

For the Period 9/1/10 to 9/30/10

Account Summary

Account

Number

Investment Account(s)

FINANCIAL TRUST COMPANY INC

FINANCIAL TRUST COMPANY INC

Total Value

W23560001<sup>1</sup>

24200686<sup>2</sup>

Beginning Net

Market Value

62,500,068.63

53,613.82

\$62,553,682.45

Ending Net

Market Value

68,808,197.33

59,912.01

\$68,868,109.34

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 LLC ("JPMS"), see "Portfolio Activity Detail". Equity securities, fixed income securities, and listed options transactions are generally cleared through JPMCC, a wholly owned subsidiary of JPMS. 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 JPMS, see "Portfolio Activity Detail". Such transactions are cleared and carried through JPMCC.

Change

In Value

6,308,128.70

6,298.19

\$6,314,426.89

Start on

Page

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Client News

J.P. Morgan Securities Inc. (JPMSI) Net Capital and Net Capital Requirements:

At June 30, 2010, JPMSI's net capital of \$7.5 billion exceeded the minimum regulatory net capital

requirement of \$500 million by \$7.0 billion.  
At July 31, 2010, JPMSI's net capital of \$8.2 billion  
exceeded the minimum regulatory net capital  
requirement of \$500 million by \$7.7 billion.  
The J.P. Morgan Securities Inc. June 30, 2010  
unaudited Statement of Financial Condition may be  
obtained, at no cost, by accessing the following  
JPMorgan Chase & Co. Web site address:  
<http://investor.shareholder.com/jpmorganchase/financialcondition.cfm>  
Additionally,  
you may call the following toll-free phone  
number to request a hard copy of the statement:  
1-866-576-1300. Please note that on September 1, 2010,  
JPMSI converted to a limited liability company and  
changed its name to J.P. Morgan Securities LLC.  
As per the enclosure in your monthly statement, your  
account utilizes a High Cost methodology as standing  
instructions for disposing of stocks  
0000000409.00.0.20.00001.BELLE18.20101007  
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For the Period 9/1/10 to 9/30/10

Consolidated Summary

INVESTMENT ACCOUNTS

Asset Allocation

Equity

Cash & Short Term

Fixed Income

Options

Foreign Exchange Contracts

Other Assets

Market Value

Accruals

Market Value with Accruals

Beginning

Market Value

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

Ending

Market Value

11,687,350.00

27,449,756.64

22,009,116.00

(1,009,836.55)

101,278.12

8,047,492.02

\$68,285,156.23

582,953.11

\$68,868,109.34

Change

In Value

915,530.00

8,393,939.68

2,836,026.00

102,089.28

226,264.71

(6,403,282.28)

\$6,070,567.39

243,859.50

\$6,314,426.89

Estimated

760,270.00

280,948.28

1,364,000.00

Current

Annual Income Allocation

17%

37%

32%

1%

1%

12%

\$2,405,218.28

100%

Equity

Fixed

Income

Foreign Exchange

Contracts

Other

Assets

Asset Allocation

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 LLC ("JPMS") 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 9/1/10 to 9/30/10

Consolidated Summary

Portfolio Activity

Net Contributions/Withdrawals

Beginning Market Value

Income & Distributions

Change in Investment Value

Ending Market Value

Accruals

Market Value with Accruals

CONTINUED

Current

Period Value

62,214,588.84

17,500.00

1,072,892.14

4,980,175.25

\$68,285,156.23

582,953.11

\$68,868,109.34

Year-to-Date

Value

0.00

67,847,792.38

960,027.91

(522,664.06)

\$68,285,156.23

582,953.11

\$68,868,109.34

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For the Period 9/1/10 to 9/30/10  
Consolidated Summary  
INVESTMENT ACCOUNT(S) YEAR-TO-DATE  
Portfolio Activity  
FINANCIAL TRUST COMPANY INC  
FINANCIAL TRUST COMPANY INC  
Total Value

Tax Summary  
FINANCIAL TRUST COMPANY INC  
FINANCIAL TRUST COMPANY INC  
Total Value

Account  
Number  
W23560001  
24200686  
\$960,027.91

<sup>1</sup>Unrealized 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  
960,027.91  
Net Contributions/  
Withdrawals  
67,710,786.38  
137,006.00  
\$67,847,792.38

Tax-Exempt  
Income  
Other Income  
& Receipts  
Income &  
Distributions  
960,027.91  
\$960,027.91  
Change in  
Investment Value  
(445,570.07)  
(77,093.99)  
(\$522,664.06)

Realized Gain/Loss  
Short-term

(3,115,669.64)  
(83,392.18)  
(\$3,199,061.82)  
Long-term  
Ending Market Value  
with Accruals  
68,808,197.33  
59,912.01  
\$68,868,109.34  
Unrealized  
Gain/Loss<sup>1</sup>  
629,023.35  
6,298.19  
\$635,321.54  
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JPMorgan Chase Bank, N.A.  
270 Park Avenue, New York, NY 10017-2014  
FINANCIAL TRUST COMPANY INC ACCT. W23560001  
For the Period 9/1/10 to 9/30/10

Asset Account

J.P. Morgan Team

Paul Morris

Jeffrey Matusow

Janet Young

William Doherty III

Banker

Investment Specialist

Client Service Team

Client Service Team

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

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

Account Summary

Asset Allocation

Equity

Cash & Short Term

Fixed Income

Options

Foreign Exchange Contracts

Other Assets

Market Value

Accruals

Market Value with Accruals

Beginning

Ending

Market Value

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

Market Value

11,687,350.00

27,292,194.63

22,009,116.00

(912,186.55)

101,278.12

8,047,492.02

\$68,225,244.22

582,953.11

\$68,808,197.33

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

\$17,500.00

1,072,892.14

4,973,877.06

\$68,225,244.22

582,953.11  
\$68,808,197.33  
Period Value  
62,160,975.02  
17,500.00  
Change  
In Value  
915,530.00  
8,289,991.49  
2,836,026.00  
199,739.28  
226,264.71  
(6,403,282.28)  
\$6,064,269.20  
243,859.50  
\$6,308,128.70  
Year-to-Date  
Value  
0.00  
76,555,833.97  
(8,540,037.59)  
(305,010.00)  
\$67,710,786.38  
960,027.91  
(445,570.07)  
\$68,225,244.22  
582,953.11  
\$68,808,197.33  
Equity  
Estimated  
760,270.00  
280,948.28  
1,364,000.00  
Current  
Annual Income Allocation  
17%  
37%  
32%  
1%  
1%  
12%  
\$2,405,218.28  
100%  
Fixed  
Income  
Foreign Exchange  
Contracts  
Options  
Other  
Assets  
Asset Allocation

