

FINANCIAL TRUST COMPANY INC
6100 RED HOOK QUARTER STE B-3
ST THOMAS 00802
VIRGIN ISLANDS, U.S.

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

Account Summary

Account

Number

Investment Account(s)

FINANCIAL TRUST COMPANY INC

FINANCIAL TRUST COMPANY INC

Total Value

W23560001¹

24200686²

Beginning Net

Market Value

67,729,464.62

303,532.75

\$68,032,997.37

Ending Net

Market Value

67,179,689.75

299,528.16

\$67,479,217.91

This account summary is provided for informational purposes and includes assets at different entities.

(1) Assets held at JPMorgan Chase Bank, N.A., member Federal Deposit Insurance Corporation ("FDIC"), except for exchange-listed options, which are held at JPMorgan Clearing Corporation ("JPMCC"). The Asset Account Statement reflects brokerage transactions executed through J.P. Morgan Securities LLC ("JPMS"), see "Portfolio Activity Detail". Equity securities, fixed income securities, and listed options transactions are generally cleared through JPMCC, a wholly owned subsidiary of JPMS. Please see "Additional Information About Your Accounts" at the end of the Asset Account Statement.

(2) Assets held in Margin Account at JPMCC, member Financial Regulatory Authority ("FINRA") and Securities Insurance Protection Corporation ("SIPC"). The Margin Account Statement reflects brokerage transactions executed by JPMS, see "Portfolio Activity Detail". Such transactions are cleared and carried through JPMCC. Please see disclosures located at the end of this statement package for important information relating to each J.P.Morgan account(s).

Change

In Value

(549,774.87)

(4,004.59)

(\$553,779.46)

Start on

Page

4

42

Client News

2012 Year End Tax 1099's

You will be able to view your 2012 Form 1099 on Morgan

Online beginning Feb 22, 2013. Unless you have selected edelivery, you should expect to receive them via mail shortly thereafter. You may contact your J.P. Morgan Team with any questions.
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Consolidated Statement Page 1

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

Consolidated Summary

INVESTMENT ACCOUNTS

Asset Allocation

Equity

Alternative Assets

Cash & Fixed Income

Market Value

Accruals

Market Value with Accruals

Beginning

Market Value

22,446,963.63

79,346.66

45,088,564.08

\$67,614,874.37

418,123.00

\$68,032,997.37

Ending

Market Value

27,871,878.84

24,235.38

38,938,978.22

\$66,835,092.44

644,125.47

\$67,479,217.91

Change

In Value

5,424,915.21

(55,111.28)

(6,149,585.86)

(\$779,781.93)

226,002.47

(\$553,779.46)

Equity

Estimated

1,690,059.88

Current

Annual Income Allocation

42%

1%

1,876,326.33

\$3,566,386.21

57%

100%

Alternative

Assets

Cash &

Fixed Income

Asset Allocation

Current

Portfolio Activity
 Beginning Market Value
 Net Contributions/Withdrawals
 Income & Distributions
 Change in Investment Value
 Ending Market Value
 Accruals
 Market Value with Accruals
 Period Value
 67,614,874.37
 (23.16)
 (712,195.95)
 (67,562.82)
 \$66,835,092.44
 644,125.47
 \$67,479,217.91
 Year-to-Date
 Value
 67,614,874.37
 (23.16)
 (712,195.95)
 (67,562.82)
 \$66,835,092.44
 644,125.47
 \$67,479,217.91

This Consolidated Summary shows all of your investments at J.P. Morgan other than investments we hold in trust for you. These investments may be held in custody or investment

management account at JPMorgan Chase Bank, N.A. (the "Bank") or in a brokerage or margin account at J.P. Morgan Clearing Corp. ("JPMCC").

Brokerage and margin accounts are

non-discretionary and all investment decisions are made by the client. J.P. Morgan Securities LLC ("JPMS") does not provide advice on asset allocation or investment management

services, nor do its personnel take discretion over any client accounts.

Such advice and services are provided exclusively by the Bank.

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For the Period 1/1/13 to 1/31/13
Consolidated Summary
INVESTMENT ACCOUNT(S) YEAR-TO-DATE
Portfolio Activity
FINANCIAL TRUST COMPANY INC
FINANCIAL TRUST COMPANY INC
Total Value

Tax Summary
FINANCIAL TRUST COMPANY INC
FINANCIAL TRUST COMPANY INC
Total Value

Account
Number

W23560001

24200686

(\$712,195.95)

¹Unrealized Gain/Loss represents data from the time of account inception to the current statement period.

