



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 1/1/13 to 1/31/13

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>Complementary Structured Strategies</b>							
<b>GS MXN STEP UP NOTE 11/22/13</b> LNKD TO MXN VS USD 85%BARRIER- 5% ATM CPN-22.9%MXRTRN 11/08/12 38141G-HY-3	104.86	1,000,000.00	1,048,550.00	1,000,000.00	48,550.00		
<b>HSBC REN CNH 01/24/14</b> LNKD TO CNH VS USD 5XLEV- 500%MAXRTRN 01/09/13 INITIAL STRIKE:6.1995 40432X-7D-7	98.92	1,000,000.00	989,200.00	1,000,000.00	(10,800.00)		
<b>JP MORGAN CHASE BANK NA</b> 6.200% 04/16/2015 DTD 04/16/2012 4662A0-4Q-1	101.46 1/18/13	1,500,000.00	1,521,900.00	1,500,000.00	21,900.00	93,000.00 3,874.50	5.50%
<b>Total Complementary Structured Strategies</b>			<b>\$4,669,736.33</b>	<b>\$3,500,000.00</b>	<b>\$1,169,736.33</b>	<b>\$93,000.00</b> <b>\$3,874.50</b>	<b>1.79%</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>CANADIAN DOLLAR</b>	Jan. 4 13	CAD	(10,000,000.00)	89.040000	91.346021	9,757,210.66	(252,699.17)
<b>JAPANESE YEN</b>	Feb. 8 13	JPY	890,400,000.00			10,009,909.83	
<b>MEXICAN NEW PESO</b>	Jan. 17 13	MXN	12,900,000.00	12.616900	12.734942	1,012,961.01	(9,477.15)
<b>US DOLLAR</b>	Feb. 22 13	USD	(1,022,438.16)			1,022,438.16	

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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