Cash &  
Short Term  
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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

Account Summary

Tax Summary

Domestic Dividends/Distributions

Currency Gain/Loss

Interest Income

Ordinary Income

Taxable Income

CONTINUED

Current

Period Value

749,357.13

275,764.26

47,770.75

\$1,072,892.14

Year-to-Date

Value

18,800.00

(8,549.48)

902,006.64

47,770.75

\$960,027.91

Unrealized Gain/Loss

To-Date Value

\$629,023.35

ST Realized Gain/Loss

Realized Gain/Loss

Current

Period Value

(162,900.62)

(\$162,900.62)

Year-to-Date

Value

(3,115,669.64)

(\$3,115,669.64)

Cost Summary

Equity

Cost

Cash & Short Term

Fixed Income

Options

Other Assets

Total

11,369,439.00

27,101,194.63

21,818,956.00

(64,099.98)

7,650,165.00

\$67,875,654.65

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

Equity Summary

Asset Categories

US Large Cap

US Mid Cap/Small Cap

Non US Equity

Preferred Stocks

Total Value

Market Value/Cost

Market Value

Tax Cost

Unrealized Gain/Loss

Estimated Annual Income

Accrued Dividends

Yield

Beginning

Market Value

0.00

671,820.00

0.00

10,100,000.00

\$10,771,820.00

Ending

Market Value

0.00

777,350.00

0.00

10,910,000.00

\$11,687,350.00

Current

Period Value

11,687,350.00

11,369,439.00

317,911.00

760,270.00

176,500.00

6.51%

Preferred Stocks

Change

In Value

0.00

105,530.00

0.00

810,000.00

\$915,530.00

1%

16%

17%

Current

Allocation

Equity  
Asset Categories  
US Mid Cap/Small Cap  
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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

Note:

P indicates position adjusted for Pending Trade Activity.

Equity Detail

Estimated

Quantity

US Large Cap

P VERISK ANALYTICS INC

CLASS A

92345Y-10-6 VRSK

P

P

US Mid Cap/Small Cap

AMYRIS INC

03236M-10-1 AMRS

APOLLO COMMERCIAL REAL ESTATE

FINANCE INC

03762U-10-5 ARI

DEUTSCHE BK AG LDN BRH

DBL LONG ETN38

25154H-55-8 DAG

P

ENTROPIC COMMUNICATIONS INC

SOLAR CAPITAL LTD

Total US Mid Cap/Small Cap

29384R-10-5 ENTR

13,000.000

83413U-10-0 SLRC

63,000.000

\$777,350.00

\$639,439.00

\$137,911.00

21.45

278,850.00

286,910.00

(8,060.00)

31,200.00

7,800.00

\$31,200.00

\$9,000.00

11.19%

4.01%

9.60

N/A

50,000.000

9.97

498,500.00

352,529.00

145,971.00

16.07

N/A  
1,200.00  
9.96%  
28.01  
N/A  
Price  
Market  
Value  
Tax Cost  
Adjusted  
Original  
Unrealized  
Gain/Loss  
Annual Income  
Accrued  
Dividends  
Yield  
17.25  
N/A

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

Estimated

Quantity

Non US Equity

P ELSTER GROUP SE

290348-10-1 ELT

Preferred Stocks

P CITIGROUP CAPITAL XIII

7 7/8% PFD

173080-20-1 C NA /BA1

JPM CHASE CAPITAL XXIX

6.7% PFD

48125E-20-7 JPM PC

Total Preferred Stocks

430,000.000

\$10,910,000.00

\$10,730,000.00

\$180,000.00

30,000.000

400,000.000

25.00

25.40

750,000.00

10,160,000.00

750,000.00

9,980,000.00

180,000.00

59,070.00

670,000.00

167,500.00

\$729,070.00

\$167,500.00

7.88%

6.59%

6.68%

Price

Market

Value

Tax Cost

Adjusted

Original

Unrealized

Gain/Loss

Annual Income

Accrued

Dividends

Yield

13.00

N/A

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EFTA01538759



FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

Cash & Short Term Summary

Beginning

Asset Categories

Cash

Short Term

Total Value

Market Value/Cost

Market Value

Tax Cost

Unrealized Gain/Loss

Estimated Annual Income

Accrued Interest

Yield

SUMMARY BY MATURITY

Short Term

6-12 months

15,191,000.00

Market

Value

Market Value

8,825,353.14

10,176,850.00

\$19,002,203.14

Ending

Market Value

12,101,194.63

15,191,000.00

\$27,292,194.63

Current

Period Value

27,292,194.63

27,101,194.63

191,000.00

280,948.28

12,549.31

0.13%

SUMMARY BY TYPE

Short Term

Corporate Bonds

Market

Value

15,191,000.00

% of Bond

Portfolio

100%

Cash

Change

In Value

3,275,841.49

5,014,150.00  
\$8,289,991.49

Current  
Allocation

17%

20%

37%

Asset Categories

Cash &

Short Term

Short Term

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

Note:

1

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

Cash & Short Term Detail

Quantity

Cash

CANADIAN DOLLAR

COST OF PENDING PURCHASES

PROCEEDS FROM PENDING SALES

US DOLLAR

Total Cash

Short Term

FORD MOTOR CREDIT CO LLC

FLOATING RATE NOTE JUN 15 2011

DTD 03/15/2007

345397-VF-7 B+ /BA3

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

Total Short Term

15,000,000.00

\$15,191,000.00

\$15,000,000.00

\$191,000.00

\$277,109.50

\$12,315.00

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0.22%

10,000,000.00

100.66

10,066,000.00

10,000,000.00

66,000.00

5,000,000.00

102.50

5,125,000.00

5,000,000.00

125,000.00

277,109.50

12,315.00

1.96%

0.01

(1,076,700.00 )

381,946.40  
12,795,948.22  
0.97  
1.00  
1.00  
1.00  
0.01  
(1,076,700.00)  
381,946.40  
12,795,948.22  
\$12,101,194.63  
0.01  
(1,076,700.00)  
381,946.40  
12,795,948.22  
\$12,101,194.63  
\$0.00  
3,838.78  
234.31  
\$3,838.78  
\$234.31  
0.03% <sup>1</sup>  
0.03%  
Price  
Market  
Value  
Tax Cost  
Adjusted  
Original  
Estimated  
Unrealized  
Gain/Loss  
Annual Income  
Accrued Interest  
Yield

