

HARRY BELLER
C/O HBRK ASSOCIATES
301 E 66TH ST APT 10F
NEW YORK NY 10065-6216

For the Period 8/1/12 to 8/31/12

Account Summary

Account

Number

Investment Account(s)

FINANCIAL TRUST COMPANY INC

FINANCIAL TRUST COMPANY INC

Total Value

██████████¹

██████████²

Beginning Net

Market Value

72,373,316.29

306,937.05

\$72,680,253.34

Ending Net

Market Value

75,461,078.51

305,051.26

\$75,766,129.77

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. Please see disclosures located at the end of this statement package for important information relating to each J.P.Morgan account(s).

Change

In Value

3,087,762.22

(1,885.79)

\$3,085,876.43

Start on

Page

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Consolidated Statement Page 1

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For the Period 8/1/12 to 8/31/12

Consolidated Summary

INVESTMENT ACCOUNTS

Asset Allocation

Equity

Alternative Assets

Cash & Fixed Income

Market Value

Accruals

Market Value with Accruals

Beginning

Market Value

24,621,765.39

(223,035.51)

47,408,181.46

\$71,806,911.34

873,342.00

\$72,680,253.34

Ending

Market Value

25,259,818.62

1,327,185.82

48,370,563.98

\$74,957,568.42

808,561.35

\$75,766,129.77

Change

In Value

638,053.23

1,550,221.33

962,382.52

\$3,150,657.08

(64,780.65)

\$3,085,876.43

Estimated

1,181,716.63

Current

Annual Income Allocation

34%

2%

2,393,966.57

\$3,575,683.20

64%

100%

Equity

Alternative

Assets

Cash &

Fixed Income

Asset Allocation

Current

Portfolio Activity
Beginning Market Value
Net Contributions/Withdrawals
Income & Distributions
Change in Investment Value
Ending Market Value
Accruals
Market Value with Accruals
Period Value
71,806,911.34
8,469.45
409,791.58
2,732,396.05
\$74,957,568.42
808,561.35
\$75,766,129.77
Year-to-Date
Value
69,562,571.76
(7,393.41)
1,943,384.25
3,459,005.82
\$74,957,568.42
808,561.35
\$75,766,129.77

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 8/1/12 to 8/31/12
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

██████████
██████████

Account
Number

██████████
██████████

Beginning
Market Value
69,262,768.82
299,802.94
\$69,562,571.76

Taxable
Income
1,944,389.21
(1,004.96)
\$1,943,384.25

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

Net Contributions/
Withdrawals
(7,197.47)
(195.94)
(\$7,393.41)

Tax-Exempt
Income
Other Income
& Receipts
Income &
Distributions
1,944,389.21
(1,004.96)
\$1,943,384.25

Change in
Investment Value
3,452,556.60
6,449.22
\$3,459,005.82
Realized Gain/Loss

Short-term
(622,467.69)
(\$622,467.69)
Long-term
2,200,339.51
(5.94)
\$2,200,333.57
Ending Market Value
with Accruals
75,461,078.51
305,051.26
\$75,766,129.77
Unrealized
Gain/Loss¹
3,086,792.37
11,237.88
\$3,098,030.25

CONTINUED

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JPMorgan Chase Bank, N.A.
270 Park Avenue, New York, NY 10017-2014
FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]
For the Period 8/1/12 to 8/31/12

Asset Account
J.P. Morgan Team
Paul Morris
Paul Barrett
Janet Young
Gina Magliocco
Online access
Banker
Investment Specialist
Client Service Team
Client Service Team
www.jpmorganonline.com

Please see disclosures located at the end of this statement package for important information relating to each J.P.Morgan account(s).

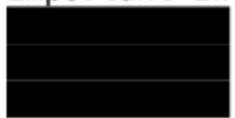


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Holdings
Equity
Alternative Assets
Cash & Fixed Income
Portfolio Activity
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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Account Summary

Asset Allocation

Equity

Alternative Assets

Cash & Fixed Income

Market Value

Accruals

Market Value with Accruals

Beginning

Market Value

24,639,233.04

(223,035.51)

47,083,776.76

\$71,499,974.29

873,342.00

\$72,373,316.29

Ending

Market Value

25,279,148.46

1,327,185.82

48,046,182.88

\$74,652,517.16

808,561.35

\$75,461,078.51

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

71,499,974.29

23,479.00

(14,985.94)

(0.01)

\$8,493.05

409,791.58

2,734,258.24

\$74,652,517.16

808,561.35

\$75,461,078.51

Change

In Value

639,915.42
1,550,221.33
962,406.12
\$3,152,542.87
(64,780.65)
\$3,087,762.22

Equity

Year-to-Date

Value

69,262,768.82
1,051,933.65
(31,218.35)
(1,027,912.77)
(\$7,197.47)

1,944,389.21
3,452,556.60
\$74,652,517.16
808,561.35
\$75,461,078.51

Estimated

1,184,266.75

Current

Annual Income Allocation

33%

2%

2,393,966.57
\$3,578,233.32

65%

100%

Alternative

Assets

Cash &

Fixed Income

Asset Allocation

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Account Summary

Tax Summary

Domestic Dividends/Distributions

Foreign Dividends

Currency Gain/Loss

Interest Income

Ordinary Income

Accrued Interest Current Year

Taxable Income

CONTINUED

Current

Period Value

67,256.25

6,424.09

327,140.76

20,953.74

(11,983.26)

\$409,791.58

Year-to-Date

Value

497,575.00

39,863.24

257,386.23

1,245,922.62

27,949.80

(124,307.68)

\$1,944,389.21

Unrealized Gain/Loss

To-Date Value

\$3,086,792.37

ST Realized Gain/Loss

LT Realized Gain/Loss

Realized Gain/Loss

Current

Period Value

(235,953.38)

(137,090.95)

(\$373,044.33)

Year-to-Date

Value

(622,467.69)

2,200,339.51

\$1,577,871.82

Cost Summary

Equity

Cash & Fixed Income

Total

46,937,696.24

Cost

27,385,628.91

\$74,323,325.15

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Equity Summary

Asset Categories

US Large Cap Equity

US Small/Mid Cap Equity

Preferred Stocks

Concentrated & Other Equity

Total Value

Market Value/Cost

Market Value

Tax Cost

Unrealized Gain/Loss

Estimated Annual Income

Accrued Dividends

Yield

Beginning

Market Value

12,301,578.40

711,000.00

5,101,532.50

6,525,122.14

\$24,639,233.04

Ending

Market Value

9,162,450.65

722,000.00

6,945,022.50

8,449,675.31

\$25,279,148.46

Current

Period Value

25,279,148.46

27,385,628.91

(262,055.76)

1,184,266.75

222,936.71

4.66%

Preferred Stocks

Concentrated & Other Equity

Change

In Value

(3,139,127.75)

11,000.00

1,843,490.00

1,924,553.17

\$639,915.42

Current

Allocation

12%

1%

9%

11%

33%

US Small/Mid Cap Equity

US Large Cap Equity

Asset Categories

Equity as a percentage of your portfolio - 33 %

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Note:

Unrealized Gain/Loss is shown as "N/A" in cases where we do not have appropriate cost information for all tax lots comprising the position. Please contact your J.P. Morgan team for additional information.

**

Equity Detail

Price

US Large Cap Equity

ARIAD PHARMACEUTICALS INC

BIOGEN IDEC INC

FACEBOOK INC-A

04033A-10-0 ARIA

146.59

09062X-10-3 BIIB

18.06

30303M-10-2 FB

GS CONT BUFF EQ SPX 7/9/13

80% CONTIN BARRIER- 10.5%CPN

15% CAP

INITIAL LEVEL-6/20/12 SPX:1355.69

38143U-Z9-5

HSBC MARKET PLUS SPX 05/17/13

72% KO BARRIER- 0%CPN

,UNCAPPED

INITIAL LEVEL-02/14/12 SPX:1350.50

4042K1-XQ-1

Total US Large Cap Equity

\$9,162,450.65

\$9,166,930.47

(\$4,479.82)

\$0.00

0.00%

102.68

5,000,000.000

5,134,000.00

5,000,000.00

134,000.00

102.18

3,000,000.000

3,065,370.00

3,000,000.00

65,370.00

17,500.000

316,015.00

665,000.00

(348,985.00)

2,095.000

307,106.05

250,454.95

56,651.10

20.56

16,535.000

339,959.60

251,475.52

88,484.08

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Inc.

Accrued Div.

Yield

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Price

US Small/Mid Cap Equity

DEUTSCHE BK AG LDN BRH

DBL LONG ETN38

25154H-55-8 DAG

Preferred Stocks

BARCLAYS BANK PLC

PFD SHS SER 5

8 1/8%

06739H-36-2 BCS PDAA /P-2

CAPITAL ONE FINANCIAL CO

PFD 6%

14040H-40-2 COF PP

CITIGROUP CAPITAL XIII

7 7/8% PFD

173080-20-1 C PNNA /BA1

GMAC CAPITAL TRUST I

PFD STK 8 1/8%

361860-20-8

JPMORGAN CHASE & CO

PFD 5.500%

48126E-75-0 JPM PD

Total Preferred Stocks

25.04

85,000.000

2,128,400.00

\$6,945,022.50

2,125,000.00

\$6,760,339.10

3,400.00

\$184,683.40

116,875.00

\$478,141.75

\$17,938.46

5.49%

6.88%

27.58

24.82

30,000.000

80,000.000

827,400.00

1,985,600.00

750,000.00

1,882,773.60

77,400.00

102,826.40

59,070.00

162,480.00

7.14%

8.18%
25.00
40,000.000
1,000,000.00
1,000,000.00
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
14.44
50,000.000
722,000.00
352,529.00
369,471.00
25.57
39,250.000
1,003,622.50
1,002,565.50
1,057.00
79,716.75
17,938.46
60,000.00
7.94%
6.00%

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Price

Concentrated & Other Equity

GENERAL ELEC CAP CORP

7.125% DEC 15 2049

DTD 06/12/2012

369622-SN-6 AA- /BAA

GENERAL MOTORS CO

CV PFD B

37045V-20-9 GM PB

JPMORGAN CHASE & CO

7.9% PFD STK APR 30 2049

DTD 04/23/2008

46625H-HA-1 BBB /BA1

LONG TOTAL RETURN SWAP

4,044,412.80 USD NOTIONAL

APPLE INC

MAT FEB 05 2013 DEAL 9966782

N/O Client

SWPBDP-MH-9

Total Concentrated & Other Equity

\$8,449,675.31

\$11,105,830.34

(\$811,730.34)

