

Current FX & Commodity rates	XAGUSD	18.595	XAUUSD	1241.47	GBPUSD	1.4951	USDJPY	88.42
	XPTUSD	1532.5	XPDUSD	443.5	EURUSD	1.2238	USDCLP	545.74
	USDCHF	1.0778	USDCAD	1.0643	AUDUSD	0.842	USDNOK	6.5018

Forward contracts

Trade Date	Expiry	Bought	Notional	Sold	Notional	Fixing Date	Contract Spot Rate	Contract Forward Rate	Current Spot Rate	Current Points	Current All-in Forward	Gain/Loss (USD)
21-Jun-10	23-Jul-10	INR	457,000,000	USD	10,000,000	21-Jul-10	45.67	45.7	46.45	0.1729	46.63	\$ (198,480)
23-Jun-10	26-Jul-10	CAD	5,215,000	USD	5,000,000	26-Jul-10	1.043	1.043	1.0643	0.0002	1.0645	\$ (100,996)
25-Jun-10	29-Jul-10	NOK	32,000,000	SEK	38,272,000	29-Jul-10	1.1964	1.196	1.1986	-0.0018	1.1968	\$ 3,450
25-Jun-10	29-Jul-10	NOK	32,472,500	USD	5,000,000	29-Jul-10	6.4915	6.4945	6.5018	0.0089	6.5107	\$ (12,433)

Open Forward contracts Mark-to-Market \$ (308,459)

FX Options

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)
11-May-10	11-May-11	Bought	JPY	Put	USD	10,000,000	93.5000	USD	Call		-\$470,000.00	-4.700%	\$254,332.46	\$ (215,668)
11-May-10	11-May-11	Sold	JPY	Call	USD	10,000,000	93.5000	USD	Put	Cont. KI @ 81.5	-\$470,000.00	4.700%	-\$736,103.51	\$ (266,104)
21-Jun-10	21-Sep-10	Bought	AUD	Call	USD	8,825,000	0.8825	USD	Put		-\$250,000.00	-2.833%	104,045.69	\$ (122,879)
21-Jun-10	21-Sep-10	Sold	AUD	Call	USD	9,400,000	0.9400	USD	Put		40,000.00	0.426%	-11,622.49	\$ 23,891
21-Jun-10	21-Sep-10	Sold	AUD	Put	USD	8,600,000	0.8600	USD	Call	Cont. KI @ 0.83	210,000.00	2.442%	-477,444.65	\$ (225,162)
23-Jun-10	23-Jul-10	Sold	CAD	Put	USD	5,000,000	1.0500	USD	Call		\$2,500.00	1.050%	-106,102.31	\$ (45,128)

Open FX Options Mark-to-Market \$ (851,048)

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)
8-Jun-10	15-Dec-10	Bought	WTI	Call	100000	90	USD	Put		-\$400,000.00	-\$4.00	\$2.75	\$ (124,625)
8-Jun-10	15-Dec-10	Sold	WTI	Put	100000	65.5	USD	Call		\$400,000.00	\$4.00	-\$2.97	\$ 103,003
8-Jun-10	17-May-11	Bought	WTI	Call	100000	100	USD	Put		-\$450,000.00	-\$4.50	\$2.97	\$ (152,717)
8-Jun-10	17-May-11	Sold	WTI	Put	100000	63	USD	Call		\$450,000.00	\$4.50	-\$4.01	\$ 48,806

Open Commodity Options Mark-to-Market \$ (125,537)