Account

Number

W23560001

24200686

Beginning

Market Value

67,311,341.62

303,532.75

\$67,614,874.37

Taxable

Income

(712,195.95)

Tax-Exempt

Income

Net Contributions/

Withdrawals

(23.16)

(\$23.16)

Other Income

& Receipts

(\$712,195.95)

Short-term

87,114.90

(2,642.50)

\$84,472.40

\$120,000.00

Income &

Distributions

(712,195.95)

Change in

Investment Value

(63,581.39)

(3,981.43)

(\$67,562.82)
Realized Gain/Loss
Long-term
120,000.00
Ending Market Value
with Accruals
67,179,689.75
299,528.16
\$67,479,217.91
Unrealized
Gain/Loss¹
472,863.34
8,467.68
\$481,331.02

CONTINUED

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JPMorgan Chase Bank, N.A.
270 Park Avenue, New York, NY 10017-2014
FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 1/1/13 to 1/31/13

Asset Account

J.P. Morgan Team

Justin Nelson

Paul Barrett

Janet Young

Gina Magliocco

Online access

Banker

Investment Specialist

Client Service Team

Client Service Team

www.jpmorganonline.com

Please see disclosures located at the end of this statement package for important information relating to each J.P.Morgan account(s).

203/629-3124

212/622-2770

800/634-1318

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Account Summary

Holdings

Equity

Alternative Assets

Cash & Fixed Income

Portfolio Activity

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Account Summary

Asset Allocation

Equity

Alternative Assets

Cash & Fixed Income

Market Value

Accruals

Market Value with Accruals

Beginning

Market Value

22,467,724.74

79,346.66

44,764,270.22

\$67,311,341.62

418,123.00

\$67,729,464.62

Ending

Market Value

27,893,978.88

24,235.38

38,617,350.02

\$66,535,564.28

644,125.47

\$67,179,689.75

Current

Portfolio Activity

Beginning Market Value

Income & Distributions

Change In Investment Value

Ending Market Value

Accruals

Market Value with Accruals

Period Value

67,311,341.62

(712,195.95)

(63,581.39)

\$66,535,564.28

644,125.47

\$67,179,689.75

Change

In Value

5,426,254.14

(55,111.28)

(6,146,920.20)

(\$775,777.34)

226,002.47

(\$549,774.87)

Year-to-Date

Value

67,311,341.62
(712,195.95)
(63,581.39)
\$66,535,564.28
644,125.47
\$67,179,689.75

Equity

Estimated

1,692,610.00

Current

Annual Income Allocation

41%

1%

1,876,326.33

\$3,568,936.33

58%

100%

Alternative

Assets

Cash &

Fixed Income

Asset Allocation

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Account Summary

Tax Summary

Currency Gain/Loss

Interest Income

Accrued Interest Current Year

Taxable Income

CONTINUED

Current

Period Value

(772,676.44)

123,945.86

(63,465.37)

(\$712,195.95)

Year-to-Date

Value

(772,676.44)

123,945.86

(63,465.37)

(\$712,195.95)

Unrealized Gain/Loss

To-Date Value

\$472,863.34

ST Realized Gain/Loss

LT Realized Gain/Loss

Realized Gain/Loss

Current

Period Value

87,114.90

120,000.00

\$207,114.90

Year-to-Date

Value

87,114.90

120,000.00

\$207,114.90

Cost Summary

Equity

Cash & Fixed Income

Total

39,927,807.18

Cost

26,763,764.78

\$66,691,571.96

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Equity Summary

Asset Categories

US Large Cap Equity

US Small/Mid Cap Equity

Non-US Equity

Preferred Stocks

Concentrated & Other Equity

Total Value

Market Value/Cost

Market Value

Tax Cost

Unrealized Gain/Loss

Estimated Annual Income

Accrued Dividends

Yield

Beginning

Market Value

1,502,386.45

589,500.00

956,400.00

5,457,782.00

13,961,656.29

\$22,467,724.74

Ending

Market Value

2,305,620.90

583,400.00

2,943,600.00

8,743,852.00

13,317,505.98

\$27,893,978.88

Current

Period Value

27,893,978.88

26,763,764.78

1,154,148.12

1,692,610.00

219,613.25

6.03%

Preferred Stocks

Equity as a percentage of your portfolio - 41 %

Change

In Value

803,234.45

(6,100.00)

