

<b>Current FX &amp; Commodity rates</b>	XAGUSD	17.645	XAUUSD	1176.8	GBPUSD	1.4484	USDJPY	90.02
	XPTUSD	1504.5	XPOUSD	436.75	EURUSD	1.256	USDCLP	543.5
	USDCHE	1.1514	USDCAD	1.0616	EURPLN	4.106	USDINR	46.925

<b>FX Options</b>													
Trade Date	Expiry Date	Direction	Currency 1	Type	Currency 2 Notional	Strike	Currency 2	Type	Barrier	Original Premium	Original Premium (%)	Current Premium	Gain/Loss (USD)
5-May-10	15-Jul-10	Bought	EUR	Put	12,800,000	1.2800	USD	Call		-\$275,673.00	-2.154%	\$439,657.57	\$ 163,985
5-May-10	15-Jul-10	Sold	EUR	Put	12,400,000	1.2400	USD	Call		\$134,631.00	1.086%	-\$233,602.44	\$ (98,971)
5-May-10	15-Jul-10	Sold	EUR	Call	13,200,000	1.3200	USD	Put		\$157,710.60	1.195%	-\$74,663.77	\$ 83,047
11-May-10	11-May-11	Bought	JPY	Put	10,000,000	93.5000	USD	Call		-\$470,000.00	-4.700%	\$409,232.41	\$ (60,768)
11-May-10	11-May-11	Sold	JPY	Call	10,000,000	93.5000	USD	Put	Cont. KI @ 81.5	\$470,000.00	4.700%	-\$734,555.13	\$ (264,555)
13-May-10	13-May-11	Bought	EUR	Put	10,000,000	1.2450	USD	Call		-\$495,000.00	-4.950%	\$533,859.88	\$ 38,860
13-May-10	13-May-11	Sold	EUR	Call	10,000,000	1.2450	USD	Put	Cont. KI @ 1.38	\$495,000.00	4.950%	-\$591,811.41	\$ (76,811)
13-May-10	13-May-11	Bought	GBP	Put	10,000,000	1.4425	USD	Call		-\$495,000.00	-4.950%	\$596,117.65	\$ 101,118
13-May-10	13-May-11	Sold	GBP	Call	10,000,000	1.4425	USD	Put	Cont. KI @ 1.63	\$495,000.00	4.950%	-\$538,246.78	\$ (23,247)

Open FX Options Mark-to-Market **\$ (137,343)**

<b>Commodity Options</b>													
Trade Date	Expiry Date	Direction	Currency 1	Type	Notional (oz)	Strike	Currency 2	Type	Barrier	Original Premium	Original Premium (\$)	Current Premium	Gain/Loss (USD)
16-Apr-10	17-Jun-10	Sold	XAU	Put	5000	1115	USD	Call	At Exp. KI @ 1085	\$85,000.00	\$17.00	-\$5.24	\$ 58,804

Open Commodity Options Mark-to-Market **\$ 58,804**

<b>Fixed Income</b>													
Trade Date	Maturity	S&P Rating	Issue	Initial USD Cost	Face Amount	Duration	Currency	Coupon	Next Call Date	Accrued Interest	Entry Level	Current Mid	Gain/Loss (USD)
17-Mar-10	01-May-17	B+	Cit Group Inc	-\$4,612,500	5,000,000	5.23	USD	7.000%	07/07/2010	\$73,888.89	92.25	88.50	\$ (187,500)
17-Mar-10	28-Oct-14		Petroleos De Ver	-\$1,754,250	2,500,000	3.51	USD	4.900%	N/A	\$9,527.78	70.170	58.17	\$ (300,098)
6-Apr-10	15-Apr-15	B-	Ford Motor Cred	-\$198,957	200,000	3.99	USD	7.000%		\$1,827.78	99.478	94.50	\$ (9,957)
12-May-10	01-Feb-11	B-	Ford Motor Cred	-\$5,142,500	5,000,000	0.65	USD	7.375%		\$117,795.14	102.850	102.58	\$ (13,700)
15-Apr-10	15-Jul-2033	NR	Motors Liquidati	-\$3,800,000	10,000,000	4.24	USD	8.375%	N/A	\$0.00	38.000	32.69	\$ (531,200)
23-Apr-10	01-May-16	B+	Cit Group Inc	-\$4,725,000	5,000,000	4.71	USD	7.000%	07/07/2010	\$15,555.56	94.50	89.50	\$ (250,000)
21-May-10	15-Jun-11	B-	Ford Motor Cred	-\$5,000,000	5,000,000	0.06	USD	5.507%	N/A	\$55,070.30	100.00	100.25	\$ 12,500