Fixed Income

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	5.25	USD	7.000%	08/13/2010	\$25,277.78	92.25	90.50	\$ (87,500)
17-Mar-10	28-Oct-14		Petroleos De Vier	-\$1,754,250	2,500,000	3.40	USD	4.900%	N/A	\$21,138.89	70.170	60.76	\$ (235,352)
6-Apr-10	15-Apr-15	B-	Ford Motor Cred	-\$198,957	200,000	3.93	USD	7.000%	N/A	\$3,383.33	99.478	100.50	\$ 2,043
12-May-10	01-Feb-11	B-	Ford Motor Cred	-\$5,142,500	5,000,000	0.54	USD	7.375%	N/A	\$158,767.36	102.850	103.50	\$ 32,500
15-Apr-10	15-Jul-2033	NR	Motors Liquidat	-\$3,800,000	10,000,000	3.93	USD	8.375%	N/A	\$0.00	38.000	31.88	\$ (612,500)
23-Apr-10	01-May-16	B+	Cit Group Inc	-\$4,725,000	5,000,000	4.60	USD	7.000%	08/13/2010	\$54,444.44	94.50	89.75	\$ (237,600)
21-May-10	15-Jun-11	B-	Ford Motor Cred	-\$5,000,000	5,000,000	0.20	USD	5.787%	N/A	\$16,878.93	100.000	102.00	\$ 100,000
25-Jun-10	01-Oct-14		Fekor Lodging L	-\$3,157,500	3,000,000	3.34	USD	10.000%	N/A	\$79,166.67	105.25	104.60	\$ (19,500)

Open Fixed Income Mark-to-Market \$ (1,057,908)

Preferreds

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 Xsis	400,000	USD	6.70%	02-Apr-15	Financial	25.00	23.77	\$ (494,000)
25-Mar-10	02-Apr-2040	BBB+	Jpm Chase Capital Xsis	400,000	USD	6.70%	02-Apr-15	Financial	24.95	23.77	\$ (474,000)

Open Preferreds Mark-to-Market \$ (968,000)

EuroStoxx Dividend

Trade Date	Maturity	Company	Baskets	Notional	Currency	Entry Price	Current Price	Gain/Loss (USD)
12-Apr-10	16-Dec-11	S&SE Dividend Fut Dec11	89,206	9,999,993	EUR	112.10	97.20	\$ (1,626,638)
12-Apr-10	21-Dec-12	S&SE Dividend Fut Dec12	88,261	9,999,971	EUR	113.30	86.00	\$ (2,948,777)
13-May-10	21-Dec-12	S&SE Dividend Fut Dec12	50,000	5,000,000	EUR	100.00	86.00	\$ (836,660)

Open EuroStoxx Dividend Mark-to-Market \$ (5,412,075)

Equity Options

Trade Date	Expiration Date	Direction	Underlying Company	Contracts	Strike	Currency	Type	Entry Price	Current Price	Gain/Loss (USD)
22-Jun-10	21-Aug-10	Sold	Bp Plc-Spors Adr	1,000	30	USD	Call	\$3.20	\$2.56	\$ 64,000
22-Jun-10	16-Oct-10	Bought	Bp Plc-Spors Adr	1,000	30	USD	Call	\$4.45	\$3.85	\$ (60,000)

Open Equity Options Mark-to-Market \$ 4,000

Equity

Trade Date	Company	Shares	Currency	Dividend Yield	Industry	Entry Price	Current Price	Gain/Loss (USD)
14-May-10	Solar Capital Ltd	13,000	USD	12.40%	Financial	\$22.07	\$19.37	\$ (35,100)
14-May-10	Strategic Hotels & Resorts I	20,000	USD	0.00%	Financial	\$4.60	\$4.44	\$ (3,200)

Open Equity Mark-to-Market \$ (38,300)

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%	-\$5,524.56	Financial	\$3,208,420	\$131.89	\$ (576,145)
29-Apr-10	4-May-10	29-Apr-11	Goldman Sachs	Long	30,000	3mL	0.45%	-\$7,440.51	Financial	\$4,775,970	\$131.89	\$ (826,711)

Open Total Return Swaps Mark-to-Market \$ (1,402,855)

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 FixPay Flt	4.150%	\$2,330.53	4.074%	\$ (32,540)
25-Mar-10	29-Mar-12	29-Mar-11	13,000,000,000	CLP	Rec FixPay Flt	4.150%	\$2,349.93	4.145%	\$ (48,966)

Open Interest Rate Swaps Mark-to-Market \$ (81,506)

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	XPTUSD	1532.5	XPUSD	443.5	EURUSD	1.2238	USDCPL	545.74