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

Fixed Income Summary

Asset Categories

US Fixed Income - Taxable

Non-US Fixed Income

Total Value

Market Value/Cost

Market Value

Tax Cost

Unrealized Gain/Loss

Estimated Annual Income

Accrued Interest

Yield

SUMMARY BY MATURITY

Fixed Income

Less than 5 years<sup>1</sup>

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

10+ years<sup>1</sup>

Total Value

1

Market

Value

8,815,366.00

9,818,750.00

3,375,000.00

\$22,009,116.00

% of Bond

Portfolio

40%

45%

15%

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

16,060,590.00

3,112,500.00

\$19,173,090.00

Ending

Market Value

22,009,116.00

0.00

\$22,009,116.00

Current

Period Value

22,009,116.00

21,818,956.00

190,160.00

1,364,000.00

393,903.80

5.73%

SUMMARY BY TYPE

Fixed Income

Corporate Bonds

Market

Value

22,009,116.00

% of Bond

Portfolio

100%

Change

In Value

5,948,526.00

(3,112,500.00)

\$2,836,026.00

Current

Allocation

32%

32%

Asset Categories

Fixed

Income

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

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

28,200,000.000

\$22,009,116.00

\$21,818,956.00

\$190,160.00

\$1,364,000.00

\$393,903.80

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5.73%

10,000,000.000

33.75

3,375,000.00

3,800,000.00

(425,000.00)

5,000,000.000

97.88

4,893,750.00

4,612,500.00

281,250.00

350,000.00

20,415.00

7.41%

5,000,000.000

98.50

4,925,000.00  
4,725,000.00  
200,000.00  
350,000.00  
49,580.00  
7.33%  
5,200,000.000  
106.86  
5,556,616.00  
5,523,956.00  
32,660.00  
364,000.00  
173,908.80  
5.28%  
Price  
Market  
Value  
Tax Cost  
Adjusted  
Original  
Estimated  
Unrealized  
Gain/Loss  
Annual Income  
Accrued Interest  
Yield  
3,000,000.000  
108.63  
3,258,750.00  
3,157,500.00  
101,250.00  
300,000.00  
150,000.00  
7.47%

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

Options Summary

Asset Categories

Foreign Exchange

Other

Total Value

Market Value/Cost

Market Value

Premium

Unrealized Gain/Loss

Beginning

Market Value

(958,700.55)

(153,225.28)

(\$1,111,925.83 )

Ending

Market Value

(1,151,882.19)

239,695.64

(\$912,186.55)

Current

Period Value

(912,186.55)

(64,099.98)

(848,086.57)

Change

In Value

(193,181.64)

392,920.92

\$199,739.28

Current

Allocation

Options

1%

1%

Asset Categories

Account W23560001 Page 11 of 39

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

Options Detail

Quantity

Foreign Exchange

HUF PUT EUR CALL

FX EUROPEAN STYLE OPTION

NOV 10, 2010 @ 297.5

XHUFPA-AT-Z EUR

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

DJUBCN3T CALL OPTION

USD PUT OPTION

STRIKE 70.5053

EXPIRES 12/21/2010

PART OF COLLAR REF 6018672

OTCEQC-ZX-F

(2,500,000.000 )

0.04

(103,161.77)

(125,750.00)

22,588.23

(1,487,500,000.000 )

(\$1,151,882.19)

(\$64,099.98)

(\$1,087,782.21)

935,000,000.000

0.01

51,629.47

470,000.00

(418,370.53)

(935,000,000.000 )

0.13

(1,186,654.50)

(470,000.00)

(716,654.50)

Price

Market

Value

Premium

Unrealized

Gain/Loss

(1,487,500,000.000 )

(16,857.16)

(64,099.98)

47,242.82

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

Quantity

Other

DJUBCN3T PUT OPTION

USD CALL OPTION

STRIKE 70.0530

EXPIRES 12/21/2010

PART OF COLLAR REF 6018672

OTCEQP-ZX-F

WTI CALL OPTION

USD PUT OPTION

STRIKE 90.00

EXPIRES 12/15/2010

100,000 BARRELS

OTCBDC-GW-X

WTI CALL OPTION

USD PUT OPTION

STRIKE 100.00

EXPIRES 05/17/2011

100,000 BARRELS

OTCBDC-GW-Y

WTI PUT OPTION

USD CALL OPTION

STRIKE 65.50

EXPIRES 12/15/2010

100,000 BARRELS

OTCBDP-EX-K

(10.000)

5,243.46

(52,434.61)

(400,000.00)

347,565.39

10.000

30,295.03

302,950.25

450,000.00

(147,049.75)

10.000

15,162.51

151,625.11

400,000.00

(248,374.89)

2,500,000.000

0.05

132,457.93

125,750.00

6,707.93

Price

Market

Value

Premium  
Unrealized  
Gain/Loss  
Account W23560001 Page 13 of 39  
Page 17 of 52

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

Quantity

Other

WTI PUT OPTION

USD CALL OPTION

STRIKE 63.00

EXPIRES 05/17/2011

100,000 BARRELS

OTCBDP-EX-L

Total Other

\$239,695.64

\$0.00

\$239,695.64

(10.000)

19,174.13

(191,741.27)

(450,000.00)

258,258.73

Price

Market

Value

Premium

Unrealized

Gain/Loss

Account W23560001 Page 14 of 39

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

Foreign Exchange Contracts Summary

NET CURRENCY EXPOSURE SUMMARY

Value

EURO CURRENCY

HUNGARIAN FORINT

INDIAN RUPEE

US DOLLAR

in Currency

5,000,000.00

(1,416,500,000.00 )

457,000,000.00

(9,893,424.71)

Foreign Exchange Contracts Detail

Market Value

Receivable

Trade Date

Speculative

EURO CURRENCY

INDIAN RUPEE

INDIAN RUPEE

US DOLLAR

US DOLLAR

HUNGARIAN FORINT

Aug. 6 10

Nov. 10 10

Apr. 16 10

Oct. 20 10

Jul. 20 10

Oct. 22 10

EUR

INR

USD

INR

USD

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)

283.300000

44.650000

47.730000

277.859111

45.104074

45.120984

6,823,915.51

6,957,537.78

9,899,327.38

10,000,000.00

10,128,325.10

9,574,690.97

(133,622.27)

(100,672.62)

553,634.13

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 39

Page 19 of 52

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

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

45.104074

9,681,266.26

9,899,327.38

\$36,532,834.25

\$36,431,556.13

(218,061.12)

\$101,278.12

Currency

Settlement Date Counter Currency

Amount

Counter Amount

Contract

Rate

Current Market

Forward Rate

Market Value

Payable

Unrealized

Gain/Loss

Account W23560001 Page 16 of 39

Page 20 of 52

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

Other Assets Summary

Asset Categories

Swaps

Structured Investments

Other

Total Value

Market Value/Cost

Estimated Value

Tax Cost

Estimated Gain/Loss

Beginning

Estimated Value

(3,242,295.34)

7,693,069.64

10,000,000.00

\$14,450,774.30

Ending

Estimated Value

(380,711.90)

