



FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 11/1/12 to 11/30/12

	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	96.31 11/16/12	1,500,000.00	1,444,650.00	1,500,000.00	(55,350.00)	93,000.00 3,874.50	7.91 %
Total Complementary Structured Strategies			\$2,819,772.34	\$2,500,000.00	\$319,772.34	\$93,000.00 \$3,874.50	4.05 %

	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	Nov. 21 12 Dec. 19 12	MXN USD	12,900,000.00 (987,477.11)	13.063594	12.945150	996,512.17 987,477.11	9,035.06
SWISS FRANC EURO CURRENCY	Nov. 2 12 Feb. 6 13	CHF EUR	12,051,000.00 (10,000,000.00)	1.205100	1.204664	13,019,921.77 13,015,213.01	4,708.76
Total Foreign Exchange Contracts						\$14,016,433.94 \$14,002,690.12	\$13,743.82

J.P.Morgan