1,987,200.00

3,286,070.00

(644,150.31)

\$5,426,254.14

Current
Allocation

3%

1%

4%

13%

20%

41%

Non-US Equity

US Large Cap Equity

US Small/Mid Cap Equity

Concentrated & Other Equity

Asset Categories

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Note:

P

**

indicates position adjusted for Pending Trade Activity.
Unrealized Gain/Loss is shown as "N/A" in cases where we do not have appropriate cost information for all tax lots comprising the position. Please contact your J.P. Morgan team for additional information.

Equity Detail

Price

US Large Cap Equity

ARIAD PHARMACEUTICALS INC

BIOGEN IDEC INC

DEAN FOODS CO

FACEBOOK INC-A

04033A-10-0 ARIA

156.08

09062X-10-3 BIIB

18.31

242370-10-4 DF

30.98

30303M-10-2 FB

P

P

PIEDMONT NATURAL GAS CO INC

ZOETIS INC

720186-10-5 PNY

26.00

98978V-10-3 ZTS

Total US Large Cap Equity

\$2,305,620.90

\$2,326,892.10

(\$21,271.20)

\$0.00

0.00%

25,000.000

650,000.00

650,000.00

31.76

0.00

3.78%

17,500.000

542,167.50

665,000.00

(122,832.50)

25,000.000

457,750.00

470,439.75

(12,689.75)

2,095.000
326,987.60
250,454.95
76,532.65
19.88
16,535.000
328,715.80
290,997.40
37,718.40
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
US Small Cap Equity
P VANGUARD NATURAL RESOURCES LLC
92205F-10-6 VNR
27.85
0.00
8.73%
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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Price

US Small/Mid Cap Equity

DEUTSCHE BK AG LDN BRH

DBL LONG ETN38

25154H-55-8 DAG

P

KERYX BIOPHARMACEUTICALS INC

Total US Small/Mid Cap Equity

492515-10-1 KERX

\$583,400.00

\$352,529.00

\$230,871.00

\$0.00

0.00%

9.08

0.00

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Inc.

Accrued Div.

Yield

11.67

50,000.000

583,400.00

352,529.00

230,871.00

Non-US Equity

ROYAL BANK SCOTLAND GROUP PLC

ADR NON-CUMULATIVE

780097-71-3 RBS PTAA /P-2

Preferred Stocks

ALLY FINANCIAL INC

8 1/2% PFD

02005N-30-8

P GENERAL ELEC CAP CORP

PFD 4.875%

369622-41-0 GEH

GMAC CAPITAL TRUST I

PFD STK 8 1/8%

361860-20-8

P JPMORGAN CHASE & CO

PFD 5.450%

46637G-12-4 JPMS

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25.00
60,000.000
1,500,000.00
1,500,000.00
81,720.00
5.45%
26.67
80,000.000
2,133,600.00
1,882,773.60
250,826.40
162,480.00
7.62%
25.28
0.00
24.53
120,000.000
2,943,600.00
2,924,400.00
19,200.00
217,560.00
7.39%
26.32
126,600.000
3,332,112.00
2,782,242.51
549,869.49
269,025.00
67,256.25
8.07%
4.82%

FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Price

Preferred Stocks

NEXTERA ENERGY CAPITAL

PFD 5%

65339K-88-6 NEE PJ

SCE TRUST II

PFD 5.1%

78407R-20-4 SCE PG

VORNADO REALTY TRUST

PFD 5.4%

929042-84-4 VNO PL

Total Preferred Stocks

24.82

27,000.000

670,140.00

\$8,743,852.00

675,000.00

\$7,965,016.11

(4,860.00)