8,428,203.92

0.00

\$8,047,492.02

Current

Period Value

8,047,492.02

7,650,165.00

778,038.92

Change

In Value

2,861,583.44

735,134.28

(10,000,000.00)

(\$6,403,282.28 )

Current

Allocation

12%

12%

Other

Assets

Asset Categories

Account W23560001 Page 17 of 39

Page 21 of 52

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

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

5.18

(456,943.89)

N/A

89,206.000

2.50

222,898.32

N/A

20,000.000

16.13

(322,640.85)

N/A

30,000.000

14.87

(446,006.83)

N/A

Price

Estimated

Value

Adjusted

Original

Estimated  
Gain/Loss  
Accruals  
Account W23560001 Page 18 of 39  
Page 22 of 52

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

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

\$8,428,203.92

\$7,650,165.00

\$778,038.92

5,000,000.000

104.35

5,217,250.00

5,000,000.00

217,250.00

5,006.000

1,732.00

86,703.92

137,665.00

(50,961.08)

2,500,000.000

124.97

3,124,250.00

2,512,500.00

611,750.00

(\$380,711.90)

\$0.00

\$0.00

50,000.000

12.44

621,981.35

N/A

Price

Estimated

Value

Adjusted

Original

Estimated

Gain/Loss

Accruals

Account W23560001 Page 19 of 39

Page 23 of 52

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

Portfolio Activity Summary - U S Dollar

Beginning Cash Balance

Current

Transactions

Income

INFLOWS

Contributions

Foreign Exchange - Inflows

Total Inflows

OUTFLOWS

Withdrawals

Foreign Exchange - Outflows

Total Outflows

TRADE ACTIVITY

Settled Sales/Maturities/Redemptions

Settled Securities Purchased

Total Trade Activity

Ending Cash Balance

10,275,418.73

(6,836,545.00)

\$3,438,873.73

\$12,795,948.22

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

38,512,597.96

(94,318,303.25)

(\$55,805,705.29)

-(4,899,013.62)

(\$4,899,013.62)

275,764.26

17,500.00

5,137,470.72

\$5,430,734.98

920,806.64

76,555,833.96

41,108,312.26

\$118,584,952.86

(8,540,037.59)

(41,443,261.76)

(\$49,983,299.35)

Period

Value

8,825,353.13

Year-To-Date

Value\*

-Account

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Page 24 of 52

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Settlement

Date

9/1

Type

Interest Income

Description

DEPOSIT SWEEP INTEREST FOR AUG. @

.03% RATE ON NET AVG COLLECTED

BALANCE OF \$13,673,845.60

AS OF 09/01/10

9/3

Spot FX

SPOT CURRENCY TRANSACTION - SELL

BUY USD SELL EUR

EXCHANGE RATE 1.280400000

DEAL 09/01/10 VALUE 09/03/10

9/10

9/15

9/20

9/20

9/20

Corporate Interest

Corporate Interest

Accrued Interest Paid

Accrued Interest Received

Corporate Interest

CIT GROUP INC

7% MAY 01 2017

DTD 11/04/2009

FORD MOTOR CREDIT CO LLC

FLOATING RATE NOTE JUN 15 2011

DTD 03/15/2007

FORD MOTOR CREDIT CO LLC

SR NOTES 7% APR 15 2015

DTD 04/09/2010

FORD MOTOR CREDIT CO

7 3/8% FEB 1 2011

DTD 1/30/2001

JPM HARRAHS 14M CLN 09/20/11

INITIAL RATE 7.0% CPN

WHERE MAX RATE IS 7.0% PER ANNUM

DD 7/7/10

10,000,000.000

0.012

118,904.11

5,000,000.000

0.01

50,190.97  
5,000,000.000  
0.031  
(156,527.78)  
5,000,000.000  
0.015  
73,945.77  
5,000,000.000  
0.018  
87,500.00  
(50,000.000)  
(64,099.98)  
64,020.00  
Quantity  
Cost  
Per Unit  
Amount  
Amount  
348.41

Account W23560001 Page 21 of 39  
Page 25 of 52

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

INFLOWS & OUTFLOWS

Settlement

Date

9/27

Type

Forward FX Contract

Description

SETTLE FORWARD CURRENCY CONTRACT

BUY CAD SELL USD

CONTRACT RATE : 1.064500000

TRADE 8/25/10 VALUE 9/27/10

9/27

Spot FX

SPOT CURRENCY TRANSACTION - SELL

BUY USD SELL CAD

EXCHANGE RATE 1.027900000

DEAL 09/24/10 VALUE 09/27/10

9/27

Accrued Interest Received

PETROLEOS DE VENEZUELA S

4.9% OCT 28 2014

DTD 10/28/2009

HELD BY EUROCLEAR

9/29

Misc. Receipt

ISIN:XS0460546442 SEDOL:B5B82G7

LONG TOTAL RETURN SWAP

3,208,420 USD NOTIONAL

GOLDMAN SACHS GRP INC

MAT APRIL 28 2011 DEAL 5499085

SWAP RESET PAYMENT

9/29

Misc. Receipt

LONG TOTAL RETURN SWAP

4,775,970.00 USD NOTIONAL

GOLDMAN SACHS GRP INC

MAT APR 29 2011 DEAL 5508960

SWAP RESET PAYMENT

Total Inflows & Outflows

\$531,721.36

10,500.00

7,000.00

5,000,000.000

0.02

101,402.78

(5,215,000.000 )

(5,079,628.16)

5,073,450.72

Quantity

Cost

Per Unit

Amount

5,215,000.000

5,079,628.16

Amount

(4,899,013.62)

Account W23560001 Page 22 of 39

Page 26 of 52

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

TRADE ACTIVITY

Note:

Trade

Date

9/8

Settlement

Date

9/13

S indicates Short Term Realized Gain/Loss

O indicates Ordinary Income Realized Gain

C indicates Currency Gain/Loss

Type

Settled Sales/Maturities/Redemptions

Sale

Description

EXTERRAN PARTNERS LP

COMMON UNITS

@ 21.5304

BROKERAGE

TAX &/OR SEC

9/8

9/13

Sale

INERGY L P

@ 35.71022

BROKERAGE

TAX &/OR SEC

9/9

9/15

Sale

NISOURCE INC

@ 17.02

BROKERAGE

TAX &/OR SEC

9/15

9/20

Sale

53,826.00

125.00

.91

J.P. MORGAN SECURITIES LLC

TRADE DATE 09/08/10

(4,500.000)

160,695.99

225.00

2.72

J.P. MORGAN SECURITIES LLC

TRADE DATE 09/08/10

(4,500.000)

