

FINANCIAL TRUST COMPANY INC
6100 RED HOOK QUARTER STE B-3
ST THOMAS 00802
VIRGIN ISLANDS, U.S.

For the Period 2/1/13 to 2/28/13

Account Summary

Account

Number

Investment Account(s)

FINANCIAL TRUST COMPANY INC

FINANCIAL TRUST COMPANY INC

Total Value

W23560001¹

24200686²

Beginning Net

Market Value

67,179,689.75

299,528.16

\$67,479,217.91

Ending Net

Market Value

69,261,931.64

300,900.74

\$69,562,832.38

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

2,082,241.89

1,372.58

\$2,083,614.47

Start on

Page

4

47

0000019317.15.0.15.00002.FINAN48.20130304

Consolidated Statement Page 1

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For the Period 2/1/13 to 2/28/13

Consolidated Summary

INVESTMENT ACCOUNTS

Asset Allocation

Equity

Alternative Assets

Cash & Fixed Income

Market Value

Accruals

Market Value with Accruals

Beginning

Market Value

27,871,878.84

24,235.38

38,938,978.22

\$66,835,092.44

644,125.47

\$67,479,217.91

Ending

Market Value

29,054,115.22

0.00

39,856,755.19

\$68,910,870.41

651,961.97

\$69,562,832.38

Change

In Value

1,182,236.38

(24,235.38)

917,776.97

\$2,075,777.97

7,836.50

\$2,083,614.47

Estimated

1,762,062.95

Current

Annual Income Allocation

42%

Cash &

1,861,357.08

\$3,623,420.03

58%

100%

Equity

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
66,835,092.44
(10,782.65)
(512,755.70)
2,599,316.32
\$68,910,870.41
651,961.97
\$69,562,832.38
Year-to-Date
Value
67,614,874.37
(10,805.81)
(1,224,951.65)
2,531,753.50
\$68,910,870.41
651,961.97
\$69,562,832.38

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 2/1/13 to 2/28/13
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

(\$1,224,951.65)

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

Account

Number

W23560001

24200686

Beginning

Market Value

67,311,341.62

303,532.75

\$67,614,874.37

Taxable

Income

(1,224,951.65)

Net Contributions/

Withdrawals

(10,759.07)

(46.74)

(\$10,805.81)

Tax-Exempt

Income

Other Income

& Receipts

Income &

Distributions

(1,224,951.65)

(\$1,224,951.65)

Short-term

439,764.25

(3,308.60)

\$436,455.65

\$120,000.00

Change in

Investment Value

2,534,338.77

(2,585.27)
\$2,531,753.50
Realized Gain/Loss
Long-term
120,000.00
Ending Market Value
with Accruals
69,261,931.64
300,900.74
\$69,562,832.38
Unrealized
Gain/Loss¹
1,583,176.22
10,529.94
\$1,593,706.16

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 2/1/13 to 2/28/13

Asset Account

J.P. Morgan Team

Justin Nelson

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).

203/629-3124

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 2/1/13 to 2/28/13

Account Summary

Asset Allocation

Equity

Alternative Assets

Cash & Fixed Income

Market Value

Accruals

Market Value with Accruals

Beginning

Market Value

27,893,978.88

24,235.38

38,617,350.02

\$66,535,564.28

644,125.47

\$67,179,689.75

Ending

Market Value

29,074,153.00

0.00

39,535,816.67

\$68,609,969.67

651,961.97

\$69,261,931.64

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

66,535,564.28

86,715.92

(24,660.27)

(72,814.72)

(\$10,759.07)

(512,755.70)

2,597,920.16

\$68,609,969.67

651,961.97

\$69,261,931.64

Change

In Value

1,180,174.12

(24,235.38)

918,466.65

\$2,074,405.39

7,836.50

\$2,082,241.89

Equity

Year-to-Date

Value

67,311,341.62

86,715.92

(24,660.27)

(72,814.72)

(\$10,759.07)

(1,224,951.65)

2,534,338.77

\$68,609,969.67

651,961.97

\$69,261,931.64

Estimated

1,763,308.00

Current

Annual Income Allocation

43%

1,861,357.08

\$3,624,665.08

57%

100%

Cash &

Fixed Income

Asset Allocation

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Account Summary

Tax Summary

Domestic Dividends/Distributions

Currency Gain/Loss

Interest Income

Accrued Interest Current Year

Taxable Income

CONTINUED

Current

Period Value

67,256.25

(790,532.72)

214,436.13

(3,915.36)

(\$512,755.70)

Year-to-Date

Value

67,256.25

(1,563,209.16)

338,381.99

(67,380.73)

(\$1,224,951.65)

Unrealized Gain/Loss

To-Date Value

\$1,583,176.22

ST Realized Gain/Loss

LT Realized Gain/Loss

Realized Gain/Loss

Current

Period Value

352,657.95

\$352,657.95

Year-to-Date

Value

439,764.25

120,000.00

\$559,764.25

Cost Summary

Equity

Cash & Fixed Income

Total

38,512,551.48

Cost

28,080,969.78

\$66,593,521.26

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Equity Summary

Asset Categories

US Large Cap Equity

US Mid Cap Equity

US Small/Mid Cap Equity

Non-US 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

2,305,620.90

0.00

583,400.00

2,943,600.00

8,743,852.00

13,317,505.98

\$27,893,978.88

Ending

Market Value

1,588,088.35

142,205.00

512,000.00

3,002,400.00

9,423,320.00

14,406,139.65

\$29,074,153.00

Current

Period Value

29,074,153.00

28,080,969.78

1,056,835.57

1,763,308.00

252,844.25

6.03%

Preferred Stocks

Equity as a percentage of your portfolio - 43 %

Change

In Value

(717,532.55)

142,205.00

(71,400.00)

58,800.00
679,468.00
1,088,633.67
\$1,180,174.12

Current
Allocation

2%
1%
1%
4%
14%
21%
43%

US Large Cap Equity
US Mid Cap Equity
US Small/Mid Cap Equity
Non-US Equity
Concentrated & Other Equity
Asset Categories

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Note:

P

**

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

DEAN FOODS CO

FACEBOOK INC-A

04033A-10-0 ARIA

166.34

09062X-10-3 BIIB

16.60

242370-10-4 DF

27.25

30303M-10-2 FB

Total US Large Cap Equity

\$1,588,088.35

\$1,676,892.10

(\$88,803.75)

\$0.00

0.00%

17,500.000

476,875.00

665,000.00

(188,125.00)

25,000.000

415,000.00

470,439.75

(55,439.75)

2,095.000

348,482.30

250,454.95

98,027.35

21.03

16,535.000

347,731.05

290,997.40

56,733.65

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
US Mid Cap Equity
P DCP MIDSTREAM PARTNERS LP
23311P-10-0 DPM
40.63
3,500.000
142,205.00
142,205.00
9,660.00
6.79%
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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Price

US Small/Mid Cap Equity

DEUTSCHE BK AG LDN BRH

DBL LONG ETN38

25154H-55-8 DAG

Non-US Equity

ROYAL BANK SCOTLAND GROUP PLC

ADR NON-CUMULATIVE

780097-71-3 RBS PTAA /P-2

Preferred Stocks

ALLY FINANCIAL INC

8 1/2% PFD

02005N-30-8

ARMOUR RESIDENTIAL REIT

PFD 7.875%

042315-40-8 ARR PB

GENL GROWTH PROPERTIES

PFD 6 3/8%

370023-20-2 GGP PA

GMAC CAPITAL TRUST I

PFD STK 8 1/8%

361860-20-8

JPMORGAN CHASE & CO

PFD 5.450%

46637G-12-4 JPM PA

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24.93

60,000.000

1,495,800.00

1,500,000.00

(4,200.00)

81,720.00

5.46%

26.54

80,000.000

2,123,200.00

1,882,773.60

240,426.40

162,480.00

7.65%

24.99

7,000.000

174,930.00

175,000.00

(70.00)

11,158.00

6.38%

24.97

20,000.000
499,400.00
500,000.00
(600.00)
39,380.00
7.89%
25.02
120,000.000
3,002,400.00
2,924,400.00
78,000.00
217,560.00
7.25%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
10.24
50,000.000
512,000.00
352,529.00
159,471.00
26.40
126,600.000
3,342,240.00
2,782,242.51
559,997.49
269,025.00
8.05%

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Price

Preferred Stocks

NEXTERA ENERGY CAPITAL

PFD 5%

65339K-88-6 NEE PJ

SCE TRUST II

PFD 5.1%

78407R-20-4 SCE PG

VORNADO REALTY TRUST

PFD 5.4%

929042-84-4 VNO PL

Total Preferred Stocks

25.00

27,000.000

675,000.00

\$9,423,320.00

675,000.00

\$8,640,016.11

\$783,303.89

36,450.00

\$656,963.00

5.40%

6.97%

24.51

25.00

25,000.000

20,000.000

612,750.00

500,000.00

625,000.00

500,000.00

(12,250.00)

31,250.00

25,500.00

5.10%

5.10%

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Inc.