\$706,125.00

\$204,998.25

8.30%

208.17

8,860.000

(1,844,424.69)

N/A **

N/A

111.52

5,000,000.000

5,576,200.00

5,404,861.12

171,338.88

395,000.00

132,760.00

7.02%

35.70

71,000.000

2,534,700.00

3,585,969.22

(1,051,269.22)

168,625.00

42,156.25

6.65%

Quantity

Value

Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield

109.16

2,000,000.000

2,183,200.00

2,115,000.00

68,200.00

142,500.00

30,082.00

6.47%

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Alternative Assets Summary

Beginning

Asset Categories

Hard Assets

Estimated Value

(223,035.51)

Alternative Assets Detail

Price

Hard Assets

BRT CALL OPTION

USD PUT OPTION

STRIKE 126.50

EXPIRING 11/12/2012

125,000 BARRELS

OTCBDC-NA-W

BRT CALL OPTION

USD PUT OPTION

STRIKE 119.50

EXPIRING 11/12/2012

100,000 BARRELS

OTCBDC-NB-L

BRT CALL OPTION

USD PUT OPTION

STRIKE 119.00

EXPIRING 12/11/2012

100,000 BARRELS

OTCBDC-NB-M

4,793.10

100.000

479,310.44

233,000.00

3,612.11

100.000

361,211.13

184,000.00

Quantity

Estimated

Value

Cost

Ending

Estimated Value

1,327,185.82

Change

In Value

1,550,221.33

Current

Allocation

2%

1,715.08

125.000

214,384.49

75,000.00

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Consolidated Statement Page 11

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Price

Hard Assets

BRT CALL OPTION

USD PUT OPTION

STRIKE 118.50

EXPIRING 02/08/2013

100,000 BARRELS

OTCBDC-NB-N

BRT PUT OPTION

USD CALL OPTION

STRIKE 96.50

EXPIRING 11/12/2012

125,000 BARRELS

OTCBDC-JQ-R

BRT PUT OPTION

USD CALL OPTION

STRIKE 80.00

EXPIRING 11/12/2012

100,000 BARRELS

OTCBDC-JQ-U

BRT PUT OPTION

USD CALL OPTION

STRIKE 79.50

EXPIRING 12/11/2012

100,000 BARRELS

OTCBDC-JQ-V

608.35

(100.000)

(60,835.47)

(233,000.00)

273.75

(100.000)

(27,375.04)

(184,000.00)

1,208.11

(125.000)

(151,013.20)

(1,087,500.00)

Quantity

Estimated

Value

Cost

6,407.18

100.000

640,718.08

327,000.00

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Consolidated Statement Page 12

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Price

Hard Assets

BRT PUT OPTION

USD CALL OPTION

STRIKE 79.00

EXPIRING 02/08/2013

100,000 BARRELS

OTCBDP-JQ-W

Total Hard Assets

\$1,327,185.82

(\$1,012,500.00)

Quantity

Estimated

Value

Cost

1,292.15

(100.000)

(129,214.61)

(327,000.00)

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Consolidated Statement Page 13

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Cash & Fixed Income Summary

Beginning

Asset Categories

Cash

Non-USD Cash

US Fixed Income

Non-US Fixed Income

Complementary Structured Strategies

Foreign Exchange Contracts

Total Value

Market Value/Cost

Market Value

Tax Cost

Unrealized Gain/Loss

Estimated Annual Income

Accrued Interest

Yield

Market Value

11,289,886.23

1,031,285.08

31,462,181.87

779,697.30

2,523,751.58

(3,025.30)

\$47,083,776.76

Ending

Market Value

14,042,698.92

1,055,527.48

29,347,187.94

1,113,416.80

2,505,184.62

(17,832.88)

\$48,046,182.88

Current

Period Value

48,046,182.88

46,937,696.24

1,009,162.31

2,393,966.57

585,624.64

5.24%

Cash & Fixed Income as a percentage of your portfolio - 65 %

Change

In Value

2,752,812.69

24,242.40

(2,114,993.93)

333,719.50

(18,566.96)

(14,807.58)

\$962,406.12

Current

Allocation

19%

1%

41%

1%

3%

65%

Cash

Non-US Fixed Income

Non-USD Cash

Complementary Structured
Strategies

US Fixed Income

Asset Categories

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Consolidated Statement Page 14

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

SUMMARY BY MATURITY

1

Cash & Fixed Income

0-6 months

1-5 years¹

5-10 years¹

10+ years¹

Total Value

1

SUMMARY BY TYPE

Market

Value

19,274,675.02

11,682,129.36

2,788,750.00

14,318,461.38

\$48,064,015.76

% of Bond

Portfolio

42%

24%

5%

29%

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.

Cash & Fixed Income

Cash

NON USD Cash

Corporate Bonds

International Bonds

Mortgage and Asset Backed Bonds

Complementary Structure

Other

Total Value

Market

Value

14,042,698.92

1,055,527.48

15,750,949.36

3,842,126.80

7,760,764.58

2,505,184.62

3,106,764.00

\$48,064,015.76

% of Bond

Portfolio

28%

2%
36%
7%
16%
5%
6%
100%

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Cash & Fixed Income Summary

NET FX CONTRACTS EXPOSURE SUMMARY

Value

in Currency

SWISS FRANC

EURO CURRENCY

MEXICAN NEW PESO

US DOLLAR

11,990,000.00

(10,000,000.00)

12,900,000.00

(976,355.54)

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 & Fixed Income Detail

Price

Cash

US DOLLAR

1.00

14,042,698.92

14,042,698.92

14,042,698.92

1,404.26

106.54

Non-USD Cash

CANADIAN DOLLAR

0.01% ¹

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

1.01

0.01

0.01

0.01

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Consolidated Statement Page 16

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Price

Non-USD Cash

EURO PRINCIPAL CURRENCY

Total Non-USD Cash

1.26

837,388.58

1,055,527.47

\$1,055,527.48

1,099,726.08

\$1,099,726.09

(44,198.61)

(\$44,198.61)

\$0.00

0.00%

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

US Fixed Income

ALLY FINANCIAL INC

24.54

8 1/2% PFD

02005N-30-8 NA /CAA

ROYAL BANK SCOTLAND GRP PLC

5.05% JAN 08 2015

DTD 12/08/2004

780097-AP-6 BB+ /BA3

HCA INC

6 1/2% FEB 15 2016

DTD 2/8/2006

404119-AR-0 B- /B3

CIT GROUP INC

144A 7% MAY 02 2016

JUN 15 2011

125581-FZ-6 BB- /B1

AMERICAN AXLE & MFG INC

7 7/8% MAR 1 2017

DTD 2/27/2007

02406P-AF-7 B /B2

CIT GROUP INC

144A 7% MAY 02 2017

DTD 06/15/2011

125581-GA-0 BB- /B1

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100.49
959,777.22
964,499.32
885,394.49
(38,052.38)
67,184.40
15,116.49
6.63%
104.25
2,500,000.00
2,606,250.00
2,615,625.00
(9,375.00)
196,875.00
98,982.50
6.76%
100.61
4,010,282.83
4,034,545.04
3,789,717.27
244,827.77
101.50
1,000,000.00
1,014,960.00
966,000.00
48,960.00
50,500.00
7,434.00
108.43
1,500,000.00
1,626,375.00
1,530,000.00
96,375.00
97,500.00
4,332.00
280,719.79
16,373.98
4.37%
126,600.00
3,106,764.00
2,782,242.51
324,521.49
268,392.00
8.64%
3.87%
6.81%

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Price

US Fixed Income

NRG ENERGY INC

7 5/8% JAN 15 2018

DTD 07/15/2011

629377-BN-1 BB- /B1

LLOYDS TSB BANK PLC

MTN 9 7/8% DEC 16 2021

DTD 12/16/2011

HELD BY EUROCLEAR

ISIN XS0717735822 SEDOL B7FQXT1

G4715J-9D-3 BBB /BA1

MASTR ALTERNATIVE LOANS TRUST

2003-4 CL B3 5.812343% 06/25/2033

DTD 05/01/2003

576434-EY-6 CCC /

COUNTRYWIDE HOME LOANS 2003-26 CL B1

5.33684% 08/25/2033 DTD 06/01/2003

12669E-RR-9

BEAR STEARNS ASSET BACKED SECURITIES

2004-AC6 CL M1 VAR RT 11/25/2034

DTD 10/29/2004

073879-LR-7 B- /CA

CITICORP MORTGAGE SECURITIES

SER 2005-1 CL B2 5.4204%

FEB 25 2035 DTD 02/01/2005

172973-P9-4 NA /NR

BANC OF AMERICA FUNDING CORPORATION

SER 2006-G CL 2A5 FLOATING RATE

JUL 20 2036 DTD 07/31/2006

05950M-AF-7 CCC /CA

68.84

2,378,735.40

1,637,402.51

1,546,178.02

91,224.49

12,298.06

161.75

3.75%

73.29

2,011,915.45

1,474,512.71

1,669,889.82

(195,377.11)

109,053.86

9,087.82

7.82%

74.02

46.68

1,598,989.91
2,186,057.05
1,183,620.30
1,020,342.13
1,231,222.23
1,027,446.82
(47,601.93)
(7,104.69)
85,334.89
7,110.70
19,794.74
83.07
11.28%
10.19%
77.52
1,694,219.80
1,313,410.02
1,033,474.08
279,935.94
98,473.13
8,205.10
11.54%
114.25
1,500,000.00
1,713,750.00
1,627,500.00
86,250.00
148,125.00
104,920.50
7.66%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
107.50
1,000,000.00
1,075,000.00
1,001,500.00
73,500.00
76,250.00
9,743.00
5.97%

