



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

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