Accrued Div.

Yield

Concentrated & Other Equity

BANK OF AMERICA CORP

113.41

8 1/8% PFD STK DEC 29 2049

DTD 04/30/2008
060505-DT-8 BB+ /B1
CLIFFS NATURAL RESOURCES
CV PFD 7%
18683K-40-8 CLV
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
41.77

71,000.000
2,965,670.00
3,585,969.22
(620,299.22)
168,625.00
42,156.25
5.69%

115.84
2,000,000.000
2,316,780.00
2,122,916.67
193,863.33
142,500.00
30,082.00
6.05%

23.13
6,000.000
138,762.00
150,000.00
(11,238.00)
10,500.00
7.57%

2,000,000.000
2,268,180.00
2,081,180.56
186,999.44
162,500.00
47,846.00
7.09%

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Price

Concentrated & Other Equity

JPMORGAN CHASE & CO

7.9% PFD STK APR 30 2049

DTD 04/23/2008

46625H-HA-1 BBB /BA1

LONG TOTAL RETURN SWAP

2,017,023.30 USD NOTIONAL

SPDR S&P 500

MAT FEB 05 2014 DEAL 50038481

N/O Client

SWPBDR-SE-6

MS MARKET PLUS MRK 08/20/14

80% EKO BARRIER- 3.55%CPN

,UNCAPPED

INITIAL LEVEL-02/14/13 MRK:41.19

61761J-DA-4

Total Concentrated & Other Equity

\$14,406,139.65

\$14,344,927.57

\$124,864.43

\$879,125.00

\$252,844.25

6.04%

101.85

1,000,000.000

1,018,450.00

1,000,000.00

18,450.00

14.37

4,430.000

(63,652.35)

N/A **

N/A

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Inc.

Accrued Div.

Yield

115.24

5,000,000.000

5,761,950.00

5,404,861.12

357,088.88

395,000.00

132,760.00

6.77%

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Alternative Assets Summary

Beginning

Asset Categories

Hard Assets

Note:

Estimated Value

24,235.38

P indicates position adjusted for Pending Trade Activity.

Alternative Assets Detail

Quantity/Original

Commitment Amount

Real Estate & Infrastructure

P AMERICAN CAPITAL AGENCY CORP

02503X-10-5 AGNC

Cost/Net Capital Called

Since Inception

Net Distributions

Since Inception

Estimated

Value

Est. Annual Inc.

Accrued Div.

Yield

Ending

Estimated Value

0.00

Change

In Value

(24,235.38)

Current

Allocation

0.00

15.77%

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Quantity/Original

Commitment Amount

Real Estate & Infrastructure

P

MEDICAL PROPERTIES TRUST INC

Total Real Estate & Infrastructure

58463J-30-4 MPW

\$0.00

\$0.00

\$0.00

\$0.00

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).

0.00

5.51%

Cost/Net Capital Called

Since Inception

Net Distributions

Since Inception

Estimated

Value

Est. Annual Inc.

Accrued Div.

Yield
Account W23560001 Page 10 of 43
Consolidated Statement Page 13

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

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

10,995,163.78

1,136,670.43

19,255,711.32

3,165,005.16

4,669,736.33

(604,937.00)

\$38,617,350.02

Ending

Market Value

9,145,872.20

1,094,759.13

21,363,375.26

2,904,728.18

4,530,157.36

496,924.54

\$39,535,816.67

Current

Period Value

39,535,816.67

38,512,551.48

526,340.65

1,861,357.08

399,117.72

4.69%

Cash

Cash & Fixed Income as a percentage of your portfolio - 57 %

Change

In Value

(1,849,291.58)

(41,911.30)

2,107,663.94

(260,276.98)

(139,578.97)

1,101,861.54

\$918,466.65

Current

Allocation

13%

2%

30%

4%

7%

1%

57%

Complementary Structured
Strategies

Foreign Exchange Contracts

US Fixed Income

Non-US Fixed Income

Non-USD Cash

Asset Categories

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

SUMMARY BY MATURITY

1

Cash & Fixed Income

0-6 months

6-12 months¹

1-5 years¹

5-10 years¹

10+ years¹

Total Value

1

SUMMARY BY TYPE

Market

Value

11,200,808.69

2,031,730.00

6,748,175.00

9,561,265.68

9,496,912.76

\$39,038,892.13

% of Bond

Portfolio

32%

5%

16%

24%

23%

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

Total Value

Market

Value

9,145,872.20

1,094,759.13

13,811,495.00

4,705,043.18

5,751,565.26

4,530,157.36

\$39,038,892.13

% of Bond

Portfolio

23%

2%

39%

11%

14%

11%

100%

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Cash & Fixed Income Summary

NET FX CONTRACTS EXPOSURE SUMMARY

Value

in Currency

CANADIAN DOLLAR

SWISS FRANC

EURO CURRENCY

JAPANESE YEN

(10,000,000.00)

6,190,500.00

(5,000,000.00)

933,849,000.00

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.

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

9,288,613.24

(634,467.50)

9,288,613.24

(634,467.50)

9,288,613.24

(634,467.50)

928.86

79.12

0.01% ¹

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Price

Cash

PROCEEDS FROM PENDING SALES

Total Cash

1.00

491,726.46

491,726.46

\$9,145,872.20

491,726.46

\$9,145,872.20

\$0.00

\$928.86

\$79.12

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

0.97

1.31

0.01

0.01

837,388.58

1,094,759.12

\$1,094,759.13

0.01

1,135,367.75

\$1,135,367.76

(40,608.63)

(\$40,608.63)

\$0.00

0.00%

US Fixed Income

AMERICAN AXLE & MFG INC

NON-TRADEABLE ASSET

CORP ACTIONS CONTRA

7.875% 03/01/2017 DTD 02/27/2007

2,500,000 Reserved Corp Action

02499A-BW-0 B /B2

NRG ENERGY INC

7 5/8% JAN 15 2018
DTD 07/15/2011
629377-BN-1 BB- /B1
HEADWATERS INC
7.625 04/01/2019 DTD 03/11/2011
42210P-AQ-5 B+ /B2
107.50
1,000,000.00
1,075,000.00
1,035,000.00
40,000.00
76,250.00
31,770.00
6.13%
114.63
1,000,000.00
1,146,250.00
1,001,500.00
144,750.00
76,250.00
9,743.00
4.27%
103.00
2,500,000.00
2,574,925.00
2,615,625.00
(40,700.00)
196,875.00
97,342.50
7.00%

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Price

US Fixed Income

EARTHLINK INC

8 7/8% MAY 15 2019

DTD 05/17/2011

270321-AC-6 CCC /B3

KINDRED HEALTHCARE INC

8 1/4% JUN 01 2019

DTD 06/01/2011

494580-AB-9 NR /B3

SERVICEMASTER COMPANY

8% FEB 15 2020

DTD 02/13/2012

81760N-AN-9 B- /B3

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

HOME Banc MORTGAGE TRUST

2004-1 CL 1M1 VAR RT 08/25/2029

DTD 07/30/2004

43739E-AC-1 CCC /CA

GLOBAL MORTGAGE SECURITIZATION LTD

2004-A CL B3 5.250% 11/25/2032

DTD 11/01/2004

378961-AH-9 CCC /CAA

SEQUOIA MORTGAGE TRUST

11 CL B1 VAR RT 12/20/2032

DTD 10/30/2002

81744A-AB-4 B- /CAA

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81.76

1,055,526.61

862,956.33

778,450.88

84,505.45

17,518.57

98.16

4.61%

71.78

685,056.36

491,699.20

551,470.36

(59,771.16)

35,965.45

599.42

6.38%
79.45
998,523.67
793,347.03
561,669.57
231,677.46
11,020.70
18.97
6.36%
120.02
1,500,000.00
1,800,315.00
1,627,500.00
172,815.00
148,125.00
30,858.00
6.77%
106.50
2,500,000.00
2,662,500.00
2,665,625.00
(3,125.00)
200,000.00
8,887.50
6.81%
99.50
2,000,000.00
1,990,000.00
1,966,250.00
23,750.00
165,000.00
41,250.00
8.35%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
104.55
1,000,000.00
1,045,480.00
1,033,500.00
11,980.00
88,750.00
26,131.00
7.93%