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Price

US Fixed Income

BANC OF AMERICA MORTGAGE SECURITIES

SER 2007-1 CL 2A12 6% JAN 25 2037

DTD 02/27/2007

05952H-BY-4 CCC /C

BANK OF AMERICA CORP

8 1/8% PFD STK DEC 29 2049

DTD 04/30/2008

060505-DT-8 BB+ /B1

SOUTHERN CAL EDISON

6 1/4% DEC 31 2049

DTD 01/17/2012

842400-FU-2 BBB /BAA

Total US Fixed Income

108.90

3,000,000.00

3,267,060.00

2,999,982.50

267,077.50

187,500.00

15,624.00

\$29,347,187.94

\$27,938,521.23

\$1,291,509.50

\$1,981,676.44

\$355,118.87

Non-US Fixed Income

REPUBLIC OF ARGENTINA - ARS

FLOATING RATE NOTE DEC 15 2035

DTD 11/01/2005

HELD BY EUROCLEAR

ISIN ARARGE03E147 SEDOL B1MYWX3

EC0698-9B-7 ARS

5.67%

108.86

2,000,000.00

2,177,220.00

2,081,180.56

96,039.44

162,500.00

47,846.00

7.42%

56.03

2,019,592.88

1,131,476.91

1,151,167.93

(19,691.02)

121,175.57

10,097.96
7.18%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
7.09%
2.88
10,000,000.00
287,516.80
318,000.00
(30,483.20)
80,233.37
57,054.73
28.25%

Account [REDACTED] Page 16 of 36
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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Price

Non-US Fixed Income

REPUBLIC OF ARGENTINA

NOTES DEC 15 2035

DTD 11/01/2005

HELD BY EUROCLEAR

ISIN US040114GM64 SEDOL B0S5NQ3

042993-9S-6

Total Non-US Fixed Income

\$1,113,416.80

\$1,356,750.00

(\$243,333.20)

\$317,885.87

\$226,524.73

Complementary Structured Strategies

JPY CALL CAD PUT

FX EUROPEAN STYLE OPTION

OCT 08, 2013 @ 76.9

AT EXP KI @ 69.65

XJPYCA-SJ-Z CAD

JPY PUT CAD CALL

FX EUROPEAN STYLE OPTION

OCT 08, 2013 @ 80.9

XJPYPB-AZ-Z CAD

HSBC MARKET PLUS MXN NOTE 11/2/12

LNKED TO MXN VS USD

25% BUFFER, 9.75%CPN, 100%MAXRTN

10/26/11

4042K1-RA-3

109.42

1,000,000.00

1,094,200.00

1,000,000.00

94,200.00

0.05

809,000,000.00

384,269.73

347,756.17

36,513.56

28.92%

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

11.01
7,500,000.00
825,900.00
1,038,750.00
(212,850.00)
237,652.50
169,470.00
29.15%
0.05
(769,000,000.00)
(408,785.11)
(347,756.17)
(61,028.94)

Account [REDACTED] Page 17 of 36
Consolidated Statement Page 20

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Price

Complementary Structured Strategies

JP MORGAN CHASE BANK NA

6.200% 04/16/2015 DTD 04/16/2012

4662A0-4Q-1

Total Complementary Structured Strategies

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

95.70

8/24/12

\$2,505,184.62

\$2,500,000.00

\$5,184.62

1,500,000.00

1,435,500.00

1,500,000.00

(64,500.00)

93,000.00

3,874.50

\$93,000.00

\$3,874.50

8.02%

4.60%

Market Value

Receivable

Trade Date

Foreign Exchange Contracts

MEXICAN NEW PESO

SWISS FRANC

US DOLLAR

EURO CURRENCY

Total Foreign Exchange Contracts

Aug. 17 12

Sep. 21 12

Aug. 1 12

Nov. 5 12

MXN

USD

CHF

EUR

12,900,000.00

(976,355.54)

11,990,000.00
(10,000,000.00)
13.212400
1.199000
13.283292
1.200201
971,144.79
976,355.54
12,602,057.52
12,614,679.65
\$13,573,202.31
\$13,591,035.19
(5,210.75)
(12,622.13)
(\$17,832.88)
Currency
Settlement Date Counter Currency
Amount
Counter Amount
Contract
Rate
Current Market
Forward Rate
Market Value
Payable
Unrealized
Gain/Loss
Account [REDACTED] Page 18 of 36
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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]
For the Period 8/1/12 to 8/31/12
Portfolio Activity Summary - U S Dollar
Beginning Cash Balance

Current

Transactions

INFLOWS

Income

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

13,404,537.62

(11,123,871.79)

\$2,280,665.83

\$14,042,698.92

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

** Your account's standing instructions use a FIRST IN, FIRST OUT method for relieving assets from your position

66,210,955.18

(76,432,449.87)

(\$10,221,494.69)

-Period

Value

11,364,702.19

382,413.75

23,479.00

978,636.89

\$1,384,529.64

(14,985.94)

(972,212.80)

(\$987,198.74)

Year-To-Date

Value*

-1,659,053.18

1,051,933.65

25,807,154.55

\$28,518,141.38

(31,218.35)

(25,411,419.21)

(\$25,442,637.56)

Current

Securities
Transferred In/Out
Securities Transferred Out
Period Value
(0.01)
Year-To-Date
Value*
(1,027,912.77)
Current
Cost Adjustments
Cost Adjustments
Total Cost Adjustments
Period Value
\$0.00
Year-To-Date
Value*
13,020.83
\$13,020.83
Account [REDACTED] Page 19 of 36
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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

8/1

8/1

8/6

8/10

8/15

8/15

8/15

8/16

8/16

Corporate Interest

Interest Income

Misc Disbursement

Corporate Interest

Div Domestic

Corporate Interest

Interest Income

Misc Receipt

Accrued Int Paid

Description

SOUTHERN CAL EDISON 6 1/4% DEC 31 2049 DTD

01/17/2012 (ID: 842400-FU-2)

DEPOSIT SWEEP INTEREST FOR JULY @ .01% RATE ON

NET AVG COLLECTED BALANCE OF \$10,316,918.79 AS

OF 08/01/12

LONG TOTAL RETURN SWAP 4,044,412.80 USD

NOTIONAL APPLE INC MAT FEB 05 2013 DEAL 9966782

SWAP RESET PAYMENT (ID: SWPBDP-MH-9)

CIT GROUP INC 144A 7% MAY 02 2016 JUN 15 2011

(ID: 125581-FZ-6)

ALLY FINANCIAL INC 8 1/2% PFD @ 0.53125 PER

SHARE (ID: 02005N-30-8)

HCA INC 6 1/2% FEB 15 2016 DTD 2/8/2006

(ID: 404119-AR-0)

GMAC CAPITAL TRUST I PFD STK 8 1/8% @ 0.507813

PER SHARE (ID: 361860-20-8)

LONG TOTAL RETURN SWAP 4,044,412.80 USD

NOTIONAL APPLE INC MAT FEB 05 2013 DEAL 9966782

SWAP RESET PAYMENT (ID: SWPBDP-MH-9)

ENTRY REVERSED ON 08/21/2012 MASTR ALTERNATIVE

LOANS TRUST 2003-4 CL B3 5.812343% 06/25/2033

DTD 05/01/2003 @ 61.00 JP MORGAN SECURITIES LLC

(BIDL) TRADE DATE 08/13/12 FACE VALUE

6,781,882.00 (ID: 576434-EY-6)

3,412,000.000

0.00

0.001
(4,157.27)
5,000,000.000
126,600.000
1,500,000.000
80,000.000
0.018
0.531
0.033
0.508
87,500.00
67,256.25
48,750.00
40,625.04
23,479.00
(14,985.94)
Quantity
Cost
3,000,000.000
Per Unit
Amount
0.034
Amount
101,041.67
87.38

Account [REDACTED] Page 20 of 36
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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

8/16

8/16

8/20

Accrued Int Recd

Corporate Interest

Accrued Int Paid

Description

SEQUOIA MORTGAGE TRUST SER 2003-1 CL B1
FLOATING RATE APR 20 2033 DTD 02/27/2003

(ID: 81743P-AH-9)

ENTRY REVERSED ON 08/22/2012 JP MORGAN CHASE

BANK NA 6.200% 04/16/2015 DTD 04/16/2012

(ID: 4662A0-4Q-1)

BEAR STEARNS ASSET BACKED SECURITIES 2004-AC6
CL M1 VAR RT 11/25/2034 DTD 10/29/2004 @ 47.00

JP MORGAN SECURITIES LLC (BIDL) TRADE DATE

08/15/12 FACE VALUE 10,000,000.00

(ID: 073879-LR-7)

8/20

8/21

Corporate Interest

Accrued Int Paid

BANC OF AMERICA FUNDING CORPORATION SER 2006-G
CL 2A5 FLOATING RATE JUL 20 2036 DTD 07/31/2006

(ID: 05950M-AF-7)

TO REVERSE ENTRY OF 08/16/2012 MASTR

ALTERNATIVE LOANS TRUST 2003-4 CL B3 5.812343%
06/25/2033 DTD 05/01/2003 @ 61.00 JP MORGAN

SECURITIES LLC (BIDL) TRADE DATE 08/13/12 FACE
VALUE 6,781,882.00 AS OF 08/16/12

(ID: 576434-EY-6)

8/21

Accrued Int Paid

ENTRY REVERSED ON 08/22/2012 MASTR ALTERNATIVE
LOANS TRUST 2003-4 CL B3 5.812343% 06/25/2033

DTD 05/01/2003 @ 61.00 JP MORGAN SECURITIES LLC
(BIDL) TRADE DATE 08/13/12 FACE VALUE

3,412,000.00 (ID: 576434-EY-6)

8/21

8/22

Corporate Interest

Corporate Interest

CIT GROUP INC 144A 7% MAY 02 2016 JUN 15 2011
AS OF 08/20/12 (ID: 125581-FZ-6)

TO REVERSE ENTRY OF 08/16/2012 JP MORGAN CHASE
BANK NA 6.200% 04/16/2015 DTD 04/16/2012 AS OF

5,000,000.000
1,500,000.000
0.005
1,924.45
(7,750.00)
1,562,869.955
0.00
0.003
(4,157.27)
(3,412,000.000)
0.00
0.001
4,157.27
2,414,447.720
1,095.17
2,236,842.500
0.00
0.001
(1,480.12)
1,500,000.000
0.005
7,750.00
Quantity
Cost
Per Unit
Amount
1,745,472.480
0.001
Amount
1,975.14

