,060,590.00

\$16,493,956.00

(\$433,366.00)

\$1,014,000.00

\$161,625.20

6.47%

10,000,000.000

32.00

3,200,000.00

3,800,000.00

(600,000.00)

5,000,000.000

94.03

4,701,550.00

4,612,500.00

89,050.00

350,000.00

10,690.00

8.17%

5,000,000.000

95.00

4,750,000.00

4,725,000.00

25,000.00  
350,000.00  
20,415.00  
8.11%  
200,000.000  
103.27  
206,540.00  
198,956.00  
7,584.00  
14,000.00  
5,522.20  
6.17%  
Price  
Market  
Value  
Tax Cost  
Adjusted  
Original  
Estimated  
Unrealized  
Gain/Loss  
Annual Income  
Accrued Interest  
Yield  
3,000,000.000  
106.75  
3,202,500.00  
3,157,500.00  
45,000.00  
300,000.00  
124,998.00  
8.02%  
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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

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

5,000,000.000

62.25

3,112,500.00

3,216,750.00

(104,250.00)

245,000.00

83,705.00

18.22%

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

Options Summary

Asset Categories

Foreign Exchange

Other

Total Value

Market Value/Cost

Market Value

Premium

Unrealized Gain/Loss

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

(10,000,000.000 )

0.02

(2,398.32)

(35,254.00)

32,855.68

Price

Market

Value

Premium

Unrealized

Gain/Loss

Beginning

Market Value

(496,423.32)

(2,018,054.19)

(\$2,514,477.51 )

Ending

Market Value

(958,700.55)

(153,225.28)

(\$1,111,925.83 )

Current

Period Value

(1,111,925.83)

(0.01)

(1,111,925.82)

Change

In Value

(462,277.23)

1,864,828.91  
\$1,402,551.68  
Current  
Allocation  
10,000,000.000  
1.48  
147,742.34  
220,337.49  
(72,595.15)  
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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

Quantity

Foreign Exchange

AUD PUT USD CALL

FX EUROPEAN STYLE OPTION

SEP 21, 2010 @ .86

KI @ 0.83

XAUDPA-FV-Z AUD

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

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

10.000

24,745.13

247,451.26

450,000.00

(202,548.74)

10.000

12,874.21

128,742.05

400,000.00

(271,257.95)

(10,000,000.000 )

(\$958,700.55)

(\$0.01)

(\$958,700.54)

935,000,000.000

0.01

79,167.21

470,000.00

(390,832.79)

(935,000,000.000 )

0.12  
(1,152,015.40)  
(470,000.00)  
(682,015.40)  
Price  
Market  
Value  
Premium  
Unrealized  
Gain/Loss  
(10,000,000.000 )  
0.31  
(31,196.38)  
(185,083.50)  
153,887.12  
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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

Quantity

Other

WTI PUT OPTION

USD CALL OPTION

STRIKE 65.50

EXPIRES 12/15/2010

100,000 BARRELS

OTCBDP-EX-K

WTI PUT OPTION

USD CALL OPTION

STRIKE 63.00

EXPIRES 05/17/2011

100,000 BARRELS

OTCBDP-EX-L

Total Other

(\$153,225.28)

\$0.00

(\$153,225.28)

(10.000)

33,662.05

(336,620.46)

(450,000.00)

113,379.54

(10.000)

19,279.81

(192,798.13)

(400,000.00)

207,201.87

Price

Market

Value

Premium

Unrealized

Gain/Loss

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

Foreign Exchange Contracts Summary

NET CURRENCY EXPOSURE SUMMARY

Value

CANADIAN DOLLAR

EURO CURRENCY

HUNGARIAN FORINT

INDIAN RUPEE

US DOLLAR

in Currency

5,215,000.00

5,000,000.00

(1,416,500,000.00 )

457,000,000.00

(14,792,438.33)

Foreign Exchange Contracts Detail

Market Value

Receivable

Trade Date

Speculative

CANADIAN DOLLAR

EURO CURRENCY

INDIAN RUPEE

INDIAN RUPEE

US DOLLAR

HUNGARIAN FORINT

US DOLLAR

US DOLLAR

Aug. 25 10

Sep. 27 10

Aug. 6 10

Nov. 10 10

Apr. 16 10

Oct. 20 10

Jul. 20 10

Oct. 22 10

CAD

USD

EUR

INR

USD

INR

USD

5,215,000.00

(4,899,013.62)

