

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

For the Period 9/1/12 to 9/30/12

Account Summary

Account

Number

Investment Account(s)

FINANCIAL TRUST COMPANY INC

FINANCIAL TRUST COMPANY INC

Total Value

W23560001¹

24200686²

Beginning Net

Market Value

75,461,078.51

305,051.26

\$75,766,129.77

Ending Net

Market Value

68,457,831.65

303,917.19

\$68,761,748.84

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

(7,003,246.86)

(1,134.07)

(\$7,004,380.93)

Start on

Page

5

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Client News

J.P. Morgan Securities LLC's (JPMS LLC) and

J.P. Morgan Clearing Corp.'s (JPMCC) Net Capital

and Net Capital Requirements

At June 30, 2012, JPMS LLC's net capital of \$11.8 billion exceeded the minimum regulatory net capital requirement of \$1.4 billion by \$10.3 billion. JPMCC's net capital of \$7.3 billion was approximately 7.5% of aggregate debit items and exceeded the minimum regulatory net capital requirement of \$2.0 billion by \$5.3 billion.

Complete copies of JPMS LLC's and JPMCC's individual unaudited Statement of Financial Condition may be obtained, at no cost, by accessing the following JPMorgan Chase & Co website 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.

0000000022.15.0.15.00001.BELLE18.20121010

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For the Period 9/1/12 to 9/30/12

Client News

Please note that a change will be made to how interest is calculated on uninvested cash balances and new cash deposits in your Asset Account if they are transferred automatically to the Deposit Sweep that is described in the Asset Account Agreement. Effective on or about November 16th, the Deposit Sweep interest calculation will be based on the daily balance method, as described below.

The

Combined Terms and Conditions

have been

modified to reflect this change. Unless otherwise indicated below, all other terms and conditions of the various account agreements still apply. Please contact your J.P. Morgan team if you have questions about this change.

The Second Paragraph of Section 1 of the Asset Account Agreement shall be replaced as follows:

Interest will be compounded, calculated daily using the daily balance method, and credited to your Account on the first day of the month. The daily balance method applies the daily periodic rate to the principal in the account each day. Interest will begin to accrue on the first business day that funds are swept into the Account. Interest is computed on a 365-day basis. We pay interest only in whole cents. Therefore, at the end of each interest payment period, any fractional amount of interest less than half of one cent will be rounded down and any fractional amount of interest equal to half of one cent or more will be rounded up to the next whole cent.

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For the Period 9/1/12 to 9/30/12

Consolidated Summary

INVESTMENT ACCOUNTS

Asset Allocation

Equity

Alternative Assets

Cash & Fixed Income

Market Value

Accruals

Market Value with Accruals

Beginning

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

Ending

Market Value

21,544,728.05

760,960.62

45,684,959.85

\$67,990,648.52

771,100.32

\$68,761,748.84

Change

In Value

(3,715,090.57)

(566,225.20)

(2,685,604.13)

(\$6,966,919.90)

(37,461.03)

(\$7,004,380.93)

Estimated

1,245,851.63

Current

Annual Income Allocation

32%

1%

1,990,739.06

\$3,236,590.69

67%

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
74,957,568.42
(10,000,025.99)
341,428.65
2,691,677.44
\$67,990,648.52
771,100.32
\$68,761,748.84
Year-to-Date
Value
69,562,571.76
(10,007,419.40)
2,284,812.90
6,150,683.26
\$67,990,648.52
771,100.32
\$68,761,748.84

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 9/1/12 to 9/30/12
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
W23560001

24200686
Account
Number

W23560001
24200686

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

Taxable
Income
2,285,817.86
(1,004.96)
\$2,284,812.90

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

Net Contributions/
Withdrawals
(10,007,197.47)
(221.93)
(\$10,007,419.40)

Tax-Exempt
Income
Other Income
& Receipts

Income &
Distributions
2,285,817.86
(1,004.96)
\$2,284,812.90

Change in
Investment Value
6,145,342.12
5,341.14
\$6,150,683.26
Realized Gain/Loss

Short-term
70,159.40
\$70,159.40
Long-term
2,408,614.74
(5.94)
\$2,408,608.80
Ending Market Value
with Accruals
68,457,831.65
303,917.19
\$68,761,748.84
Unrealized
Gain/Loss¹
1,319,286.42
10,129.80
\$1,329,416.22

CONTINUED

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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 9/1/12 to 9/30/12

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).

212/464-0701

212/622-2770

800/634-1318

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Account Summary

Holdings

Equity

Alternative Assets

Cash & Fixed Income

Portfolio Activity

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

Account Summary

Asset Allocation

Equity

Alternative Assets

Cash & Fixed Income

Market Value

Accruals

Market Value with Accruals

Beginning

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

Ending

Market Value

21,565,165.97

760,960.62

45,360,604.74

\$67,686,731.33

771,100.32

\$68,457,831.65

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

(\$10,000,000.00)

341,428.65

2,692,785.52

\$67,686,731.33

771,100.32

\$68,457,831.65

(10,000,000.00)

Period Value

74,652,517.16

Change

In Value

(3,713,982.49)

(566,225.20)

(2,685,578.14)
(\$6,965,785.83)
(37,461.03)
(\$7,003,246.86)
Equity
Year-to-Date
Value
69,262,768.82
1,051,933.65
(10,031,218.35)
(1,027,912.77)
(\$10,007,197.47)
2,285,817.86
6,145,342.12
\$67,686,731.33
771,100.32
\$68,457,831.65

Estimated

1,248,401.75

Current

Annual Income Allocation

33%

1%

1,990,739.06

\$3,239,140.81

66%

100%

Alternative

Assets

Cash &

Fixed Income

Asset Allocation

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

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

42,156.25

19,931.62

21,405.30

174,646.80

86,673.11

(3,384.43)

\$341,428.65

Year-to-Date

Value

539,731.25

59,794.86

278,791.53

1,420,569.42

114,622.91

(127,692.11)

\$2,285,817.86

Unrealized Gain/Loss

ST Realized Gain/Loss

LT Realized Gain/Loss

Realized Gain/Loss

Current

Period Value

692,627.09

208,275.23

\$900,902.32

Year-to-Date

Value

70,159.40

2,408,614.74

\$2,478,774.14

To-Date Value

\$1,319,286.42

Cost Summary

Equity

Cash & Fixed Income

Total

45,848,846.65

Cost

19,716,809.47

\$65,565,656.12

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

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

9,162,450.65

722,000.00

6,945,022.50

8,449,675.31

\$25,279,148.46

Ending

Market Value

1,091,957.30

658,500.00

5,230,660.00

14,584,048.67

\$21,565,165.97

Current

Period Value

21,565,165.97

19,716,809.47

(9,612.17)

1,248,401.75

269,026.00

5.75%

Equity as a percentage of your portfolio - 33 %

Preferred Stocks

Change

In Value

(8,070,493.35)

(63,500.00)

(1,714,362.50)

6,134,373.36

(\$3,713,982.49)

Current

Allocation

2%

1%

8%
22%
33%
US Large Cap Equity
US Small/Mid Cap Equity
Concentrated & Other Equity
Asset Categories
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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

Note:

P

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indicates position adjusted for Pending Trade Activity.
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

149.21

09062X-10-3 BIIB

21.66

30303M-10-2 FB

Total US Large Cap Equity

\$1,091,957.30

\$1,166,930.47

(\$74,973.17)

\$0.00

0.00%

17,500.000

379,050.00

665,000.00

(285,950.00)

2,095.000

312,594.95

250,454.95

62,140.00

24.21

16,535.000

400,312.35

251,475.52

148,836.83

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Inc.

