



FINANCIAL TRUST COMPANY INC ACCT. W23560001  
For the Period 1/1/12 to 1/31/12

|                                                                                                                                            | Price | Quantity         | Value                 | Adjusted Tax Cost<br>Original Cost | Unrealized<br>Gain/Loss | Est. Annual Income<br>Accrued Interest    | Yield          |
|--------------------------------------------------------------------------------------------------------------------------------------------|-------|------------------|-----------------------|------------------------------------|-------------------------|-------------------------------------------|----------------|
| <b>Non-US Fixed Income</b>                                                                                                                 |       |                  |                       |                                    |                         |                                           |                |
| <b>REPUBLIC OF ARGENTINA</b><br>NOTES DEC 15 2035<br>DTD 11/01/2005<br>HELD BY EUROCLEAR<br>ISIN US040114GM64 SEDOL B0S5NQ3<br>042993-9S-6 | 13.50 | 7,500,000.00     | 1,012,500.00          | 1,038,750.00                       | (26,250.00)             | 237,652.50<br>31,162.50                   | 24.27 %        |
| <b>Total Non-US Fixed Income</b>                                                                                                           |       |                  | <b>\$1,294,703.60</b> | <b>\$1,356,750.00</b>              | <b>(\$62,046.40)</b>    | <b>\$323,486.24</b><br><b>\$42,129.90</b> | <b>25.66 %</b> |
| <b>Complementary Structured Strategies</b>                                                                                                 |       |                  |                       |                                    |                         |                                           |                |
| <b>BRL PUT JPY CALL</b><br>FX EUROPEAN STYLE OPTION<br>JAN 24, 2013 @ 42.5<br>KO @ 46.5<br>XBRLPA-GQ-Z JPY                                 | 3.94  | (4,588,235.29)   | (180,891.11)          | (125,886.86)                       | (55,004.25)             |                                           |                |
| <b>JPY CALL CAD PUT</b><br>FX EUROPEAN STYLE OPTION<br>AUG 13, 2012 @ 76.<br>KI @ 71<br>XJPYCA-RC-Z CAD                                    | 0.05  | (760,000,000.00) | (380,547.94)          | (411,436.90)                       | 30,888.96               |                                           |                |
| <b>JPY PUT CAD CALL</b><br>FX EUROPEAN STYLE OPTION<br>AUG 13, 2012 @ 83.25<br>XJPYPA-YX-Z CAD                                             | 0.01  | 832,500,000.00   | 75,235.82             | 411,436.90                         | (336,201.08)            |                                           |                |

J.P.Morgan

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