



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]
For the Period 12/1/12 to 12/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
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	0.01	(769,000,000.00)	(74,816.84)	(347,756.17)	272,939.33		
JPY PUT CAD CALL FX EUROPEAN STYLE OPTION OCT 08, 2013 @ 80.9 XJPYPB-AZ-Z CAD	0.09	809,000,000.00	748,233.15	347,756.17	400,476.98		
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	101.55	1,000,000.00	1,015,480.00	1,000,000.00	15,480.00		
JP MORGAN CHASE BANK NA 6.200% 04/16/2015 DTD 04/16/2012 4662A0-4Q-1	99.49 12/14/12	1,500,000.00	1,492,350.00	1,500,000.00	(7,650.00)	93,000.00 3,874.50	6.44%
Total Complementary Structured Strategies			\$3,181,246.31	\$2,500,000.00	\$681,246.31	\$93,000.00 \$3,874.50	3.02%

J.P.Morgan