J.P.Morgan

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 6/1/10 to 6/30/10

Trade Date	Estimated Settlement Date	Type	Description	Quantity	Per Unit Amount	Proceeds	Tax Cost	Realized Gain/Loss
Pending Sales, Maturities, Redemptions								
6/30	7/2	Option Buyback	**1 RECEIVER SWAPTION CALL** 10,000,000 INTEREST RATE SWAP STRIKE 4.35% S 30/360 VS. 3ML EXP DATE 06/30/2010 DEAL 5161946	1.000		(1,140,500.00)	136,000.00	(1,004,500.00) S

Trade Date	Estimated Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Pending Securities Purchased						
6/28	7/1	Purchase	**FELCOR LODGING LP** 10% OCT 01 2014 DTD 10/01/2009	1,000,000.000	105.25	(1,052,500.00)
6/30	7/2	Write Option	**1 RECEIVER SWAPTION CALL** 10,000,000 INTEREST RATE SWAP STRIKE 4.35% S 30/360 VS 3ML EXP DATE 08/31/2010 DEAL 5167546	(1.000)		1,103,500.00
Total Pending Securities Purchased						**$51,000.00**