5,000,000.00

HUF (1,416,500,000.00 )

446,500,000.00

(10,000,000.00)

457,000,000.00

(9,574,690.97)

1.064500

283.300000

44.650000

47.730000

1.066800

289.593749

47.388985

47.402174

4,888,451.77

4,899,013.62

6,354,009.74

6,215,917.87

9,422,020.67

10,000,000.00

9,640,908.10

9,574,690.97

(10,561.85)

138,091.87

(577,979.33)

66,217.13

Currency

Settlement Date Counter Currency

Amount

Counter Amount

Contract

Rate

Current Market

Forward Rate

Market Value

Payable

Unrealized

Gain/Loss

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FINANCIAL TRUST COMPANY INC ACCT. W23560001  
For the Period 8/1/10 to 8/31/10  
Market Value  
Receivable  
Trade Date  
Speculative  
INDIAN RUPEE  
Total Speculative  
US DOLLAR  
May. 6 10  
Oct. 20 10  
INR  
USD  
(446,500,000.00 )  
9,681,266.26  
46.120000  
47.388985  
9,681,266.26  
9,422,020.67  
\$39,986,656.54  
\$40,111,643.13  
259,245.59  
(\$124,986.59)  
Currency  
Settlement Date Counter Currency  
Amount  
Counter Amount  
Contract  
Rate  
Current Market  
Forward Rate  
Market Value  
Payable  
Unrealized  
Gain/Loss  
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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

Other Assets Summary

Asset Categories

Swaps

Structured Investments

Other

Total Value

Market Value/Cost

Estimated Value

Tax Cost

Estimated Gain/Loss

Beginning

Estimated Value

(5,419,379.65)

7,626,500.00

10,000,000.00

\$12,207,120.35

Ending

Estimated Value

(3,242,295.34)

7,693,069.64

10,000,000.00

\$14,450,774.30

Current

Period Value

14,450,774.30

17,650,165.00

42,904.64

Structured

Investments

Change

In Value

2,177,084.31

66,569.64

0.00

\$2,243,653.95

Current

Allocation

Other

Assets

12%

15%

27%

Other

Asset Categories

Other Assets Detail

Cost

Quantity

Swaps

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  
Page 16 of 39  
30,000.000  
22.04  
(661,158.24)  
N/A  
Price  
Estimated  
Value  
Adjusted  
Original  
Estimated  
Gain/Loss  
Accruals

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

Cost

Quantity

Swaps

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

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

(\$3,242,295.34)

\$0.00

\$0.00

50,000.000

1.77

(88,729.11)

N/A

88,261.000

18.25

(1,610,595.66)

N/A

89,206.000

4.66

(415,866.09)

N/A

20,000.000

23.30

(465,946.24)

N/A

Price

Estimated

Value  
Adjusted  
Original  
Estimated  
Gain/Loss  
Accruals  
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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

Cost

Quantity

Structured Investments

JPM CORN DLY LIQUIDITY NT 07/25/13

LNKD TO DJUBCN3T

07/22/10

48124A-WK-9

JPM PUT SPREAD WARRANT W Z0 12/03/10

STRIKE LEVEL -\$6.00/BUSHEL, \$27.50

INITIAL LEVEL -08/13/10 W Z0:734.25

48121C-32-0

MS MARKET PLUS SPX 01/27/12

(70% CONTIN BARRIER-6.5%CPN

,UNCAPPED)

INITIAL LEVEL-07/14/10 SPX:1094.91

617482-MQ-4

Total Structured Investments

Other

JPM HARRAHS 14M CLN 09/20/11

INITIAL RATE 7.0% CPN

WHERE MAX RATE IS 7.0% PER ANNUM

DD 7/7/10

4662A0-2C-4

10,000,000.000

100.00

7/7/10

10,000,000.00

10,000,000.00

7,505,006.000

\$7,693,069.64

\$7,650,165.00

\$42,904.64

5,000,000.000

96.24

4,811,750.00

5,000,000.00

(188,250.00)

5,006.000

1,994.00

99,819.64

137,665.00

(37,845.36)