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Price

US Fixed Income

COUNTRYWIDE HOME LOANS 2003-26 CL B1

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

12669E-RR-9

WELLS FARGO MTGE SEC 2004-EE CL B1

VAR RT 12/25/2034 DTD 12/01/2004

949779-AD-4 CCC /NR

IMPAC CMB TRUST SER 2005-2 CL 1M1

VAR RT 04/25/2035 DTD 03/03/2005

45254N-NB-9 CCC /CAA

CHASE MORTGAGE FINANCE CORPORATION

REMIC 2007-A1 CL 2A4 2.99199%

02/25/2037 DTD 02/01/2007

161630-AK-4 CCC /CA

SOUTHERN CAL EDISON

6 1/4% DEC 31 2049

DTD 01/17/2012

842400-FU-2 BBB /BAA

Total US Fixed Income

110.58

3,000,000.00

3,317,340.00

2,999,982.50

317,357.50

187,500.00

15,624.00

\$21,363,375.26

\$21,032,394.93

\$330,980.33

\$1,360,977.14

\$273,508.80

Non-US Fixed Income

PETROLEOS DE VENEZUELA S

8 1/2% NOV 02 2017

DTD 10/29/2010

HELD BY EUROCLEAR

ISIN USP7807HAK16 SEDOL B5SC0L3

716550-9A-8 B+ /NA

5.57%

73.60

2,172,877.94

1,599,281.62

1,922,996.98

(323,715.36)

65,012.29

5,056.28

2.87%

56.18

1,622,079.74
911,284.40
1,135,455.80
(224,171.40)
13,880.13
12.41%
74.00
83.13
1,477,102.39
0.00
1,092,996.68
1,137,368.84
N/A **
(44,372.16)
N/A
78,830.00
6,129.97
11.29%
7.81%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
6.72%
99.25
1,500,000.00
1,488,750.00
1,337,750.00
151,000.00
127,500.00
42,145.50
8.69%

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Price

Non-US Fixed Income

AMERICA MOVIL SAB DE CV - MXN

6.450% 12/05/2022 DTD 12/05/2012

HELD BY EUROCLEAR

ISIN XS0860706935 SEDOL B9B7820

P0299A-9D-4 A- /A2 MXN

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

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

\$2,904,728.18

\$3,698,916.59

(\$794,188.41)

\$499,451.08

\$121,655.30

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

14.43%

5.50

7,500,000.00

412,350.00

1,038,750.00

(626,400.00)

237,652.50

49,477.50

56.52%

0.16

10,000,000.00

15,657.50

318,000.00

(302,342.50)

73,725.49

15,562.38

8.23

12,000,000.00

987,970.68
1,004,416.59
(16,445.91)
60,573.09
14,469.92
5.75%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
0.01
(769,000,000.00)
(43,244.78)
(347,756.17)
304,511.39

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Price

Complementary Structured Strategies

JPY PUT CAD CALL

FX EUROPEAN STYLE OPTION

OCT 08, 2013 @ 80.9

XJPYPB-AZ-Z CAD

GS MXN STEP UP NOTE 11/22/13

LNKD TO MXN VS USD

85%BARRIER- 5% ATM CPN-22.9%MXRTRN

11/08/12

38141G-HY-3

HSBC REN CNH 01/24/14

LNKED TO CNH VS USD

5XLEV- 500%MAXRTRN

01/09/13 INITIAL STRIKE:6.1995

40432X-7D-7

JPM 3YR NC CLN TO MTOR 04/16/15

INITIAL RATE 6.20% CPN

DD 04/16/12

4662A0-4Q-1

Total Complementary Structured Strategies

\$4,530,157.36

\$3,500,000.00

\$1,030,157.36

\$0.00

\$3,874.50

0.00%

102.55

1,500,000.00

1,538,250.00

1,500,000.00

38,250.00

3,874.50

97.94

1,000,000.00

979,400.00

1,000,000.00

(20,600.00)

105.23

1,000,000.00

1,052,330.00

1,000,000.00

52,330.00

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

0.12

809,000,000.00

1,003,422.14

347,756.17

655,665.97

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Market Value

Receivable

Trade Date

Foreign Exchange Contracts

CANADIAN DOLLAR

SWISS FRANC

JAPANESE YEN

EURO CURRENCY

Total Foreign Exchange Contracts

Feb. 7 13

Mar. 12 13

Feb. 1 13

May. 6 13

CAD

JPY

CHF

EUR

(10,000,000.00)

933,849,000.00

6,190,500.00

(5,000,000.00)

93.384900

1.238100

89.711109

1.219694

10,122,716.77

9,724,485.91

6,638,886.08

6,540,192.40

\$16,761,602.85

\$16,264,678.31

398,230.86

98,693.68

\$496,924.54

Currency

Settlement Date Counter Currency

Amount

Counter Amount

Contract

Rate

Current Market

Forward Rate

Market Value

Payable

Unrealized

Gain/Loss

Account W23560001 Page 19 of 43

Consolidated Statement Page 22

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

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

6,112,734.41

(8,647,814.14)

(\$2,535,079.73)

\$9,288,613.24

* 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

9,683,005.07

(18,135,717.67)

(\$8,452,712.60)

-Period

Value

12,332,959.16

277,777.02

86,715.92

1,017,735.42

\$1,382,228.36

(24,660.27)

(1,866,834.28)

(\$1,891,494.55)

Year-To-Date

Value*

-346,936.33

86,715.92

2,228,361.53

\$2,662,013.78

(24,660.27)

(4,675,335.67)

(\$4,699,995.94)

Current

Securities
Transferred In/Out
Securities Transferred Out
Period Value
(72,814.72)
Year-To-Date
Value*
(72,814.72)
Account W23560001 Page 20 of 43
Consolidated Statement Page 23

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

2/1

2/1

2/5

Corporate Interest

Interest Income

Misc Disbursement

Description

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

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

DEPOSIT SWEEP INTEREST FOR 01/01/13 - 01/31/13

@ .01% RATE ON AVG COLLECTED BALANCE OF

\$16,850,971.61 AS OF 02/01/13

LONG TOTAL RETURN SWAP 4,044,412.80 USD

NOTIONAL APPLE INC MAT FEB 05 2013 DEAL

50028664 RESET PAYMENT - EQUITY LEG - DEAL REF

50028664 (ID: SWPBDP-MH-9)

2/5

Misc Disbursement

LONG TOTAL RETURN SWAP 4,044,412.80 USD

NOTIONAL APPLE INC MAT FEB 05 2013 DEAL

50028664 RESET PAYMENT - INTEREST LEG - DEAL

REF 50028664 (ID: SWPBDP-MH-9)

2/6

2/8

2/11

Spot FX

Spot FX

Accrued Int Paid

SPOT CURRENCY TRANSACTION - BUY BUY CHF SELL

USD EXCHANGE RATE .907600000 DEAL 02/01/13

VALUE 02/06/13 (ID: 0CHFPR-AA-4)

SPOT CURRENCY TRANSACTION - BUY BUY JPY SELL

USD EXCHANGE RATE 93.321700000 DEAL 02/07/13

VALUE 02/08/13 (ID: 0JPYPR-AA-9)

SEQUOIA MORTGAGE TRUST 11 CL B1 VAR RT

12/20/2032 DTD 10/30/2002 @ 73.75 JP MORGAN

SECURITIES LLC (BIDL) TRADE DATE 02/06/13 FACE

VALUE 5,701,000.00 (ID: 81744A-AB-4)

2/14

Misc Receipt

LONG TOTAL RETURN SWAP 4,034,046.60 USD

NOTIONAL APPLE INC MAT FEB 05 2014 DEAL

50038481 SWAP DIV DEAL REF 50038481

(ID: SWPBDR-RT-4)

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23,479.00

1,060,229.337

0.00

0.001

(1,026.47)

44,612,000.000

478,045.30

(478,045.30)

332,500.000

366,350.82

(366,350.82)

(13,568.22)

(10,366.20)

Quantity

Cost

3,000,000.000

Per Unit

Amount

0.031

Amount

93,750.00

141.03

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

2/15

2/15

Div Domest

Misc Receipt

Description

ALLY FINANCIAL INC 8 1/2% PFD @ 0.53125 PER
SHARE (ID: 02005N-30-8)

LONG TOTAL RETURN SWAP 4,034,046.60 USD

NOTIONAL APPLE INC MAT FEB 05 2014 DEAL

50038481 SWAP UNWIND EQUITY LEG - DEAL REF

50038481 (ID: SWPBDR-RT-4)

2/15

Misc Disbursement

LONG TOTAL RETURN SWAP 4,034,046.60 USD

NOTIONAL APPLE INC MAT FEB 05 2014 DEAL

50038481 SWAP UNWIND INTEREST LEG - DEAL REF

50038481 (ID: SWPBDR-RT-4)