Accrued Div.

Yield

US Small Cap Equity

P PENNANTPARK INVESTMENT CORP

708062-10-4 PNNT
US Small/Mid Cap Equity
P CASELLA WASTE SYSTEMS INC
CL A

147448-10-4 CWST

10.61

0.00

10.56%

4.27

0.00

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

Price

US Small/Mid Cap Equity

DEUTSCHE BK AG LDN BRH

DBL LONG ETN38

25154H-55-8 DAG

P QUALYS INC

74758T-30-3 QLYS

Total US Small/Mid Cap Equity

\$658,500.00

\$352,529.00

\$305,971.00

\$0.00

0.00%

12.00

0.00

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Inc.

Accrued Div.

Yield

13.17

50,000.000

658,500.00

352,529.00

305,971.00

Emerging Market Equity

P GRUPO FIN SANTANDER-ADR B

12.18

40053C-10-5 BSMX

Preferred Stocks

BARCLAYS BANK PLC

PFD SHS SER 5

8 1/8%

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

P CBL & ASSOCIATES PROP

PFD 6 5/8%

124830-80-3 CBLA

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

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27.85
25.11
30,000.000
80,000.000
835,500.00
2,008,800.00
750,000.00
1,882,773.60
85,500.00
126,026.40
59,070.00
162,480.00
7.07%
8.09%
25.00
15,000.000
375,000.00
375,000.00
24,750.00
6.60%
0.00
25.92
39,250.000
1,017,360.00
1,002,565.50
14,794.50
79,716.75
7.84%

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

Price

Preferred Stocks

PNC FINANCIAL SERVICES

PFD 5 3/8%

693475-83-2 PNC PQ

Total Preferred Stocks

24.85

40,000.000

994,000.00

\$5,230,660.00

1,000,000.00

\$5,010,339.10

(6,000.00)

\$220,320.90

53,760.00

\$379,776.75

5.41%

7.26%

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Inc.

Accrued Div.

Yield

Concentrated & Other Equity

BANK OF AMERICA CORP

109.85

8 1/8% PFD STK DEC 29 2049

DTD 04/30/2008

060505-DT-8 BB+ /B1

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

113.03

5,000,000.000

5,651,500.00

5,404,861.12

246,638.88

395,000.00
165,680.00
6.92%
37.28
71,000.000
2,646,880.00
3,585,969.22
(939,089.22)
168,625.00
6.37%
111.53
2,000,000.000
2,230,620.00
2,115,000.00
115,620.00
142,500.00
41,958.00
6.32%
2,000,000.000
2,197,080.00
2,081,180.56
115,899.44
162,500.00
61,388.00
7.35%

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

Price

Concentrated & Other Equity

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

\$14,584,048.67

\$13,187,010.90

(\$460,930.90)

\$868,625.00

\$269,026.00

5.91%

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Inc.

Accrued Div.

Yield

209.70

8,860.000

1,857,968.67

N/A **

N/A

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

Alternative Assets Summary

Beginning

Asset Categories

Hard Assets

Note:

Estimated Value

1,327,185.82

P indicates position adjusted for Pending Trade Activity.

Alternative Assets Detail

Quantity/Original

Commitment Amount

Real Estate & Infrastructure

P WESTERN ASSET MORTGAGE CAPIT

95790D-10-5 WMC

Amounts shown above under "Estimated Value" for private equity funds are estimates based on the latest fund values received from each underlying fund, which value may be as of a date (underlying fund value date) prior to the period covered by this statement. The values provided by the underlying fund have been adjusted for any cash flows between your account and such fund that have occurred subsequent to the underlying fund value date to derive the "Estimated Value". Therefore, such "Estimated Value" may not reflect the value of your interest shown on any fund's actual books and records as of the date of this statement. For additional information, please contact your J.P. Morgan representative.

For private equity funds, Estimated Values are based on estimates provided by the underlying funds that are generally presented on a US GAAP basis, which records investments at fair value, or "marked-to-market". Most of these underlying funds also present their audited financial statements on a US GAAP basis (i.e., "marked-to-market"). However, some of these underlying funds present their audited financial statements using the Income Tax Basis of Accounting, which records investments "at cost" based on the accrual basis of accounting for Federal income taxes. Where the underlying fund provides periodic estimates on a "marked-to-market" basis but reflects investments "at cost" in its audited financial statements, the marked-to-market Estimated Value shown herein for a private equity fund may be materially different from the value reflected on such fund's audited financial statements (which are also based on the audited financial statements of the underlying fund).

Cost/Net Capital Called

Since Inception

Net Distributions

Since Inception

Estimated

Value

Est. Annual Inc.

Accrued Div.
Yield
Ending
Estimated Value
760,960.62
Change
In Value
(566,225.20)
Current
Allocation
1%
0.00
15.32%

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

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

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

624.41

(125.000)

(78,050.66)

(1,087,500.00)

4,378.08

100.000

437,808.10

327,000.00

2,844.67

100.000

284,466.53

233,000.00

1,634.73

100.000

163,473.30

184,000.00

Quantity

Estimated

Value

Cost

606.10

125.000

75,762.37

75,000.00

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

Price

Hard Assets

BRT PUT OPTION

USD CALL OPTION

STRIKE 80.00

EXPIRING 11/12/2012

100,000 BARRELS

OTCBDP-JQ-U

BRT PUT OPTION

USD CALL OPTION

STRIKE 79.50

EXPIRING 12/11/2012

100,000 BARRELS

OTCBDP-JQ-V

BRT PUT OPTION

USD CALL OPTION

STRIKE 79.00

EXPIRING 02/08/2013

100,000 BARRELS

OTCBDP-JQ-W

Total Hard Assets

\$760,960.62

(\$1,012,500.00)

848.23

(100.000)

(84,822.52)

(327,000.00)

313.00

(100.000)

(31,300.00)

(233,000.00)

Quantity

Estimated

Value

Cost

63.77

(100.000)

(6,376.50)

(184,000.00)

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Consolidated Statement Page 15

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

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

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

Ending

Market Value

16,893,523.10

1,077,299.58

23,552,888.77

1,314,678.30

2,619,873.45

(97,658.46)

\$45,360,604.74

Current

Period Value

45,360,604.74

45,848,846.65

(444,562.03)

1,990,739.06

502,074.32

5.32%

Cash

Change

In Value

2,850,824.18

21,772.10

(5,794,299.17)

201,261.50

114,688.83
(79,825.58)
(\$2,685,578.14)

Current
Allocation

25%

2%

33%

2%

4%

66%

Non-US Fixed Income

Non-USD Cash

Complementary Structured

Strategies

US Fixed Income

Asset Categories

Cash & Fixed Income as a percentage of your portfolio - 66 %

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

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

22,143,103.55

6,845,913.58

2,803,535.00

13,665,711.07

\$45,458,263.20

% of Bond

Portfolio

53%

14%

5%

28%

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

16,893,523.10

1,077,299.58

8,618,965.00

4,067,513.30

9,084,452.77

2,619,873.45

3,096,636.00

\$45,458,263.20

% of Bond

Portfolio

42%

2%
18%
8%
19%
5%
6%
100%

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

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

(10,042,000.00)

12,900,000.00

(940,512.23)

Note:

P indicates position adjusted for Pending Trade Activity.