\$778,835.89

36,450.00

\$606,425.00

\$67,256.25

Concentrated & Other Equity

BANK OF AMERICA CORP

8 1/8% PFD STK DEC 29 2049

DTD 04/30/2008

060505-DT-8 BB+ /B1

GENERAL ELEC CAP CORP

7.125% DEC 15 2049

DTD 06/12/2012

369622-SN-6 AA- /BAA

GENERAL MOTORS CO

CV PFD B

37045V-20-9 GM PB

JPMORGAN CHASE & CO

7.9% PFD STK APR 30 2049

DTD 04/23/2008

46625H-HA-1 BBB /BA1

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114.40

5,000,000.000

5,720,200.00

5,404,861.12

315,338.88

395,000.00

99,845.00

6.82%

43.32
71,000.000
3,075,720.00
3,585,969.22
(510,249.22)
168,625.00
5.48%
114.71
2,000,000.000
2,294,240.00
2,122,916.67
171,323.33
142,500.00
18,208.00
6.12%
5.44%
6.94%
24.60
24.65
25,000.000
20,000.000
615,000.00
493,000.00
625,000.00
500,000.00
(10,000.00)
(7,000.00)
31,250.00
25,500.00
5.08%
5.17%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Inc.
Accrued Div.
Yield
112.56
2,000,000.000
2,251,280.00
2,081,180.56
170,099.44
162,500.00
34,304.00
7.15%

FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Price

Concentrated & Other Equity

LONG TOTAL RETURN SWAP

4,044,412.80 USD NOTIONAL

APPLE INC

MAT FEB 05 2013 DEAL 50028664

N/O Client

SWPBDP-MH-9

Total Concentrated & Other Equity

\$13,317,505.98

\$13,194,927.57

\$146,512.43

\$868,625.00

\$152,357.00

6.46%

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Inc.

Accrued Div.

Yield

2.70

8,860.000

(23,934.02)

N/A **

N/A

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Alternative Assets Summary

Beginning

Asset Categories

Hard Assets

Estimated Value

79,346.66

Alternative Assets Detail

Price

Hard Assets

BRT CALL OPTION

USD PUT OPTION

STRIKE 118.50

EXPIRING 02/08/2013

100,000 BARRELS

OTCBDC-NB-N

BRT PUT OPTION

USD CALL OPTION

STRIKE 79.00

EXPIRING 02/08/2013

100,000 BARRELS

OTCBDP-JQ-W

Total Hard Assets

\$24,235.38

\$0.00

(100.000)

(327,000.00)

Quantity

Estimated

Value

Cost

Ending

Estimated Value

24,235.38

Change

In Value

(55,111.28)

Current

Allocation

1%

242.35

100.000

24,235.38

327,000.00

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Cash & Fixed Income Summary

Beginning

Asset Categories

Cash

Non-USD Cash

US Fixed Income

Non-US Fixed Income

Complementary Structured Strategies

Foreign Exchange Contracts

Total Value

Market Value/Cost

Market Value

Tax Cost

Unrealized Gain/Loss

Estimated Annual Income

Accrued Interest

Yield

Market Value

17,750,169.52

1,290,991.15

20,878,788.69

2,221,464.60

3,181,246.31

(558,390.05)

\$44,764,270.22

Ending

Market Value

10,995,163.78

1,136,670.43

19,255,711.32

3,165,005.16

4,669,736.33

(604,937.00)

\$38,617,350.02

Current

Period Value

38,617,350.02

39,927,807.18

(705,520.16)

1,876,326.33

424,512.22

5.21%

Cash

Cash & Fixed Income as a percentage of your portfolio - 58 %

Change

In Value

(6,755,005.74)

(154,320.72)

(1,623,077.37)

943,540.56
1,488,490.02
(46,546.95)
(\$6,146,920.20)

Current

Allocation

17%

2%

27%

5%

7%

58%

Complementary Structured
Strategies

US Fixed Income

Non-US Fixed Income

Non-USD Cash

Asset Categories

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

SUMMARY BY MATURITY

1

Cash & Fixed Income

0-6 months

6-12 months¹

1-5 years¹

5-10 years¹

10+ years¹

Total Value

1

SUMMARY BY TYPE

Market

Value

13,241,920.54

2,037,750.00

6,714,225.00

8,522,440.56

8,705,950.92

\$39,222,287.02

% of Bond

Portfolio

40%

4%

16%

20%

20%

100%

The years indicate the number of years until the bond is scheduled to mature based on the statement end date. Some bonds may be called, or paid in full, before their stated maturity.