2,500,000.000

111.26

2,781,500.00

2,512,500.00

269,000.00

Price

Estimated

Value  
Adjusted  
Original  
Estimated  
Gain/Loss  
Accruals  
Page 18 of 39

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

Portfolio Activity Summary - U S Dollar

Beginning Cash Balance

Current

Transactions

Income

INFLOWS

272,392.03

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

8,902,465.88

(1,382,365.00)

\$7,520,100.88

\$8,825,353.13

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

28,237,179.23

(87,481,758.25)

(\$59,244,579.02)

-4,897,633.35

\$5,170,025.38

(6,333,695.61)

(5,259,237.46)

(\$11,592,933.07)

645,042.38

76,538,333.96

35,970,841.54

\$113,154,217.88

(8,540,037.59)

(36,544,248.14)

(\$45,084,285.73)

Period

Value

7,728,159.94

Year-To-Date

Value\*

-Page

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Settlement

Date

8/2

8/2

Type

Corporate Interest

Interest Income

Description

FORD MOTOR CREDIT CO

7 3/8% FEB 1 2011

DTD 1/30/2001

DEPOSIT SWEEP INTEREST FOR JULY @

.03% RATE ON NET AVG COLLECTED

BALANCE OF \$20,291,655.07

AS OF 08/01/10

8/5

Misc. Disbursement

LONG TOTAL RETURN SWAP

4,775,970.00 USD NOTIONAL

GOLDMAN SACHS GRP INC

MAT APR 29 2011 DEAL 5508960

SWAP RESET PAYMENT

AS OF 08/04/10

8/6

Forward FX Contract

SETTLE FORWARD CURRENCY CONTRACT

BUY CAD SELL USD

CONTRACT RATE : 1.043270000

TRADE 5/06/10 VALUE 8/06/10

8/10

8/17

Corporate Interest

Receipt of Assets

CIT GROUP INC

7% MAY 01 2016

DTD 11/04/2009

INTEREST RATE SWAP

10,000,000 USD NOTIONAL 08/17/2040

REC: FLOATING RATE USD

3M LIBOR DEAL 5170412

4.25% PAY FIXED, SA 30/360

NEW SWAP # 5170412 RESULTING FROM

PHYSICAL SETTLEMENT OF SWAPTION

DEAL # 5166005

TRADE DATE 08/13/10

Page 20 of 39

1.000

5,000,000.000  
0.018  
87,500.00  
246,892.660  
240,226.37  
(236,652.69)  
(9,695.61)  
517.03  
Quantity  
Cost  
5,000,000.000  
Per Unit  
Amount  
0.037  
Amount  
184,375.00

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

INFLOWS & OUTFLOWS

Settlement

Date

8/17

Type

Option Assignment

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 ASSIGNED

TRADE DATE 08/13/10

8/19

Free Delivery

INTEREST RATE SWAP

10,000,000 USD NOTIONAL 07/28/2040

REC: FLOATING RATE USD

3 MONTH LIBOR DEAL 5168723

4.35% PAY FIXED, S 30/360

SWAP UNWIND - REF # 5168723

TRADE DATE 08/16/10

AS OF 08/18/10

8/19

Free Delivery

INTEREST RATE SWAP

10,000,000 USD NOTIONAL 08/17/2040

REC: FLOATING RATE USD

3M LIBOR DEAL 5170412

4.25% PAY FIXED, SA 30/360

SWAP UNWIND - REF # 5170412

TRADE DATE 08/16/10

AS OF 08/18/10

8/19

Misc. Disbursement

INTEREST RATE SWAP

10,000,000 USD NOTIONAL 07/28/2040

REC: FLOATING RATE USD

3 MONTH LIBOR DEAL 5168723

4.35% PAY FIXED, S 30/360

SWAP UNWIND - REF # 5168723 - UNWIND

PRINCIPAL

AS OF 08/18/10

(2,085,614.58)

(1.000)

(1.000)