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.

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.

Cash & Fixed Income Detail

Price

Cash

US DOLLAR

COST OF PENDING PURCHASES

1.00

1.00

18,726,295.57

(2,039,266.24)

18,726,295.57

(2,039,266.24)

18,726,295.57

(2,039,266.24)

1,872.62

108.52

0.01% ¹

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

Price

Cash

PROCEEDS FROM PENDING SALES

Total Cash

1.00

206,493.77

206,493.77

\$16,893,523.10

206,493.77

\$16,893,523.10

\$0.00

\$1,872.62

\$108.52

Non-USD Cash

CANADIAN DOLLAR

EURO PRINCIPAL CURRENCY

Total Non-USD Cash

0.01%

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

1.02

1.29

0.01

0.01

837,388.58

1,077,299.57

\$1,077,299.58

0.01

1,099,726.08

\$1,099,726.09

(22,426.51)

(\$22,426.51)

\$0.00

0.00%

US Fixed Income

ALLY FINANCIAL INC

24.46

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
AMERICAN AXLE & MFG INC
7 7/8% MAR 1 2017
DTD 2/27/2007
02406P-AF-7 B /B2
Account W23560001 Page 15 of 36
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104.38
2,500,000.00
2,609,375.00
2,615,625.00
(6,250.00)
196,875.00
16,405.00
6.71%
103.48
1,000,000.00
1,034,810.00
966,000.00
68,810.00
50,500.00
11,643.00
110.50
1,500,000.00
1,657,500.00
1,530,000.00
127,500.00
97,500.00
12,457.50
3.44%
126,600.00
3,096,636.00
2,782,242.51
314,393.49
268,392.00
8.67%
3.19%

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

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

P WELLS FARGO MORTGAGE BACKED

SECURITIES SER 2004-EE CL B1

DEC 25 2034 DTD 12/01/2004

949779-AD-4 CCC /NR

CITICORP MORTGAGE SECURITIES

SER 2005-1 CL B2 5.4204%

FEB 25 2035 DTD 02/01/2005

172973-P9-4 NA /NR

73.95

1,979,579.77

1,463,800.26

1,643,051.21

(179,250.95)

107,301.14

8,941.76

7.71%

63.01

4,106,739.90

2,587,492.54

2,987,653.28

(400,160.74)

111,474.25

6,646.63

14.94%

74.66

47.08

1,577,319.43
2,174,631.47
1,177,658.23
1,023,859.99
1,214,535.96
1,022,076.80
(36,877.73)
1,783.19
84,178.38
7,014.33
19,278.10
69.58
11.18%
9.69%
77.01
1,666,948.45
1,283,700.33
1,016,838.56
266,861.77
96,888.04
8,073.03
11.35%
114.54
1,500,000.00
1,718,025.00
1,627,500.00
90,525.00
148,125.00
117,265.50
7.61%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
108.55
1,000,000.00
1,085,510.00
1,001,500.00
84,010.00
76,250.00
16,097.00
5.73%

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

Price

US Fixed Income

MORTGAGEIT TRUST 2005-2 CL 1M1

VAR RT 05/25/2035 DTD 04/27/2005

61915R-AD-8 BBB /NR

BANC OF AMERICA MORTGAGE SECURITIES

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

DTD 02/27/2007

05952H-BY-4 CCC /C

SOUTHERN CAL EDISON

6 1/4% DEC 31 2049

DTD 01/17/2012

842400-FU-2 BBB /BAA

Total US Fixed Income

108.89

3,000,000.00

3,266,580.00

2,999,982.50

266,597.50

187,500.00

31,248.00

\$23,552,888.77

\$23,998,847.46

(\$445,958.69)

\$1,578,921.22

\$246,152.07

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%

20.52

55.89

2,064,361.92

2,011,909.32

423,565.78

1,124,375.64

1,445,053.34

1,146,788.30

(1,021,487.56)

(22,412.66)

13,944.76

231.20

120,714.55

10,059.54

29.19%

7.05%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield

8.45%
3.19
10,000,000.00
318,678.30
318,000.00
678.30
79,292.72
62,991.73
25.50%

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

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

\$1,314,678.30

\$1,356,750.00

(\$42,071.70)

\$316,945.22

\$251,939.23

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

JP MORGAN CHASE BANK NA

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

4662A0-4Q-1

99.35

1,500,000.00

1,490,250.00

1,500,000.00

(9,750.00)

93,000.00

3,874.50

6.48%

109.73

1,000,000.00

1,097,300.00

1,000,000.00

97,300.00

0.04

809,000,000.00

291,696.13

347,756.17

(56,060.04)
24.90%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
13.28
7,500,000.00
996,000.00
1,038,750.00
(42,750.00)
237,652.50
188,947.50
24.71%
0.04
(769,000,000.00)
(313,351.26)
(347,756.17)
34,404.91

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

Price

Complementary Structured Strategies

INTEREST RATE SWAP

40,000,000 EUR NOTIONAL 09/12/2016

PAY: FLOATING RATE EUR

6 MONTH EURIBOR DEAL 3000244528

1.340% REC FIXED, ANN 30/360

N/O Client

SWPBDR-KV-6 EUR

Total Complementary Structured Strategies

\$2,619,873.45

\$2,500,000.00

\$65,894.87

\$93,000.00

\$3,874.50

3.69%

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

1.29

1.00

53,978.58

N/A **

N/A

Market Value

Receivable

Trade Date

Foreign Exchange Contracts

EURO CURRENCY

MEXICAN NEW PESO

SWISS FRANC

US DOLLAR

US DOLLAR

EURO CURRENCY

Total Foreign Exchange Contracts

Sep. 28 12

Oct. 2 12

Sep. 20 12

Oct. 24 12

Aug. 1 12

Nov. 5 12

EUR

USD

MXN
USD
CHF
EUR
(42,000.00)
54,255.60
12,900,000.00
(994,767.83)
11,990,000.00
(10,000,000.00)
1.291800
12.967850
1.199000
0.774114
12.892440
1.208719
54,255.60
54,255.60
1,000,586.38
994,767.83
12,766,252.58
12,869,729.59
\$13,821,094.56
\$13,918,753.02
5,818.55
(103,477.01)
(\$97,658.46)

Currency
Settlement Date Counter Currency
Amount
Counter Amount
Contract
Rate
Current Market
Forward Rate
Market Value
Payable
Unrealized
Gain/Loss

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

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

24,008,459.45

(9,579,618.34)

\$14,428,841.11

\$18,726,295.57

* 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

90,219,414.63

(86,012,068.21)

\$4,207,346.42

-997,760.84

\$1,231,111.08

(10,000,000.00)

(976,355.54)

(\$10,976,355.54)

Period

Value

14,042,698.92

233,350.24

Year-To-Date

Value*

-1,892,403.42

1,051,933.65

26,804,915.39

\$29,749,252.46

(10,031,218.35)

(26,387,774.75)

(\$36,418,993.10)

Current

Securities

Transferred In/Out
Securities Transferred Out
Period Value
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
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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

9/4

9/4

9/4

9/5

9/5

9/10

9/12

9/14

Corporate Interest

Interest Income

Div Domestic

Corporate Interest

Corporate Interest

Accrued Int Recd

Description

AMERICAN AXLE & MFG INC 7 7/8% MAR 1 2017 DTD
2/27/2007 (ID: 02406P-AF-7)