Swaptions

Trade Date	Expiry	Direction	Notional	Currency	Description	Fixed Rate	Type	Original Premium	Original Premium (%)	Current Premium	Current Premium (%)	Gain/Loss (USD)
30-Jun-10	31-Aug-10	Sold	\$10,000,000	USD	Swaption	4.350%	Receiver	\$1,003,500	10.04%	-\$1,182,655	11.827%	\$ (179,155)
14-Jun-10	14-Jul-10	Sold	\$10,000,000	USD	Swaption	4.350%	Receiver	\$561,500	5.62%	-\$1,176,204	11.762%	\$ (614,704)
24-May-10	26-Jul-10	Sold	\$10,000,000	USD	Swaption	4.350%	Receiver	\$909,000	9.09%	-\$1,166,294	11.663%	\$ (257,294)
28-May-10	13-Aug-10	Sold	\$10,000,000	USD	Swaption	4.250%	Receiver	\$545,000	5.45%	-\$984,062	9.841%	\$ (439,062)
Open Swaptions Mark-to-Market												\$ (1,490,215)
Open OTC positions Mark-to-Market												\$ (11,731,902)
Closed positions Gain/Loss												\$ (2,895,640)
Total positions Gain/Loss												\$ (14,627,542)

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	XPTUSD	1532.5	XPDUSD	443.5	EURUSD	1.2238	USDCLP	545.74
	USDCHF	1.0778	USDCAD	1.0643	AUDUSD	0.842	USDNOK	6.5018

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	\$ 171,122
31-Mar-10	5-Oct-10	CAD	10,200,000	JPY	934,320,000	91.7500	91.6000	14-Apr-10	93.35	\$ 191,245
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	\$ 227,139
15-Jun-10	17-Sep-10	CHF	11,270,000	USD	10,000,000	1.1302	1.1270	17-Jun	1.11000	\$ 152,964

Closed Forward contracts Mark-to-Market **\$ (200,759.64)**

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	USDCHF	1.0778	USDCAD	1.0643	AUDUSD	0.842	USDNOK	6.5018

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	06-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	06-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	06-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	06-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)
5-May-10	15-Jul-10	Bought	EUR	Put	12,800,000	1.2800	USD	Call	03-Jun-10	-\$275,673.00	-2.154%	\$599,858.00	\$ 324,185
5-May-10	15-Jul-10	Sold	EUR	Put	12,400,000	1.2400	USD	Call	03-Jun-10	\$134,631.00	1.086%	-\$334,206.60	\$ (199,576)
5-May-10	15-Jul-10	Sold	EUR	Call	13,200,000	1.3200	USD	Put	03-Jun-10	\$157,710.60	1.195%	-\$24,484.00	\$ 133,227
13-May-10	13-May-11	Bought	EUR	Put	10,000,000	1.2450	USD	Call	03-Jun-10	-\$495,000.00	-4.950%	\$619,000.00	\$ 124,000
13-May-10	13-May-11	Sold	EUR	Call	10,000,000	1.2450	USD	Put	03-Jun-10	\$495,000.00	4.950%	-\$442,750.00	\$ 52,250
13-May-10	13-May-11	Bought	GBP	Put	10,000,000	1.4425	USD	Call	03-Jun-10	-\$495,000.00	-4.950%	\$480,000.00	\$ (15,000)
13-May-10	13-May-11	Sold	GBP	Call	10,000,000	1.4425	USD	Put	03-Jun-10	\$495,000.00	4.950%	-\$529,250.00	\$ (34,250)

Closed FX Options Mark-to-Market

\$ (679,314.58)

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Global Investment Opportunities Group
OTC Derivatives Position Summary

Prepared for Financial Trust Co. as of June 30, 2010

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	USDCHF	1.0778	USDCAD	1.0643	AUDUSD	0.842	USDNOK	6.5018

Commodity Options

Trade Date	Expiry Date	Direction	Currency 1	Type	Notional (oz)	Strike	Currency 2	Type	Close Out Date	Original Premium	Original Premium (\$)	Current Premium	Gain/Loss (USD)
29-Apr-10	02-Jun-10	Sold	XPD	Put	10000	525	USD	Call	07-May-10	\$140,000.00	\$14.00	-\$39.60	\$ (256,000)
16-Apr-10	17-Jun-10	Sold	XAU	Put	5000	1115	USD	Call	17-Jun-10	\$85,000.00	\$17.00	\$0.00	\$ 85,000
Closed Commodity Options Mark-to-Market													\$ (171,000)

