



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

| | Price | Quantity | Value | Adjusted Tax Cost Original Cost | Unrealized Gain/Loss | Est. Annual Income Accrued Interest | Yield |
|--|-------------------|------------------|-----------------------|------------------------------------|-------------------------|---|--------------|
| Complementary Structured Strategies | | | | | | | |
| JPY CALL CAD PUT FX EUROPEAN STYLE OPTION OCT 08, 2013 @ 76.9 AT EXP KI @ 69.65 XJPYCA-SJ-Z CAD | 0.01 | (769,000,000.00) | (74,816.84) | (347,756.17) | 272,939.33 | | |
| JPY PUT CAD CALL FX EUROPEAN STYLE OPTION OCT 08, 2013 @ 80.9 XJPYPB-AZ-Z CAD | 0.09 | 809,000,000.00 | 748,233.15 | 347,756.17 | 400,476.98 | | |
| GS MXN STEP UP NOTE 11/22/13 LNKD TO MXN VS USD 85%BARRIER- 5% ATM CPN-22.9%MXRTRN 11/08/12 38141G-HY-3 | 101.55 | 1,000,000.00 | 1,015,480.00 | 1,000,000.00 | 15,480.00 | | |
| JP MORGAN CHASE BANK NA 6.200% 04/16/2015 DTD 04/16/2012 4662A0-4Q-1 | 99.49 12/14/12 | 1,500,000.00 | 1,492,350.00 | 1,500,000.00 | (7,650.00) | 93,000.00 3,874.50 | 6.44% |
| Total Complementary Structured Strategies | | | \$3,181,246.31 | \$2,500,000.00 | \$681,246.31 | \$93,000.00 \$3,874.50 | 3.02% |

J.P.Morgan