

(Reviewed)

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

Account Summary

Account

Number

Investment Account(s)

FINANCIAL TRUST COMPANY INC

FINANCIAL TRUST COMPANY INC

Total Value

W23560001¹

24200686²

Beginning Net

Market Value

67,742,341.19

71,000.59

\$67,813,341.78

Ending Net

Market Value

62,500,068.63

53,613.82

\$62,553,682.45

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

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

Please see "Additional Information About Your Accounts" at the end of the Asset Account Statement.

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

Change

In Value

(5,242,272.56)

(17,386.77)

(\$5,259,659.33)

Start on

Page

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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.

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

Consolidated Summary

INVESTMENT ACCOUNTS

Asset Allocation

Equity

Cash & Short Term

Fixed Income

Options

Foreign Exchange Contracts

Other Assets

Market Value

Accruals

Market Value with Accruals

Beginning

Market Value

17,035,657.20

21,359,070.97

19,481,882.00

(2,443,477.51)

(366,017.66)

12,207,120.35

\$67,274,235.35

539,106.43

\$67,813,341.78

Ending

Market Value

10,771,820.00

19,055,816.96

19,173,090.00

(1,111,925.83)

(124,986.59)

14,450,774.30

\$62,214,588.84

339,093.61

\$62,553,682.45

Change

In Value

(6,263,837.20)

(2,303,254.01)

(308,792.00)

1,331,551.68

241,031.07

2,243,653.95

(\$5,059,646.51)

(200,012.82)

(\$5,259,659.33)

Estimated

701,200.00

660,750.60

1,259,000.00

Current

Annual Income Allocation

17%

27%

31%

1%

1%

23%

\$2,620,950.60

100%

Other

Assets

Equity

Asset Allocation

Fixed

Income

Cash &

Short Term

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

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

Brokerage and margin accounts are

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

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

Such advice and services are provided exclusively by the Bank.

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

Consolidated Summary

Portfolio Activity

Net Contributions/Withdrawals

Beginning Market Value

Income & Distributions

Change in Investment Value

Ending Market Value

Accruals

Market Value with Accruals

CONTINUED

Current

Period Value

67,274,235.35

(6,333,698.60)

(89,212.07)

1,363,264.16

\$62,214,588.84

339,093.61

\$62,553,682.45

Year-to-Date

Value

0.00

67,830,292.38

(112,864.23)

(5,502,839.31)

\$62,214,588.84

339,093.61

\$62,553,682.45

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For the Period 8/1/10 to 8/31/10
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
W23560001

24200686
(\$112,864.23)

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

Account
Number
W23560001

24200686
CONTINUED

Beginning
Market Value
0.00

0.00
\$0.00

Taxable
Income

(112,864.23)

Net Contributions/
Withdrawals

67,693,286.38

137,006.00

\$67,830,292.38

Tax-Exempt

Income

Other Income

& Receipts

Income &

Distributions

(112,864.23)

(\$112,864.23)

Short-term

(2,952,769.02)

(83,392.18)

(\$3,036,161.20)

Change in

Investment Value

(5,419,447.13)

(83,392.18)
(\$5,502,839.31)
Realized Gain/Loss
Long-term
Ending Market Value
with Accruals
62,500,068.63
53,613.82
\$62,553,682.45
Unrealized
Gain/Loss¹
(1,419,906.18)
(\$1,419,906.18)
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JPMorgan Chase Bank, N.A.
270 Park Avenue, New York, NY 10017-2014 (Reviewed)
FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 8/1/10 to 8/31/10

Asset Account

J.P. Morgan Team

Paul Morris

Jeffrey Matusow

Janet Young

William Doherty III

Banker

Investment Specialist

Client Service Team

Client Service Team

212-464-0701

(212) 622-7053

800/634-1318

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Account Summary

Holdings

Equity

Cash and Short Term

Fixed Income

Options

Foreign Exchange Contracts

Other Assets

Portfolio Activity

Online access

www.MorganOnline.com

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FINANCIAL TRUST COMPANY INC ACCT. 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

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

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

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Equity Detail

Estimated

Quantity

US Mid Cap/Small Cap

DEUTSCHE BK AG LDN BRH

DBL LONG ETN38

25154H-55-8 DAG

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

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

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% ¹

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 years¹

5-10 years¹

10+ years¹

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.