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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	13.18%	6-Apr-10	Industrial	\$12.25	\$12.09	\$ (800)
7-Apr-10	AMB Equity	Amb Property Corp	6,500		USD	4.69%	7-Apr-10	Financial	\$27.50	\$27.73	\$ 1,517
9-Apr-10	MUSA Equity	Metals Usa Holdings Corp	2,000		USD	0.00%	18-Jun-10	Basic Materials	\$21.00	\$15.49	\$ (11,015)
13-Apr-10	EPD Equity	Enterprise Products Partners	2,500		USD	6.38%	13-Apr-10	Energy	\$35.55	\$35.56	\$ 25
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	MPW Equity	Medical Properties Trust Inc	10,000		USD	8.41%	15-Apr-10	Financial	\$9.75	\$9.9478	\$ 1,978
15-Apr-10	KRC Equity	Kilroy Realty Corp	2,500		USD	4.68%	15-Apr-10	Financial	\$34.00	\$34.66	\$ 1,156
15-Apr-10	DG Equity	Dollar General Corp	3,000		USD	0.00%	15-Apr-10	Consumer, Cyclical	\$27.00	\$27.21	\$ 617
15-Apr-10	MAC Equity	Macerich Co/The	22,000		USD	5.34%	21-May-10	Financial	\$41.00	\$39.95	\$ (23,100)
21-Apr-10	MTG Equity	Magic Investment Corp	4,000		USD	0.00%	15-Apr-10	Financial	\$10.75	\$11.125	\$ 1,500
22-Apr-10	MTL 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	11.85%	28-Apr-10	Financial	\$12.40	\$12.27	\$ (2,468)
29-Apr-10	SNV Equity	Synovus Financial Corp	100,000		USD	1.58%	29-Apr-10	Financial	\$2.75	\$3.01	\$ 26,000
29-Apr-10	PNG Equity	Paa Natural Gas Storage Lp	3,500		USD	0.00%	29-Apr-10	Energy	\$21.50	\$23.25	\$ 6,119
29-Apr-10	KSU Equity	Kansas City Southern	2,000		USD	0.00%	29-Apr-10	Industrial	\$39.00	\$40.01	\$ 2,012
4-May-10	KMP Equity	Kinder Morgan Energy Ptrns	4,000		USD	6.55%	29-Apr-10	Energy	\$66.25	\$65.69	\$ (2,240)
13-May-10	TNAV Equity	Telenav Inc	3,000		USD	0.00%	29-Apr-10	Communications	\$8.00	\$9.34	\$ 4,012
13-May-10	RPT Equity	Ramco-Gershenson Properties	5,500		USD	6.53%	29-Apr-10	Financial	\$11.50	\$11.65	\$ 825
14-May-10	NS Equity	Nustar Energy Lp	4,250		USD	7.41%	3-Jun-10	Energy	\$56.60	\$56.37	\$ (990)
14-May-10	GTY Equity	Getty Realty Corp	10,000		USD	8.46%	20-May-10	Financial	\$22.00	\$21.08	\$ (9,207)
3-Jun-10	MF Equity	MF Global Holdings Ltd	12,000		USD	0.00%	3-Jun-10	Financial	\$7.10	\$7.42	\$ 3,874
4-Jun-10	NUS Equity	Nu Skin Enterprises Inc - A	2,000		USD	1.99%	4-Jun-10	Consumer, Cyclical	\$27.00	\$27.05	\$ 100
9-Jun-10	CNP Equity	Centerpoint Energy Inc	9,000		USD	5.92%	9-Jun-10	Utilities	\$12.90	\$13.52	\$ 5,535
16-Jun-10	RL Equity	Polo Ralph Lauren Corp	10,000		USD	0.55%	16-Jun-10	Consumer, Cyclical	\$81.00	\$80.85	\$ (1,492)
17-Jun-10	FCH Equity	Falcor Lodging Trust Inc	10,000		USD	0.00%	17-Jun-10	Financial	\$5.50	\$5.61	\$ 1,100
18-Jun-10	GMR Equity	General Maritime Corp	4,500		USD	8.24%	18-Jun-10	Industrial	\$6.75	\$6.91	\$ 720
18-Jun-10	MOTR Equity	Motricity Inc	2,000		USD	0.00%	18-Jun-10	Communications	\$10.00	\$9.66	\$ (680)
23-Jun-10	PPL Equity	Ppl Corporation	7,500		USD	0.00%	23-Jun-10	Utilities	\$24.00	\$24.49	\$ 3,645