Cash & Fixed Income

Cash

NON USD Cash

Corporate Bonds

International Bonds

Mortgage and Asset Backed Bonds

Complementary Structure

Total Value

Market

Value

10,995,163.78

1,136,670.43

12,737,550.00

4,959,845.16

4,723,321.32

4,669,736.33

\$39,222,287.02

% of Bond

Portfolio

26%

2%

39%

11%

11%

11%

100%

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Cash & Fixed Income Summary

NET FX CONTRACTS EXPOSURE SUMMARY

Value

in Currency

CANADIAN DOLLAR

SWISS FRANC

EURO CURRENCY

JAPANESE YEN

US DOLLAR

(10,000,000.00)

5,863,000.00

(5,000,000.00)

890,400,000.00

(4,702.74)

Note:

1

This is the Annual Percentage Yield (APY) which is the rate earned if balances remain on deposit for a full year with compounding, there is no change in the interest rate and all interest is left in the account.

Unrealized Gain/Loss is shown as "N/A" in cases where we do not have appropriate cost information for all tax lots comprising the position. Please contact your J.P. Morgan team for additional information.

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Cash & Fixed Income Detail

Price

Cash

US DOLLAR

COST OF PENDING PURCHASES

1.00

1.00

12,332,959.16

(2,468,210.00)

12,332,959.16

(2,468,210.00)

12,332,959.16

(2,468,210.00)

1,233.29

141.03

0.01% ¹

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield
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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Price

Cash

PROCEEDS FROM PENDING SALES

Total Cash

1.00

1,130,414.62

1,130,414.62

\$10,995,163.78

1,130,414.62

\$10,995,163.78

\$0.00

\$1,233.29

\$141.03

Non-USD Cash

CANADIAN DOLLAR

EURO PRINCIPAL CURRENCY

Total Non-USD Cash

0.01%

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

1.00

1.36

0.01

0.01

837,388.58

1,136,670.42

\$1,136,670.43

0.01

1,076,801.61

\$1,076,801.62

59,868.81

\$59,868.81

\$0.00

0.00%

US Fixed Income

AMERICAN AXLE & MFG INC

7 7/8% MAR 1 2017

DTD 2/27/2007

02406P-AF-7 B /B2

NRG ENERGY INC

7 5/8% JAN 15 2018

DTD 07/15/2011

629377-BN-1 BB- /B1
HEADWATERS INC
7.625 04/01/2019 DTD 03/11/2011
42210P-AQ-5 B+ /B2
EARTHLINK INC
8 7/8% MAY 15 2019
DTD 05/17/2011
270321-AC-6 B- /B2
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108.00
1,000,000.00
1,080,000.00
1,033,500.00
46,500.00
108.25
1,000,000.00
1,082,500.00
1,035,000.00
47,500.00
76,250.00
25,416.00
88,750.00
18,736.00
6.00%
7.26%
112.63
1,000,000.00
1,126,250.00
1,001,500.00
124,750.00
76,250.00
3,388.00
4.74%
103.24
2,500,000.00
2,581,075.00
2,615,625.00
(34,550.00)
196,875.00
82,030.00
6.95%

FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Price

US Fixed Income

KINDRED HEALTHCARE INC

8 1/4% JUN 01 2019

DTD 06/01/2011

494580-AB-9 NR /B3

SERVICEMASTER COMPANY

8% FEB 15 2020

DTD 02/13/2012

81760N-AN-9 B- /B3

LLOYDS TSB BANK PLC

MTN 9 7/8% DEC 16 2021

DTD 12/16/2011

HELD BY EUROCLEAR

ISIN XS0717735822 SEDOL B7FQXT1

G4715J-9D-3 BBB /BA1

HomeBANC MORTGAGE TRUST

2004-1 CL 1M1 VAR RT 08/25/2029

DTD 07/30/2004

43739E-AC-1 CCC /CA

GLOBAL MORTGAGE SECURITIZATION LTD

2004-A CL B3 5.250% 11/25/2032

DTD 11/01/2004

378961-AH-9 BB- /CAA

COUNTRYWIDE HOME LOANS 2003-26 CL B1

5.33684% 08/25/2033 DTD 06/01/2003

12669E-RR-9

WELLS FARGO MTGE SEC 2004-EE CL B1

VAR RT 12/25/2034 DTD 12/01/2004

949779-AD-4 CCC /NR

73.65

82.90

1,502,561.06

0.00

1,106,606.17

1,156,972.02

N/A **

(50,365.85)