76,590.00  
225.00  
1.30  
J.P. MORGAN SECURITIES LLC  
TRADE DATE 09/09/10  
FORD MOTOR CREDIT CO  
7 3/8% FEB 1 2011  
DTD 1/30/2001  
@ 101.65  
JP MORGAN SECURITIES LLC (BIDL)  
TRADE DATE 09/15/10  
Account W23560001 Page 23 of 39  
Page 27 of 52  
(5,000,000.000 )  
101.70  
5,082,500.00  
(5,142,500.00)  
(60,000.00) S  
16.97  
76,363.70  
(74,250.00)  
2,113.70 S  
35.66  
160,468.27  
(160,200.00)  
268.27 S  
Quantity  
(2,500.000)  
Per Unit  
Amount  
21.48  
Proceeds  
53,700.09  
Tax Cost  
(54,000.00)  
Realized  
Gain/Loss  
(299.91) S

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

Trade

Date

9/16

Settlement

Date

9/21

Type

Settled Sales/Maturities/Redemptions

Sale

Description

WORLD FUEL SERVICE CORP

@ 25.248

88,368.00

BROKERAGE

TAX &/OR SEC

9/16

9/22

Sale

DIGITALGLOBE INC

@ 30.70155

BROKERAGE

TAX &/OR SEC

9/17

9/22

Sale

175.00

1.50

J.P. MORGAN SECURITIES LLC

TRADE DATE 09/16/10

(4,500.000)

138,156.98

225.00

2.34

J.P. MORGAN SECURITIES LLC

TRADE DATE 09/16/10

UIL HOLDINGS CORP

@ 26.5154

BROKERAGE

TAX &/OR SEC

9/21

9/23

Option Buyback

AUD CALL USD PUT

FX EUROPEAN STYLE OPTION

SEP 21, 2010 @ .94

REPURCHASE OF WRITTEN FX OPTION

TRADE DATE 09/21/10

9/21

9/23

Sell Option  
AUD CALL USD PUT  
FX EUROPEAN STYLE OPTION  
SEP 21, 2010 @ .8825  
RESALE OF PURCHASED FX OPTION  
TRADE DATE 09/21/10  
(10,000,000.000 )  
0.066  
660,000.00  
(220,337.49)  
439,662.51 C  
(6,000.000)  
159,092.40  
300.00  
2.69  
J.P. MORGAN SECURITIES LLC  
TRADE DATE 09/17/10  
10,000,000.000  
0.009  
(85,000.00)  
35,254.00  
(49,746.00) C  
26.465  
158,789.71  
(154,500.00)  
4,289.71 S  
30.651  
137,929.64  
(136,125.00)  
1,804.64 S  
Quantity  
(3,500.000)  
Per Unit  
Amount  
25.198  
Proceeds  
88,191.50  
Tax Cost  
(87,500.00)  
Realized  
Gain/Loss  
691.50 S  
Account W23560001 Page 24 of 39  
Page 28 of 52

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

Trade

Date

9/22

Settlement

Date

9/27

Type

Settled Sales/Maturities/Redemptions

Sale

Description

PETROLEOS DE VENEZUELA S

4.9% OCT 28 2014

DTD 10/28/2009

HELD BY EUROCLEAR

9/21

9/27

Sale

ISIN:XS0460546442 SEDOL:B5B82G7

HEALTH CARE REIT INC

@ 47.13606

BROKERAGE

TAX &/OR SEC

9/23

9/28

Sale

141,408.18

150.00

2.39

J.P. MORGAN SECURITIES LLC

TRADE DATE 09/21/10

ASPEN TECHNOLOGY INC

@ 9.75

BROKERAGE

TAX &/OR SEC

9/23

9/28

Sale

REALTY INCOME CORP

@ 32.9909

BROKERAGE

TAX &/OR SEC

9/23

9/28

Sale

(6,000.000)

58,500.00

300.00

.99

J.P. MORGAN SECURITIES LLC

TRADE DATE 09/23/10  
(7,000.000)  
230,936.30  
350.00  
3.91  
J.P. MORGAN SECURITIES LLC  
TRADE DATE 09/23/10  
WILLIAMS PARTNERS LP  
@ 42.25833  
BROKERAGE  
TAX &/OR SEC  
(3,000.000)  
126,774.99  
150.00  
2.15  
J.P. MORGAN SECURITIES LLC  
TRADE DATE 09/23/10  
Account W23560001 Page 25 of 39  
Page 29 of 52  
42.208  
126,622.84  
(127,200.00)  
(577.16) S  
32.94  
230,582.39  
(233,800.00)  
(3,217.61) S  
9.70  
58,199.01  
(54,000.00)  
4,199.01 S  
(3,000.000)  
47.085  
141,255.79  
(137,250.00)  
4,005.79 S  
Quantity  
(5,000,000.000 )  
Per Unit  
Amount  
62.80  
Proceeds  
3,137,500.00  
Tax Cost  
(3,216,750.00)  
Realized  
Gain/Loss  
(127,020.75) S  
47,770.75 0

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

Trade

Date

9/24

Settlement

Date

9/29

Type

Settled Sales/Maturities/Redemptions

Sale

Description

PETROLEO BRASILEIRO SA PETROBRAS

SPONSORED A/D/R

@ 31.09

BROKERAGE

TAX &/OR SEC

Total Settled Sales/Maturities/Redemptions

248,720.00

400.00

4.21

J.P. MORGAN SECURITIES LLC

TRADE DATE 09/24/10

\$10,275,418.73

(\$10,007,878.49)

(\$170,147.02) S

\$389,916.51 C

\$47,770.75 0

Trade

Date

Settlement

Date

9/13

Type

Settled Securities Purchased

9/8

Purchase

Description

EXTERRAN PARTNERS LP

COMMON UNITS

@ 21.60

J.P. MORGAN SECURITIES LLC

TRADE DATE 09/08/10

9/8

9/13

Purchase

INERGY L P

@ 35.60

J.P. MORGAN SECURITIES LLC

TRADE DATE 09/08/10

9/8

9/14  
Purchase  
NISOURCE INC  
@ 16.50  
J.P. MORGAN SECURITIES LLC  
TRADE DATE 09/08/10  
Account W23560001 Page 26 of 39  
Page 30 of 52  
4,500.000  
16.50  
(74,250.00)  
4,500.000  
35.60  
(160,200.00)  
Quantity  
2,500.000  
Per Unit  
Amount  
21.60  
Quantity  
(8,000.000)  
Per Unit  
Amount  
31.039  
Proceeds  
248,315.79  
Tax Cost  
(244,720.00)  
Realized  
Gain/Loss  
3,595.79 S  
Market Cost  
(54,000.00)

