



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 12/1/11 to 12/31/11

	Price	Quantity	Value	<u>Adjusted Tax Cost</u> <u>Original Cost</u>	Unrealized Gain/Loss	<u>Est. Annual Inc.</u> <u>Accrued Div.</u>	Yield
Concentrated & Other Equity							
LONG TOTAL RETURN SWAP 3,007,792.80 USD NOTIONAL APPLE INC MAT FEB 03 2012 DEAL 6505432 N/O Client SWPBDH-AY-3	64.85	8,860.000	574,542.46	N/A **	N/A		
MS MARKET PLUS MO 06/18/12 78% CONTIN BARRIER-15%CPN ,UNCAPPED INITIAL LEVEL-12/09/10 MO: 24.59 617482-QA-5	120.49	3,000,000.000	3,614,550.00	3,000,000.00	614,550.00		
MS MARKET PLUS TEF SM 7/26/12 75% CONTIN BARRIER-25.5%CPN ,UNCAPPED INITIAL LEVEL-1/13/11 TEF: 17.69 617482-QR-8	69.64	2,000,000.000	1,392,700.00	2,000,000.00	(607,300.00)		
Total Concentrated & Other Equity			\$13,336,992.46	\$13,990,830.34	(\$1,228,380.34)	\$563,625.00 \$66,930.00	4.21%

J.P.Morgan