Equity syndicate Mark-to-Market

\$ 21,431

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Global Investment Opportunities Group
OTC Derivatives Position Summary

Prepared for Financial Trust Co. as of June 30, 2010

Current FX & Commodity rates	XAGUSD	18.595	XAUUSD	1241.47	GBPUSD	1.4951	USDJPY	88.42
	XPTUSD	1532.5	XPDUSD	443.5	EURUSD	1.2238	USDCLP	545.74
	USDCHF	1.0778	USDCAD	1.0643	AUDUSD	0.842	USDNOK	6.5018

FRAs									
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
Closed FRAs Mark-to-Market									\$ 330,000

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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	5.66	USD	7.750%	16-Apr-10	100,000	102.38	\$ 25,042
Closed Fixed Income Mark-to-Market												\$ 25,042

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Swaptions

Trade Date	Expiry	Direction	Notional	Currency	Description	Fixed Rate	Type	Original Premium	Original Premium (%)	Current Premium	Close Out date	Gain/Loss (USD)
22-Apr-10	24-May-10	Sold	\$10,000,000	USD	Swaption	4.350%	Receiver	\$80,000	0.80%	-\$882,000	24-May-10	\$ (802,000)
30-Apr-10	28-May-10	Sold	\$10,000,000	USD	Swaption	4.250%	Receiver	\$113,000	1.13%	-\$380,000	28-May-10	\$ (267,000)
30-Apr-10	28-May-10	Bought	\$10,000,000	USD	Swaption	4.350%	Payer	-\$155,000	-1.55%	\$0	28-May-10	\$ (155,000)
13-Apr-10	14-Jun-10	Sold	\$10,000,000	USD	Swaption	4.350%	Receiver	\$125,000	1.25%	-\$521,500	14-Jun-10	\$ (396,500)
31-Mar-10	30-Jun-10	Sold	\$10,000,000	USD	Swaption	4.350%	Receiver	\$136,000	1.36%	-\$1,140,500	30-Jun-10	\$ (1,004,500)

Closed Swaptions Mark-to-Market

\$ (2,625,000)

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	USDCHF	1.0778	USDCAD	1.0643	AUDUSD	0.842	USDNOK	6.5018

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	\$4,812,630	Financial	\$160.42	152.70970	\$ (231,442)
Closed Total Return Swaps Mark-to-Market												\$ (231,442)	

Interest Rate Swaps												
Trade Date	Maturity	Effective Date	Notional	Currency	Description	Fixed Rate	DV01	Close Out Date	Gain/Loss (USD)			
28-Apr-10	30-Apr-12	30-Apr-11	125,000,000	USD	Rec Fix/Pay Flt	1.753%	\$12,727.41	25-May-10	\$ 273,000			
30-Apr-10	05-May-12	05-May-11	125,000,000	USD	Rec Fix/Pay Flt	1.730%	\$12,787.80	25-May-10	\$ 227,000			
Closed Interest Rate Swaps Gain/Loss									\$ 500,000			

30-year swap spread												
Trade Date	Maturity	Effective Date	Notional	Currency	Description	Fixed Rate	Original Cost	Close out Value	DV01	Accrued Interest	Close Out Date	Gain/Loss (USD)
24-Mar-10	15-Feb-2040	26-Mar-10	14,050,000	USD	Pay Fix/Rec Flt	4.4565%			-\$28,499.10		18-May-10	\$ (1,030,000)
24-Mar-10	15-Feb-2040		15,000,000	USD	Us Treasury NB	4.6715%	14,962,241	15,937,500	\$24,908.40	180,145	18-May-10	\$ 1,155,404
Closed 30-year swap spread Mark-to-Market												\$ 125,404
Closed Swaps Mark-to-Market												\$ 392,942

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