2/15

2/15

2/20

2/22

2/22

2/25

2/25

Corporate Interest

Interest Income

Corporate Interest

FX Fwd Contract

FX Fwd Contract

Corporate Interest

Corporate Interest

SERVICEMASTER COMPANY 8% FEB 15 2020 DTD

02/13/2012 (ID: 81760N-AN-9)

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

PER SHARE (ID: 361860-20-8)

SEQUOIA MORTGAGE TRUST 11 CL B1 VAR RT

12/20/2032 DTD 10/30/2002 (ID: 81744A-AB-4)

SETTLE FORWARD CURRENCY CONTRACT BUY MXN SELL

USD CONTRACT RATE : 12.616900000 TRADE 1/17/13

VALUE 2/22/13 (ID: 0MXNPR-AA-7)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL

MXN CONTRACT RATE : 12.675200000 TRADE 1/23/13

VALUE 2/22/13 (ID: 0MXNPR-AA-7)

COUNTRYWIDE HOME LOANS 2003-26 CL B1 5.33684%

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

CHASE MORTGAGE FINANCE CORPORATION REMIC

2007-A1 CL 2A4 2.99199% 02/25/2037 DTD

02/01/2007 (ID: 161630-AK-4)

1,502,561.057

2,213,723.820

0.004

0.002

6,702.85

5,513.31

(12,900,000.000)

(1,010,615.38)

1,017,735.42

1,500,000.000

80,000.000

1,060,229.337

12,900,000.000

1,010,615.38

0.04

0.508

0.001

60,000.00

40,625.04

1,466.39

(1,022,438.16)

(725.85)

Quantity

Cost

Per Unit

Amount

126,600.000

0.531

Amount

67,256.25

63,236.92

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

2/25

2/25

2/25

2/25

2/26

2/26

2/28

2/28

Foreign Interest

Corporate Interest

Corporate Interest

Corporate Interest

Name Change

Name Change

Accrued Int Paid

Interest Income

Description

GLOBAL MORTGAGE SECURITIZATION LTD 2004-A CL B3

5.250% 11/25/2032 DTD 11/01/2004

(ID: 378961-AH-9)

HOME Banc MORTGAGE TRUST 2004-1 CL 1M1 VAR RT

08/25/2029 DTD 07/30/2004 (ID: 43739E-AC-1)

MORTGAGEIT TRUST 2005-2 CL 1M1 VAR RT

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

IMPAC CMB TRUST SER 2005-2 CL 1M1 VAR RT

04/25/2035 DTD 03/03/2005 (ID: 45254N-NB-9)

AMERICAN AXLE & MFG INC 7 7/8% MAR 1 2017 DTD

2/27/2007 TO REDESCRIPTION (ID: 02406P-AF-7)

AMERICAN AXLE & MFG INC NON-TRADEABLE ASSET

CORP ACTIONS CONTRA 7.875% 03/01/2017 DTD

02/27/2007 FROM REDESCRIPTION (ID: 02499A-BW-0)

SERVICEMASTER COMPANY 8% FEB 15 2020 DTD

02/13/2012 @ 107.00 JP MORGAN SECURITIES LLC

(BIDL) TRADE DATE 02/25/13 (ID: 81760N-AN-9)

TO ADJUST INTEREST PREVIOUSLY PAID ON CASH

BALANCES BASED ON THE FOLLOWING TRANSACTION

ACTIVITY

ORIGINAL ADJUSTED TRANSACTION TRAN DATE VALUE

DATE AMOUNT -----2/01/13

1/16/13 383,192.00D AS OF 02/26/13

Total Inflows & Outflows

(\$509,266.19)

999,597.154

1,994,303.416

1,636,580.660

(2,500,000.000)

(2,615,625.00)

2,500,000.000

2,615,625.00

1,000,000.000

0.00

0.003

(2,888.89)

(1.67)

0.001

0.001

0.001

919.38

1,069.77

1,196.05

Quantity

Cost

Per Unit

Amount

698,053.250

0.004

Amount

3,053.98

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

SECURITIES TRANSFERRED IN/OUT

Notes:

Settle Date Selection Method

Securities Transferred In

2/5

Receipt of Assets

Description

LONG TOTAL RETURN SWAP- 4,034,046.60 USD

NOTIONAL APPLE INC MAT FEB 05 2014 DEAL

50038481 JPMORGAN CHASE BANK TRADE DATE

01/31/13 (ID: SWPBDR-RT-4)

2/15

Receipt of Assets

LONG TOTAL RETURN SWAP 2,017,023.30 USD

NOTIONAL SPDR S&P 500 MAT FEB 05 2014 DEAL

50038481 PARTIAL SWAP UNWIND JPMORGAN CHASE

BANK TRADE DATE 02/12/13 (ID: SWPBDR-SE-6)

Total Securities Transferred In

Securities Transferred Out

2/5

Free Delivery

\$0.00

4,430.000

0.00

* 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

8,860.000

0.00

Transaction

Market Value *

LONG TOTAL RETURN SWAP 4,044,412.80 USD

NOTIONAL APPLE INC MAT FEB 05 2013 DEAL

(8,860.000)

0.00

50028664 JPMORGAN CHASE BANK TRADE DATE

01/31/13 (ID: SWPBDP-MH-9)

2/15

Free Delivery

LONG TOTAL RETURN SWAP 4,034,046.60 USD

NOTIONAL APPLE INC MAT FEB 05 2014 DEAL

50038481 PARTIAL SWAP UNWIND JPMORGAN CHASE

BANK TRADE DATE 02/12/13 (ID: SWPBDR-RT-4)

Total Securities Transferred Out

(\$72,814.72)

(8,860.000)

0.00

(48,880.40)

(23,934.32)

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

TRADE ACTIVITY

Note:

S

*

Trade Date

Settle Date

1/29

2/1

1/11

2/1

1/11

2/1

1/30

2/4

1/31

2/5

1/31

2/6

2/1

2/7

2/1

2/7

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

GENERAL ELEC CAP CORP PFD 4.875% @ 25.02

813,150.00 BROKERAGE 1,300.00 TAX &/OR SEC

18.22 J.P. MORGAN SECURITIES LLC

(ID: 369622-41-0)

TO REVERSE ENTRY OF 01/16/2013 DUKE ENERGY CORP

PFD 5.125% @ 25.25 383,800.00 BROKERAGE 608.00
J.P. MORGAN SECURITIES LLC AS OF 01/16/13
(ID: 26441C-30-3)
DUKE ENERGY CORP PFD 5.125% @ 25.25 383,800.00
BROKERAGE 608.00 TAX &/OR SEC 8.60 J.P. MORGAN
SECURITIES LLC (ID: 26441C-30-3)
PIEDMONT NATURAL GAS CO INC @ 31.95 207,675.00
BROKERAGE 260.00 TAX &/OR SEC 4.66 J.P. MORGAN
SECURITIES LLC (ID: 720186-10-5)
VANGUARD NATURAL RESOURCES LLC @ 27.75
97,125.00 BROKERAGE 140.00 TAX &/OR SEC 2.18
J.P. MORGAN SECURITIES LLC (ID: 92205F-10-6)
KERYX BIOPHARMACEUTICALS INC @ 9.50 14,250.00
BROKERAGE 60.00 TAX &/OR SEC .32 J.P. MORGAN
SECURITIES LLC (ID: 492515-10-1)
ZOETIS INC @ 31.50 787,500.00 BROKERAGE
1,000.00 TAX &/OR SEC 17.64 J.P. MORGAN
SECURITIES LLC (ID: 98978V-10-3)
CHESAPEAKE LODGING TRUST @ 21.08 31,620.00
BROKERAGE 60.00 TAX &/OR SEC .71 J.P. MORGAN
SECURITIES LLC (ID: 165240-10-2)
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(1,500.000)
21.04
31,559.29
(31,125.00)
434.29 S
(25,000.000)
31.459
786,482.36
(650,000.00)
136,482.36 S
(1,500.000)
9.46
14,189.68
(12,735.00)
1,454.68 S*
(3,500.000)
27.709
96,982.82
(97,475.00)
(492.18) S*
(6,500.000)
31.909
207,410.34
(208,000.00)
(589.66) S*
(15,200.000)
25.209
383,183.40

(380,000.00)
3,183.40 S*
15,200.000
25.21
(383,192.00)
380,000.00
(3,192.00) S*
Quantity
(32,500.000)
Per Unit
Amount
24.979
Proceeds
811,831.78
Tax Cost
(812,500.00)
Realized
Gain/Loss
(668.22) S*