Open Fixed Income Mark-to-Market **\$ (1,279,955)**

<b>Preferreds</b>													
Trade Date	Maturity	S&P Rating	Company	Shares	Currency	Coupon	Next Call Date	Industry	Entry Level	Current Price	Gain/Loss (USD)		
25-Mar-10	02-Apr-2040	BBB+	Jpm Chase Capital Xxix	400,000	USD	6.70%	02-Apr-15	Financial	25.00	22.97	\$ (812,000)		
26-Mar-10	02-Apr-2040	BBB+	Jpm Chase Capital Xxix	400,000	USD	6.70%	02-Apr-15	Financial	24.95	22.97	\$ (792,000)		

Open Preferreds Mark-to-Market **\$ (1,604,000)**

<b>EuroStoxx Dividend</b>													
Trade Date	Maturity	Company	Baskets	Notional	Currency	Entry Price	Current Price	Gain/Loss (USD)					
12-Apr-10	16-Dec-11	Sx5E Dividend Fut Dec11	89,206	9,999,993	EUR	112.10	95.00	\$ (1,915,931)					
12-Apr-10	21-Dec-12	Sx5E Dividend Fut Dec12	88,261	9,999,971	EUR	113.30	87.40	\$ (2,871,166)					
13-May-10	21-Dec-12	Sx5E Dividend Fut Dec12	50,000	5,000,000	EUR	100.00	87.40	\$ (771,280)					

Open EuroStoxx Dividend Mark-to-Market **\$ (5,558,376)**

<b>Current FX &amp; Commodity rates</b>	XAGUSD	17.645	XAUUSD	1176.8	GBPUSD	1.4484	USDJPY	90.02
	XPTUSD	1504.5	XPOUSD	436.75	EURUSD	1.256	USDCLP	543.5

Trade Date	Company	Shares	Currency	Dividend Yield	Industry	Entry Price	Current Price	Gain/Loss (USD)
9-Apr-10	Metals Usa Holdings Corp	2,000	USD	0.00%	Basic Materials	\$21.00	\$14.57	\$ (12,860)
14-May-10	Solar Capital Ltd	13,000	USD	11.83%	Financial	\$22.07	\$20.29	\$ (23,140)
14-May-10	Strategic Hotels & Resorts I	20,000	USD	0.00%	Financial	\$4.60	\$4.50	\$ (2,000)
14-May-10	Nustar Energy Lp	4,250	USD	7.87%	Energy	\$56.55	\$54.28	\$ (9,647)

**Open Equity Mark-to-Market** **\$ (47,647)**

**Total Return Swaps**

Trade Date	Effective Date	Maturity Date	Underlying	Long/Short	Shares	Rate	Spread (bps)	Accrued Interest	Industry	Entry Price	Current Price	Gain/Loss (USD)
23-Apr-10	28-Apr-10	28-Apr-11	Goldman Sachs	Long	20,000	3mL	0.45%	-\$1,940.94	Financial	\$160.42	\$140.62	\$ (397,961)
29-Apr-10	4-May-10	29-Apr-11	Goldman Sachs	Long	30,000	3mL	0.45%	-\$2,135.52	Financial	\$159.199	\$140.62	\$ (559,506)

**Open Total Return Swaps Mark-to-Market** **\$ (957,466)**

**Interest Rate Swaps**

Trade Date	Maturity	Effective Date	Notional	Currency	Description	Fixed Rate	DV01	Unwind Rate	Gain/Loss (USD)
17-Mar-10	21-Mar-12	21-Mar-11	13,000,000,000	CLP	Rec Fix/Pay Flt	4.150%	\$2,353.67	4.187%	\$ (8,577)
25-Mar-10	29-Mar-12	29-Mar-11	13,000,000,000	CLP	Rec Fix/Pay Flt	4.150%	\$2,371.88	4.283%	\$ (30,611)
28-Apr-10	30-Apr-12	30-Apr-11	125,000,000	USD	Rec Fix/Pay Flt	1.753%	\$12,622.81	1.425%	\$ 404,214
30-Apr-10	05-May-12	05-May-11	125,000,000	USD	Rec Fix/Pay Flt	1.730%	\$12,680.24	1.444%	\$ 354,376