Quantity

Cost

Per Unit

Amount

1.000

545,000.00

4.25

Amount

Page 21 of 39

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

INFLOWS & OUTFLOWS

Settlement

Date

8/19

Type

Misc. Disbursement

Description

INTEREST RATE SWAP

10,000,000 USD NOTIONAL 07/28/2040

REC: FLOATING RATE USD

3 MONTH LIBOR DEAL 5168723

4.35% PAY FIXED, S 30/360

SWAP UNWIND - REF # 5168723 - UNWIND

ACCRUED

AS OF 08/18/10

8/19

Misc. Disbursement

INTEREST RATE SWAP

10,000,000 USD NOTIONAL 08/17/2040

REC: FLOATING RATE USD

3M LIBOR DEAL 5170412

4.25% PAY FIXED, SA 30/360

SWAP UNWIND - REF # 5170412

AS OF 08/18/10

8/26

Forward FX Contract

SETTLE FORWARD CURRENCY CONTRACT

BUY CAD SELL USD

CONTRACT RATE : 1.038310000

TRADE 7/23/10 VALUE 8/26/10

8/26

Free Delivery

INTEREST RATE SWAP

10,000,000 USD NOTIONAL 7/16/2040

REC: FLOATING RATE USD

3 MONTH LIBOR DEAL 5168074

4.35% PAY FIXED, S 30/360

SWAP UNWIND - REF # 5168074

TRADE DATE 08/24/10

(1.000)

5,215,000.000

4,950,401.15

(5,022,584.77)

(1,891,000.00)

Quantity

Cost

Per Unit

Amount

Amount



FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

INFLOWS & OUTFLOWS

Settlement

Date

8/26

Type

Misc. Disbursement

Description

INTEREST RATE SWAP

10,000,000 USD NOTIONAL 7/16/2040

REC: FLOATING RATE USD

3 MONTH LIBOR DEAL 5168074

4.35% PAY FIXED, S 30/360

SWAP UNWIND - REF # 5168074 - UNWIND

PRINCIPAL

8/26

Misc. Disbursement

INTEREST RATE SWAP

10,000,000 USD NOTIONAL 7/16/2040

REC: FLOATING RATE USD

3 MONTH LIBOR DEAL 5168074

4.35% PAY FIXED, S 30/360

SWAP UNWIND - REF # 5168074 - UNWIND

ACCRUED

8/26

Spot FX

SPOT CURRENCY TRANSACTION - SELL

BUY USD SELL CAD

EXCHANGE RATE 1.064800000

DEAL 08/25/10 VALUE 08/26/10

Total Inflows & Outflows

(\$6,422,907.69)

(5,215,000.000 )

(4,950,401.15)

4,897,633.35

(41,430.67)

Quantity

Cost

Per Unit

Amount

Amount

(2,285,569.33)

Page 23 of 39

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

TRADE ACTIVITY

Note:

S

\*

Trade

Date

7/29

Settlement

Date

8/3

indicates Short Term Realized Gain/Loss

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

Type

Settled Sales/Maturities/Redemptions

Sale

Description

JPM CHASE CAPITAL XXIX

6.7% PFD

@ 24.70

BROKERAGE

TAX &/OR SEC

7/29

8/4

Sale

MOLYCORP INC

@ 12.78

BROKERAGE

TAX &/OR SEC

7/30

8/4

Sale

415,552.80

841.20

7.03

J.P. MORGAN SECURITIES INC.

TRADE DATE 07/29/10

(5,000.000)

63,900.00

250.00

1.08

J.P. MORGAN SECURITIES INC.

TRADE DATE 07/29/10

JPM CHASE CAPITAL XXIX

6.7% PFD

@ 24.70257

BROKERAGE

TAX &/OR SEC

7/30

8/4  
 Sale  
 MOLYCORP INC  
 @ 12.25008  
 BROKERAGE  
 TAX &/OR SEC  
 2,976,659.69  
 6,025.00  
 50.31  
 J.P. MORGAN SECURITIES INC.  
 TRADE DATE 07/30/10  
 (5,000.000)  
 61,250.40  
 250.00  
 1.04  
 J.P. MORGAN SECURITIES INC.  
 TRADE DATE 07/30/10  
 12.20  
 60,999.36  
 (70,000.00)  
 (9,000.64) S\*  
 (120,500.000)  
 24.652  
 2,970,584.38  
 (3,012,500.00)  
 (41,915.62) S\*  
 12.73  
 63,648.92  
 (70,000.00)  
 (6,351.08) S\*  
 Quantity  
 (16,824.000)  
 Per Unit  
 Amount  
 24.65  
 Proceeds  
 414,704.57  
 Tax Cost  
 (420,600.00)  
 Realized  
 Gain/Loss  
 (5,895.43) S\*  
 Page 24 of 39

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

Trade

Date

7/30

Settlement

Date

8/4

Type

Settled Sales/Maturities/Redemptions

Sale

Description

STRATEGIC HOTELS & RESORTS INC

@ 4.65124

93,024.80

BROKERAGE

TAX &/OR SEC

8/2

8/5

Sale

1,000.00

1.58

J.P. MORGAN SECURITIES INC.