N/A

80,188.67

6,681.88

11.41%

7.89%

81.56

698,053.25

569,339.21

561,932.86

7,406.35

36,647.79

610.79
6.09%
11.03
999,597.15
110,285.55
562,273.40
(451,987.85)
11,032.55
18.99
22.31%
119.66
1,500,000.00
1,794,840.00
1,627,500.00
167,340.00
148,125.00
18,514.50
6.84%
106.42
1,500,000.00
1,596,285.00
1,595,625.00
660.00
120,000.00
55,332.00
6.84%
98.50
2,000,000.00
1,970,000.00
1,966,250.00
3,750.00
165,000.00
27,500.00
8.56%

Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield

FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Price

US Fixed Income

IMPAC CMB TRUST SER 2005-2 CL 1M1

VAR RT 04/25/2035 DTD 03/03/2005

45254N-NB-9 CCC /CAA

MORTGAGEIT TRUST 2005-2 CL 1M1

VAR RT 05/25/2035 DTD 04/27/2005

61915R-AD-8 BBB /NR

CHASE MORTGAGE FINANCE CORPORATION

REMIC 2007-A1 CL 2A4 2.99199%

02/25/2037 DTD 02/01/2007

161630-AK-4 CCC /CA

SOUTHERN CAL EDISON

6 1/4% DEC 31 2049

DTD 01/17/2012

842400-FU-2 BBB /BAA

Total US Fixed Income

110.05

3,000,000.00

3,301,440.00

2,999,982.50

301,457.50

187,500.00

94,269.00

\$19,255,711.32

\$20,656,925.19

(\$1,401,213.87)

\$1,280,329.13

\$338,239.33

Non-US Fixed Income

PETROLEOS DE VENEZUELA S

8 1/2% NOV 02 2017

DTD 10/29/2010

HELD BY EUROCLEAR

ISIN USP7807HAK16 SEDOL B5SC0L3

716550-9A-8 B+ /NA

AMERICA MOVIL SAB DE CV - MXN

6.450% 12/05/2022 DTD 12/05/2012

HELD BY EUROCLEAR

ISIN XS0860706935 SEDOL B9B7820

P0299A-9D-4 A- /A2 MXN

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Consolidated Statement Page 18

8.32

12,000,000.00

998,815.56

1,004,416.59

(5,601.03)

60,909.15

9,812.51
5.68%
5.60%
20.69
73.88
1,994,303.42
2,213,723.82
412,661.26
1,635,454.88
1,396,012.39
1,959,145.58
(983,351.13)
(323,690.70)
13,471.51
223.36
66,234.39
5,518.81
27.96%
2.95%
54.32
1,636,580.66
888,974.25
1,145,606.44
(256,632.19)
14,004.22
13.51%
Quantity
Value
Adjusted Tax Cost
Original Cost
Unrealized
Gain/Loss
Est. Annual Income
Accrued Interest
Yield
7.43%
99.00
1,500,000.00
1,485,000.00
1,337,750.00
147,250.00
127,500.00
31,519.50
8.76%

FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Price

Non-US Fixed Income

REPUBLIC OF ARGENTINA - ARS

FLOATING RATE NOTE DEC 15 2035

DTD 11/01/2005

HELD BY EUROCLEAR

ISIN ARARGE03E147 SEDOL B1MYWX3

EC0698-9B-7 ARS

REPUBLIC OF ARGENTINA

NOTES DEC 15 2035

DTD 11/01/2005

HELD BY EUROCLEAR

ISIN US040114GM64 SEDOL B0S5NQ3

042993-9S-6

Total Non-US Fixed Income

\$3,165,005.16

\$3,698,916.59

(\$533,911.43)

\$501,763.91

\$82,257.36

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

JPY PUT CAD CALL

FX EUROPEAN STYLE OPTION

OCT 08, 2013 @ 80.9

XJPYPB-AZ-Z CAD

0.14

809,000,000.00

1,133,184.39

347,756.17

785,428.22

15.71%

6.08

7,500,000.00

455,700.00

1,038,750.00

(583,050.00)

237,652.50

31,252.50

51.60%

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss
Est. Annual Income
Accrued Interest
Yield
2.25
12/27/12
10,000,000.00
225,489.60
318,000.00
(92,510.40)
75,702.26
9,672.85
33.33%
(769,000,000.00)
(23,098.06)
(347,756.17)
324,658.11