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

8/22

Accrued Int Paid

Description

TO REVERSE ENTRY OF 08/21/2012 MASTR
ALTERNATIVE LOANS TRUST 2003-4 CL B3 5.812343%
06/25/2033 DTD 05/01/2003 @ 61.00 JP MORGAN
SECURITIES LLC (BIDL) TRADE DATE 08/13/12 FACE
VALUE 3,412,000.00 AS OF 08/21/12
(ID: 576434-EY-6)

8/22

Accrued Int Paid

ENTRY REVERSED ON 08/28/2012 MASTR ALTERNATIVE
LOANS TRUST 2003-4 CL B3 5.812343% 06/25/2033
DTD 05/01/2003 @ 61.00 JP MORGAN SECURITIES LLC
(BIDL) TRADE DATE 08/13/12 FACE VALUE
3,412,000.00 (ID: 576434-EY-6)

8/22

8/23

8/23

8/27

8/27

8/27

Corporate Interest

FX Fwd Contract

FX Fwd Contract

Corporate Interest

Corporate Interest

Corporate Interest

AMERICAN CAPITAL LTD 8.96% DEC 31 2013 DTD

06/28/2010 (ID: 02503Y-AF-0)

SETTLE FORWARD CURRENCY CONTRACT BUY MXN SELL
USD CONTRACT RATE : 13.268700000 TRADE 7/19/12

VALUE 8/23/12 (ID: 0MXNPR-AA-7)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL
MXN CONTRACT RATE : 13.181600000 TRADE 8/17/12

VALUE 8/23/12 (ID: 0MXNPR-AA-7)

BEAR STEARNS ASSET BACKED SECURITIES 2004-AC6
CL M1 VAR RT 11/25/2034 DTD 10/29/2004

(ID: 073879-LR-7)

BANC OF AMERICA MORTGAGE SECURITIES SER 2007-1
CL 2A12 6% JAN 25 2037 DTD 02/27/2007

(ID: 05952H-BY-4)

CITICORP MORTGAGE SECURITIES SER 2005-1 CL B2
5.4204% FEB 25 2035 DTD 02/01/2005

(ID: 172973-P9-4)

2,047,535.690

0.005
9,255.46
2,027,700.746
0.005
10,138.50
2,236,842.500
0.001
1,752.39
(12,900,000.000)
(983,250.44)
978,636.89
2,000,000.000
12,900,000.000
983,250.44
0.011
22,995.56
(972,212.80)
1,716,594.860
0.00
0.002
(4,157.27)
Quantity
Cost
Per Unit
Amount
(1,562,869.955)
0.00
0.003
Amount
4,157.27
Account [REDACTED] Page 22 of 36
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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

8/28

Accrued Int Paid

Description

TO REVERSE ENTRY OF 08/22/2012 MASTR
ALTERNATIVE LOANS TRUST 2003-4 CL B3 5.812343%
06/25/2033 DTD 05/01/2003 @ 61.00 JP MORGAN
SECURITIES LLC (BIDL) TRADE DATE 08/13/12 FACE
VALUE 3,412,000.00 AS OF 08/22/12
(ID: 576434-EY-6)

8/28

Accrued Int Paid

MASTR ALTERNATIVE LOANS TRUST 2003-4 CL B3
5.812343% 06/25/2033 DTD 05/01/2003 @ 61.00 JP
MORGAN SECURITIES LLC (BIDL) TRADE DATE
08/13/12 FACE VALUE 3,412,000.00
(ID: 576434-EY-6)

8/28

Accrued Int Paid

COUNTRYWIDE HOME LOANS 2003-26 CL B1 5.33684%
08/25/2033 DTD 06/01/2003 @ 77.00 JP MORGAN
SECURITIES LLC (BIDL) TRADE DATE 08/23/12 FACE
VALUE 3,325,000.00 (ID: 12669E-RR-9)

Total Inflows & Outflows

SECURITIES TRANSFERRED IN/OUT

Notes:

Settle Date Selection Method

Securities Transferred Out

8/20

Free Delivery

Description

SEQUOIA MORTGAGE TRUST SER 2003-1 CL B1
FLOATING RATE APR 20 2033 DTD 02/27/2003
(ID: 81743P-AH-9)

\$397,330.90

1,598,989.907

0.00

0.004

(6,400.12)

1,694,219.800

0.00

0.002

(4,103.02)

Quantity

Cost

Per Unit

Amount

(1,716,594.860)

0.00

0.002

Amount

4,157.27

* Transaction Market Value is representative of the prior trading day's market value. This is for informational purposes only and is not to be used for any financial or tax

purposes. The Transaction Market Value shown is in USD.

Type

Quantity

Cost

(0.010)

0.01

Transaction

Market Value *

(0.01)

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

TRADE ACTIVITY

Note:

0

*

Trade Date

Settle Date

7/27

8/1

8/7

8/7

8/2

8/7

8/2

8/7

8/3

8/8

8/3

8/8

8/2

8/8

8/6

8/9

L indicates Long Term Realized Gain/Loss

indicates Ordinary Income Realized Gain

S indicates Short Term Realized Gain/Loss

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

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

FIFO

Redemption

Pro Rata

Sale

FIFO

Sale

FIFO

Sale

FIFO

Sale

FIFO

Sale

FIFO

Sale

FIFO

CHESAPEAKE LODGING TRUST PFD 7 3/4% @ 25.16891

927,046.46 BROKERAGE 1,841.65 TAX &/OR SEC

20.77 J.P. MORGAN SECURITIES LLC

(ID: 165240-20-1)
DB CONT BUFF EQ MS 08/07/12 25% CONTIN BARRIER13%CPN
30% CAP INITIAL LEVEL-07/15/11 MS:21.09
TO REDEMPTION (ID: 2515A1-A7-6)
BOARDWALK PIPELINE PARTNERS @ 27.2572 68,143.00
BROKERAGE 125.00 TAX &/OR SEC 1.53 J.P. MORGAN
SECURITIES LLC (ID: 096627-10-4)
IDENIX PHARMACEUTICALS INC @ 8.01609 126,253.42
BROKERAGE 787.50 TAX &/OR SEC 2.83 J.P. MORGAN
SECURITIES LLC (ID: 45166R-20-4)
FACEBOOK INC-A @ 20.01632 350,285.60 BROKERAGE
875.00 TAX &/OR SEC 7.85 J.P. MORGAN SECURITIES
LLC (ID: 30303M-10-2)
VANTIV INC - CL A @ 22.0632 55,158.00 BROKERAGE
125.00 TAX &/OR SEC 1.24 J.P. MORGAN SECURITIES
LLC (ID: 92210H-10-5)
ELOQUA INC @ 13.038 26,076.00 BROKERAGE 100.00
TAX &/OR SEC .59 J.P. MORGAN SECURITIES LLC
(ID: 290139-10-4)
AMERICAN INTERNATIONAL GROUP INC NEW @ 31.7346
199,927.98 BROKERAGE 315.00 TAX &/OR SEC 4.48
J.P. MORGAN SECURITIES LLC (ID: 026874-78-4)
Account [REDACTED] Page 24 of 36
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(6,300.000)
31.684
199,608.50
(192,150.00)
7,458.50 S
(2,000.000)
12.988
25,975.41
(23,000.00)
2,975.41 S
(2,500.000)
22.013
55,031.76
(54,750.00)
281.76 S
(17,500.000)
19.966
349,402.75
(665,000.00)
(315,597.25) S
(15,750.000)
7.966
125,463.09
(126,000.00)
(536.91) S
(2,500.000)
27.207

68,016.47
(69,500.00)
(1,483.53) S
(1,000,000.000)
61.80
617,828.35
(1,000,000.00)
(382,171.65) L
Quantity
(36,833.000)
Per Unit
Amount
25.118
Proceeds
925,184.04
Tax Cost
(920,825.00)
Realized
Gain/Loss
4,359.04 S*

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Trade Date

Settle Date

8/6

8/9

8/6

8/9

8/7

8/10

8/7

8/10

8/8

8/13

8/8

8/13

8/8

8/13

8/8

8/13

8/8

8/14

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

FIFO

KIMCO REALTY CORP PFD 5 1/2% @ 24.60166

158,090.27 BROKERAGE 257.04 TAX &/OR SEC 3.55

J.P. MORGAN SECURITIES LLC (ID: 49446R-77-8)

DDR CORP PFD 6 1/2% @ 24.75 990,000.00

BROKERAGE 1,600.00 TAX &/OR SEC 22.18 J.P.

MORGAN SECURITIES LLC (ID: 23317H-60-7)

HEALTH CARE REIT INC @ 59.04819 162,382.52

BROKERAGE 110.00 TAX &/OR SEC 3.64 J.P. MORGAN

SECURITIES LLC (ID: 42217K-10-6)
KIMCO REALTY CORP PFD 5 1/2% @ 24.54322
161,347.13 BROKERAGE 262.96 TAX &/OR SEC 3.62
J.P. MORGAN SECURITIES LLC (ID: 49446R-77-8)
KILROY REALTY CORP @ 46.42128 92,842.56
BROKERAGE 100.00 TAX &/OR SEC 2.08 J.P. MORGAN
SECURITIES LLC (ID: 49427F-10-8)
KINDER MORGAN MANAGEMENT LLC @ 73.26444
197,813.99 BROKERAGE 108.00 TAX &/OR SEC 4.44
J.P. MORGAN SECURITIES LLC (ID: 49455U-10-0)
PEREGRINE SEMICONDUCTOR CORP @ 14.634 14,634.00
BROKERAGE 100.00 TAX &/OR SEC .33 J.P. MORGAN
SECURITIES LLC (ID: 71366R-70-3)
WILLIAMS PARTNERS LP @ 50.87 50,870.00
BROKERAGE 100.00 TAX &/OR SEC 1.14 J.P. MORGAN
SECURITIES LLC (ID: 96950F-10-4)
BLOOMIN' BRANDS INC @ 11.93077 21,475.39
BROKERAGE 100.00 TAX &/OR SEC .49 J.P. MORGAN
SECURITIES LLC (ID: 094235-10-8)
(1,800.000)
11.875
21,374.90
(19,800.00)
1,574.90 S
(1,000.000)
50.769
50,768.86
(51,430.00)
(661.14) S
(1,000.000)
14.534
14,533.67
(14,000.00)
533.67 S
(2,700.000)
73.223
197,701.55
(198,450.00)
(748.45) S
(2,000.000)
46.37
92,740.48
(92,200.00)
540.48 S
(6,574.000)
24.503
161,080.55
(164,350.00)
(3,269.45) S
(2,750.000)
59.007