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Trade Date

Settle Date

2/5

2/8

2/6

2/11

2/11

2/11

2/11

2/11

2/7

2/12

2/20

2/20

2/14

2/20

2/15

2/21

2/15

2/21

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

FIFO

Sale

FIFO

Expired Option

FIFO

Expired Option

FIFO

Sale

FIFO

ENTERPRISE PRODUCTS PARTNERS L P @ 54.5591

218,236.40 BROKERAGE 160.00 TAX &/OR SEC 4.89

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

BOISE CASCADE COMPANY @ 25.31 25,310.00

BROKERAGE 40.00 TAX &/OR SEC .57 J.P. MORGAN

SECURITIES LLC (ID: 09739D-10-0)

ENTRY REVERSED ON 02/26/2013 BRT CALL OPTION

USD PUT OPTION STRIKE 118.50 EXPIRING

02/08/2013 100,000 BARRELS EXPIRATION OF

PURCHASED OTC CALL (ID: OTCBDC-NB-N)

BRT PUT OPTION USD CALL OPTION STRIKE 79.00

EXPIRING 02/08/2013 100,000 BARRELS EXPIRATION

OF WRITTEN OTC PUT (ID: OTCBDP-JQ-W)

BREITBURN ENERGY PARTNERS LP @ 19.83 69,405.00

BROKERAGE 140.00 TAX &/OR SEC 1.56 J.P. MORGAN

SECURITIES LLC (ID: 106776-10-7)

Principal Payment SEQUOIA MORTGAGE TRUST 11 CL B1 VAR RT
Pro Rata
Sale
FIFO
Sale
FIFO
Sale
FIFO
(4,702.730)
12/20/2032 DTD 10/30/2002 PAYMENT A/C PRINCIPAL
(ID: 81744A-AB-4)
ARMOUR RESIDENTIAL REIT INC COM @ 6.70017
194,304.93 BROKERAGE 1,160.00 TAX &/OR SEC 4.36
J.P. MORGAN SECURITIES LLC (ID: 042315-10-1)
CLIFFS NATURAL RESOURCES INC @ 29.7565
89,269.50 BROKERAGE 120.00 TAX &/OR SEC 2.00
J.P. MORGAN SECURITIES LLC (ID: 18683K-10-1)
ENTRY REVERSED ON 02/25/2013 PIONEER NATURAL
RESOURCES CO @ 130.43139 130,431.39 BROKERAGE
100.00 TAX &/OR SEC 2.93 J.P. MORGAN SECURITIES
LLC (ID: 723787-10-7)
Account W23560001 Page 26 of 43
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(1,000.000)
130.328
130,328.46
(128,000.00)
2,328.46 S
(3,000.000)
29.716
89,147.50
(87,000.00)
2,147.50 S
(29,000.000)
6.66
193,140.57
(198,360.00)
(5,219.43) S
100.00
4,702.73
(3,468.26)
1,234.47 S
(3,500.000)
19.79
69,263.44
(69,510.00)
(246.56) S
100.000
327,000.00
327,000.00 S
(100.000)

(327,000.00)
(327,000.00) S
(1,000.000)
25.269
25,269.43
(21,000.00)
4,269.43 S
Quantity
(4,000.000)
Per Unit
Amount
54.518
Proceeds
218,071.51
Tax Cost
(218,240.00)
Realized
Gain/Loss
(168.49) S

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Trade Date

Settle Date

2/15

2/22

2/25

2/25

2/25

2/25

2/25

2/25

2/25

2/25

2/25

2/25

2/15

2/25

2/15

2/25

2/25

2/25

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

FIFO

NIELSEN HOLDINGS NV @ 32.6225 260,980.00

BROKERAGE 320.00 TAX &/OR SEC 5.85 J.P. MORGAN

SECURITIES LLC (ID: N63218-10-6)

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 CHASE MORTGAGE FINANCE CORPORATION REMIC

Pro Rata

2007-A1 CL 2A4 2.99199% 02/25/2037 DTD

02/01/2007 PAYMENT A/C PRINCIPAL

(ID: 161630-AK-4)

Principal Payment GLOBAL MORTGAGE SECURITIZATION LTD 2004-A CL B3

Pro Rata

5.250% 11/25/2032 DTD 11/01/2004 PAYMENT A/C

PRINCIPAL (ID: 378961-AH-9)

Principal Payment HOMEBANC MORTGAGE TRUST 2004-1 CL 1M1 VAR RT

Pro Rata

08/25/2029 DTD 07/30/2004 PAYMENT A/C PRINCIPAL

(ID: 43739E-AC-1)

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

Pro Rata

Sale

FIFO

Sale

FIFO

(12,933.890)

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

(ID: 61915R-AD-8)

TO REVERSE ENTRY OF 02/21/2013 PIONEER NATURAL

RESOURCES CO @ 130.43139 130,431.39 BROKERAGE

100.00 TAX &/OR SEC 2.93 J.P. MORGAN SECURITIES

LLC AS OF 02/21/13 (ID: 723787-10-7)

PIONEER NATURAL RESOURCES CO @ 130.43139

130,431.39 BROKERAGE 40.00 TAX &/OR SEC 2.93

J.P. MORGAN SECURITIES LLC (ID: 723787-10-7)

Principal Payment IMPAC CMB TRUST SER 2005-2 CL 1M1 VAR RT

Pro Rata

(14,500.920)

04/25/2035 DTD 03/03/2005 PAYMENT A/C PRINCIPAL

(ID: 45254N-NB-9)

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100.00

14,500.92

(10,150.64)

4,350.28 S

(1,000.000)

130.388

130,388.46

(128,000.00)

2,388.46 S

1,000.000

130.328

(130,328.46)

128,000.00

(2,328.46) S

100.00

12,933.89

(9,053.72)

3,880.17 S

(1,073.480)

100.00

1,073.48

(603.83)

469.65 S

(12,996.890)

100.00

12,996.89

(10,462.50)

2,534.39 S

(40,845.880)

100.00

40,845.88

(36,148.60)

4,697.28 S
(25,458.670)
100.00
25,458.67
(19,603.18)
5,855.49 S
Quantity
(8,000.000)
Per Unit
Amount
32.582
Proceeds
260,654.15
Tax Cost
(260,400.00)
Realized
Gain/Loss
254.15 S

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Trade Date

Settle Date

2/20

2/25

2/26

2/26

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

FIFO

Expired Option

FIFO

ENTRY REVERSED ON 02/27/2013 MORTGAGEIT TRUST
2005-2 CL 1M1 VAR RT 05/25/2035 DTD 04/27/2005
@ 79.00 JP MORGAN SECURITIES LLC (BIDL) FACE
VALUE 8,126,960.00 (ID: 61915R-AD-8)

TO REVERSE ENTRY OF 02/11/2013 BRT CALL OPTION
USD PUT OPTION STRIKE 118.50 EXPIRING
02/08/2013 100,000 BARRELS EXPIRATION OF
PURCHASED OTC CALL AS OF 02/11/13

(ID: OTCBDC-NB-N)

2/21

2/26

2/20

2/27

Sale

FIFO

Sale

FIFO

KINDER MORGAN ENERGY PARTNERSHIP L P UNIT OF
LIMITED PARTNERSHIP INT @ 86.501 259,503.00
BROKERAGE 120.00 TAX &/OR SEC 5.82 J.P. MORGAN
SECURITIES LLC (ID: 494550-10-6)

TO REVERSE ENTRY OF 02/25/2013 MORTGAGEIT TRUST 1,981,369.526
2005-2 CL 1M1 VAR RT 05/25/2035 DTD 04/27/2005
@ 79.00 JP MORGAN SECURITIES LLC (BIDL) FACE
VALUE 8,126,960.00 AS OF 02/25/13

(ID: 61915R-AD-8)

2/20

2/27

2/8

2/27

Sale

FIFO

Sell Option

FIFO

MORTGAGEIT TRUST 2005-2 CL 1M1 VAR RT
05/25/2035 DTD 04/27/2005 @ 79.00 JP MORGAN

SECURITIES LLC (BIDL) FACE VALUE 8,126,960.00
 (ID: 61915R-AD-8)
 BRT CALL OPTION USD PUT OPTION STRIKE 118.50
 EXPIRING 02/08/2013 100,000 BARRELS SELL OFF
 PURCHASED OTC CALL OPTION AS OF 02/15/13
 (ID: OTCBDC-NB-N)
 (100.000)
 400.00
 40,000.00
 (327,000.00)
 (287,000.00) S
 (1,981,369.526)
 79.00
 1,565,281.97
 (1,386,958.67)
 178,323.30 S
 79.516
 (1,575,499.75)
 1,386,958.67
 (188,541.08) S
 (3,000.000)
 86.459
 259,377.18
 (259,050.00)
 327.18 S
 100.000
 327,000.00
 327,000.00 S
 Quantity
 (1,981,369.526)
 Per Unit
 Amount
 79.516
 Proceeds
 1,575,499.75
 Tax Cost
 (1,386,958.67)
 Realized
 Gain/Loss
 188,541.08 S

