



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]  
For the Period 9/1/12 to 9/30/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>Complementary Structured Strategies</b>							
<b>INTEREST RATE SWAP</b>	1.29	1.00	53,978.58	N/A **	N/A		
40,000,000 EUR NOTIONAL 09/12/2016							
PAY: FLOATING RATE EUR							
6 MONTH EURIBOR DEAL 3000244528							
1.340% REC FIXED, ANN 30/360							
N/O Client							
SWPBDR-KV-6 EUR							
<b>Total Complementary Structured Strategies</b>			<b>\$2,619,873.45</b>	<b>\$2,500,000.00</b>	<b>\$65,894.87</b>	<b>\$93,000.00</b> <b>\$3,874.50</b>	<b>3.69%</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>EURO CURRENCY</b>	Sep. 28 12	EUR	(42,000.00)	1.291800	0.774114	54,255.60	
<b>US DOLLAR</b>	Oct. 2 12	USD	54,255.60			54,255.60	
<b>MEXICAN NEW PESO</b>	Sep. 20 12	MXN	12,900,000.00	12.967850	12.892440	1,000,586.38	5,818.55
<b>US DOLLAR</b>	Oct. 24 12	USD	(994,767.83)			994,767.83	
<b>SWISS FRANC</b>	Aug. 1 12	CHF	11,990,000.00	1.199000	1.208719	12,766,252.58	(103,477.01)
<b>EURO CURRENCY</b>	Nov. 5 12	EUR	(10,000,000.00)			12,869,729.59	
<b>Total Foreign Exchange Contracts</b>						<b>\$13,821,094.56</b> <b>\$13,918,753.02</b>	<b>(\$97,658.46)</b>

J.P.Morgan