TRADE DATE 07/30/10

JPM CHASE CAPITAL XXIX

6.7% PFD

@ 24.71843

BROKERAGE

TAX &/OR SEC

8/3

8/6

Sale

3,754,729.52

7,595.00

63.46

J.P. MORGAN SECURITIES INC.

TRADE DATE 08/02/10

JPM CHASE CAPITAL XXIX

6.7% PFD

@ 24.72005

BROKERAGE

TAX &/OR SEC

8/4

8/9

Sale

2,738,388.26

5,538.80

46.28

J.P. MORGAN SECURITIES INC.

TRADE DATE 08/03/10

XCEL ENERGY INC

@ 21.64715  
BROKERAGE  
TAX &/OR SEC  
(20,000.000)  
432,943.00  
1,000.00  
7.32  
J.P. MORGAN SECURITIES INC.  
TRADE DATE 08/04/10  
21.597  
431,935.68  
(430,000.00)  
1,935.68 S  
(110,776.000)  
24.67  
2,732,803.18  
(2,769,400.00)  
(36,596.82) S  
(151,900.000)  
24.668  
3,747,071.06  
(3,797,500.00)  
(50,428.94) S  
Quantity  
(20,000.000)  
Per Unit  
Amount  
4.601  
Proceeds  
92,023.22  
Tax Cost  
(92,000.00)  
Realized  
Gain/Loss  
23.22 S\*  
Page 25 of 39

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

Trade

Date

8/5

Settlement

Date

8/11

Type

Settled Sales/Maturities/Redemptions

Sale

Description

AMBOW EDUCATION HOLDING

A/D/R

@ 10.00

BROKERAGE

TAX &/OR SEC

8/11

8/16

Sale

100,000.00

500.00

1.69

J.P. MORGAN SECURITIES INC.

TRADE DATE 08/05/10

MOLINA HEALTHCARE INC

@ 27.2292

BROKERAGE

TAX &/OR SEC

8/11

8/17

Sale

(2,500.000)

68,073.00

125.00

1.16

J.P. MORGAN SECURITIES INC.

TRADE DATE 08/11/10

MEDIAMIND TECHNOLOGIES INC

@ 10.86166

16,292.49

BROKERAGE

TAX &/OR SEC

8/12

8/17

Sale

COTT CORPORATION

@ 6.0141

BROKERAGE

TAX &/OR SEC

8/12

8/17  
 Sale  
 100.00  
 .28  
 J.P. MORGAN SECURITIES INC.  
 TRADE DATE 08/11/10  
 (4,750.000)  
 28,566.98  
 237.50  
 .49  
 J.P. MORGAN SECURITIES INC.  
 TRADE DATE 08/12/10  
 GRUPO AEROPORTUARIO DEL SURESTE  
 S.A.B. DE C.V.  
 @ 44.622  
 BROKERAGE  
 TAX &/OR SEC  
 334,665.00  
 375.00  
 5.66  
 J.P. MORGAN SECURITIES INC.  
 TRADE DATE 08/12/10  
 Page 26 of 39  
 (7,500.000)  
 44.571  
 334,284.34  
 (336,000.00)  
 (1,715.66) S  
 5.964  
 28,328.99  
 (26,600.00)  
 1,728.99 S  
 (1,500.000)  
 10.795  
 16,192.21  
 (17,250.00)  
 (1,057.79) S  
 27.179  
 67,946.84  
 (67,500.00)  
 446.84 S  
 Quantity  
 (10,000.000)  
 Per Unit  
 Amount  
 9.95  
 Proceeds  
 99,498.31  
 Tax Cost  
 (100,000.00)  
 Realized

Gain/Loss  
(501.69) S

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

Trade

Date

8/12

Settlement

Date

8/17

Type

Settled Sales/Maturities/Redemptions

Sale

Description

MEDIAMIND TECHNOLOGIES INC

@ 10.75

16,125.00

BROKERAGE

TAX &/OR SEC

8/13

8/18

Sale

100.00

.28

J.P. MORGAN SECURITIES INC.