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Trade Date

Settle Date

2/21

2/27

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

FIFO

MICHAEL KORS HOLDINGS LTD @ 60.10035

1,202,007.00 BROKERAGE 800.00 TAX &/OR SEC

26.93 J.P. MORGAN SECURITIES LLC

(ID: G60754-10-1)

Total Settled Sales/Maturities/Redemptions

\$6,112,734.41

(\$5,759,844.40)

\$352,890.01 S

Quantity

(20,000.000)

Per Unit

Amount

60.059

Proceeds

1,201,180.07

Tax Cost

(1,230,000.00)

Realized

Gain/Loss

(28,819.93) S

Trade Date

Settle Date

Type

Description

Settled Securities Purchased

1/29

Purchase

2/4

1/29

2/5

1/31

2/5

1/31

2/5

2/1

2/6

1/31

2/6

2/5

2/8

Purchase
 Purchase
 Purchase
 Purchase
 Purchase
 Purchase
 PIEDMONT NATURAL GAS CO INC @ 32.00 J.P. MORGAN
 SECURITIES LLC (ID: 720186-10-5)
 JPMORGAN CHASE & CO PFD 5.450% @ 25.00 J.P.
 MORGAN SECURITIES LLC (ID: 46637G-12-4)
 KERYX BIOPHARMACEUTICALS INC @ 8.49 J.P. MORGAN
 SECURITIES LLC (ID: 492515-10-1)
 VANGUARD NATURAL RESOURCES LLC @ 27.85 J.P.
 MORGAN SECURITIES LLC (ID: 92205F-10-6)
 CHESAPEAKE LODGING TRUST @ 20.75 J.P. MORGAN
 SECURITIES LLC (ID: 165240-10-2)
 ZOETIS INC @ 26.00 J.P. MORGAN SECURITIES LLC
 (ID: 98978V-10-3)
 ENTERPRISE PRODUCTS PARTNERS L P @ 54.56 J.P.
 MORGAN SECURITIES LLC (ID: 293792-10-7)

Quantity

6,500.000
 60,000.000
 1,500.000
 3,500.000
 1,500.000
 25,000.000
 4,000.000

Per Unit

Amount

32.00
 25.00
 8.49
 27.85
 20.75
 26.00
 54.56

Market Cost

(208,000.00)
 (1,500,000.00)
 (12,735.00)
 (97,475.00)
 (31,125.00)
 (650,000.00) *
 (218,240.00)

*

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*

*

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Trade Date

Settle Date

Type

Settled Securities Purchased

2/6

Purchase

2/11

2/5

2/11

2/7

2/12

2/7

2/12

2/6

2/13

2/14

2/20

2/14

2/20

2/15

2/21

2/15

2/21

2/15

2/21

2/15

2/21

2/21

2/26

Purchase

Description

SEQUOIA MORTGAGE TRUST 11 CL B1 VAR RT
12/20/2032 DTD 10/30/2002 @ 73.75 JP MORGAN
SECURITIES LLC (BIDL) FACE VALUE 5,701,000.00
(ID: 81744A-AB-4)

BOISE CASCADE COMPANY @ 21.00 J.P. MORGAN
SECURITIES LLC (ID: 09739D-10-0)

BREITBURN ENERGY PARTNERS LP @ 19.86 J.P.
MORGAN SECURITIES LLC (ID: 106776-10-7)

ARMOUR RESIDENTIAL REIT PFD 7.875% @ 25.00 J.P.
 MORGAN SECURITIES LLC (ID: 042315-40-8)
 GENL GROWTH PROPERTIES PFD 6 3/8% @ 25.00 J.P.
 MORGAN SECURITIES LLC (ID: 370023-20-2)
 ARMOUR RESIDENTIAL REIT INC COM @ 6.84 J.P.
 MORGAN SECURITIES LLC (ID: 042315-10-1)
 MS MARKET PLUS MRK 08/20/14 80% EKO BARRIER3.55%CPN
 ,UNCAPPED INITIAL LEVEL-02/14/13
 MRK:41.19 @ 100.00 JP MORGAN SECURITIES LLC
 (BIDL) (ID: 61761J-DA-4)
 NIELSEN HOLDINGS NV @ 32.55 J.P. MORGAN
 SECURITIES LLC (ID: N63218-10-6)
 CLIFFS NATURAL RESOURCES CV PFD 7% @ 25.00 J.P.
 MORGAN SECURITIES LLC (ID: 18683K-40-8)
 PIONEER NATURAL RESOURCES CO @ 128.00 J.P.
 MORGAN SECURITIES LLC (ID: 723787-10-7)
 CLIFFS NATURAL RESOURCES INC @ 29.00 J.P.
 MORGAN SECURITIES LLC (ID: 18683K-10-1)
 MICHAEL KORS HOLDINGS LTD @ 61.50 J.P. MORGAN
 SECURITIES LLC (ID: G60754-10-1)
 8,000.000
 6,000.000
 1,000.000
 3,000.000
 20,000.000
 32.55
 25.00
 128.00
 29.00
 61.50
 (260,400.00)
 (150,000.00)
 (128,000.00)
 (87,000.00)
 (1,230,000.00)
 Account W23560001 Page 30 of 43
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 1,000.000
 3,500.000
 20,000.000
 7,000.000
 29,000.000
 1,000,000.000
 21.00
 19.86
 25.00
 25.00
 6.84
 100.00
 (21,000.00)
 (69,510.00)

(500,000.00)
(175,000.00)
(198,360.00)
(1,000,000.00)
Quantity
1,060,229.337
Per Unit
Amount
73.75
Market Cost
(781,919.14)

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Trade Date

Settle Date

Type

Settled Securities Purchased

2/21

Purchase

2/26

2/25

2/28

Purchase

Total Settled Securities Purchased

Trade Date

Type

Est. Settle Date Selection Method Description

Pending Sales, Maturities, Redemptions

Sale

2/28

3/5

2/28

3/5

Total Pending Sales, Maturities, Redemptions

\$491,726.46

(\$492,262.50)

(\$536.04) S

Sale

AMERICAN CAPITAL AGENCY CORP (ID: 02503X-10-5)

MEDICAL PROPERTIES TRUST INC (ID: 58463J-30-4)

Quantity

(15,000.000)

(1,250.000)

Per Unit

Amount

31.63

14.35

Description

KINDER MORGAN ENERGY PARTNERSHIP L P UNIT OF

LIMITED PARTNERSHIP INT @ 86.35 J.P. MORGAN

SECURITIES LLC (ID: 494550-10-6)

SERVICEMASTER COMPANY 8% FEB 15 2020 DTD

02/13/2012 @ 107.00 JP MORGAN SECURITIES LLC

(BIDL) (ID: 81760N-AN-9)

(\$8,647,814.14)

Proceeds

473,839.37

17,887.09

Tax Cost

(474,450.00)

(17,812.50)

Realized

Gain/Loss
(610.63) S
74.59 S
1,000,000.000
107.00
(1,070,000.00)
Quantity
3,000.000
Per Unit
Amount
86.35
Market Cost
(259,050.00)
Trade Date
Est. Settle Date Type
Pending Securities Purchased
2/28
Purchase
3/5
Description
AMERICAN CAPITAL AGENCY CORP (ID: 02503X-10-5)
Quantity
15,000.000
Per Unit
Amount
31.63
Market Cost
(474,450.00)
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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Trade Date

Est. Settle Date Type

Pending Securities Purchased

2/28

Purchase

3/5

2/28

3/6

Total Pending Securities Purchased

(\$634,467.50)

Purchase

Description

MEDICAL PROPERTIES TRUST INC (ID: 58463J-30-4)

DCP MIDSTREAM PARTNERS LP (ID: 23311P-10-0)

Quantity

1,250.000

3,500.000

Per Unit

Amount

14.25

40.63

Market Cost

(17,812.50)

(142,205.00)

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FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 2/1/13 to 2/28/13
Portfolio Activity Summary - Canadian Dollar
Beginning Cash Balance
US Dollar Value

Current
Transactions
INFLOWS
Total Inflows
Foreign Exchange - Inflows
OUTFLOWS **
Total Outflows
Period Value
-10,021,546.32
\$10,021,546.32
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

(10,021,546.32)
(\$10,021,546.32)
-Year-To-Date
Value*

-20,169,194.60
\$20,169,194.60
(20,169,194.60)
(\$20,169,194.60)
-Local
Value

Current
Period Value
0.01
10,000,000.00
10,000,000.00
(10,000,000.00)
(10,000,000.00)

0.01
Year-To-Date
Value*

-20,000,000.00
20,000,000.00
(20,000,000.00)
(20,000,000.00)