DEPOSIT SWEEP INTEREST FOR AUG. @ .01% RATE ON
NET AVG COLLECTED BALANCE OF \$12,578,517.80 AS
OF 09/01/12

GENERAL MOTORS CO CV PFD B @ 0.59375 PER SHARE
(ID: 37045V-20-9)

CIT GROUP INC 144A 7% MAY 02 2017 DTD
06/15/2011 (ID: 125581-GA-0)

CIT GROUP INC 144A 7% MAY 02 2016 JUN 15 2011
(ID: 125581-FZ-6)

BANC OF AMERICA FUNDING CORPORATION SER 2006-G
CL 2A5 FLOATING RATE JUL 20 2036 DTD 07/31/2006
(ID: 05950M-AF-7)

Misc Disbursement TRANSFERRED BY WIRE TO MORT INC. AS REQUESTED
MORTGAGEIT TRUST 2005-2 CL 1M1 VAR RT

Accrued Int Paid

05/25/2035 DTD 04/27/2005 @ 70.00 JP MORGAN
SECURITIES LLC (BIDL) TRADE DATE 09/11/12 FACE
VALUE 8,126,960.00 (ID: 61915R-AD-8)

9/17

9/18

Foreign Dividend

Corporate Interest

BARCLAYS BANK PLC PFD SHS SER 5 8 1/8% @
0.507812 PER SHARE (ID: 06739H-36-2)

CIT GROUP INC 144A 7% MAY 02 2016 JUN 15 2011
AS OF 09/17/12 (ID: 125581-FZ-6)

39,250.000

5,000,000.000

0.508
0.002
19,931.62
8,083.74
2,080,191.716
0.00
(10,000,000.00)
(741.62)
71,000.000
959,777.220
4,010,282.830
2,378,735.400
0.594
0.017
0.003
42,156.25
15,862.98
14,032.45
717.39
Quantity
Cost
2,500,000.000
Per Unit
Amount
0.039
Amount
98,437.50
106.54

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

9/18

Accrued Int Paid

Description

ENTRY REVERSED ON 09/24/2012 WELLS FARGO
MORTGAGE BACKED SECURITIES SER 2004-EE CL B1
DEC 25 2034 DTD 12/01/2004 @ 72.75 JP MORGAN
SECURITIES LLC (BIDL) TRADE DATE 09/13/12 FACE
VALUE 3,275,000.00 (ID: 949779-AD-4)

9/21

9/21

9/24

FX Fwd Contract

Spot FX

Accrued Int Paid

SETTLE FORWARD CURRENCY CONTRACT BUY MXN SELL
USD CONTRACT RATE : 13.212400000 TRADE 8/17/12
VALUE 9/21/12 (ID: 0MXNPR-AA-7)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
MXN EXCHANGE RATE 12.928950000 DEAL 09/20/12
VALUE 09/21/12 (ID: 0MXNPR-AA-7)

TO REVERSE ENTRY OF 09/18/2012 WELLS FARGO
MORTGAGE BACKED SECURITIES SER 2004-EE CL B1
DEC 25 2034 DTD 12/01/2004 @ 72.75 JP MORGAN
SECURITIES LLC (BIDL) TRADE DATE 09/13/12 FACE
VALUE 3,275,000.00 AS OF 09/18/12

(ID: 949779-AD-4)

9/24

Accrued Int Paid

ENTRY REVERSED ON 09/27/2012 WELLS FARGO
MORTGAGE BACKED SECURITIES SER 2004-EE CL B1
DEC 25 2034 DTD 12/01/2004 @ 72.75 JP MORGAN
SECURITIES LLC (BIDL) TRADE DATE 09/13/12 FACE
VALUE 3,265,878.00 (ID: 949779-AD-4)

9/25

9/25

9/25

Corporate Interest

Corporate Interest

Corporate Interest

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

(ID: 05952H-BY-4)

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

(ID: 073879-LR-7)

COUNTRYWIDE HOME LOANS 2003-26 CL B1 5.33684%

08/25/2033 DTD 06/01/2003 (ID: 12669E-RR-9)

1,598,989.907

0.004

7,128.92

2,186,057.050

0.001

1,704.55

2,019,592.876

0.005

10,097.96

2,053,369.950

0.00

0.001

(2,629.49)

(2,059,105.029)

0.00

0.001

2,636.83

(12,900,000.000)

(1,005,546.09)

997,760.84

12,900,000.000

1,005,546.09

(976,355.54)

Quantity

Cost

Per Unit

Amount

2,059,105.029

0.00

0.001

Amount

(2,636.83)

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

9/25

9/25

9/25

9/27

Corporate Interest

Corporate Interest

Corporate Interest

Accrued Int Paid

Description

CITICORP MORTGAGE SECURITIES SER 2005-1 CL B2

5.4204% FEB 25 2035 DTD 02/01/2005

(ID: 172973-P9-4)

MASTR ALTERNATIVE LOANS TRUST 2003-4 CL B3

5.812343% 06/25/2033 DTD 05/01/2003

(ID: 576434-EY-6)

MORTGAGEIT TRUST 2005-2 CL 1M1 VAR RT

05/25/2035 DTD 04/27/2005 (ID: 61915R-AD-8)

TO REVERSE ENTRY OF 09/24/2012 WELLS FARGO

MORTGAGE BACKED SECURITIES SER 2004-EE CL B1

DEC 25 2034 DTD 12/01/2004 @ 72.75 JP MORGAN

SECURITIES LLC (BIDL) TRADE DATE 09/13/12 FACE

VALUE 3,265,878.00 AS OF 09/24/12

(ID: 949779-AD-4)

9/27

Accrued Int Paid

ENTRY REVERSED ON 10/02/2012 WELLS FARGO

MORTGAGE BACKED SECURITIES SER 2004-EE CL B1

DEC 25 2034 DTD 12/01/2004 @ 72.75 JP MORGAN

SECURITIES LLC (BIDL) TRADE DATE 09/13/12 FACE

VALUE 3,265,878.00 (ID: 949779-AD-4)

Total Inflows & Outflows

(\$9,745,244.46)

2,053,369.950

0.00

0.001

(2,642.81)

2,080,191.716

(2,053,369.950)

0.00

0.001

0.001

1,170.97

2,629.49

1,694,219.800

0.005

8,208.91

Quantity
Cost
Per Unit
Amount
2,011,915.450
0.005
Amount
9,094.89

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

TRADE ACTIVITY

Note:

Trade Date

Settle Date

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

9/5

9/5

9/5

9/5

9/5

9/10

9/5

9/10

9/5

9/10

9/5

9/11

9/6

9/11

9/6

9/11

Redemption

Pro Rata

Pro Rata

Sale

FIFO

Sale

FIFO

Sale

FIFO

Sale

FIFO

Sale

FIFO

Sale

FIFO

CIT GROUP INC 144A 7% MAY 02 2017 DTD

06/15/2011 ENTIRE ISSUE CALLED @ 100.00

(ID: 125581-GA-0)

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

PAYMENT A/C PRINCIPAL (ID: 125581-FZ-6)

DCT INDUSTRIAL TRUST INC @ 6.34 57,060.00

BROKERAGE 360.00 TAX &/OR SEC 1.28 J.P. MORGAN

SECURITIES LLC (ID: 233153-10-5)

NUSTAR ENERGY LP @ 48.74925 194,997.00

BROKERAGE 160.00 TAX &/OR SEC 4.37 J.P. MORGAN

SECURITIES LLC (ID: 67058H-10-2)