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

Trade

Date

Settlement

Date

9/20

Type

Settled Securities Purchased

9/15

Purchase

Description

FORD MOTOR CREDIT CO LLC

SR NOTES 7% APR 15 2015

DTD 04/09/2010

@ 106.50

JP MORGAN SECURITIES LLC (BIDL)

TRADE DATE 09/15/10

9/15

9/21

Purchase

DIGITALGLOBE INC

@ 30.25

J.P. MORGAN SECURITIES LLC

TRADE DATE 09/15/10

9/15

9/21

Purchase

WORLD FUEL SERVICE CORP

@ 25.00

J.P. MORGAN SECURITIES LLC

TRADE DATE 09/15/10

9/16

9/22

Purchase

APOLLO COMMERCIAL REAL ESTATE

FINANCE INC

@ 16.00

J.P. MORGAN SECURITIES LLC

TRADE DATE 09/16/10

9/16

9/22

Purchase

UIL HOLDINGS CORP

@ 25.75

J.P. MORGAN SECURITIES LLC

TRADE DATE 09/16/10

9/21

9/23

Purchase Option

DJUBCN3T PUT OPTION

USD CALL OPTION  
STRIKE 70.0530  
EXPIRES 12/21/2010  
PART OF COLLAR REF 6018672  
TRADE DATE 09/21/10  
Account W23560001 Page 27 of 39  
Page 31 of 52  
2,500,000.000  
0.05  
(125,750.00)  
6,000.000  
25.75  
(154,500.00)  
3,000.000  
16.00  
(48,000.00)  
3,500.000  
25.00  
(87,500.00)  
4,500.000  
30.25  
(136,125.00)  
Quantity  
5,000,000.000  
Per Unit  
Amount  
106.50  
Market Cost  
(5,325,000.00)

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

Trade

Date

Settlement

Date

9/23

Type

Settled Securities Purchased

9/21

Write Option

Description

DJUBCN3T CALL OPTION

USD PUT OPTION

STRIKE 70.5053

EXPIRES 12/21/2010

PART OF COLLAR REF 6018672

WRITTEN OTC CALL

TRADE DATE 09/21/10

9/21

9/24

Purchase

HEALTH CARE REIT INC

@ 45.75

J.P. MORGAN SECURITIES LLC

TRADE DATE 09/21/10

9/23

9/28

Purchase

ASPEN TECHNOLOGY INC

@ 9.00

J.P. MORGAN SECURITIES LLC

TRADE DATE 09/23/10

9/23

9/28

Purchase

REALTY INCOME CORP

@ 33.40

J.P. MORGAN SECURITIES LLC

TRADE DATE 09/23/10

9/23

9/28

Purchase

WILLIAMS PARTNERS LP

@ 42.40

J.P. MORGAN SECURITIES LLC

TRADE DATE 09/23/10

9/24

9/29

Purchase

PETROLEO BRASILEIRO SA PETROBRAS

SPONSORED A/D/R  
@ 30.59  
J.P. MORGAN SECURITIES LLC  
TRADE DATE 09/24/10  
Total Settled Securities Purchased  
(\$6,836,545.00)  
Account W23560001 Page 28 of 39  
Page 32 of 52  
8,000.000  
30.59  
(244,720.00)  
3,000.000  
42.40  
(127,200.00)  
7,000.000  
33.40  
(233,800.00)  
6,000.000  
9.00  
(54,000.00)  
3,000.000  
45.75  
(137,250.00)  
Quantity  
(2,500,000.000 )  
Per Unit  
Amount  
0.05  
Market Cost  
125,750.00

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

Trade

Date

9/28

9/28

9/29

9/30

9/30

Estimated

Settlement

Date

10/1

10/1

10/4

10/5

10/5

Type

Pending Sales, Maturities, Redemptions

Sale

Sale

Sale

Sale

Sale

Description

AMYRIS INC

VERISK ANALYTICS INC

CLASS A

APOLLO COMMERCIAL REAL ESTATE

ELSTER GROUP SE

FINANCE INC

ENTROPIC COMMUNICATIONS INC

Total Pending Sales, Maturities, Redemptions

Trade

Date

Estimated

Settlement

Date

9/27

9/29

9/30

9/30

9/30

10/1

10/5

10/5

10/5

(5,000.000)

(6,000.000)

13.824

9.686

68,873.43  
 57,817.05  
 \$381,946.40  
 (65,000.00)  
 (58,200.00)  
 (\$374,700.00)  
 3,873.43 S  
 (382.95) S  
 \$7,246.40 S  
 Quantity  
 (2,500.000)  
 (6,000.000)  
 (3,000.000)  
 Per Unit  
 Amount  
 17.048  
 27.402  
 16.265  
 Proceeds  
 42,495.27  
 164,114.50  
 48,646.15  
 Tax Cost  
 (40,000.00)  
 (163,500.00)  
 (48,000.00)  
 Realized  
 Gain/Loss  
 2,495.27 S  
 614.50 S  
 646.15 S  
 Type  
 Description  
 Pending Securities Purchased  
 9/27  
 Purchase  
 Purchase  
 Purchase  
 Purchase  
 Purchase  
 Total Pending Securities Purchased  
 AMYRIS INC  
 VERISK ANALYTICS INC  
 CLASS A  
 ENTROPIC COMMUNICATIONS INC  
 ELSTER GROUP SE  
 CITIGROUP CAPITAL XIII  
 7 7/8% PFD  
 (\$1,076,700.00)  
 Account W23560001 Page 29 of 39  
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Quantity

2,500.000

6,000.000

6,000.000

5,000.000

30,000.000

Per Unit

Amount

16.00

27.25

9.70

13.00

25.00

Market Cost

(40,000.00)

(163,500.00)

(58,200.00)

(65,000.00)

(750,000.00)

FINANCIAL TRUST COMPANY INC ACCT. W23560001  
For the Period 9/1/10 to 9/30/10  
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.