-Account
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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Portfolio Activity Detail - Canadian Dollar

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

2/8

2/8

FX Fwd Contract

Spot FX

Total Inflows & Outflows

Description

SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL
CAD CONTRACT RATE : 89.040000000 TRADE 1/04/13
VALUE 2/08/13 (ID: 0CADPR-AA-6)

SPOT CURRENCY TRANSACTION - BUY BUY CAD SELL
JPY EXCHANGE RATE 93.501200000 DEAL 02/07/13
VALUE 02/08/13 (ID: 0CADPR-AA-6)

\$0.00

\$92,038.41

(935,012,000.000)

10,021,546.32

10,000,000.00

Quantity

890,400,000.000

Amount USD

Local Value

Amount USD

Local Value

(10,021,546.32)

(10,000,000.00)

Currency

Gain/Loss USD

92,038.41

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Consolidated Statement Page 37

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Portfolio Activity Summary - Euro

Beginning Cash Balance

Current

Transactions

INFLOWS

Total Inflows

Foreign Exchange - Inflows

OUTFLOWS **

Total Outflows

Period Value

-13,616,999.75

\$13,616,999.75

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

(13,558,433.61)

(\$13,558,433.61)

-US

Dollar Value

Local Value

Year-To-Date

Value*

-13,616,999.75

\$13,616,999.75

(13,558,433.61)

(\$13,558,433.61)

-Current

Period

Value

837,388.58

10,000,000.00

10,000,000.00

(10,000,000.00)

(10,000,000.00)

837,388.58

Year-To-Date

Value*

-10,000,000.00

10,000,000.00

(10,000,000.00)

(10,000,000.00)

-Account

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Portfolio Activity Detail - Euro

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

2/6

2/6

2/6

FX Fwd Contract

FX Fwd Contract

Spot FX

Total Inflows & Outflows

Description

SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL

EUR CONTRACT RATE : 1.205100000 TRADE 11/02/12

VALUE 2/06/13 (ID: 0EURPR-AA-9)

SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL

CHF CONTRACT RATE : 1.237600000 TRADE 1/30/13

VALUE 2/06/13 (ID: 0EURPR-AA-9)

SPOT CURRENCY TRANSACTION - BUY BUY EUR SELL

CHF EXCHANGE RATE 1.239100000 DEAL 02/01/13

VALUE 02/06/13 (ID: 0EURPR-AA-9)

\$58,566.14

(\$748,513.23)

(6,195,500.000)

6,847,999.88

5,000,000.00

(6,188,000.000)

6,768,999.87

5,000,000.00

(15,750.12)

Quantity

12,051,000.000

Amount USD

Local Value

Amount USD

Local Value

(13,558,433.61)

(10,000,000.00)

Currency

Gain/Loss USD

(732,763.11)

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Consolidated Statement Page 39

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Portfolio Activity Summary - Japanese Yen

Beginning Cash Balance

US Dollar Value

Current

Transactions

INFLOWS

Total Inflows

Foreign Exchange - Inflows

OUTFLOWS **

Total Outflows

Period Value

-10,079,598.11

\$10,079,598.11

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

(10,021,546.32)

(\$10,021,546.32)

-Year-To-Date

Value*

-20,306,536.46

\$20,306,536.46

(20,169,194.60)

(\$20,169,194.60)

-Local

Value

Current

Period Value

0.00

935,012,000.00

935,012,000.00

(935,012,000.00)

(935,012,000.00)

0.00

Year-To-Date

Value*

-1,826,712,000.00

1,826,712,000.00

(1,826,712,000.00

)

(1,826,712,000.00)

-Account

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Portfolio Activity Detail - Japanese Yen

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

2/8

2/8

2/8

FX Fwd Contract

Spot FX

Spot FX

Total Inflows & Outflows

Description

SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL

CAD CONTRACT RATE : 89.040000000 TRADE 1/04/13

VALUE 2/08/13 (ID: 0JPYPR-AA-9)

SPOT CURRENCY TRANSACTION - BUY BUY JPY SELL

USD EXCHANGE RATE 93.321700000 DEAL 02/07/13

VALUE 02/08/13 (ID: 0JPYPR-AA-9)

SPOT CURRENCY TRANSACTION - SELL BUY CAD SELL

JPY EXCHANGE RATE 93.501200000 DEAL 02/07/13

VALUE 02/08/13 (ID: 0JPYPR-AA-9)

\$58,051.79

(\$570,083.71)

10,000,000.000

(10,021,546.32)

(935,012,000.00)

(58,051.79)

(478,045.300)

478,045.30

44,612,000.00

Quantity

(10,000,000.000)

Amount USD

Local Value

Amount USD

Local Value

9,601,552.81

890,400,000.00

Currency

Gain/Loss USD

(512,031.92)

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FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 2/1/13 to 2/28/13
Portfolio Activity Summary - Mexican New Peso
Beginning Cash Balance
US Dollar Value

Current
Transactions
INFLOWS
Income
Foreign Exchange - Inflows
Total Inflows
OUTFLOWS **
Total Outflows
Foreign Exchange - Outflows
TRADE ACTIVITY
Total Trade Activity
1,010,615.38
\$1,010,615.38
(1,010,615.38)
(\$1,010,615.38)
Settled Securities Purchased
\$0.00
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

-Period
Value
-Year-To-Date
Value*
-(8,678.82)
3,040,880.40
\$3,032,201.58
(2,035,816.25)
(\$2,035,816.25)
(1,004,416.59)
(\$1,004,416.59)
-12,900,000.00
12,900,000.00
(12,900,000.00)
(12,900,000.00)

Local
Value
Current
Period Value
0.00
Year-To-Date
Value*
-(109,650.00)
38,599,650.00

38,490,000.00
(25,800,000.00)
(25,800,000.00)
0.00
0.00
(12,690,000.00)
(12,690,000.00)
-Account

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FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 2/1/13 to 2/28/13
Portfolio Activity Detail - Mexican New Peso
INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

2/22

2/22

FX Fwd Contract

FX Fwd Contract

Total Inflows & Outflows

Description

SETTLE FORWARD CURRENCY CONTRACT BUY MXN SELL
USD CONTRACT RATE : 12.616900000 TRADE 1/17/13
VALUE 2/22/13 (ID: 0MXNPR-AA-7)

SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL
MXN CONTRACT RATE : 12.675200000 TRADE 1/23/13
VALUE 2/22/13 (ID: 0MXNPR-AA-7)

\$0.00

(\$4,702.74)

1,017,735.420

(1,010,615.38)

(12,900,000.00)

7,120.04

Quantity

(1,022,438.160)

Amount USD

Local Value

Amount USD

Local Value

1,010,615.38

12,900,000.00

Currency

Gain/Loss USD

(11,822.78)

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Consolidated Statement Page 43

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Portfolio Activity Summary - Swiss Franc

Beginning Cash Balance

US Dollar Value

Current

Transactions

INFLOWS

Total Inflows

Foreign Exchange - Inflows

OUTFLOWS **

Total Outflows

Period Value

-13,601,935.66

\$13,601,935.66

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

(13,644,848.74)

(\$13,644,848.74)

-Year-To-Date

Value*

-13,601,935.66

\$13,601,935.66

(13,644,848.74)

(\$13,644,848.74)

-Local

Value

Current

Period Value

0.00

12,383,500.00

12,383,500.00

(12,383,500.00)

(12,383,500.00)

0.00

Year-To-Date

Value*

-12,383,500.00

12,383,500.00

(12,383,500.00)

(12,383,500.00)

-Account

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Portfolio Activity Detail - Swiss Franc

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

2/6

2/6

2/6

2/6

FX Fwd Contract

FX Fwd Contract

Spot FX

Spot FX

Total Inflows & Outflows

Description

SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL

EUR CONTRACT RATE : 1.205100000 TRADE 11/02/12

VALUE 2/06/13 (ID: 0CHFPR-AA-4)

SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL

CHF CONTRACT RATE : 1.237600000 TRADE 1/30/13

VALUE 2/06/13 (ID: 0CHFPR-AA-4)

SPOT CURRENCY TRANSACTION - BUY BUY CHF SELL

USD EXCHANGE RATE .907600000 DEAL 02/01/13

VALUE 02/06/13 (ID: 0CHFPR-AA-4)

SPOT CURRENCY TRANSACTION - SELL BUY EUR SELL

CHF EXCHANGE RATE 1.239100000 DEAL 02/01/13

VALUE 02/06/13 (ID: 0CHFPR-AA-4)

(\$42,913.08)

\$440,728.55

5,000,000.000

(6,847,999.88)

(6,195,500.00)

42,913.08

(366,350.820)