162,268.88
(161,562.50)
706.38 S
(40,000.000)
24.709
988,377.82
(1,000,000.00)
(11,622.18) S
Quantity
(6,426.000)
Per Unit
Amount
24.561
Proceeds
157,829.68
Tax Cost
(160,650.00)
Realized
Gain/Loss
(2,820.32) S

Account [REDACTED] Page 25 of 36
Consolidated Statement Page 28

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Trade Date

Settle Date

8/9

8/9

8/14

8/14

8/14

8/14

8/14

8/10

8/15

8/13

8/16

8/13

8/16

8/14

8/17

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

8/14

FIFO

Sale

FIFO

Expired Option

FIFO

Expired Option

FIFO

Sale

FIFO

Sale

FIFO

Sale

FIFO

Sale

FIFO

INFINITY PHARMACEUTICALS INC @ 14.94506

33,626.39 BROKERAGE 100.00 TAX &/OR SEC .76

J.P. MORGAN SECURITIES LLC (ID: 45665G-30-3)

SUBURBAN PROPANE PARTNERS L P UNITS OF LIMITED

PARTNERSHIP @ 36.9775 73,955.00 BROKERAGE

100.00 TAX &/OR SEC 1.66 J.P. MORGAN SECURITIES

LLC (ID: 864482-10-4)

BRT CALL OPTION ABC INC USD PUT OPTION STRIKE

140.00 EXPIRING 08/13/2012 250,000 BARRELS

EXPIRATION OF PURCHASED OTC CALL

(ID: OTCBDC-JZ-N)

BRT PUT OPTION USD CALL OPTION STRIKE 100.00

EXPIRING 08/13/2012 250,000 BARRELS EXPIRATION
 OF WRITTEN OTC PUT (ID: OTCBDP-JN-G)
 MANCHESTER UNITED PLC-CL A @ 14.01683 40,999.23
 BROKERAGE 117.00 TAX &/OR SEC .92 J.P. MORGAN
 SECURITIES LLC (ID: G5784H-10-6)
 SEQUOIA MORTGAGE TRUST SER 2003-1 CL B1
 FLOATING RATE APR 20 2033 DTD 02/27/2003 @
 69.00 JP MORGAN SECURITIES LLC (BIDL) FACE
 VALUE 8,000,000.00 (ID: 81743P-AH-9)
 WELLS FARGO & COMPANY PFD 5.2% @ 25.02
 250,200.00 BROKERAGE 400.00 TAX &/OR SEC 5.61
 J.P. MORGAN SECURITIES LLC (ID: 949746-74-7)
 UNITS - MARKWEST ENERGY PARTNERS L P @ 50.66454
 55,730.99 BROKERAGE 100.00 TAX &/OR SEC 1.25
 J.P. MORGAN SECURITIES LLC (ID: 570759-10-0)
 (1,100.000)
 50.572
 55,629.74
 (55,792.00)
 (162.26) S
 (10,000.000)
 24.979
 249,794.39
 (250,000.00)
 (205.61) S
 (1,745,472.480)
 69.00
 1,204,376.01
 (1,047,283.48)
 157,092.53 S
 (2,925.000)
 13.977
 40,881.31
 (40,950.00)
 (68.69) S
 125.000
 136,250.00
 136,250.00 S
 (250.000)
 (200,000.00)
 (200,000.00) S
 (2,000.000)
 36.927
 73,853.34
 (75,220.00)
 (1,366.66) S
 Quantity
 (2,250.000)
 Per Unit
 Amount
 14.90

Proceeds
33,525.63
Tax Cost
(32,625.00)
Realized
Gain/Loss
900.63 S

Account [REDACTED] Page 26 of 36
Consolidated Statement Page 29

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Trade Date

Settle Date

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

8/20

8/20

8/21

8/21

8/16

8/21

8/17

8/22

8/17

8/22

8/22

8/22

8/27

8/27

8/27

8/27

8/27

8/27

Principal Payment BANC OF AMERICA FUNDING CORPORATION SER 2006-G

Pro Rata

CL 2A5 FLOATING RATE JUL 20 2036 DTD 07/31/2006

PAYMENT A/C PRINCIPAL (ID: 05950M-AF-7)

Principal Payment CIT GROUP INC 144A 7% MAY 02 2016 JUN 15 2011

PAYMENT A/C PRINCIPAL AS OF 08/20/12

Pro Rata

(ID: 125581-FZ-6)

Sale

FIFO

Sale

FIFO

Sale

FIFO

Redemption

Pro Rata

SL GREEN REALTY CORP PFD 6.5% @ 24.80776

744,232.80 BROKERAGE 1,200.00 TAX &/OR SEC

16.68 J.P. MORGAN SECURITIES LLC

(ID: 78440X-50-7)

ARES CAPITAL CORPORATION @ 16.84 50,520.00

BROKERAGE 120.00 TAX &/OR SEC 1.14 J.P. MORGAN

SECURITIES LLC (ID: 04010L-10-3)

KILROY REALTY CORP PFD % 6.375 @ 24.65 7,395.00

BROKERAGE 100.00 TAX &/OR SEC .17 J.P. MORGAN

SECURITIES LLC (ID: 49427F-80-1)

AMERICAN CAPITAL LTD 8.96% DEC 31 2013 DTD
06/28/2010 ENTIRE ISSUE CALLED @ 100.00
(ID: 02503Y-AF-0)
Principal Payment BEAR STEARNS ASSET BACKED SECURITIES 2004-AC6
Pro Rata
CL M1 VAR RT 11/25/2034 DTD 10/29/2004 PAYMENT
A/C PRINCIPAL (ID: 073879-LR-7)
Principal Payment BANC OF AMERICA MORTGAGE SECURITIES SER 2007-1
Pro Rata
CL 2A12 6% JAN 25 2037 DTD 02/27/2007 PAYMENT
A/C PRINCIPAL (ID: 05952H-BY-4)
Principal Payment CITICORP MORTGAGE SECURITIES SER 2005-1 CL B2
Pro Rata
5.4204% FEB 25 2035 DTD 02/01/2005 PAYMENT A/C
PRINCIPAL (ID: 172973-P9-4)
(35,620.240)
100.00
35,620.24
(29,564.80)
6,055.44 S
(8,107.870)
100.00
8,107.87
(4,621.49)
3,486.38 S
(50,785.450)
100.00
50,785.45
(23,869.16)
26,916.29 S
(2,000,000.000)
100.00
2,000,000.00
(2,031,000.00)
(31,000.00) S
(300.000)
24.316
7,294.83
(7,500.00)
(205.17) S
(3,000.000)
16.80
50,398.86
(50,430.00)
(31.14) S
(30,000.000)
24.767
743,016.12
(750,000.00)
(6,983.88) S
(989,717.170)

100.00
989,717.17
(935,282.73)
33,480.70 L
20,953.74 0
Quantity
(35,712.320)
Per Unit
Amount
100.00
Proceeds
35,712.32
Tax Cost
(23,213.01)
Realized
Gain/Loss
12,499.31 S
Account [REDACTED] Page 27 of 36
Consolidated Statement Page 30

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Trade Date

Settle Date

8/23

8/28

8/28

8/31

8/28

8/31

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

FIFO

Sale

FIFO

Sale

FIFO

SG MARKET PLUS SPX 02/07/13 75% CONTIN BARRIER6.25%CPN
,UNCAPPED INITIAL LEVEL-08/03/11

SPX:1,260.34 @ 110.58 JP MORGAN SECURITIES LLC
(BIDL) (ID: 78423A-2Y-7)

KILROY REALTY CORP PFD % 6.375 @ 24.55299
778,329.78 BROKERAGE 1,268.00 TAX &/OR SEC
17.44 J.P. MORGAN SECURITIES LLC
(ID: 49427F-80-1)

REGENCY CENTERS CORP PFD 6% @ 25.00029
625,007.25 BROKERAGE 1,000.00 TAX &/OR SEC
14.01 J.P. MORGAN SECURITIES LLC
(ID: 758849-80-6)

Total Settled Sales/Maturities/Redemptions
\$13,404,537.62

(\$13,752,269.17)

(\$137,090.95) L

(\$231,594.34) S

\$20,953.74 0

(25,000.000)

24.96

623,993.24

(625,000.00)

(1,006.76) S

(31,700.000)

24.512

777,044.34

(792,500.00)

(15,455.66) S

Quantity

(2,000,000.000)

Per Unit

Amount

110.60
 Proceeds
 2,211,600.00
 Tax Cost
 (2,000,000.00)
 Realized
 Gain/Loss
 211,600.00 L
 Trade Date
 Settle Date
 Type
 Description
 Settled Securities Purchased
 7/18
 Purchase
 8/1
 8/2
 8/7
 8/2
 8/7
 Purchase
 Purchase
 DDR CORP PFD 6 1/2% @ 25.00 J.P. MORGAN
 SECURITIES LLC (ID: 23317H-60-7)
 BOARDWALK PIPELINE PARTNERS @ 27.80 J.P. MORGAN
 SECURITIES LLC (ID: 096627-10-4)
 ELOQUA INC @ 11.50 J.P. MORGAN SECURITIES LLC
 (ID: 290139-10-4)
 Quantity
 40,000.000
 2,500.000
 2,000.000
 Per Unit
 Amount
 25.00
 27.80
 11.50
 Market Cost
 (1,000,000.00) *
 (69,500.00)
 (23,000.00)

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Trade Date

Settle Date

Type

Settled Securities Purchased

8/2

Purchase

8/7

8/3

8/8

8/3

8/8

8/7

8/10

8/7

8/10

8/7

8/13

8/8

8/13

8/8

8/13

8/8

8/13

8/8

8/13

8/9

8/14

8/8

8/14

8/6

8/15

Purchase

Description

IDENIX PHARMACEUTICALS INC @ 8.00 J.P. MORGAN

SECURITIES LLC (ID: 45166R-20-4)

VANTIV INC - CL A @ 21.90 J.P. MORGAN

SECURITIES LLC (ID: 92210H-10-5)

