



FINANCIAL TRUST COMPANY INC ACCT. W23560001  
For the Period 6/1/12 to 6/30/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>Complementary Structured Strategies</b>							
<b>JPY PUT CAD CALL</b> FX EUROPEAN STYLE OPTION AUG 13, 2012 @ 83.25 XJPYPA-YX-Z CAD		832,500,000.00	8,772.04	411,436.90	(402,664.86)		
<b>HSBC MARKET PLUS MXN NOTE 11/2/12</b> LNKED TO MXN VS USD 25% BUFFER, 9.75%CPN, 100%MAXRTN 10/26/11 4042K1-RA-3	107.47	1,000,000.00	1,074,700.00	1,000,000.00	74,700.00		
<b>JP MORGAN CHASE BANK NA</b> ZERO CPN 4662A0-4Q-1	96.54	1,500,000.00	1,448,100.00	1,500,000.00	(51,900.00)		1.27%
<b>Total Complementary Structured Strategies</b>			<b>\$1,741,216.08</b>	<b>\$1,487,500.00</b>	<b>\$253,716.08</b>	<b>\$0.00</b>	<b>1.06%</b>

	Trade Date Settlement Date	Currency Counter Currency	Amount Counter Amount	Contract Rate	Current Market Forward Rate	Market Value Receivable Market Value Payable	Unrealized Gain/Loss
<b>Foreign Exchange Contracts</b>							
<b>MEXICAN NEW PESO</b> US DOLLAR	Jun. 19 12 Jul. 23 12	MXN USD	12,900,000.00 (939,206.41)	13.735000	13.456712	958,629.44 939,206.41	19,423.03

J.P.Morgan

Account W23560001 Page 19 of 34 Consolidated Statement Page 22

Confidential Treatment Requested by JPMorgan  
Chase  
CONFIDENTIAL

JPM-SDNY-00015976

SDNY\_GM\_00285174

EFTA01493139