TRADE DATE 08/12/10

SUN HEALTHCARE GROUP INC

@ 7.981

15,962.00

BROKERAGE

TAX &/OR SEC

8/17

8/20

Sale

100.00

.27

J.P. MORGAN SECURITIES INC.

TRADE DATE 08/13/10

AMERICAN CAMPUS COMMUNITIES INC

@ 27.65

55,300.00

BROKERAGE

TAX &/OR SEC

8/18

8/23

Sale

100.00

.94

J.P. MORGAN SECURITIES INC.

TRADE DATE 08/17/10

PENNANTPARK INVESTMENT CORP

@ 10.14

40,560.00

BROKERAGE  
 TAX &/OR SEC  
 8/24  
 8/26  
 Option Buyback  
 200.00  
 .69  
 J.P. MORGAN SECURITIES INC.  
 TRADE DATE 08/18/10  
 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  
 BUY BACK OTC CALL  
 SWAPTION UNWIND - REF # 5167546  
 TRADE DATE 08/24/10  
 Total Settled Sales/Maturities/Redemptions  
 \$8,902,465.88  
 (\$10,233,200.00)  
 (\$1,330,734.12) S  
 Page 27 of 39  
 1.000 2,285,000.00  
 (2,285,000.00)  
 1,103,500.00  
 (1,181,500.00) S  
 (4,000.000)  
 10.09  
 40,359.31  
 (40,600.00)  
 (240.69) S  
 (2,000.000)  
 27.60  
 55,199.06  
 (54,000.00)  
 1,199.06 S  
 (2,000.000)  
 7.931  
 15,861.73  
 (15,500.00)  
 361.73 S  
 Quantity  
 (1,500.000)  
 Per Unit  
 Amount  
 10.683  
 Proceeds  
 16,024.72  
 Tax Cost  
 (17,250.00)  
 Realized  
 Gain/Loss

(1,225.28) S

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

Trade

Date

Settlement

Date

8/3

Type

Settled Securities Purchased

7/29

Purchase

Description

MOLYCORP INC

@ 14.00

J.P. MORGAN SECURITIES INC.

TRADE DATE 07/29/10

8/3

8/9

Purchase

XCEL ENERGY INC

@ 21.50

J.P. MORGAN SECURITIES INC.

TRADE DATE 08/03/10

8/4

8/10

Purchase

AMBOW EDUCATION HOLDING

A/D/R

@ 10.00

J.P. MORGAN SECURITIES INC.

TRADE DATE 08/04/10

8/10

8/13

Purchase

MOLINA HEALTHCARE INC

@ 27.00

J.P. MORGAN SECURITIES INC.

TRADE DATE 08/10/10

8/10

8/16

Purchase

MEDIAMIND TECHNOLOGIES INC

@ 11.50

J.P. MORGAN SECURITIES INC.

TRADE DATE 08/10/10

8/12

8/17

Purchase

COTT CORPORATION

@ 5.60

J.P. MORGAN SECURITIES INC.

TRADE DATE 08/12/10

8/12

8/17

Purchase

GRUPO AEROPORTUARIO DEL SURESTE

S.A.B. DE C.V.

@ 44.80

J.P. MORGAN SECURITIES INC.

TRADE DATE 08/12/10

Page 28 of 39

7,500.000

44.80

(336,000.00)

4,750.000

5.60

(26,600.00)

3,000.000

11.50

(34,500.00)

2,500.000

27.00

(67,500.00)

10,000.000

10.00

(100,000.00)

20,000.000

21.50

(430,000.00)

Quantity

10,000.000

Per Unit

Amount

14.00

Market Cost

(140,000.00) \*

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

Trade

Date

Settlement

Date

8/18

Type

Settled Securities Purchased

8/13

Purchase

Description

SUN HEALTHCARE GROUP INC

@ 7.75

J.P. MORGAN SECURITIES INC.

TRADE DATE 08/13/10

8/13

8/20

Purchase

JPM PUT SPREAD WARRANT W Z0 12/03/10

STRIKE LEVEL -\$6.00/BUSHEL, \$27.50

INITIAL LEVEL -08/13/10 W Z0:734.25

@ 27.50

J.P. MORGAN SECURITIES INC.

TRADE DATE 08/13/10

8/16

8/20

Purchase

AMERICAN CAMPUS COMMUNITIES INC

@ 27.00

J.P. MORGAN SECURITIES INC.