**Open Interest Rate Swaps Mark-to-Market** **\$ 719,401**

**Swaptions**

Trade Date	Expiry	Direction	Notional	Currency	Description	Fixed Rate	Original Premium	Original Premium (%)	Current Premium	Current Premium (%)	Gain/Loss (USD)
31-Mar-10	30-Jun-10	Sold	\$10,000,000	USD	Swaption	4.350%	\$136,000	1.36%	-\$847,185	8.472%	\$ (711,185)
13-Apr-10	14-Jun-10	Sold	\$10,000,000	USD	Swaption	4.350%	\$125,000	1.25%	-\$827,912	8.279%	\$ (702,912)
22-Apr-10	24-May-10	Sold	\$10,000,000	USD	Swaption	4.350%	\$80,000	0.80%	-\$823,794	8.238%	\$ (743,794)
30-Apr-10	28-May-10	Sold	\$10,000,000	USD	Swaption	4.250%	\$113,000	1.13%	-\$639,349	6.393%	\$ (526,349)
30-Apr-10	28-May-10	Bought	\$10,000,000	USD	Swaption	4.350%	-\$155,000	-1.55%	\$1,111	0.011%	\$ (153,889)

**Open Swaptions Mark-to-Market** **\$ (2,838,129)**

**Open OTC positions Mark-to-Market** **\$ (11,644,712)**

**Closed positions Gain/Loss** **\$ (1,393,522)**

**Total positions Gain/Loss** **\$ (13,038,234)**

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	XPTUSD	1504.5	XPDUUSD	436.75	EURUSD	1.256	USDCLP	543.5
	USDCHF	1.1514	USDCAD	1.0616	EURPLN	4.106	USDINR	46.925

**FX Options**

Trade Date	Expiry Date	Direction	Currency 1	Type	Currency 2 Notional	Strike	Currency 2	Type	Close Out Date	Original Premium	Original Premium (%)	Unwind Premium	Gain/Loss (USD)
20-Apr-10	20-Apr-11	Bought	PLN	Call	7,500,000	3.9000	EUR	Put	13-May-10	-240,750.00	-3.210%	97,500.00	\$ (181,885)
20-Apr-10	20-Apr-11	Sold	PLN	Put	7,500,000	3.9000	EUR	Call	13-May-10	240,750.00	3.210%	-642,750.00	\$ (510,419)
26-Apr-10	26-Jul-10	Sold	NOK	Call	7,000,000	9.0400	GBP	Put	13-May-10	\$163,147.95	1.510%	-\$170,994.60	\$ (7,847)
5-May-10	04-Jun-10	Sold	BRL	Put	10,000,000	1.8000	USD	Call	13-May-10	\$102,000.00	1.020%	-\$373,000.00	\$ (271,000)
19-Apr-10	19-May-10	Bought	INR	Call	10,000,000	44.5000	USD	Put	19-May-10	-\$93,000.00	-0.930%	\$0.00	\$ (93,000)

Closed FX Options Mark-to-Market

\$ (1,064,150.58)

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**Global Investment Opportunities Group**  
**OTC Derivatives Position Summary**

Prepared for Financial Trust Co. as of May 21, 2010

Current FX & Commodity rates	XAGUSD	17.645	XAUUSD	1176.8	GBPUSD	1.4484	USDJPY	90.02
	XPTUSD	1504.5	XPDUSD	436.75	EURUSD	1.256	USDCLP	543.5
	USDCHE	1.1514	USDCAD	1.0616	EURPLN	4.106	USDINR	46.925

