J.P.Morgan

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 5/1/10 to 5/31/10

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
Foreign Exchange					
JPY PUT USD CALL FX EUROPEAN STYLE OPTION MAY 11, 2011 @ 93.5 XJPYPA-SQ-Z	935,000,000.000	0.04	369,587.27	470,000.00	(100,413.20)
Total Foreign Exchange	**(10,000,000.000)**		**$183,625.70**	**($16,724.50)**	**$200,350.17**
Other					
XAU PUT OPTION USD CALL OPTION STRIKE 1,115.00 EXPIRES 6/17/2010 KI @ 1,085 Underlying Asset Price = $1,206.13 OTCBDP-EW-G	(5,000.000)	1.14	(5,701.58)	(85,000.00)	79,298.42
1 RECEIVER SWAPTION CALL 10,000,000 INTEREST RATE SWAP STRIKE 4.350% S 30/360 VS 3ML EXP DATE 07/26/2010 DEAL 5164984 Underlying Asset Price = $0.00 OTCBDC-GV-H	(1.000)	1.00	(656,612.57)	(909,000.00)	252,387.43
P **1 RECEIVER SWAPTION CALL** 10,000,000 INTEREST RATE SWAP STRIKE 4.25% S 30/360 VS 3ML EXP DATE 08/13/2010 DEAL 5166005 Underlying Asset Price = $0.00 OTCBDC-GW-K	(1.000)			(545,000.00)	545,000.00