BANC OF AMERICA FUNDING CORPORATION SER 2006-G (2,378,735.400)
CL 2A5 FLOATING RATE JUL 20 2036 DTD 07/31/2006
@ 73.00 JP MORGAN SECURITIES LLC (BIDL) FACE
VALUE 6,000,000.00 (ID: 05950M-AF-7)
TEEKAY LNG PARTNERS LP @ 37.95 75,900.00
BROKERAGE 100.00 TAX &/OR SEC 1.71 J.P. MORGAN
SECURITIES LLC (ID: Y8564M-10-5)
JPMORGAN CHASE & CO PFD 5.500% @ 24.97059
1,123,676.55 BROKERAGE 1,800.00 TAX &/OR SEC
25.18 J.P. MORGAN SECURITIES LLC
(ID: 48126E-75-0)
M/I HOMES INC COM @ 18.31916 73,276.64
BROKERAGE 160.00 TAX &/OR SEC 1.65 J.P. MORGAN
SECURITIES LLC (ID: 55305B-10-1)
(4,000.000)
18.279
73,114.99
(70,520.00)
2,594.99 S
(45,000.000)
24.93
1,121,851.37
(1,125,000.00)
(3,148.63) S
(2,000.000)
37.899
75,798.29
(76,860.00)
(1,061.71) S
73.00
1,736,476.84
(1,546,178.02)
190,298.82 S
(4,000.000)
48.708
194,832.63
(195,760.00)
(927.37) S
(2,886,675.080)
(9,000.000)
100.00
6.30
2,886,675.08
56,698.72
(2,727,907.95)
(55,800.00)
96,624.91 L
62,142.22 0
898.72 S
Quantity
(959,777.220)

L indicates Long Term Realized Gain/Loss
O indicates Ordinary Income Realized Gain
S indicates Short Term Realized Gain/Loss
Per Unit

Amount

100.00

Proceeds

959,777.22

Tax Cost

(885,394.49)

Realized

Gain/Loss

74,382.73 L

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

Trade Date

Settle Date

9/7

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

9/12

9/7

9/12

9/11

9/14

9/11

9/14

9/11

9/14

9/17

9/17

9/12

9/17

9/12

9/18

9/14

9/19

FIFO

Sale

FIFO

Sale

FIFO

Sale

FIFO

Sale

FIFO

Redemption

Pro Rata

Sale

FIFO

Sale

FIFO

Sale

FIFO

JPMORGAN CHASE & CO PFD 5.500% @ 24.96062

998,424.80 BROKERAGE 1,600.00 TAX &/OR SEC

22.37 J.P. MORGAN SECURITIES LLC

(ID: 48126E-75-0)

VOCERA COMMUNICATIONS INC @ 29.47309 81,051.00

BROKERAGE 110.00 TAX &/OR SEC 1.82 J.P. MORGAN

SECURITIES LLC (ID: 92857F-10-7)

AMERICAN INTERNATIONAL GROUP INC NEW @ 32.94939

691,937.19 BROKERAGE 840.00 TAX &/OR SEC 15.50
J.P. MORGAN SECURITIES LLC (ID: 026874-78-4)
EL PASO PIPELINE PARTNERS LP @ 34.29 68,580.00
BROKERAGE 100.00 TAX &/OR SEC 1.54 J.P. MORGAN
SECURITIES LLC (ID: 283702-10-8)
FIFTH STREET FINANCE CORP @ 10.719 75,033.00
BROKERAGE 280.00 TAX &/OR SEC 1.69 J.P. MORGAN
SECURITIES LLC (ID: 31678A-10-3)
CIT GROUP INC 144A 7% MAY 02 2016 JUN 15 2011
ENTIRE ISSUE CALLED @ 100.00 (ID: 125581-FZ-6)
EXACTTARGET INC @ 23.27393 46,547.86 BROKERAGE
100.00 TAX &/OR SEC 1.05 J.P. MORGAN SECURITIES
LLC (ID: 30064K-10-5)
VANGUARD NATURAL RESOURCES LLC @ 27.44
68,600.00 BROKERAGE 100.00 TAX &/OR SEC 1.54
J.P. MORGAN SECURITIES LLC (ID: 92205F-10-6)
CAPITAL ONE FINANCIAL CO PFD 6% @ 24.93331
997,332.40 BROKERAGE 1,600.00 TAX &/OR SEC
22.35 J.P. MORGAN SECURITIES LLC
(ID: 14040H-40-2)
(40,000.000)
24.893
995,710.05
(1,000,000.00)
(4,289.95) S
(2,500.000)
27.399
68,498.46
(68,775.00)
(276.54) S
(1,123,607.750)
(2,000.000)
100.00
23.223
1,123,607.80
46,446.81
(1,061,809.32)
(45,000.00)
37,267.59 L
24,530.89 0
1,446.81 S
(7,000.000)
10.679
74,751.31
(75,530.00)
(778.69) S
(2,000.000)
34.239
68,478.46
(68,680.00)
(201.54) S

(21,000.000)
32.909
691,081.69
(682,500.00)
8,581.69 S
(2,750.000)
29.432
80,939.18
(79,062.50)
1,876.68 S
Quantity
(40,000.000)
Per Unit
Amount
24.92
Proceeds
996,802.43
Tax Cost
(1,000,000.00)
Realized
Gain/Loss
(3,197.57) S

Account W23560001 Page 25 of 36
Consolidated Statement Page 29

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

Trade Date

Settle Date

9/14

9/19

9/14

9/20

9/18

9/21

9/19

9/24

9/25

9/25

9/25

9/25

9/25

9/25

9/25

9/25

9/25

9/25

9/25

9/25

9/25

9/25

9/25

9/25

9/25

9/25

9/25

9/25

9/25

ANNALY CAPITAL MGMT PFD 7.5% @ 24.89 622,250.00

BROKERAGE 1,000.00 TAX &/OR SEC 13.94 J.P.

MORGAN SECURITIES LLC (ID: 035710-80-5)

GENESEE & WYOMING INC CL A @ 66.142 132,284.00

BROKERAGE 100.00 TAX &/OR SEC 2.97 J.P. MORGAN

SECURITIES LLC (ID: 371559-10-5)

ANNALY CAPITAL MGMT PFD 7.5% @ 24.92 672,840.00

BROKERAGE 1,080.00 TAX &/OR SEC 15.08 J.P.

MORGAN SECURITIES LLC (ID: 035710-80-5)

HEALTH CARE REIT INC @ 57.31118 286,555.90

BROKERAGE 200.00 TAX &/OR SEC 6.42 J.P. MORGAN

SECURITIES LLC (ID: 42217K-10-6)

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 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 COUNTRYWIDE HOME LOANS 2003-26 CL B1 5.33684%
Pro Rata
08/25/2033 DTD 06/01/2003 PAYMENT A/C PRINCIPAL
(ID: 12669E-RR-9)
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)
Principal Payment MASTR ALTERNATIVE LOANS TRUST 2003-4 CL B3
Pro Rata
(27,271.350)
5.812343% 06/25/2033 DTD 05/01/2003 PAYMENT A/C
PRINCIPAL (ID: 576434-EY-6)
100.00
27,271.35
(16,635.52)
10,635.83 S
(32,335.680)
100.00
32,335.68
(26,838.61)
5,497.07 S
(21,670.480)
100.00
21,670.48
(16,686.27)
4,984.21 S
(11,425.580)
100.00
11,425.58
(5,370.02)
6,055.56 S
(7,683.560)
100.00
7,683.56
(4,379.63)
3,303.93 S
(5,000.000)
57.27
286,349.48
(280,000.00)
6,349.48 S
(27,000.000)
24.879
671,744.92
(675,000.00)
(3,255.08) S
(2,000.000)
66.091