**Commodity Options**

Trade Date	Expiry Date	Direction	Currency 1	Type	Notional (oz)	Strike	Currency 2	Type	Barrier	Original Premium	Original Premium (\$)	Current Premium	Gain/Loss (USD)
29-Apr-10	02-Jun-10	Sold	XPD	Put	10000	525	USD	Call		\$140,000.00	\$14.00	-\$39.60	\$ (256,000)
<b>Closed Commodity Options Mark-to-Market</b>													<b>\$ (256,000)</b>

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	USDCHF	1.1514	USDCAD	1.0616	EURPLN	4.106	USDINR	46.925

**Forward contracts**

Trade Date	Expiry	Bought	Notional	Sold	Notional	Contract Spot Rate	Contract Forward Rate	Close Out Date	Unwind Rate	Gain/Loss (USD)
31-Mar-10	4-Oct-10	KRW	10,975,500,000	JPY	900,000,000	12.1100	12.1950	14-Apr-10	11.982	\$ 171,406
31-Mar-10	5-Oct-10	CAD	10,200,000	JPY	934,320,000	91.7500	91.6000	14-Apr-10	93.35	\$ 191,565
26-Mar-10	30-Jun-10	NOK	63,099,400	GBP	7,000,000	8.9850	9.0142	06-May	9.2425	\$ (257,546)
6-Apr-10	30-Jun-10	NOK	63,889,000	GBP	7,000,000	9.0970	9.1270	06-May	9.2425	\$ (130,296)
16-Apr-10	20-Oct-10	INR	446,500,000	USD	10,000,000	44.2000	44.6500	06-May	46.12	\$ (318,734)
28-Apr-10	6-Aug-10	CAD	5,000,000	JPY	464,350,000	92.9175	92.8700	06-May	88.5	\$ (236,653)
28-Apr-10	30-Jul-10	CAD	5,000,000	AUD	5,426,519	0.9315	0.9214	20-May	0.8766	\$ 227,250

**Closed Forward contracts Mark-to-Market** **\$ (353,008.42)**

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	USDCHE	1.1514	USDCAD	1.0616	EURPLN	4.106	USDINR	46.925

**Equity syndicate**

Trade Date	Ticker	Company	Shares	Strike	Currency	Dividend Yield	Close Out Date	Industry	Entry Price	Unwind Net Price	Gain/Loss (USD)
6-Apr-10	TNK Equity	Teekay Tankers Ltd-Class A	5,000		USD	13.84%	6-Apr-10	Industrial	\$12.25	\$12.09	\$ (800)
13-Apr-10	EPD Equity	Enterprise Products Partners	2,500		USD	7.03%	13-Apr-10	Energy	\$35.55	\$35.56	\$ 25
15-Apr-10	MPW Equity	Medical Properties Trust Inc	10,000		USD	8.68%	15-Apr-10	Financial	\$9.75	\$9.9478	\$ 1,978
15-Apr-10	KRC Equity	Kilroy Realty Corp	2,500		USD	4.32%	15-Apr-10	Financial	\$34.00	\$34.46	\$ 1,156
7-Apr-10	AMB Equity	Amb Property Corp	6,500		USD	4.38%	7-Apr-10	Financial	\$27.50	\$27.73	\$ 1,517
15-Apr-10	DG Equity	Dollar General Corp	3,000		USD	0.00%	15-Apr-10	Consumer, Cyclic	\$27.00	\$27.21	\$ 617
21-Apr-10	MTG Equity	Mgic Investment Corp	4,000		USD	0.00%	15-Apr-10	Financial	\$10.75	\$11.125	\$ 1,500
22-Apr-10	MITL Equity	Mitel Networks Corp	14,000		USD	0.00%	15-Apr-10	Technology	\$14.00	\$12.48	\$ (21,312)
28-Apr-10	AINV Equity	Apollo Investment Corp	19,000		USD	10.68%	28-Apr-10	Financial	\$12.40	\$12.27	\$ (2,468)
29-Apr-10	SNV Equity	Synovus Financial Corp	100,000		USD	1.47%	29-Apr-10	Financial	\$2.75	\$3.01	\$ 26,000
29-Apr-10	KSU Equity	Kansas City Southern	2,000		USD	0.00%	29-Apr-10	Industrial	\$39.00	\$40.01	\$ 2,012
29-Apr-10	PNG Equity	Paar Natural Gas Storage Lp	3,500		USD	0.00%	29-Apr-10	Energy	\$21.50	\$23.25	\$ 6,119
4-May-10	KMP Equity	Kinder Morgan Energy Ptnrs	4,000		USD	6.93%	29-Apr-10	Energy	\$66.25	\$65.69	\$ (2,240)
13-May-10	RPT Equity	Ramco-Gershenson Properties	5,500		USD	5.92%	29-Apr-10	Financial	\$11.50	\$11.65	\$ 825
13-May-10	TNAV Equity	Telenav Inc	3,000		USD	0.00%	29-Apr-10	Communications	\$8.00	\$9.34	\$ 4,012
14-May-10	GTU Equity	Getty Realty Corp	10,000		USD	8.96%	20-May-10	Financial	\$22.00	\$21.08	\$ (9,207)
15-Apr-10	MAC US 05/22/10 C40 Equity	Macerich Co/The	-220	40	USD	Call	21-May-10	Financial	\$2.00	\$0.00	\$ 44,000
15-Apr-10	MAC Equity	Macerich Co/The	22,000		USD	4.96%	21-May-10	Financial	\$41.00	\$39.95	\$ (23,100)