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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

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

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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%

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

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

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

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

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

(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)

(10,000,000.000)

0.31

(31,196.38)

(185,083.50)

153,887.12

(10,000,000.000)

0.02

(2,398.32)

(35,254.00)

32,855.68

Price
Market
Value
Premium
Unrealized
Gain/Loss
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

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

OTCBDC-EX-K

WTI PUT OPTION

USD CALL OPTION

STRIKE 63.00

EXPIRES 05/17/2011

100,000 BARRELS

OTCBDC-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

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)

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

US DOLLAR

HUNGARIAN FORINT

US DOLLAR

Aug. 25 10

Sep. 27 10

Aug. 6 10

Nov. 10 10

Apr. 16 10

Oct. 20 10

CAD

USD

EUR

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)

1.064500

283.300000

44.650000

1.066800

289.593749

47.388985

4,888,451.77

4,899,013.62
6,354,009.74
6,215,917.87
9,422,020.67
10,000,000.00
(10,561.85)
138,091.87
(577,979.33)

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

INDIAN RUPEE

Total Speculative

US DOLLAR

US DOLLAR

Jul. 20 10

Oct. 22 10

May. 6 10

Oct. 20 10

INR

USD

INR

USD

457,000,000.00

(9,574,690.97)

(446,500,000.00)

9,681,266.26

47.730000

46.120000

47.402174

47.388985

9,640,908.10

9,574,690.97

9,681,266.26

9,422,020.67

\$39,986,656.54

\$40,111,643.13

66,217.13

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

Account W23560001 Page 15 of 42

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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

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

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

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

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

30,000.000

22.04

(661,158.24)

N/A

Price

Estimated

Value

Adjusted

Original

Estimated
Gain/Loss
Accruals
Account W23560001 Page 17 of 42
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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Cost

Quantity

Swaps

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

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

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

(\$3,242,295.34)

\$0.00

\$0.00

50,000.000

1.77

(88,729.11)

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

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

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

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*

-Account

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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

Corporate Interest

CIT GROUP INC

7% MAY 01 2016

DTD 11/04/2009

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

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

INFLOWS & OUTFLOWS

Settlement

Date

8/17

Type

Receipt of Assets

Description

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

8/17

Option Assignment

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

(1.000)

1.000

545,000.00

4.25

Quantity

Cost

Per Unit

Amount

1.000

Amount

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

INFLOWS & OUTFLOWS

Settlement

Date

8/19

Type

Free Delivery

Description

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

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

ACCRUED

AS OF 08/18/10

(20,385.42)

(2,085,614.58)

Quantity

Cost

Per Unit

Amount

(1.000)

Amount

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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 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

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

PRINCIPAL

(2,285,569.33)

(1.000)

5,215,000.000

4,950,401.15

(5,022,584.77)

Quantity

Cost

Per Unit

Amount

Amount

(1,891,000.00)

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

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

Quantity

Cost

Per Unit

Amount

Amount

(41,430.67)

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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

2,976,659.69

6,025.00
50.31
J.P. MORGAN SECURITIES INC.
TRADE DATE 07/30/10
(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*
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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

MOLYCORP INC

@ 12.25008

BROKERAGE

TAX &/OR SEC

7/30

8/4

Sale

Quantity

(5,000.000)

61,250.40

250.00

1.04

J.P. MORGAN SECURITIES INC.

TRADE DATE 07/30/10

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

2,738,388.26

5,538.80

46.28

J.P. MORGAN SECURITIES INC.