TRADE DATE 08/16/10

8/18

8/23

Purchase

PENNANTPARK INVESTMENT CORP

@ 10.15

J.P. MORGAN SECURITIES INC.

TRADE DATE 08/18/10

Total Settled Securities Purchased

(\$1,382,365.00)

4,000.000

10.15

(40,600.00)

2,000.000

27.00

(54,000.00)

5,006.000

2,750.00

(137,665.00)

Quantity

2,000.000

Per Unit

Amount

7.75

Market Cost

(15,500.00)

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

Portfolio Activity Summary - Australia Dollar

Beginning Cash Balance

US Dollar Value

Current

Transactions

Contributions

INFLOWS

0.01

Foreign Exchange - Inflows

Total Inflows

OUTFLOWS

Total Outflows

Foreign Exchange - Outflows

\$0.00

TRADE ACTIVITY

Total Trade Activity

Settled Securities Purchased

\$0.00

Ending Cash Balance

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

-\$0.01

0.01

4,930,412.05

\$4,930,412.06

(4,930,412.06)

(\$4,930,412.06)

0.01

\$0.01

-0.00

0.00

0.00

-0.01

0.01

0.01

5,703,855.80

5,703,855.81

0.00

(5,703,855.81)

(5,703,855.81)

Period

Value

-Year-To-Date

Value\*

-Local

Value

Current

Period Value

(0.01)

Year-To-Date



FINANCIAL TRUST COMPANY INC ACCT. W23560001  
For the Period 8/1/10 to 8/31/10  
Portfolio Activity Detail - Australia Dollar  
INFLOWS & OUTFLOWS  
Settlement  
Date  
8/18  
Type  
Misc. Receipt  
Description  
WRITE OFF  
AUSTRALIAN DOLLAR  
Quantity  
0.010  
Per Unit  
Amount USD  
Local Value  
Amount USD  
Local Value  
0.01  
Currency  
Gain/Loss USD  
Page 31 of 39

FINANCIAL TRUST COMPANY INC ACCT. W23560001  
For the Period 8/1/10 to 8/31/10  
Portfolio Activity Summary - Canadian Dollar  
Beginning Cash Balance  
US Dollar Value

Current

Transactions

INFLOWS

Total Inflows

Foreign Exchange - Inflows

OUTFLOWS

Total Outflows

Period Value

-10,055,623.82

\$10,055,623.82

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

8/6

Type

Forward FX Contract

Description

SETTLE FORWARD CURRENCY CONTRACT

BUY CAD SELL JPY

CONTRACT RATE : 92.8700000000

TRADE 4/28/10 VALUE 8/06/10

8/6

Forward FX Contract

SETTLE FORWARD CURRENCY CONTRACT

BUY CAD SELL USD

CONTRACT RATE : 1.043270000

TRADE 5/06/10 VALUE 8/06/10

Page 32 of 39

(236,652.690)

240,226.37

246,892.66

3,573.68

Quantity

(464,350,000.000 )

(10,002,856.01)

(\$10,002,856.01)

-Year-To-Date

Value\*

-29,447,754.22

\$29,447,754.22

(29,359,661.24)

(\$29,359,661.24)

-Local

Value

Current

Period Value

0.00

10,461,892.66

10,461,892.66

(10,461,892.65)

(10,461,892.65)

0.01

Year-To-Date

Value\*

-30,876,892.66

30,876,892.66

(30,876,892.65)

(30,876,892.65)

-Per

Unit

Amount USD

Local Value

Amount USD

Local Value

4,864,996.30

5,000,000.00

Currency

Gain/Loss USD

(78,401.55)

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 8/1/10 to 8/31/10

INFLOWS & OUTFLOWS

Per Unit

Settlement

Date

8/6

Type

Forward FX Contract

Description

SETTLE FORWARD CURRENCY CONTRACT

BUY JPY SELL CAD

CONTRACT RATE : 88.500000000

TRADE 5/06/10 VALUE 8/06/10

8/26

Forward FX Contract

SETTLE FORWARD CURRENCY CONTRACT

BUY CAD SELL USD

CONTRACT RATE : 1.038310000

TRADE 7/23/10 VALUE 8/26/10

8/26

Spot FX

SPOT CURRENCY TRANSACTION - SELL

BUY USD SELL CAD

EXCHANGE RATE 1.064800000

DEAL 08/25/10 VALUE 08/26/10

Total Inflows & Outflows

\$52,767.81

(\$330,711.56)

