



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]
For the Period 7/1/12 to 7/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Complementary Structured Strategies							
JP MORGAN CHASE BANK NA 6.200% 04/16/2015 DTD 04/16/2012 4662A0-4Q-1	95.63	1,500,000.00	1,434,450.00	1,500,000.00	(65,550.00)	93,000.00 3,874.50	8.00%
Total Complementary Structured Strategies			\$2,523,751.58	\$2,500,000.00	\$23,751.58	\$93,000.00 \$3,874.50	4.55%

	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
Foreign Exchange Contracts							
MEXICAN NEW PESO US DOLLAR	Jul. 19 12 Aug. 23 12	MXN USD	12,900,000.00 (972,212.80)	13.268700	13.310118	969,187.50 972,212.80	(3,025.30)

J.P.Morgan