TRADE DATE 08/03/10

(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

(20,000.000)

4.601

92,023.22

(92,000.00)

23.22 S*

Per Unit

Amount

12.20

Proceeds

60,999.36

Tax Cost

(70,000.00)

Realized

Gain/Loss

(9,000.64) S*

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Trade

Date

8/4

Settlement

Date

8/9

Type

Settled Sales/Maturities/Redemptions

Sale

Description

XCEL ENERGY INC

@ 21.64715

BROKERAGE

TAX &/OR SEC

8/5

8/11

Sale

Quantity

(20,000.000)

432,943.00

1,000.00

7.32

J.P. MORGAN SECURITIES INC.

TRADE DATE 08/04/10

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
100.00
.28

J.P. MORGAN SECURITIES INC.

TRADE DATE 08/11/10

(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

(10,000.000)

9.95

99,498.31

(100,000.00)

(501.69) S

Per Unit

Amount

21.597

Proceeds

431,935.68

Tax Cost

(430,000.00)

Realized

Gain/Loss

1,935.68 S

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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

COTT CORPORATION

@ 6.0141

BROKERAGE

TAX &/OR SEC

8/12

8/17

Sale

Quantity

(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

8/12

8/17

Sale

334,665.00

375.00

5.66

J.P. MORGAN SECURITIES INC.

TRADE DATE 08/12/10

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

100.00

.27

J.P. MORGAN SECURITIES INC.

TRADE DATE 08/13/10

(2,000.000)

7.931

15,861.73

(15,500.00)

361.73 S

(1,500.000)

10.683

16,024.72

(17,250.00)

(1,225.28) S

(7,500.000)

44.571

334,284.34

(336,000.00)

(1,715.66) S

Per Unit

Amount

5.964

Proceeds

28,328.99

Tax Cost

(26,600.00)

Realized

Gain/Loss

1,728.99 S

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Trade

Date

8/17

Settlement

Date

8/20

Type

Settled Sales/Maturities/Redemptions

Sale

Description

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

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

Quantity

(2,000.000)

Per Unit

Amount

27.60

Proceeds

55,199.06

Tax Cost

(54,000.00)

Realized

Gain/Loss

1,199.06 S

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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

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) *

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Trade

Date

Settlement

Date

8/17

Type

Settled Securities Purchased

8/12

Purchase

Description

GRUPO AEROPORTUARIO DEL SURESTE

S.A.B. DE C.V.

@ 44.80

J.P. MORGAN SECURITIES INC.

TRADE DATE 08/12/10

8/13

8/18

Purchase

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)

2,000.000

7.75

(15,500.00)

Quantity

7,500.000

Per Unit

Amount

44.80

Market Cost

(336,000.00)

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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

Value*

-Account

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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

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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 : 92.870000000

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

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)

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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 CAD SELL USD

CONTRACT RATE : 1.043270000

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

8/6

Forward FX Contract

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)

464,350,000.000

(5,105,222.66)

(5,246,892.65)

(130,932.27)

Quantity

(236,652.690)

Amount USD

Local Value

Amount USD

Local Value

240,226.37

246,892.66

Currency

Gain/Loss USD

3,573.68

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Portfolio Activity Summary - Japanese Yen

Beginning Cash Balance

US Dollar Value

Current

Transactions

INFLOWS

Total Inflows

Foreign Exchange - Inflows

OUTFLOWS

Total Outflows

Period Value

-5,453,958.22

\$5,453,958.22

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 : 92.870000000

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

Quantity

5,000,000.000

(5,453,958.22)

(\$5,453,958.22)

-Year-To-Date

Value*

-26,295,808.99

\$26,295,808.99

(26,295,808.99)

(\$26,295,808.99)

-Local

Value

Current

Period Value

0.00

464,349,999.98

464,349,999.98

(464,349,999.98)

(464,349,999.98)

0.00

Year-To-Date
Value*
-2,332,518,998.46
2,332,518,998.46
(2,332,518,998.46
)
(2,332,518,998.46)
-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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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

Total Inflows & Outflows

\$0.00

(\$510,560.37)

Quantity

(5,246,892.650)