AMERICAN INTERNATIONAL GROUP INC NEW @ 30.50

J.P. MORGAN SECURITIES LLC (ID: 026874-78-4)
 HEALTH CARE REIT INC @ 58.75 J.P. MORGAN
 SECURITIES LLC (ID: 42217K-10-6)
 SL GREEN REALTY CORP PFD 6.5% @ 25.00 J.P.
 MORGAN SECURITIES LLC (ID: 78440X-50-7)
 BLOOMIN' BRANDS INC @ 11.00 J.P. MORGAN
 SECURITIES LLC (ID: 094235-10-8)
 KILROY REALTY CORP @ 46.10 J.P. MORGAN
 SECURITIES LLC (ID: 49427F-10-8)
 KINDER MORGAN MANAGEMENT LLC @ 73.50 J.P.
 MORGAN SECURITIES LLC (ID: 49455U-10-0)
 PEREGRINE SEMICONDUCTOR CORP @ 14.00 J.P.
 MORGAN SECURITIES LLC (ID: 71366R-70-3)
 WILLIAMS PARTNERS LP @ 51.43 J.P. MORGAN
 SECURITIES LLC (ID: 96950F-10-4)
 INFINITY PHARMACEUTICALS INC @ 14.50 J.P.
 MORGAN SECURITIES LLC (ID: 45665G-30-3)
 SUBURBAN PROPANE PARTNERS L P UNITS OF LIMITED
 PARTNERSHIP @ 37.61 J.P. MORGAN SECURITIES LLC
 (ID: 864482-10-4)
 KILROY REALTY CORP PFD % 6.375 @ 25.00 J.P.
 MORGAN SECURITIES LLC (ID: 49427F-80-1)
 32,000.000
 25.00
 (800,000.00)
 Quantity
 15,750.000
 2,500.000
 6,300.000
 2,750.000
 30,000.000
 1,800.000
 2,000.000
 2,700.000
 1,000.000
 1,000.000
 2,250.000
 2,000.000
 Per Unit
 Amount
 8.00
 21.90
 30.50
 58.75
 25.00
 11.00
 46.10
 73.50
 14.00
 51.43
 14.50

37.61

Market Cost

(126,000.00)

(54,750.00)

(192,150.00)

(161,562.50)

(750,000.00)

(19,800.00)

(92,200.00)

(198,450.00)

(14,000.00)

(51,430.00)

(32,625.00)

(75,220.00)

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Trade Date

Settle Date

Type

Settled Securities Purchased

8/10

Purchase

8/15

8/9

8/16

8/13

8/16

8/14

8/17

8/13

8/20

8/15

8/20

8/13

8/21

Purchase

Purchase

Purchase

Purchase

Purchase

Description

MANCHESTER UNITED PLC-CL A @ 14.00 J.P. MORGAN
SECURITIES LLC (ID: G5784H-10-6)

WELLS FARGO & COMPANY PFD 5.2% @ 25.00 J.P.
MORGAN SECURITIES LLC (ID: 949746-74-7)

ENTRY REVERSED ON 08/21/2012 MASTR ALTERNATIVE
LOANS TRUST 2003-4 CL B3 5.812343% 06/25/2033
DTD 05/01/2003 @ 61.00 JP MORGAN SECURITIES LLC
(BIDL) FACE VALUE 6,781,882.00 (ID: 576434-EY-6)

UNITS - MARKWEST ENERGY PARTNERS L P @ 50.72
J.P. MORGAN SECURITIES LLC (ID: 570759-10-0)

CAPITAL ONE FINANCIAL CO PFD 6% @ 25.00 J.P.
MORGAN SECURITIES LLC (ID: 14040H-40-2)

BEAR STEARNS ASSET BACKED SECURITIES 2004-AC6
CL M1 VAR RT 11/25/2034 DTD 10/29/2004 @ 47.00
JP MORGAN SECURITIES LLC (BIDL) FACE VALUE
10,000,000.00 (ID: 073879-LR-7)

Purchase

TO REVERSE ENTRY OF 08/16/2012 MASTR
ALTERNATIVE LOANS TRUST 2003-4 CL B3 5.812343%
06/25/2033 DTD 05/01/2003 @ 61.00 JP MORGAN
SECURITIES LLC (BIDL) FACE VALUE 6,781,882.00
AS OF 08/16/12 (ID: 576434-EY-6)

8/13

8/21

8/13

8/22

Purchase

ENTRY REVERSED ON 08/22/2012 MASTR ALTERNATIVE
LOANS TRUST 2003-4 CL B3 5.812343% 06/25/2033
DTD 05/01/2003 @ 61.00 JP MORGAN SECURITIES LLC
(BIDL) FACE VALUE 3,412,000.00 (ID: 576434-EY-6)

Purchase

TO REVERSE ENTRY OF 08/21/2012 MASTR
ALTERNATIVE LOANS TRUST 2003-4 CL B3 5.812343%
06/25/2033 DTD 05/01/2003 @ 61.00 JP MORGAN
SECURITIES LLC (BIDL) FACE VALUE 3,412,000.00
AS OF 08/21/12 (ID: 576434-EY-6)

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Consolidated Statement Page 33

(1,562,869.955)

67.00

1,047,122.87

1,562,869.955

67.00

(1,047,122.87)

(3,412,000.000)

30.70

1,047,122.87

1,100.000

40,000.000

2,236,842.500

50.72

25.00

47.00

(55,792.00)

(1,000,000.00)

(1,051,315.98)

Quantity

2,925.000

10,000.000

3,412,000.000

Per Unit

Amount

14.00

25.00

30.70

Market Cost

(40,950.00)

(250,000.00)

(1,047,122.87)

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Trade Date

Settle Date

Type

Settled Securities Purchased

8/13

Purchase

8/22

8/17

8/22

8/14

8/23

8/20

8/27

8/13

8/28

Purchase

Purchase

Purchase

Purchase

Description

ENTRY REVERSED ON 08/28/2012 MASTR ALTERNATIVE
LOANS TRUST 2003-4 CL B3 5.812343% 06/25/2033
DTD 05/01/2003 @ 61.00 JP MORGAN SECURITIES LLC
(BIDL) FACE VALUE 3,412,000.00 (ID: 576434-EY-6)
ARES CAPITAL CORPORATION @ 16.81 J.P. MORGAN
SECURITIES LLC (ID: 04010L-10-3)
REGENCY CENTERS CORP PFD 6% @ 25.00 J.P. MORGAN
SECURITIES LLC (ID: 758849-80-6)
JPMORGAN CHASE & CO PFD 5.500% @ 25.00 J.P.
MORGAN SECURITIES LLC (ID: 48126E-75-0)
TO REVERSE ENTRY OF 08/22/2012 MASTR
ALTERNATIVE LOANS TRUST 2003-4 CL B3 5.812343%
06/25/2033 DTD 05/01/2003 @ 61.00 JP MORGAN
SECURITIES LLC (BIDL) FACE VALUE 3,412,000.00
AS OF 08/22/12 (ID: 576434-EY-6)

8/13

8/28

8/23

8/28

Purchase

MASTR ALTERNATIVE LOANS TRUST 2003-4 CL B3
5.812343% 06/25/2033 DTD 05/01/2003 @ 61.00 JP
MORGAN SECURITIES LLC (BIDL) FACE VALUE
3,412,000.00 (ID: 576434-EY-6)

Purchase

COUNTRYWIDE HOME LOANS 2003-26 CL B1 5.33684%
08/25/2033 DTD 06/01/2003 @ 77.00 JP MORGAN
SECURITIES LLC (BIDL) FACE VALUE 3,325,000.00
(ID: 12669E-RR-9)

Total Settled Securities Purchased

(\$11,123,871.79)

1,598,989.907

77.00

(1,231,222.23)

1,694,219.800

61.00

(1,033,474.08)

3,000.000

25,000.000

85,000.000

(1,716,594.860)

16.81

25.00

25.00

61.00

(50,430.00)

(625,000.00)

(2,125,000.00)

1,047,122.87

Quantity

1,716,594.860

Per Unit

Amount

61.00

Market Cost

(1,047,122.87)

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]
For the Period 8/1/12 to 8/31/12
Portfolio Activity Summary - Canadian Dollar
US Dollar Value

Current

Transactions

Beginning Cash Balance

Ending Cash Balance

Period Value

--Portfolio

Activity Detail - Canadian Dollar

TRADE ACTIVITY - Canadian Dollar

Note:

C indicates Currency Gain/Loss

Per Unit

Trade Date

Settle Date

8/8

8/8

8/10

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sell Option

8/10

FIFO

FIFO

Quantity

JPY PUT CAD CALL FX EUROPEAN STYLE OPTION AUG (832,500,000.000)

13, 2012 @ 83.25 RESALE OF PURCHASED FX OPTION

(ID: XJPYPA-YX-Z)

Option Buyback JPY CALL CAD PUT FX EUROPEAN STYLE OPTION AUG 760,000,000.000

13, 2012 @ 76. KI @ 71 REPURCHASE OF WRITTEN FX

OPTION (ID: XJPYCA-RC-Z)

Total Settled Sales/Maturities/Redemptions (USD)

Amount USD

Local Value

Proceeds USD

Local Value

0.01

(0.01)

\$0.00

Tax Cost USD

Realized

Local Value Gain/Loss USD

(411,436.90)

(395,000.00)

411,436.90

395,000.00

\$0.00

(411,436.89) C

411,436.89 C

\$0.00

Year-To-Date

Value

--Local

Value

Current

Period Value

0.01

0.01

Year-To-Date

Value

--Account

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Consolidated Statement Page 35

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Per Unit

Trade Date

Settle Date

8/8

8/8

8/10

8/8

8/10

Type

Settled Securities Purchased

Sale

8/10

Description

JPY CALL CAD PUT FX EUROPEAN STYLE OPTION AUG

13, 2012 @ 76. KI @ 71 REPURCHASE OF WRITTEN FX

OPTION (ID: 0CADPR-AA-6)

Purchase Option JPY PUT CAD CALL FX EUROPEAN STYLE OPTION OCT 809,000,000.000

08, 2013 @ 80.9 PURCHASED FX OPTION PUT

809,000,000.00 JPY CALL 10,000,000.00 CAD

(ID: XJPYPB-AZ-Z)

Write Option

JPY CALL CAD PUT FX EUROPEAN STYLE OPTION OCT (769,000,000.000)