4,897,633.350

(4,897,633.35)

(5,215,000.00)

(52,767.80)

(5,022,584.770 )

4,950,401.15

5,215,000.00

(72,183.62)

Quantity

464,350,000.000

Amount USD

Local Value

Amount USD

Local Value

(5,105,222.66)

(5,246,892.65)

Currency

Gain/Loss USD

(130,932.27)

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For the Period 8/1/10 to 8/31/10

Portfolio Activity Summary - Japanese Yen

Beginning Cash Balance

US Dollar Value

Current

Transactions

Contributions

INFLOWS

0.01

Foreign Exchange - Inflows

Total Inflows

OUTFLOWS

Total Outflows

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

8/6

Type

Forward FX Contract

Description

SETTLE FORWARD CURRENCY CONTRACT

BUY CAD SELL JPY

CONTRACT RATE : 92.8700000000

TRADE 4/28/10 VALUE 8/06/10

Quantity

5,000,000.000

5,453,958.22

\$5,453,958.23

(5,453,958.22)

(\$5,453,958.22)

-0.01

26,295,808.99

\$26,295,809.00

(26,295,808.99)

(\$26,295,808.99)

-0.02

464,350,000.00

464,350,000.02

(464,349,999.98)

(464,349,999.98)

0.04

0.02

2,332,518,998.48

2,332,518,998.50

(2,332,518,998.46

)

(2,332,518,998.46 )

-Period

Value

-Year-To-Date

Value\*

-Local

Value

Current

Period Value

0.00

Year-To-Date

Value\*

-Per

Unit

Amount USD

Local Value

Amount USD

Local Value

(5,453,958.22)

(464,349,999.98)

Currency

Gain/Loss USD

(510,560.37)

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For the Period 8/1/10 to 8/31/10  
INFLOWS & OUTFLOWS  
Per Unit  
Settlement  
Date  
8/6  
Type  
Forward FX Contract  
Description  
SETTLE FORWARD CURRENCY CONTRACT  
BUY JPY SELL CAD  
CONTRACT RATE : 88.500000000  
TRADE 5/06/10 VALUE 8/06/10  
8/18  
Misc. Receipt  
Total Inflows & Outflows  
WRITE OFF  
JAPANESE YEN  
0.020  
0.01  
0.02  
\$0.01  
(\$30,892.54)  
Quantity  
(5,246,892.650 )  
Amount USD  
Local Value  
Amount USD  
Local Value  
5,453,958.22  
464,350,000.00  
Currency  
Gain/Loss USD  
479,667.83  
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For the Period 8/1/10 to 8/31/10

Settled Foreign Exchange Contracts

Currency

Trade Date

Settle Date Counter Currency

Speculative

CANADIAN DOLLAR

JAPANESE YEN

CANADIAN DOLLAR

U S DOLLAR

CANADIAN DOLLAR

JAPANESE YEN

CANADIAN DOLLAR

U S DOLLAR

CANADIAN DOLLAR

U S DOLLAR

Apr. 28 10

Aug. 6 10

May. 6 10

Aug. 6 10

May. 6 10

Aug. 6 10

Jul. 23 10

Aug. 26 10

Aug. 25 10

Aug. 26 10

CAD

USD

CAD

JPY

CAD

USD

CAD

USD

5,000,000.00

JPY (464,350,000.00)

CAD

246,892.66

(236,652.69)

(5,246,892.65)

464,350,000.00

5,215,000.00

(5,022,584.77)

(5,215,000.00)

4,897,633.35

92.870000

1.043270

88.500000

1.038310

1.064800

0.009605  
1.027750  
94.545397  
1.053450  
1.053450  
(5,453,958.22)  
(236,652.69)  
5,453,958.22  
(5,022,584.77)  
4,897,633.35  
4,864,996.30  
240,226.37  
(5,105,222.66)  
4,950,401.15  
(4,950,401.15)  
(588,961.92)  
3,573.68  
348,735.56  
(72,183.62)  
(52,767.80)  
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. W23560001

For the Period 8/1/10 to 8/31/10

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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For the Period 8/1/10 to 8/31/10

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](http://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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For the Period 8/1/10 to 8/31/10

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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