Amount USD

Local Value

Amount USD

Local Value

5,453,958.22

464,349,999.98

Currency

Gain/Loss USD

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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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J.P. Morgan Securities Inc.
FINANCIAL TRUST COMPANY INC
270 Park Avenue, New York, NY 10017
ACCT. 24200686
For the Period 8/1/10 to 8/31/10

Margin Account
J.P. Morgan Team
Paul Morris
Jeffrey Matusow
Janet Young
William Doherty III

Online access
Banker
Investment Specialist
Client Service Team
Client Service Team
www.MorganOnline.com

Transactions cleared and carried through J.P. Morgan Clearing Corp. - One
Metrotech Center North, Brooklyn, NY 11201-3859,
(347) 643-2578
212-464-0701
(212) 622-7053
800/634-1318

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Account Summary
Holdings
Cash and Short Term
Options
Portfolio Activity

4
5
6
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2

Client News
As a result of the clearing arrangement with J.P. Morgan
Clearing Corp. ("JPMCC") that was previously
communicated, there is a change to the interest posting
cycle for your margin account. Effective September 21st,
2010 interest will post to your account on or about the
21st of each month.

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FINANCIAL TRUST COMPANY INC

Account Summary

MARGIN

Cash

Asset Allocation

Cash & Short Term

Options

Market Value

Market Value

0.00

0.00

\$0.00

Margin

Market Value

53,613.82

0.00

\$53,613.82

Current

Portfolio Activity

Beginning Market Value

Contributions

Withdrawals & Fees

Net Contributions/Withdrawals

Change In Investment Value

Ending Market Value

\$0.00

(17,386.77)

\$53,613.82

Period Value

71,000.59

Short

Market Value

0.00

0.00

\$0.00

Year-to-Date

Value

0.00

274,012.00

(137,006.00)

\$137,006.00

(83,392.18)

\$53,613.82

Total

53,613.82

0.00

Estimated

Current

Market Value Annual Income Allocation

100%

\$53,613.82

\$0.00

100%

ACCT. 24200686

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

Account 24200686 Page 2 of 10

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FINANCIAL TRUST COMPANY INC

Account Summary

CONTINUED

Current

Tax Summary

ST Realized Gain/Loss

Realized Gain/Loss

Period Value

(83,392.18)

(\$83,392.18)

Year-to-Date

Value

(83,392.18)

(\$83,392.18)

ACCT. 24200686

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

Cost Summary

Cash & Short Term

53,613.82

Cost

Total

\$53,613.82

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FINANCIAL TRUST COMPANY INC

Cash & Short Term Summary

Beginning

Asset Categories

Cash

Market Value

0.59

ACCT. 24200686

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

Ending

Market Value

53,613.82

Change

In Value

53,613.23

Current

Allocation

100%

Current

Market Value/Cost

Market Value

Tax Cost

Cash & Short Term Detail

Quantity

Cash

SUB-ACCOUNT: MGN

53,613.82

1.00

53,613.82

53,613.82

Price

Market

Value

Tax Cost

Adjusted

Original

Estimated

Unrealized

Gain/Loss

Annual Income

Accrued Interest

Yield

Period Value

53,613.82

53,613.82

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FINANCIAL TRUST COMPANY INC

Options Summary

Asset Categories

Equity

Beginning

Market Value

71,000.00

Ending

Market Value

0.00

Change

In Value

(71,000.00)

Current

Allocation

ACCT. 24200686

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

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FINANCIAL TRUST COMPANY INC ACCT. 24200686

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

Portfolio Activity Summary

Beginning Cash Balance

Transactions

Contributions

INFLOWS

Total Inflows

OUTFLOWS

Total Outflows

Withdrawals

\$0.00

TRADE ACTIVITY

Settled Sales/Maturities/Redemptions

Settled Securities Purchased

Total Trade Activity

Ending Cash Balance

689,237.23

(635,624.00)

\$53,613.23

\$53,613.82

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

1,768,226.41

(1,851,618.59)

(\$83,392.18)

-Current

Period

Value

0.59

Year-To-Date

Value*

-\$0.00

274,012.00

\$274,012.00

(137,006.00)