08, 2013 @ 76.9 AT EXP KI @ 69.65 WRITTEN FX

OPTION CALL 769,000,000.00 JPY PUT

10,000,000.00 CAD (ID: XJPYCA-SJ-Z)

Total Settled Securities Purchased (USD)

\$0.00

\$0.00

3.46

347,756.17

346,000.00

3.46

(347,756.17)

(346,000.00)

Quantity

(0.010)

Amount USD

Local Value

Market

Cost USD

Local Value

Currency

Gain/Loss USD

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FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]
For the Period 8/1/12 to 8/31/12
Portfolio Activity Summary - Mexican New Peso
Beginning Cash Balance
US Dollar Value

Current
Transactions
INFLOWS
Total Inflows
Foreign Exchange - Inflows
OUTFLOWS **
Total Outflows
Period Value
-983,250.44
\$983,250.44
Foreign
Exchange - Outflows
Ending Cash Balance

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

** Your account's standing instructions use a FIRST IN, FIRST OUT method for relieving assets from your position

(983,250.44)
(\$983,250.44)
-Year-To-Date
Value*
-2,936,278.71
\$2,936,278.71
(2,899,419.43)
(\$2,899,419.43)

-Local
Value
Current
Period Value
0.00
12,900,000.00
12,900,000.00
(12,900,000.00)
(12,900,000.00)
0.00

Year-To-Date
Value*
-38,700,000.00
38,700,000.00
(38,700,000.00)
(38,700,000.00)
-Account

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]
For the Period 8/1/12 to 8/31/12
Portfolio Activity Detail - Mexican New Peso
INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

8/23

8/23

FX Fwd Contract

FX Fwd Contract

Total Inflows & Outflows

Description

SETTLE FORWARD CURRENCY CONTRACT BUY MXN SELL
USD CONTRACT RATE : 13.268700000 TRADE 7/19/12
VALUE 8/23/12 (ID: 0MXNPR-AA-7)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL
MXN CONTRACT RATE : 13.181600000 TRADE 8/17/12
VALUE 8/23/12 (ID: 0MXNPR-AA-7)

\$0.00

\$6,424.09

978,636.890

(983,250.44)

(12,900,000.00)

(4,613.55)

Quantity

(972,212.800)

Amount USD

Local Value

Amount USD

Local Value

983,250.44

12,900,000.00

Currency

Gain/Loss USD

11,037.64

Account [REDACTED] Page 35 of 36

Consolidated Statement Page 38

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12
Settled Foreign Exchange Contracts
Currency

Trade Date

Settle Date Counter Currency

Speculative

MEXICAN NEW PESO

U S DOLLAR

MEXICAN NEW PESO

U S DOLLAR

Jul. 19 12

Aug. 23 12

Aug. 17 12

Aug. 23 12

MXN

USD

12,900,000.00

(972,212.80)

MXN (12,900,000.00)

USD

978,636.89

13.268700

13.181600

13.119750

13.119750

(972,212.80)

978,636.89

983,250.44

(983,250.44)

11,037.64

(4,613.55)

Amount

Counter Amount Contract Rate Revaluation Rate

Contracted Base

Amount USD

Revalued

Amount USD

Currency G/L

Account [REDACTED] Page 36 of 36

Consolidated Statement Page 39

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

For the Period 8/1/12 to 8/31/12

Margin Account

J.P. Morgan Team

Paul Morris

Paul Barrett

Janet Young

Gina Magliocco

Online access

Banker

Investment Specialist

Client Service Team

Client Service Team

www.jpmorganonline.com

Transactions cleared and carried through J.P. Morgan Clearing Corp. - Three
Chase Metrotech Center, Brooklyn, NY 11245-0001,
(347) 643-2578

Please see disclosures located at the end of this statement package for
important information relating to each J.P.Morgan account(s).

[REDACTED]
[REDACTED]
[REDACTED]
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Account Summary

Holdings

Equity

Cash & Fixed Income

Portfolio Activity

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FINANCIAL TRUST COMPANY INC

Account Summary

MARGIN

Cash

Asset Allocation

Equity

Cash & Fixed Income

Market Value

Market Value

0.00

0.00

\$0.00

Margin

Market Value

0.00

304,881.97

\$304,881.97

Current

Portfolio Activity

Beginning Market Value

Withdrawals & Fees

Net Contributions/Withdrawals

Income & Distributions

Change In Investment Value

Ending Market Value

Period Value

306,937.05

(23.60)

(\$23.60)

(1,862.19)

\$305,051.26

Short

Market Value

(19,329.84)

19,499.13

\$169.29

Year-to-Date

Value

299,802.94

(195.94)

(\$195.94)

(1,004.96)

6,449.22

\$305,051.26

Total

(19,329.84)

324,381.10

Estimated

Current

Market Value Annual Income Allocation

(2,550.12)

\$305,051.26

(\$2,550.12)

100%

100%

ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Account [REDACTED] Page 2 of 8

Consolidated Statement Page 41

FINANCIAL TRUST COMPANY INC

Account Summary

Tax Summary

Foreign Dividends

Taxable Income

CONTINUED

Current

Period Value

Year-to-Date

Value

(1,004.96)

(\$1,004.96)

LT Realized Gain/Loss

Realized Gain/Loss

Current

Period Value

Year-to-Date

Value

(5.94)

(\$5.94)

ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Unrealized Gain/Loss

To-Date Value

\$11,237.88

Cost Summary

Equity

Cash & Fixed Income

Total

324,381.10

Cost

\$293,813.38

(30,567.72)

Investment Objectives

Speculation Permitted

Capital Appreciation

Yes

Yes

Account [REDACTED] Page 3 of 8

Consolidated Statement Page 42

FINANCIAL TRUST COMPANY INC

Equity Summary

Asset Categories

Non-US Equity

Beginning

Market Value

(17,467.65)

Ending

Market Value

(19,329.84)

Change

In Value

(1,862.19)

Current

Allocation

ACCT. ██████████

For the Period 8/1/12 to 8/31/12

Current

Market Value/Cost

Market Value

Tax Cost

Unrealized Gain/Loss

Estimated Annual Income

Equity Detail

Price

Non-US Equity

TELEFONICA S A

SPONS ADR

879382-20-8 TEF

Quantity

Account

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Inc.

Accrued Div.

Yield

Period Value

(19,329.84)

(30,567.72)

11,237.88

(2,550.12)

12.56

(1,539.000)

Short

(19,329.84)

(30,567.72)

11,237.88

(2,550.12)

FINANCIAL TRUST COMPANY INC

Cash & Fixed Income Summary

Beginning

Asset Categories

Cash

Market Value

324,404.70

ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Ending

Market Value

324,381.10

Change

In Value

(23.60)

Current

Allocation

100%

Current

Market Value/Cost

Market Value

Tax Cost

SUMMARY BY MATURITY

1

Cash & Fixed Income

0-6 months

1

Period Value

324,381.10

324,381.10

SUMMARY BY TYPE

Market

Value

324,381.10

% of Bond

Portfolio

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.

Cash & Fixed Income

Cash

Market

Value

324,381.10

% of Bond

Portfolio

100%

Account [REDACTED] Page 5 of 8

Consolidated Statement Page 44

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Cash & Fixed Income Detail

Quantity

Price

Cash

US DOLLAR

US DOLLAR

Total Cash

1.00

1.00

304,881.97

Margin

19,499.13

Short

304,881.97

19,499.13

\$324,381.10

304,881.97

19,499.13

\$324,381.10

\$0.00

\$0.00

0.00%

Account

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

Account [REDACTED] Page 6 of 8

Consolidated Statement Page 45

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Portfolio Activity Summary

Beginning Cash Balance

Transactions

INFLOWS

Total Inflows

Income

\$0.00

OUTFLOWS **

Total Outflows

Short Fees Charged

TRADE ACTIVITY

Total Trade Activity

(23.60)

(\$23.60)

Settled Sales/Maturities/Redemptions

\$0.00

Ending Cash Balance

\$324,381.10

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

** Your account's standing instructions use a FIRST IN, FIRST OUT method for relieving assets

from your position

Current

Period Value

324,404.70

Year-To-Date

Value*

-(1,004.96)

(\$1,004.96)

(195.94)

(\$195.94)

(5.94)

(\$5.94)

-Account

[REDACTED] Page 7 of 8

Consolidated Statement Page 46

FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 8/1/12 to 8/31/12

Portfolio Activity Detail

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

8/13

8/13

8/20

8/20

8/21

8/27

8/27

Description

Mark to Market Adj MARK TO MARKET SHORT POS SUB-ACCOUNT: SHT

Mark to Market Adj MARK TO MARKET SUB-ACCOUNT: MGN

Mark to Market Adj MARK TO MARKET SHORT POS SUB-ACCOUNT: SHT

Mark to Market Adj MARK TO MARKET SUB-ACCOUNT: MGN

Misc Debit

SHORT DEBIT FEE 07/21-08/20 SUB-ACCOUNT: MGN

Mark to Market Adj MARK TO MARKET SHORT POS SUB-ACCOUNT: SHT

Mark to Market Adj MARK TO MARKET SUB-ACCOUNT: MGN

Total Inflows & Outflows

Quantity

Cost

Per Unit

Amount

Amount

1,569.78

(1,569.78)

1,231.20

(1,231.20)

(23.60)

(600.21)

600.21

(\$23.60)

Account [REDACTED] Page 8 of 8

Consolidated Statement Page 47

For the Period 8/1/12 to 8/31/12

For your convenience we have combined statement(s) for activity you conduct through J.P. Morgan in one package. Below are important disclosures relating to these different accounts.

These statements may relate to various account types. Some of the disclosures are applicable to all of your accounts. For ease of reference the disclosures applicable to a particular type of account have been grouped together by descriptive headers.

IMPORTANT GENERAL INFORMATION APPLICABLE TO ALL OF YOUR ACCOUNT(S)

Important Information about Pricing ,Valuations, Estimated Annual Income, and Estimated Yield

Market value information (including without limitation, prices, exchange rates, accrued income and bond ratings) furnished herein, some of which has been provided by pricing sources that J.P. Morgan believes to be reliable, is not guaranteed for accuracy but provided for informational purposes and is furnished for the exclusive use of the client. 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 value for Real Estate, Mineral Interests and Miscellaneous Assets may not reflect the most current value of the asset.