-\$0.00  
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  
-0.00  
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  
0.00  
Year-To-Date  
Value\*  
-Account



FINANCIAL TRUST COMPANY INC ACCT. W23560001  
For the Period 9/1/10 to 9/30/10  
Portfolio Activity Detail - Australia Dollar  
TRADE ACTIVITY - Australia Dollar

Note:

Trade

Date

9/21

C indicates Currency Gain/Loss

Per Unit

Settlement

Date

9/21

Type

Settled Sales/Maturities/Redemptions

Expired Option

Description

AUD PUT USD CALL

FX EUROPEAN STYLE OPTION

SEP 21, 2010 @ .86

KI @ 0.83

EXPIRATION OF WRITTEN FX OPTION

Quantity

10,000,000.000

Amount USD

Local Value

Proceeds USD

Local Value

Tax Cost USD

Realized

Local Value Gain/Loss USD

185,083.50

210,000.00

185,083.50 C

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FINANCIAL TRUST COMPANY INC ACCT. W23560001  
For the Period 9/1/10 to 9/30/10  
Portfolio Activity Summary - Canadian Dollar  
Beginning Cash Balance  
US Dollar Value

Current  
Transactions  
INFLOWS  
Total Inflows  
Foreign Exchange - Inflows

OUTFLOWS  
Total Outflows

Period Value  
-5,079,628.16  
\$5,079,628.16

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

9/27

Type

Forward FX Contract

Description

SETTLE FORWARD CURRENCY CONTRACT

BUY CAD SELL USD

CONTRACT RATE : 1.064500000

TRADE 8/25/10 VALUE 9/27/10

Quantity

(4,899,013.620 )

(5,073,450.72)

(\$5,073,450.72)

-Year-To-Date

Value\*

-34,527,382.38

\$34,527,382.38

(34,433,111.96)

(\$34,433,111.96)

-Local

Value

Current

Period Value

0.01

5,215,000.00

5,215,000.00

(5,215,000.00)

(5,215,000.00)

0.01

Year-To-Date  
Value\*  
-36,091,892.66  
36,091,892.66  
(36,091,892.65)  
(36,091,892.65)  
-Per

Unit  
Amount USD  
Local Value  
Amount USD  
Local Value  
5,079,628.16  
5,215,000.00  
Currency  
Gain/Loss USD  
180,614.54

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

INFLOWS & OUTFLOWS

Per Unit

Settlement

Date

9/27

Type

Spot FX

Description

SPOT CURRENCY TRANSACTION - SELL

BUY USD SELL CAD

EXCHANGE RATE 1.027900000

DEAL 09/24/10 VALUE 09/27/10

Total Inflows & Outflows

\$6,177.44

\$174,437.10

Quantity

5,073,450.720

Amount USD

Local Value

Amount USD

Local Value

(5,073,450.72)

(5,215,000.00)

Currency

Gain/Loss USD

(6,177.44)

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

Portfolio Activity Summary - Euro

Beginning Cash Balance

Current

Transactions

INFLOWS

Total Inflows

Foreign Exchange - Inflows

\$0.00

OUTFLOWS

Total Outflows

Foreign Exchange - Outflows

TRADE ACTIVITY

Settled Sales/Maturities/Redemptions

Settled Securities Purchased

Total Trade Activity

Ending Cash Balance

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

64,099.98

\$64,099.98

-(452,556.86)

80,824.48

(\$371,732.38)

-50,000.00

50,000.00

0.00

(348,250.00)

63,000.00

(285,250.00)

-(64,020.00)

(\$64,020.00)

Period

Value

-US

Dollar Value

Local Value

Year-To-Date

Value\*

-692,303.92

\$692,303.92

(321,856.00)

(\$321,856.00)

Current

Period

Value

0.00

Year-To-Date

Value\*

-0.00

(50,000.00)

(50,000.00)

545,250.00

545,250.00

(260,000.00)

(260,000.00)

Account

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

Portfolio Activity Detail - Euro

INFLOWS & OUTFLOWS

Settlement

Date

9/3

Type

Spot FX

Description

SPOT CURRENCY TRANSACTION - SELL

BUY USD SELL EUR

EXCHANGE RATE 1.280400000

DEAL 09/01/10 VALUE 09/03/10

Quantity

64,020.000

Per Unit

Amount USD

Local Value

Amount USD

Local Value

(64,020.00)

(50,000.00)

Currency

Gain/Loss USD

(79.98)

TRADE ACTIVITY - Euro

Per Unit

Trade

Date

Settlement

Date

9/3

Type

Settled Securities Purchased

9/1

Write Option

Description

HUF PUT EUR CALL

FX EUROPEAN STYLE OPTION

NOV 10, 2010 @ 297.5

WRITTEN FX OPTION

PUT 1,487,500,000.00 HUF

CALL 5,000,000.00 EUR

TRADE DATE 09/01/10

Quantity

(1,487,500,000.000 )

1.00

Amount USD

Local Value

Market

Cost USD

Local Value

64,099.98

50,000.00

Currency

Gain/Loss USD

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

Settled Foreign Exchange Contracts

Currency

Trade Date

Settle Date Counter Currency

Trade Related

EURO

U S DOLLAR

Speculative

CANADIAN DOLLAR

U S DOLLAR

CANADIAN DOLLAR

U S DOLLAR

Aug. 25 10

Sep. 27 10

Sep. 24 10

Sep. 27 10

CAD

USD

CAD

USD

5,215,000.00

(4,899,013.62)

(5,215,000.00)

5,073,450.72

1.064500

1.027900

1.026650

1.026650

(4,899,013.62)

5,073,450.72

5,079,628.16

(5,079,628.16)

180,614.54

(6,177.44)

Sep. 1 10

Sep. 3 10

EUR

USD

Amount

Counter Amount Contract Rate Revaluation Rate

(50,000.00)

64,020.00

1.280400

1.282000

Contracted Base

Amount USD

64,020.00

Revalued

Amount USD

(64,099.98)

Currency G/L

(79.98)

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

In Case of Errors or Questions About Your Electronic Transfers.

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

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

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

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

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

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

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

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

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

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

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

positions in writing to both the introducing broker, JPMS 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 JPMS Account Representative or JPMS 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 9/1/10 to 9/30/10

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

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

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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.

Fund manager disclosure information available upon request

If you have an investment account that is managed by an SEC-Registered Investment Advisor, the Private Bank of J.P. Morgan will provide a copy of the advisor's Form ADV II or brochure upon written request.

Additional Information About Your Accounts

Securities purchased or sold through JPMS (1) other than mutual funds, are

cleared through J.P.Morgan Clearing Corp. ("JPMCC"), an affiliate of JPMS, 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 JPMS 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, JPMS 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.

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/10 to 9/30/10

JPMCC and JPMS 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 JPMS and JPMCC are protected by SIPC up to \$500,000 per customer, which includes up to \$100,000 of protection for cash. SIPC does not protect against losses from fluctuations in the value of the securities. Assets held in custody by JPMorgan Chase Bank, N.A. (the "Bank") are not subject to SIPC. You may obtain information about SIPC, including the SIPC Brochure, on their website, at "www.sipc.org" or by contacting them at (202) 371-8300.

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

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

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- (1) Are not insured by the Federal Deposit Insurance Corporation, or any other governmental agency;
- (2) Are not deposits or other obligations of JPMS'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.

JPMS's banking affiliates may be lenders to issuers of securities that JPMS

underwrites, in which case proceeds of offerings underwritten by JPMS 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 JPMS 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 JPMS will constitute your consent to the sharing of such information by JPMS and its bank or thrift affiliates, to the extent permitted by law.