(\$137,006.00)

Account

24200686 Page 6 of 10

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FINANCIAL TRUST COMPANY INC ACCT. 24200686

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

Portfolio Activity Detail

TRADE ACTIVITY

Note:

Trade

Date

8/20

S indicates Short Term Realized Gain/Loss

Settlement

Date

8/23

Type

Settled Sales/Maturities/Redemptions

Sale

Description

BP PLC

CALL OPTION OCT 10 @ 30

AS OF 08/23/10

SUB-ACCOUNT: MGN

8/20

8/23

Sale

BP PLC

CALL OPTION OCT 10 @ 30

AS OF 08/23/10

SUB-ACCOUNT: MGN

8/20

8/23

Sale

BP PLC

CALL OPTION OCT 10 @ 30

AS OF 08/23/10

SUB-ACCOUNT: MGN

Total Settled Sales/Maturities/Redemptions

\$689,237.23

(\$451,000.00)

\$238,237.23 S

(62.000)

691.988

42,903.26

(27,962.00)

14,941.26 S

(63.000)

689.988

43,469.25

(28,413.00)

15,056.25 S

Quantity

(875.000)

Per Unit

Amount
688.988
Proceeds
602,864.72
Tax Cost
(394,625.00)
Realized
Gain/Loss
208,239.72 S
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FINANCIAL TRUST COMPANY INC ACCT. 24200686

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

Trade

Date

Settlement

Date

8/23

Type

Settled Securities Purchased

8/20

Description

ShortSale BuyBack BP P L C SPONSORED ADR

CALL OPTION AUG 10 @ 30

AS OF 08/23/10

SUB-ACCOUNT: MGN

8/20

8/23

ShortSale BuyBack BP P L C SPONSORED ADR

CALL OPTION AUG 10 @ 30

AS OF 08/23/10

SUB-ACCOUNT: MGN

8/20

8/23

ShortSale BuyBack BP P L C SPONSORED ADR

CALL OPTION AUG 10 @ 30

AS OF 08/23/10

SUB-ACCOUNT: MGN

Total Settled Securities Purchased

(\$635,624.00)

\$313,994.59

(\$321,629.41) S

62.000

634.00

(39,308.00)

19,467.66

(19,840.34) S

63.000

632.00

(39,816.00)

19,781.66

(20,034.34) S

Quantity

875.000

Per Unit

Amount

636.00

Market Cost

(556,500.00)

Tax Cost

274,745.27

Realized

Gain/Loss

(281,754.73) S

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FINANCIAL TRUST COMPANY INC ACCT. 24200686

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

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

IMPORTANT INFORMATION ABOUT YOUR STATEMENT

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

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

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

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

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

should not rely on pricing information appearing in their statements or online with respect to ARS. Where J.P. Morgan was unable to obtain a price from an outside service for a particular ARS, the price column on your statement and online will indicate "\$0.00" which however should not be relied on as the price at which ARS would trade.

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

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

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

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

Morgan Companies may be compensated for such services.

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

IMPORTANT INFORMATION ABOUT YOUR MARGIN ACCOUNT

If you have a margin account with us, as permitted by law we may use certain securities in your account for, among other things, settling short sales and lending the securities for short sales, and as a result may receive compensation in connection therewith.

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.

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FINANCIAL TRUST COMPANY INC ACCT. 24200686

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

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.

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

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

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

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

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

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

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

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

JPMSI's banking affiliates may be lenders to issuers of securities that JPMSI underwrites, in which case proceeds of offerings underwritten by JPMSI may be used for the repayment of such loans, and you should refer to the disclosure documents relating to particular securities for discussion of any such lending relationships. The Federal Reserve requires that JPMSI obtain your consent before it can obtain certain information from its bank or thrift affiliates, including their credit evaluation of you. We will assume that your continuing to transact business with JPMSI will constitute your consent to the

sharing of such information by JPMSI and its bank or thrift affiliates, to the extent permitted by law.

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