Equity syndicate Mark-to-Market

\$ 30,634

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**Global Investment Opportunities Group**  
**OTC Derivatives Position Summary**

Prepared for Financial Trust Co. as of May 21, 2010

<b>Current FX &amp; Commodity rates</b>	XAGUSD	17.645	XAUUSD	1176.8	GBPUSD	1.4484	USDJPY	90.02
	XPTUSD	1504.5	XPDUSD	436.75	EURUSD	1.256	USDCLP	543.5
	USDCHF	1.1514	USDCAD	1.0616	EURPLN	4.106	USDINR	46.925

<b>FRAs</b>									
Trade Date	Maturity	Effective Date	Notional	Currency	Description	Fixed Rate		Close Out Date	Gain/Loss (USD)
25-Mar-10	15-Mar-11	15-Dec-10	500,000,000	USD	FRA	0.815%		16-Apr-10	\$ 132,000
5-Apr-10	15-Mar-11	15-Dec-10	500,000,000	USD	FRA	0.876%		16-Apr-10	\$ 198,000
<b>Closed FRAs Mark-to-Market</b>									<b>\$ 330,000</b>

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**Fixed Income**

Trade Date	Maturity	S&P Rating	Issue	Initial USD Cost	Face Amount	Duration	Currency	Coupon	Close Out Date	Entry Level	Current Bid	Gain/Loss (USD)
12-Apr-10	15-Apr-18	B+	Cablevision Systz	-\$1,000,000	1,000,000	5.73	USD	7.750%	16-Apr-10	100,000	102.38	\$ 25,042
<b>Open Fixed Income Mark-to-Market</b>												<b>\$ 25,042</b>

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Total Return Swaps												
Trade Date	Effective Date	Maturity Date	Underlying	Long/Short	Shares	Rate	Spread (bps)	Accrued Interest	Industry	Entry Price	Closed Price	Gain/Loss (USD)
23-Apr-10	28-Apr-10	26-Apr-10	Goldman Sachs	Long	30,000	3mL	0.450%	-103.44	Financial	\$4,812,630	152.70970	\$ (231,442)
<b>Open Mark-to-Market</b>												<b>\$ (231,442)</b>

30-year swap spread												
Trade Date	Maturity	Effective Date	Notional	Currency	Description	Fixed Rate	Original Cost	Close out Value	Close Out Date	DV01	Accrued Interest	Gain/Loss (USD)
24-Mar-10	15-Feb-2040	26-Mar-10	14,050,000	USD	Pay Fixed/Ft	4.4565%			18-May-10	-\$27,014.13		\$ (1,030,000)
24-Mar-10	15-Feb-2040		15,000,000	USD	Us Treasury NIB	4.6715%	14,962,241	15,937,500	18-May-10	\$24,716.63	180,145	\$ 1,155,404
<b>Open Trade Date Mark-to-Market</b>												<b>\$ 125,404</b>
<b>Open Total Return Swaps Mark-to-Market</b>												<b>\$ (106,038)</b>

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