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. When J.P. Morgan is unable to obtain a price from an internal or outside source for a particular ARS, the price column on your statement will indicate "unpriced".

Valuations of over-the-counter derivative transactions, including certain derivatives-related deposit products, have been prepared on a mid-market basis. These valuations are sourced from the various issuers of the securities or they are sourced from a third party valuation provider. 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.

Certain assets, including but not limited to, pooled and private investments, non-publicly traded and infrequently traded securities, derivatives, partnership interests and tangible assets are generally illiquid, the value of such asset may have been provided to us by third

parties who may or 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.

In cases where we are unable to obtain a current market value from an internal or outside source for a particular security, the price column on your statement will indicate "unpriced". Although such securities may have value, please note that the value of a security indicated as "unpriced" will not be included in your overall current market value as reflected on the statement.

J.P. Morgan makes no representation, warranty or guarantee, express or implied, that any quoted value represents the actual terms at which 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. Such values may only be indicative.

When we are unable to obtain a current value from an internal or outside source for a particular security, the price column on your statement will indicate "unpriced".

If a partial call is made with respect to an issue of securities included in your Accounts we will allocate the call by a method we deem fair and equitable.

To the extent applicable, please note the following 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.

Offshore Deposits - London and Nassau

Disclosures Page 1 of 4

For the Period 8/1/12 to 8/31/12

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 Accounts (TD F 90-22.1).

Bank products and services are offered through JPMorgan Chase Bank, N.A. ("JPMCB") and its banking affiliates. Securities are offered by J.P.Morgan Securities LLC ("JPMS") and, to the extent noted below, cleared through J.P. Morgan Clearing Corp. ("JPMCC"). Neither JPMS, nor JPMCC is a bank and are each separate legal entities from its bank or thrift affiliates.

Investment Products: Not FDIC Insured

-No Bank Guarantee -May Lose Value

Fund manager disclosure information available upon request

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

These statements are not official documents for income tax reporting purposes and should not be relied upon for such purposes, including determination of income, cost basis, amortization or accretion, or gain/loss. Such information, which may be inaccurate, incomplete or subject to updating, should be confirmed with your records and your tax advisor.

Please take the steps indicated below if you think statement(s) are incorrect or contact your J.P.Morgan team if you require additional information about a transaction on your statement(s).

**IMPORTANT ADDITIONAL INFORMATION APPLICABLE ONLY TO YOUR ASSET ACCOUNT(S)
(LINKED TO JPMS)**

Your Asset Account consists of a bank account that custodies assets linked to a brokerage account through which securities transactions are executed. As a result, the Asset Account statement(s) reflect brokerage transactions executed through JPMS but (except for exchange listed options) held in custody at JPMCB. Securities purchased or sold through JPMS in U.S. markets (other than mutual funds) are cleared through an affiliate of JPMS, in non-U.S. markets securities are cleared through JPMS. Positions in exchange-listed options are held by JPMCC. For your convenience, however, positions in exchange-listed options are presented in Asset Account statement(s) together with other assets held in such account(s). All pertinent information about your settled and pending purchases and sales effected through your JPMS account during the period covered by these statement(s), is summarized in the "Trade Activity" portion of the statement(s).

In Case of Other Errors or Questions About Your Asset Account Statement(s)
Please review your statement(s) and promptly report any inaccuracy or discrepancy including possible unauthorized trading activity, unrecorded dividend payments, unaccounted cash positions,

improper payments or transfers in writing to both the introducing broker, JPMS and the clearing firm, JPMCC at the addresses shown on your statement(s). 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 J.P.Morgan team.

In your written communication, 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. We must receive your written communication no later than 30 days after the statement on which the error or problem appeared is sent or made available. If you do not so notify us, you agree that the statement activity and account balance(s) are correct.

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 JPMCC are protected by SIPC up to \$500,000 per customer, which includes up to \$250,000 of protection for cash. SIPC does not protect against losses from fluctuations in the value of the securities. Assets held in custody by JPMCB 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.

In Case of Errors or Questions About Your Electronic Transfers.

Disclosures Page 2 of 4

For the Period 8/1/12 to 8/31/12

Contact your J.P. Morgan Team at one of the telephone numbers on the front of your statements or write us at J.P. Morgan, 500 Stanton Christiana Road, 1/OPS3, 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 an error or why you need more information. (3) Tell us the dollar amount of the suspected error. We will investigate your complaint and will correct any error promptly. If we take more than 10 business days (or 20 business days for new accounts) to do this, we will credit your account for the amount you think is in error, so that you will have the use of the money during the time it takes us to complete our investigation.

In Case of Errors or Questions About Non-Electronic Transfers (Checks or Deposits)

Contact JPMorgan Chase Bank, N.A. ("JPMCB") Member FDIC immediately if a statement is incorrect or if you need more information about any non-electronic transactions (checks or deposits) on this statement. If any such error appears, you must notify the bank in writing as soon as possible after your statement was made available to you. For more complete details, see the applicable account agreements and appendices that govern your account.

Deposit products and services are offered by JPMCB Member FDIC.

You must promptly advise your J.P.Morgan representative of material changes in your investment objectives or financial situation or if you wish to modify the management of your account. Unless you inform otherwise, your J.P.Morgan representative will consider the information currently in its files to be complete and accurate.

With reference to JPMS and JPMCC: 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.

You should have received (or have made available to you) 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 or have made available to you. Upon written request, JPMS will promptly supply you with the latest information.

IMPORTANT ADDITIONAL INFORMATION APPLICABLE ONLY TO YOUR MARGIN ACCOUNT(S)
All positions in your Margin Account Portfolio(s) are held in custody at J.P. Morgan Clearing Corp. ("JPMCC"), Three Chase Metrotech Center, Brooklyn, NY 11245-001, (347) 643-2578.

If you have a margin account as permitted by law we may use certain securities in such 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 a statement to track your brokerage activity in a margin account: The 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. Free credit balances in your margin account(s) 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.

PRODUCT RELATED DISCLOSURE: IMPORTANT INFORMATION ABOUT ALTERNATIVE INVESTMENTS: FOOTNOTES 1 - 4

Private Equity, Hedge Funds, Exchange Funds, Real Estate and Other Alternative Assets

1. Direct private equity investments and pooled private investments (e.g., interests in limited partnerships and limited liability companies) are generally illiquid securities. Values are estimates only and are not warranted for accuracy or completeness. Values 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 could be liquidated as of the date of this statement.

Disclosures Page 3 of 4

For the Period 8/1/12 to 8/31/12

Direct private equity investments are generally valued at cost, unless there is an active secondary trading market in the securities, in which case, direct private equity investments are valued using market prices as of the close of the last business day for this statement period. Pooled private equity investments are valued according to the General Partner's or Manager's stated methodology. Please refer to the limited partnership agreement, limited liability company agreement or other operative documentation for each investment for the specific valuation methodology used by the General Partner or Manager for that investment or for your Investment Management or Trust account contact your J.P. Morgan team. J.P. Morgan expressly disclaims any responsibility for (1) the accuracy of the information and the methodology used by the General Partner or Manager in deriving valuations, (2) any errors or omissions in compiling or disseminating the valuations, and (3) any use to which the valuations are put. Valuations are provided for information purposes only and are intended solely for your own use.

Hedge funds generally calculate the price (the "Net Asset Value" or "NAV"), 10-15 business days following the last business day of the month. For that reason, hedge fund NAVs shown will generally be the NAV of the month preceding this statement period. In general, the NAV is stated net of management and incentive fees. The NAV is calculated according to the General Partner's or Manager's stated methodology. Please refer to the limited partnership agreement, limited liability company agreement or other operative documentation for each hedge fund for the specific methodology used by the General Partner or Manager for that hedge fund or for your Investment Management or Trust account contact your J.P. Morgan team. J.P. Morgan expressly disclaims any responsibility for (1) the accuracy of the information and the methodology used by the General Partner or Manager in deriving valuations, (2) any errors or omissions in compiling or disseminating the valuations, and (3) any use to which the valuations are put. Valuations are provided for information purposes only and are intended solely for your own use.

These statements do not provide tax reporting on private investments. Please continue to rely upon the General Partner or Manager of the investment vehicle for this information or for your Investment Management or Trust account contact your J.P. Morgan team.

2. The 'Capital Called Since Inception USD' and 'Cash/Security distributions Since Inception USD' columns are updated monthly to reflect activity (capital calls and distributions), if any.

3. Hedge funds generally allow subscriptions on a monthly or quarterly basis. An interest in a hedge fund or hedge fund of funds is generally as of the first business day of the subscription period. Due to early funding requirements by the applicable fund, your account may be debited for the subscription amount prior to the subscription date. Please refer to the applicable hedge fund's operative documentation for further details or for your Investment Management or Trust account contact your J.P. Morgan team.

Hedge fund redemptions are generally on a monthly, quarterly or annual basis

but can sometimes be subject to a multi-year lockup before a redemption is permitted. For redemptions, there is generally a notification period that can be a long interval before the actual redemption date. Redemption proceeds are generally paid 15 calendar days after the final NAV is issued, but can be subject to a holdback of a portion of the proceeds until an annual audit of the Fund has been completed. Please refer to the applicable hedge fund's operative documentation for further details or for your Investment Management or Trust account contact your J.P. Morgan team.

Global Access Portfolios share certain characteristics with hedge funds. In particular, an investor who withdraws from a Global Access Portfolio will not receive the withdrawal proceeds in their entirety until 30-60 days after completion of the Portfolio's audit, which may be 18 months or longer after the redemption date. Interest might not be paid on any proceeds pending distribution. These restrictions apply even if the investor's account at JPMorgan is closed. The Confidential Private Placement Memorandum and applicable Supplements contain other important information about the Global Access Portfolios and are available upon request or for your Investment Management or Trust account contact your J.P. Morgan team.

4. Alternative assets may include publicly available mutual funds that utilize non-traditional investment management strategies, for example, strategies commonly employed by hedge funds. Mutual funds generally calculate the price (the "Net Asset Value" or "NAV") on a daily basis and mutual fund NAVs shown on your statement generally will be the NAV as of the close of the last business day for this statement period. Please refer to the applicable mutual fund prospectus for further details. If the applicable mutual fund is a JPMorgan Fund, please refer to disclosures on this statement concerning JPMorgan Funds for other important information.

Disclosures Page 4 of 4