132,181.03
(129,500.00)
2,681.03 S
Quantity
(25,000.000)
Per Unit
Amount
24.849
Proceeds
621,236.06
Tax Cost
(625,000.00)
Realized
Gain/Loss
(3,763.94) S
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Consolidated Statement Page 30

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

Trade Date

Settle Date

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

9/25

9/25

9/20

9/25

9/20

9/25

9/24

9/27

9/24

9/27

9/25

9/28

9/25

9/28

9/25

9/28

Sale

FIFO

Principal Payment MORTGAGEIT TRUST 2005-2 CL 1M1 VAR RT

Pro Rata

Quantity

(15,829.800)

05/25/2035 DTD 04/27/2005 PAYMENT A/C PRINCIPAL

(ID: 61915R-AD-8)

APPROACH RESOURCES INC @ 29.28507 292,850.70

BROKERAGE 400.00 TAX &/OR SEC 6.56 J.P. MORGAN

SECURITIES LLC (ID: 03834A-10-3)

TRULIA INC @ 23.85125 19,081.00 BROKERAGE

100.00 TAX &/OR SEC .43 J.P. MORGAN SECURITIES

LLC (ID: 897888-10-3)

GS CONT BUFF EQ SPX 7/9/13 80% CONTIN BARRIER10.5%CPN

15% CAP INITIAL LEVEL-6/20/12

SPX:1355.69 @ 105.40 JP MORGAN SECURITIES LLC
(BIDL) (ID: 38143U-Z9-5)
HSBC MARKET PLUS SPX 05/17/13 72% KO BARRIER0%CPN
,UNCAPPED INITIAL LEVEL-02/14/12
SPX:1350.50 @ 106.30 JP MORGAN SECURITIES LLC
(BIDL) (ID: 4042K1-XQ-1)
APOLLO RESIDENTIAL MTG INC PFD 8% @ 25.07853
376,177.95 BROKERAGE 600.00 TAX &/OR SEC 8.43
J.P. MORGAN SECURITIES LLC (ID: 03763V-20-1)
APOLLO RESIDENTIAL MTG INC PFD 8% @ 25.08
250,800.00 BROKERAGE 400.00 TAX &/OR SEC 5.62
J.P. MORGAN SECURITIES LLC (ID: 03763V-20-1)
BANK OF NEW YORK MELLON PFD 5.2% @ 24.76309
1,262,917.59 BROKERAGE 2,040.00 TAX &/OR SEC
28.29 J.P. MORGAN SECURITIES LLC
(ID: 064058-20-9)
(51,000.000)
24.723
1,260,849.30
(1,275,000.00)
(14,150.70) S
(10,000.000)
25.039
250,394.38
(250,000.00)
394.38 S
(15,000.000)
25.038
375,569.52
(375,000.00)
569.52 S
(5,000,000.000)
106.30
5,315,000.00
(5,000,000.00)
315,000.00 S
(3,000,000.000)
105.40
3,162,000.00
(3,000,000.00)
162,000.00 S
(800.000)
23.726
18,980.57
(13,600.00)
5,380.57 S
(10,000.000)
29.244
292,444.14
(305,000.00)
(12,555.86) S

Per Unit
Amount
100.00
Proceeds
15,829.80
Tax Cost
(11,080.86)
Realized
Gain/Loss
4,748.94 S

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Consolidated Statement Page 31

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

Trade Date

Settle Date

9/25

9/28

9/25

9/28

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

FIFO

Sale

FIFO

ENTERPRISE PRODUCTS PARTNERS L P @ 53.74066

161,221.98 BROKERAGE 120.00 TAX &/OR SEC 3.62

J.P. MORGAN SECURITIES LLC (ID: 293792-10-7)

HEALTHCARE REALTY TRUST @ 23.254 93,016.00

BROKERAGE 160.00 TAX &/OR SEC 2.09 J.P. MORGAN

SECURITIES LLC (ID: 421946-10-4)

Total Settled Sales/Maturities/Redemptions

\$24,008,459.45

(\$23,024,478.19)

\$208,275.23 L

\$689,032.92 S

\$86,673.11 0

(4,000.000)

23.213

92,853.91

(91,400.00)

1,453.91 S

Quantity

(3,000.000)

Per Unit

Amount

53.699

Proceeds

161,098.36

Tax Cost

(159,210.00)

Realized

Gain/Loss

1,888.36 S

Trade Date

Settle Date

Type

Description

Settled Securities Purchased

9/5

Purchase

9/10

9/5

9/10

9/5

9/10

9/6

9/11

9/7

9/12

9/6

9/13

Purchase

Purchase

Purchase

Purchase

Purchase

TEEKAY LNG PARTNERS LP @ 38.43 J.P. MORGAN
SECURITIES LLC (ID: Y8564M-10-5)

DCT INDUSTRIAL TRUST INC @ 6.20 J.P. MORGAN
SECURITIES LLC (ID: 233153-10-5)

NUSTAR ENERGY LP @ 48.94 J.P. MORGAN SECURITIES
LLC (ID: 67058H-10-2)

M/I HOMES INC COM @ 17.63 J.P. MORGAN
SECURITIES LLC (ID: 55305B-10-1)

VOCERA COMMUNICATIONS INC @ 28.75 J.P. MORGAN
SECURITIES LLC (ID: 92857F-10-7)

ANNALY CAPITAL MGMT PFD 7.5% @ 25.00 J.P.
MORGAN SECURITIES LLC (ID: 035710-80-5)

Quantity

2,000.000

9,000.000

4,000.000

4,000.000

2,750.000

52,000.000

Per Unit

Amount

38.43

6.20

48.94

17.63

28.75

25.00

Market Cost

(76,860.00)

(55,800.00)

(195,760.00)

(70,520.00)

(79,062.50)

(1,300,000.00)

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

Trade Date

Settle Date

Type

Settled Securities Purchased

9/11

Purchase

9/14

9/11

9/14

9/11

9/14

9/11

9/14

9/12

9/17

9/12

9/17

9/13

9/18

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

Description

MORTGAGEIT TRUST 2005-2 CL 1M1 VAR RT
05/25/2035 DTD 04/27/2005 @ 70.00 JP MORGAN
SECURITIES LLC (BIDL) FACE VALUE 8,126,960.00
(ID: 61915R-AD-8)

AMERICAN INTERNATIONAL GROUP INC NEW @ 32.50
J.P. MORGAN SECURITIES LLC (ID: 026874-78-4)

EL PASO PIPELINE PARTNERS LP @ 34.34 J.P.
MORGAN SECURITIES LLC (ID: 283702-10-8)

FIFTH STREET FINANCE CORP @ 10.79 J.P. MORGAN
SECURITIES LLC (ID: 31678A-10-3)

EXACTTARGET INC @ 22.50 J.P. MORGAN SECURITIES
LLC (ID: 30064K-10-5)

VANGUARD NATURAL RESOURCES LLC @ 27.51 J.P.
MORGAN SECURITIES LLC (ID: 92205F-10-6)

ENTRY REVERSED ON 09/24/2012 WELLS FARGO
MORTGAGE BACKED SECURITIES SER 2004-EE CL B1
DEC 25 2034 DTD 12/01/2004 @ 72.75 JP MORGAN
SECURITIES LLC (BIDL) FACE VALUE 3,275,000.00
(ID: 949779-AD-4)

