



FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 10/1/12 to 10/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Complementary Structured Strategies							
HSBC MARKET PLUS MXN NOTE 11/9/12 LNKED TO MXN VS USD 25% BUFFER, 9.75%CPN, 100%MAXRTN 10/26/11 4042K1-RA-3	109.74	1,000,000.00	1,097,400.00	1,000,000.00	97,400.00		
JP MORGAN CHASE BANK NA 6.200% 04/16/2015 DTD 04/16/2012 4662A0-4Q-1	97.30 10/19/12	1,500,000.00	1,459,500.00	1,500,000.00	(40,500.00)	93,000.00 3,874.50	7.40 %
INTEREST RATE SWAP MD 10/19/16 EFF 10/19/15 PAY: FLOATING RATE EUR 6 M EURIBOR DEAL 3000264371 1.335% REC FIXED, ANN 30/360 N/O Client SWPBDT-AH-4 EUR	1.30	40,000,000.00	35,597.41	N/A **	N/A	534,000.00	
Total Complementary Structured Strategies			\$2,667,212.79	\$2,500,000.00	\$131,615.38	\$627,000.00 \$3,874.50	4.05 %

J.P.Morgan

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