



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
Complementary Structured Strategies							
INTEREST RATE SWAP	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							
Total Complementary Structured Strategies			\$2,619,873.45	\$2,500,000.00	\$65,894.87	\$93,000.00 \$3,874.50	3.69%

	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							
EURO CURRENCY	Sep. 28 12	EUR	(42,000.00)	1.291800	0.774114	54,255.60	
US DOLLAR	Oct. 2 12	USD	54,255.60			54,255.60	
MEXICAN NEW PESO	Sep. 20 12	MXN	12,900,000.00	12.967850	12.892440	1,000,586.38	5,818.55
US DOLLAR	Oct. 24 12	USD	(994,767.83)			994,767.83	
SWISS FRANC	Aug. 1 12	CHF	11,990,000.00	1.199000	1.208719	12,766,252.58	(103,477.01)
EURO CURRENCY	Nov. 5 12	EUR	(10,000,000.00)			12,869,729.59	
Total Foreign Exchange Contracts						\$13,821,094.56 \$13,918,753.02	(\$97,658.46)

J.P.Morgan