9/12

9/19

9/14

9/19

9/13
9/20
9/14
9/21
Purchase
Purchase
Purchase
Purchase
BANK OF NEW YORK MELLON PFD 5.2% @ 25.00 J.P.
MORGAN SECURITIES LLC (ID: 064058-20-9)
GENESEE & WYOMING INC CL A @ 64.75 J.P. MORGAN
SECURITIES LLC (ID: 371559-10-5)
APOLLO RESIDENTIAL MTG INC PFD 8% @ 25.00 J.P.
MORGAN SECURITIES LLC (ID: 03763V-20-1)
PNC FINANCIAL SERVICES PFD 5 3/8% @ 25.00 J.P.
MORGAN SECURITIES LLC (ID: 693475-83-2)
51,000.000
2,000.000
25,000.000
40,000.000
25.00
64.75
25.00
25.00
(1,275,000.00)
(129,500.00)
(625,000.00)
(1,000,000.00)
21,000.000
2,000.000
7,000.000
2,000.000
2,500.000
2,059,105.029
32.50
34.34
10.79
22.50
27.51
72.80
(682,500.00)
(68,680.00)
(75,530.00)
(45,000.00)
(68,775.00)
(1,497,998.91)
Quantity
2,080,191.716
Per Unit
Amount
70.00

Market Cost

(1,456,134.20)

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

Trade Date

Settle Date

Type

Settled Securities Purchased

9/13

Purchase

9/24

Description

TO REVERSE ENTRY OF 09/18/2012 WELLS FARGO
MORTGAGE BACKED SECURITIES SER 2004-EE CL B1
DEC 25 2034 DTD 12/01/2004 @ 72.75 JP MORGAN
SECURITIES LLC (BIDL) FACE VALUE 3,275,000.00
AS OF 09/18/12 (ID: 949779-AD-4)

9/13

9/24

Purchase

ENTRY REVERSED ON 09/27/2012 WELLS FARGO
MORTGAGE BACKED SECURITIES SER 2004-EE CL B1
DEC 25 2034 DTD 12/01/2004 @ 72.75 JP MORGAN
SECURITIES LLC (BIDL) FACE VALUE 3,265,878.00
(ID: 949779-AD-4)

9/19

9/24

9/20

9/25

9/20

9/25

9/13

9/27

Purchase

Purchase

Purchase

Purchase

HEALTH CARE REIT INC @ 56.00 J.P. MORGAN
SECURITIES LLC (ID: 42217K-10-6)
APPROACH RESOURCES INC @ 30.50 J.P. MORGAN
SECURITIES LLC (ID: 03834A-10-3)
TRULIA INC @ 17.00 J.P. MORGAN SECURITIES LLC
(ID: 897888-10-3)

TO REVERSE ENTRY OF 09/24/2012 WELLS FARGO
MORTGAGE BACKED SECURITIES SER 2004-EE CL B1
DEC 25 2034 DTD 12/01/2004 @ 72.75 JP MORGAN
SECURITIES LLC (BIDL) FACE VALUE 3,265,878.00
AS OF 09/24/12 (ID: 949779-AD-4)

9/13

9/27

Purchase

ENTRY REVERSED ON 10/02/2012 WELLS FARGO
MORTGAGE BACKED SECURITIES SER 2004-EE CL B1

DEC 25 2034 DTD 12/01/2004 @ 72.75 JP MORGAN
SECURITIES LLC (BIDL) FACE VALUE 3,265,878.00
(ID: 949779-AD-4)

9/25

9/28

9/25

9/28

Purchase

Purchase

ENTERPRISE PRODUCTS PARTNERS L P @ 53.07 J.P.
MORGAN SECURITIES LLC (ID: 293792-10-7)

PENNTANPARK INVESTMENT CORP @ 10.82 J.P. MORGAN
SECURITIES LLC (ID: 708062-10-4)

3,000.000

3,000.000

53.07

10.82

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(159,210.00)

(32,460.00)

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2,053,369.950

72.80

(1,493,826.64)

5,000.000

10,000.000

800.000

(2,053,369.950)

56.00

30.50

17.00

72.80

(280,000.00)

(305,000.00)

(13,600.00)

1,493,826.64

2,053,369.950

72.80

(1,493,826.64)

Quantity

(2,059,105.029)

Per Unit

Amount

72.80

Market Cost

1,497,998.91

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

Trade Date

Settle Date

Type

Settled Securities Purchased

9/25

Purchase

9/28

Total Settled Securities Purchased

Trade Date

Type

Est. Settle Date Selection Method Description

Pending Sales, Maturities, Redemptions

Sale

9/25

9/28

9/26

10/1

9/28

10/3

9/28

10/3

9/28

10/3

Total Pending Sales, Maturities, Redemptions

\$206,493.77

(\$202,899.60)

\$3,594.17 S

Sale

Sale

Sale

Sale

PENNANTPARK INVESTMENT CORP (ID: 708062-10-4)

GRUPO FIN SANTANDER-ADR B (ID: 40053C-10-5)

CASELLA WASTE SYSTEMS INC CL A (ID: 147448-10-4)

QUALYS INC (ID: 74758T-30-3)

WESTERN ASSET MORTGAGE CAPIT (ID: 95790D-10-5)

Quantity

(3,000.000)

(4,000.000)

(8,000.000)

(1,000.000)

(3,500.000)

Per Unit

Amount

10.77

12.65

4.277

12.05

22.33

Description
HEALTHCARE REALTY TRUST @ 22.85 J.P. MORGAN
SECURITIES LLC (ID: 421946-10-4)
Quantity
4,000.000
Per Unit
Amount
22.85
Market Cost
(91,400.00)
(\$9,579,618.34)
Proceeds
32,189.27
50,438.86
33,902.67
11,949.73
78,013.24
Tax Cost
(32,460.00)
(48,739.60)
(32,000.00)
(12,000.00)
(77,700.00)
Realized
Gain/Loss
(270.73) S
1,699.26 S
1,902.67 S
(50.27) S
313.24 S

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

Trade Date

Est. Settle Date Type

Pending Securities Purchased

9/13

Purchase

9/18

9/26

10/1

9/28

10/3

9/28

10/3

9/28

10/3

9/28

10/5

Purchase

Purchase

Purchase

Purchase

Purchase

Description

WELLS FARGO MORTGAGE BACKED SECURITIES SER

2004-EE CL B1 DEC 25 2034 DTD 12/01/2004

(ID: 949779-AD-4)

GRUPO FIN SANTANDER-ADR B (ID: 40053C-10-5)

CASELLA WASTE SYSTEMS INC CL A (ID: 147448-10-4)

QUALYS INC (ID: 74758T-30-3)

WESTERN ASSET MORTGAGE CAPIT (ID: 95790D-10-5)

CBL & ASSOCIATES PROP PFD 6 5/8%

(ID: 124830-80-3)

Total Pending Securities Purchased

4,000.000

8,000.000

1,000.000

3,500.000

15,000.000

12.184

4.00

12.00

22.20

25.00

(48,739.60)

(32,000.00)

(12,000.00)

(77,700.00)

(375,000.00)

(\$2,039,266.24)

Quantity

2,053,369.950

Per Unit

Amount

72.75

Market Cost

(1,493,826.64)