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J.P. Morgan Securities LLC  
FINANCIAL TRUST COMPANY INC  
383 Madison Avenue, New York, NY 10179  
ACCT. 24200686

For the Period 9/1/10 to 9/30/10

Margin Account

J.P. Morgan Team

Paul Morris

Jeffrey Matusow

Janet Young

William Doherty III

Online access

Banker

Investment Specialist

Client Service Team

Client Service Team

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

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2

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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

157,562.01

(97,650.00)

\$59,912.01

Current

Portfolio Activity

Beginning Market Value

Contributions

Withdrawals & Fees

Net Contributions/Withdrawals

Change In Investment Value

Ending Market Value

\$0.00

6,298.19

\$59,912.01

Period Value

53,613.82

Short

Market Value

0.00

0.00

\$0.00

Year-to-Date

Value

0.00

274,012.00

(137,006.00)

\$137,006.00

(77,093.99)

\$59,912.01

Total

157,562.01

(97,650.00)

\$59,912.01

Estimated

Current

Market Value Annual Income Allocation

100%

\$0.00

100%

ACCT. 24200686

For the Period 9/1/10 to 9/30/10

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FINANCIAL TRUST COMPANY INC

Account Summary

CONTINUED

Current

Tax Summary

ST Realized Gain/Loss

Realized Gain/Loss

Period Value

Year-to-Date

Value

(83,392.18)

(\$83,392.18)

ACCT. 24200686

For the Period 9/1/10 to 9/30/10

Unrealized Gain/Loss

To-Date Value

\$6,298.19

Cost Summary

Cash & Short Term

Options

Total

(103,948.19)

Cost

157,562.01

\$53,613.82

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FINANCIAL TRUST COMPANY INC  
Cash & Short Term Summary  
Beginning  
Asset Categories  
Cash  
Market Value  
53,613.82  
ACCT. 24200686  
For the Period 9/1/10 to 9/30/10  
Ending  
Market Value  
157,562.01  
Change  
In Value  
103,948.19  
Current  
Allocation  
100%  
Current  
Market Value/Cost  
Market Value  
Tax Cost  
Cash & Short Term Detail  
Quantity  
Account  
Cash  
US DOLLAR  
157,562.01  
Margin  
1.00  
157,562.01  
157,562.01  
Price  
Market  
Value  
Tax Cost  
Adjusted  
Original  
Estimated  
Unrealized  
Gain/Loss  
Annual Income  
Accrued Interest  
Yield  
Period Value  
157,562.01  
157,562.01  
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FINANCIAL TRUST COMPANY INC

Options Summary  
Asset Categories  
Equity

Beginning

Market Value

0.00

Ending

Market Value

(97,650.00)

Change

In Value

(97,650.00)

Current

Allocation

ACCT. 24200686

For the Period 9/1/10 to 9/30/10

Current

Market Value/Cost

Market Value

Premium

Unrealized Gain/Loss

Options Detail

Quantity

Account

Equity

SPDR S&P 500 ETF TR

CALL OPTION NOV 10 @ 117

Underlying Asset Price = \$114.12

78462F-9A-W SPY

(450.000)

Margin

2.17

(97,650.00)

(103,948.19)

6,298.19

Price

Market

Value

Premium

Unrealized

Gain/Loss

Period Value

(97,650.00)

(103,948.19)

6,298.19

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FINANCIAL TRUST COMPANY INC ACCT. 24200686

For the Period 9/1/10 to 9/30/10

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

210,569.38

(106,621.19)

\$103,948.19

\$157,562.01

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

1,978,795.79

(1,958,239.78)

\$20,556.01

-Current

Period

Value

53,613.82

\$0.00

Year-To-Date

Value\*

-274,012.00

\$274,012.00

(137,006.00)

(\$137,006.00)

Account

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FINANCIAL TRUST COMPANY INC ACCT. 24200686

For the Period 9/1/10 to 9/30/10

Portfolio Activity Detail

TRADE ACTIVITY

Trade

Date

9/27

Settlement

Date

9/28

Type

Settled Sales/Maturities/Redemptions

Sale

Description

SPDR S&P 500 ETF TR

CALL OPTION NOV 10 @ 117

AS OF 09/28/10

SUB-ACCOUNT: MGN

9/27

9/28

Short Sale

SPDR S&P 500 ETF TR

CALL OPTION NOV 10 @ 117

AS OF 09/28/10

SUB-ACCOUNT: MGN

Total Settled Sales/Maturities/Redemptions

Trade

Date

Settlement

Date

9/28

Type

Settled Securities Purchased

9/27

Purchase

Description

SPDR S&P 500 ETF TR

CALL OPTION NOV 10 @ 117

CANCEL SALE

AS OF 09/28/10

SUB-ACCOUNT: MGN

Quantity

450.000

Per Unit

Amount

236.936

\$210,569.38

(\$210,569.38)

\$0.00

Market Cost

(106,621.19)

Tax Cost  
Realized  
Gain/Loss  
(450.000)  
230.996  
103,948.19  
(103,948.19)  
Quantity  
(450.000)  
Per Unit  
Amount  
236.936  
Proceeds  
106,621.19  
Tax Cost  
(106,621.19)  
Realized  
Gain/Loss  
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FINANCIAL TRUST COMPANY INC ACCT. 24200686

For the Period 9/1/10 to 9/30/10

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

**IMPORTANT INFORMATION ABOUT YOUR STATEMENT**

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

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

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

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

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

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

Fund manager disclosure information available upon request

If you have an investment account that is managed by an SEC-Registered Investment Advisor, the Private Bank of J.P. Morgan will provide a copy of the advisor's Form ADV II or brochure upon written request.

JPMS 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](http://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.

JPMS, 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,

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FINANCIAL TRUST COMPANY INC ACCT. 24200686

For the Period 9/1/10 to 9/30/10

the value of which may have been provided to us by third parties who may not be independent of the issuer or manager. Such information is reflected as of the last date provided to us, and is not independently verified.

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

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

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, JPMS will promptly supply you with the latest such information.

Bank products and services are offered through JPMCB and its affiliates. Securities are offered by JPMS 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 JPMS of material changes in your investment objectives or financial situation. Unless you inform JPMS otherwise, JPMS will consider the information currently in its files to be complete and accurate.

JPMS 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 JPMS:

(1) Are not insured by the Federal Deposit Insurance Corporation, or any other governmental agency;

(2) Are not deposits or other obligations of JPMS'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.

JPMS's banking affiliates may be lenders to issuers of securities that JPMS underwrites, in which case proceeds of offerings underwritten by JPMS 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 JPMS 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 JPMS will constitute your consent to the sharing of such information by JPMS and its bank or thrift affiliates, to the extent permitted by law.

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