366,350.82

332,500.00

5,000,000.000

(6,796,848.86)

(6,188,000.00)

(12,098.87)

Quantity

(10,000,000.000)

Amount USD

Local Value

Amount USD

Local Value

13,235,584.84

12,051,000.00

Currency

Gain/Loss USD

409,914.34

Account W23560001 Page 42 of 43

Consolidated Statement Page 45

FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

Settled Foreign Exchange Contracts

Currency

Trade Date

Settle Date Counter Currency

Speculative

SWISS FRANC

EURO

SWISS FRANC

U S DOLLAR

SWISS FRANC

EURO

CANADIAN DOLLAR

JAPANESE YEN

CANADIAN DOLLAR

JAPANESE YEN

JAPANESE YEN

U S DOLLAR

MEXICAN NEW PESO

U S DOLLAR

MEXICAN NEW PESO

U S DOLLAR

Hedge

SWISS FRANC

EURO

Jan. 30 13

Feb. 6 13

CHF

EUR

(6,188,000.00)

5,000,000.00

1.237600

1.242692

6,768,999.87

(6,796,848.86)

(27,848.99)

Nov. 2 12

Feb. 6 13

Feb. 1 13

Feb. 6 13

Feb. 1 13

Feb. 6 13

Jan. 4 13

Feb. 8 13

Feb. 7 13

Feb. 8 13

Feb. 7 13

Feb. 8 13

Jan. 17 13

Feb. 22 13

Jan. 23 13
Feb. 22 13
CHF
EUR
CHF
USD
CHF
EUR
CAD
JPY
CAD
JPY
USD
MXN
USD
12,051,000.00
(10,000,000.00)
332,500.00
(366,350.82)
(6,195,500.00)
5,000,000.00
(10,000,000.00)
890,400,000.00
10,000,000.00
JPY (935,012,000.00)
44,612,000.00
(478,045.30)
12,900,000.00
(1,022,438.16)
MXN (12,900,000.00)
USD
1,017,735.42
12.616900
12.675200
12.764500
12.764500
(1,022,438.16)
1,017,735.42
1,010,615.38
(1,010,615.38)
(11,822.78)
7,120.04
1.205100
0.907600
1.239100
89.040000
93.501200
93.321700
1.176405
0.907600
1.231335

85.308418
1.002155
93.321700
(13,558,433.61)
(366,350.82)
6,847,999.88
9,601,552.81
(10,079,598.11)
(478,045.30)
13,235,584.84
366,350.82
(6,805,086.80)
(10,021,546.32)
10,021,546.32
478,045.30
42,913.08
(419,993.51)
(58,051.79)
(322,848.77)

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 2/1/13 to 2/28/13

Margin Account

J.P. Morgan Team

Justin Nelson

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).

203/629-3124

212/622-2770

800/634-1318

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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

48,858.90

\$48,858.90

Margin

Market Value

0.00

252,288.08

\$252,288.08

Current

Portfolio Activity

Beginning Market Value

Contributions

Withdrawals & Fees

Net Contributions/Withdrawals

Change In Investment Value

Ending Market Value

Period Value

299,528.16

52,167.50

(52,191.08)

(\$23.58)

1,396.16

\$300,900.74

Short

Market Value

(20,037.78)

19,791.54

(\$246.24)

Year-to-Date

Value

303,532.75

52,167.50

(52,214.24)

(\$46.74)

(2,585.27)

\$300,900.74

Total

(20,037.78)

320,938.52

Estimated

Current

Market Value Annual Income Allocation

(1,245.05)

\$300,900.74

(\$1,245.05)

100%

100%

ACCT. 24200686

For the Period 2/1/13 to 2/28/13

Account 24200686 Page 2 of 9

Consolidated Statement Page 48

FINANCIAL TRUST COMPANY INC

Account Summary

CONTINUED

Current

Tax Summary

ST Realized Gain/Loss

Realized Gain/Loss

Period Value

(666.10)

(\$666.10)

Year-to-Date

Value

(3,308.60)

(\$3,308.60)

ACCT. 24200686

For the Period 2/1/13 to 2/28/13

Unrealized Gain/Loss

To-Date Value

\$10,529.94

Cost Summary

Equity

Cash & Fixed Income

Total

320,938.52

Cost

\$290,370.80

(30,567.72)

Investment Objectives

Speculation Permitted

Capital Appreciation

Yes

Yes

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Consolidated Statement Page 49

FINANCIAL TRUST COMPANY INC

Equity Summary

Asset Categories

Non-US Equity

Beginning

Market Value

(22,100.04)

Ending

Market Value

(20,037.78)

Change

In Value

2,062.26

Current

Allocation

ACCT. 24200686

For the Period 2/1/13 to 2/28/13

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

(20,037.78)

(30,567.72)

10,529.94

(1,245.05)

13.02

(1,539.000)

Short

(20,037.78)

(30,567.72)

10,529.94

(1,245.05)

FINANCIAL TRUST COMPANY INC

Cash & Fixed Income Summary

Beginning

Asset Categories

Cash

Market Value

321,628.20

ACCT. 24200686

For the Period 2/1/13 to 2/28/13

Ending

Market Value

320,938.52

Change

In Value

(689.68)

Current

Allocation

100%

Current

Market Value/Cost

Market Value

Tax Cost

SUMMARY BY MATURITY

1

Cash & Fixed Income

0-6 months

1

Period Value

320,938.52

320,938.52

SUMMARY BY TYPE

Market

Value

320,938.52

% 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

320,938.52

% of Bond

Portfolio

100%

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Consolidated Statement Page 51

FINANCIAL TRUST COMPANY INC ACCT. 24200686

For the Period 2/1/13 to 2/28/13

Cash & Fixed Income Detail

Quantity

Price

Cash

US DOLLAR

US DOLLAR

US DOLLAR

Total Cash

1.00

1.00

1.00

48,858.90

Cash

252,288.08

Margin

19,791.54

Short

48,858.90

252,288.08

19,791.54

\$320,938.52

48,858.90

252,288.08

19,791.54

\$320,938.52

\$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 52

FINANCIAL TRUST COMPANY INC ACCT. 24200686

For the Period 2/1/13 to 2/28/13

Portfolio Activity Summary

Beginning Cash Balance

Transactions

INFLOWS

Total Inflows

Contributions

OUTFLOWS **

Withdrawals

Short Fees Charged

Total Outflows

TRADE ACTIVITY

Settled Sales/Maturities/Redemptions

Settled Securities Purchased

Total Trade Activity

Ending Cash Balance

48,858.90

(49,525.00)

(\$666.10)

\$320,938.52

* 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

160,216.40

(163,525.00)

(\$3,308.60)

-Current

Period

Value

321,628.20

52,167.50

\$52,167.50

(52,167.50)

(23.58)

(\$52,191.08)

Year-To-Date

Value*

-52,167.50

\$52,167.50

(52,167.50)

(46.74)

(\$52,214.24)

Account

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FINANCIAL TRUST COMPANY INC ACCT. 24200686

For the Period 2/1/13 to 2/28/13

Portfolio Activity Detail

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

2/1

2/4

2/4

2/7

2/7

2/11

2/11

2/19

2/19

Misc Debit

Description

SHORT DEBIT FEE 01/01-01/31 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 Receipt

JOURNAL FROM TYPE 2 TO 1 SUB-ACCOUNT: CSH

Misc Disbursement JOURNAL FROM TYPE 2 TO 1 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

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

(23.58)

(584.82)

584.82

52,167.50

(52,167.50)

1,261.98

(1,261.98)

815.67

(815.67)

(\$23.58)

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FINANCIAL TRUST COMPANY INC ACCT. 24200686

For the Period 2/1/13 to 2/28/13

TRADE ACTIVITY

Note:

Trade Date

Settle Date

2/1

2/6

S indicates Short Term Realized Gain/Loss

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

FIFO

NAVIOS MARITIME PARTNERS LP SUB-ACCOUNT: CSH

(ID: Y62267-10-2)

Quantity

(3,500.000)

Per Unit

Amount

13.96

Proceeds

48,858.90

Tax Cost

(49,525.00)

Realized

Gain/Loss

(666.10) S

Trade Date

Settle Date

Type

Description

Settled Securities Purchased

2/1

Purchase

2/6

NAVIOS MARITIME PARTNERS LP SUB-ACCOUNT: CSH

(ID: Y62267-10-2)

Quantity

3,500.000

Per Unit

Amount

14.15

Market Cost

(49,525.00)

Tax Cost

49,525.00

Realized

Gain/Loss

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Consolidated Statement Page 55

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For the Period 2/1/13 to 2/28/13

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 2/1/13 to 2/28/13

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.

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For the Period 2/1/13 to 2/28/13

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.

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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.

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