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

Portfolio Activity Summary - Euro

US Dollar Value

Current

Transactions

Beginning Cash Balance

Ending Cash Balance

Portfolio Activity Detail - Euro

SECURITIES TRANSFERRED IN/OUT

Notes:

* 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

Settle Date Selection Method

Securities Transferred In

9/10

Receipt of Assets

Description

INTEREST RATE SWAP 40,000,000 EUR NOTIONAL

09/12/2016 PAY: FLOATING RATE EUR 6 MONTH

EURIBOR DEAL 3000244528 1.340% REC FIXED, ANN

30/360 NEW SWAP DEAL # 3000244528

(ID: SWPBDR-KV-6)

Quantity

Cost

1.000

0.00

Transaction

Market Value *

Period Value

--Year-To-Date

Value

--Local

Value

Current

Period Value

837,388.58

837,388.58

Year-To-Date

Value

--Account

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FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 9/1/12 to 9/30/12
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
-1,005,546.09
\$1,005,546.09
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

(997,760.84)
(\$997,760.84)
-Year-To-Date
Value*
-3,941,824.80
\$3,941,824.80
(3,897,180.27)
(\$3,897,180.27)

-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*
-51,600,000.00
51,600,000.00
(51,600,000.00)
(51,600,000.00)

-Account
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FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 9/1/12 to 9/30/12
Portfolio Activity Detail - Mexican New Peso
INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

9/21

9/21

FX Fwd Contract

Spot FX

Total Inflows & Outflows

Description

SETTLE FORWARD CURRENCY CONTRACT BUY MXN SELL
USD CONTRACT RATE : 13.212400000 TRADE 8/17/12
VALUE 9/21/12 (ID: 0MXNPR-AA-7)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
MXN EXCHANGE RATE 12.928950000 DEAL 09/20/12
VALUE 09/21/12 (ID: 0MXNPR-AA-7)

\$7,785.25

\$21,405.30

997,760.840

(997,760.84)

(12,900,000.00)

(7,785.25)

Quantity

(976,355.540)

Amount USD

Local Value

Amount USD

Local Value

1,005,546.09

12,900,000.00

Currency

Gain/Loss USD

29,190.55

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 9/1/12 to 9/30/12

Settled Foreign Exchange Contracts

Currency

Trade Date

Settle Date Counter Currency

Speculative

MEXICAN NEW PESO

U S DOLLAR

MEXICAN NEW PESO

U S DOLLAR

Aug. 17 12

Sep. 21 12

Sep. 20 12

Sep. 21 12

MXN

USD

12,900,000.00

(976,355.54)

MXN (12,900,000.00)

USD

997,760.84

13.212400

12.928950

12.828850

12.828850

(976,355.54)

997,760.84

1,005,546.09

(1,005,546.09)

29,190.55

(7,785.25)

Amount

Counter Amount Contract Rate Revaluation Rate

Contracted Base

Amount USD

Revalued

Amount USD

Currency G/L

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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 9/1/12 to 9/30/12

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).

212/464-0701

212/622-2770

800/634-1318

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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

301,978.05

\$301,978.05

Current

Portfolio Activity

Beginning Market Value

Withdrawals & Fees

Net Contributions/Withdrawals

Income & Distributions

Change In Investment Value

Ending Market Value

Period Value

305,051.26

(25.99)

(\$25.99)

(1,108.08)

\$303,917.19

Short

Market Value

(20,437.92)

22,377.06

\$1,939.14

Year-to-Date

Value

299,802.94

(221.93)

(\$221.93)

(1,004.96)

5,341.14

\$303,917.19

Total

(20,437.92)

324,355.11

Estimated

Current

Market Value Annual Income Allocation

(2,550.12)

\$303,917.19

(\$2,550.12)

100%

100%

ACCT. 24200686

For the Period 9/1/12 to 9/30/12

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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. 24200686

For the Period 9/1/12 to 9/30/12

Unrealized Gain/Loss

To-Date Value

\$10,129.80

Cost Summary

Equity

Cash & Fixed Income

Total

324,355.11

Cost

\$293,787.39

(30,567.72)

Investment Objectives

Speculation Permitted

Capital Appreciation

Yes

Yes

Account 24200686 Page 3 of 8

Consolidated Statement Page 43

FINANCIAL TRUST COMPANY INC

Equity Summary

Asset Categories

Non-US Equity

Beginning

Market Value

(19,329.84)

Ending

Market Value

(20,437.92)

Change

In Value

(1,108.08)

Current

Allocation

ACCT. 24200686

For the Period 9/1/12 to 9/30/12

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

(20,437.92)

(30,567.72)

10,129.80

(2,550.12)

13.28

(1,539.000)

Short

(20,437.92)

(30,567.72)

10,129.80

(2,550.12)

12.48%

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FINANCIAL TRUST COMPANY INC

Cash & Fixed Income Summary

Beginning

Asset Categories

Cash

Market Value

324,381.10

ACCT. 24200686

For the Period 9/1/12 to 9/30/12

Ending

Market Value

324,355.11

Change

In Value

(25.99)

Current

Allocation

100%

Current

Market Value/Cost

Market Value

Tax Cost

SUMMARY BY MATURITY

1

Cash & Fixed Income

0-6 months

1

Period Value

324,355.11

324,355.11

SUMMARY BY TYPE

Market

Value

324,355.11

% 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

324,355.11

% of Bond

Portfolio

100%

Account 24200686 Page 5 of 8

Consolidated Statement Page 45

FINANCIAL TRUST COMPANY INC ACCT. 24200686

For the Period 9/1/12 to 9/30/12

Cash & Fixed Income Detail

Quantity

Price

Cash

US DOLLAR

US DOLLAR

Total Cash

1.00

1.00

301,978.05

Margin

22,377.06

Short

301,978.05

22,377.06

\$324,355.11

301,978.05

22,377.06

\$324,355.11

\$0.00

\$0.00

0.00%

Account

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

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Consolidated Statement Page 46

FINANCIAL TRUST COMPANY INC ACCT. 24200686

For the Period 9/1/12 to 9/30/12

Portfolio Activity Summary

Beginning Cash Balance

Transactions

INFLOWS

Total Inflows

Income

\$0.00

OUTFLOWS **

Total Outflows

Short Fees Charged

TRADE ACTIVITY

Total Trade Activity

(25.99)

(\$25.99)

Settled Sales/Maturities/Redemptions

\$0.00

Ending Cash Balance

\$324,355.11

* 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

324,381.10

Year-To-Date

Value*

-(1,004.96)

(\$1,004.96)

(221.93)

(\$221.93)

(5.94)

(\$5.94)

-Account

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Consolidated Statement Page 47

FINANCIAL TRUST COMPANY INC ACCT. 24200686

For the Period 9/1/12 to 9/30/12

Portfolio Activity Detail

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

9/10

9/10

9/17

9/17

9/21

9/24

9/24

Description

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 SHORT POS SUB-ACCOUNT: SHT

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

Misc Debit

SHORT DEBIT FEE 08/21-09/20 SUB-ACCOUNT: MGN

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

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

Total Inflows & Outflows

Quantity

Cost

Per Unit

Amount

Amount

(2,385.45)

2,385.45

1,231.20

(1,231.20)

(25.99)

738.72

(738.72)

(\$25.99)

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Consolidated Statement Page 48

For the Period 9/1/12 to 9/30/12

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 9/1/12 to 9/30/12

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 9/1/12 to 9/30/12

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 9/1/12 to 9/30/12

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