Account W23560001 Page 16 of 38
Consolidated Statement Page 19

FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Price

Complementary Structured Strategies

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

HSBC REN CNH 01/24/14

LNKED TO CNH VS USD

5XLEV- 500%MAXRTRN

01/09/13 INITIAL STRIKE:6.1995

40432X-7D-7

JP MORGAN CHASE BANK NA

6.200% 04/16/2015 DTD 04/16/2012

4662A0-4Q-1

Total Complementary Structured Strategies

101.46

1/18/13

1,500,000.00

1,521,900.00

\$4,669,736.33

1,500,000.00

\$3,500,000.00

21,900.00

\$1,169,736.33

93,000.00

3,874.50

\$93,000.00

\$3,874.50

5.50%

1.79%

98.92

1,000,000.00

989,200.00

1,000,000.00

(10,800.00)

Quantity

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

104.86

1,000,000.00

1,048,550.00

1,000,000.00

48,550.00
Market Value
Receivable
Trade Date
Foreign Exchange Contracts
CANADIAN DOLLAR
MEXICAN NEW PESO
JAPANESE YEN
US DOLLAR
Jan. 4 13
Feb. 8 13
Jan. 17 13
Feb. 22 13
CAD
JPY
MXN
USD
(10,000,000.00)
890,400,000.00
12,900,000.00
(1,022,438.16)
89.040000
12.616900
91.346021
12.734942
Account W23560001 Page 17 of 38
9,757,210.66
10,009,909.83
1,012,961.01
1,022,438.16
(252,699.17)
(9,477.15)
Consolidated Statement Page 20
Currency
Settlement Date Counter Currency
Amount
Counter Amount
Contract
Rate
Current Market
Forward Rate
Market Value
Payable
Unrealized
Gain/Loss

FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Market Value

Receivable

Trade Date

Foreign Exchange Contracts

MEXICAN NEW PESO

SWISS FRANC

SWISS FRANC

US DOLLAR

EURO CURRENCY

EURO CURRENCY

Total Foreign Exchange Contracts

Jan. 23 13

Feb. 22 13

Nov. 2 12

Feb. 6 13

Jan. 30 13

Feb. 6 13

MXN

USD

CHF

EUR

CHF

EUR

(12,900,000.00)

1,017,735.42

12,051,000.00

(10,000,000.00)

(6,188,000.00)

5,000,000.00

12.675200

1.205100

1.237600

12.734942

1.235883

1.235883

1,017,735.42

1,012,961.01

13,236,326.24

13,574,429.69

6,787,214.84

6,796,646.48

\$31,811,448.17

\$32,416,385.17

4,774.41

(338,103.45)

(9,431.64)

(\$604,937.00)

Currency

Settlement Date Counter Currency

Amount
Counter Amount
Contract
Rate
Current Market
Forward Rate
Market Value
Payable
Unrealized
Gain/Loss
Account W23560001 Page 18 of 38
Consolidated Statement Page 21

FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Portfolio Activity Summary - U S Dollar

Beginning Cash Balance

Current

Transactions

INFLOWS

Income

Foreign Exchange - Inflows

Total Inflows

OUTFLOWS **

Total Outflows

Foreign Exchange - Outflows

TRADE ACTIVITY

Settled Sales/Maturities/Redemptions

Settled Securities Purchased

Total Trade Activity

Ending Cash Balance

3,570,270.66

(9,487,903.53)

(\$5,917,632.87)

\$12,332,959.16

* Year to date information is calculated on a calendar year basis.

** Your account's standing instructions use a FIRST IN, FIRST OUT method for relieving assets

from your position

3,570,270.66

(9,487,903.53)

(\$5,917,632.87)

-Period

Value

19,779,308.00

69,159.31

1,210,626.11

\$1,279,785.42

(2,808,501.39)

(\$2,808,501.39)

Year-To-Date

Value*

-69,159.31

1,210,626.11

\$1,279,785.42

(2,808,501.39)

(\$2,808,501.39)

Account

W23560001 Page 19 of 38

Consolidated Statement Page 22

FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

1/2

1/2

1/2

Interest Income

Accrued Int Recd

Accrued Int Paid

Description

DEPOSIT SWEEP INTEREST FOR 12/01/12 - 12/31/12

@ .01% RATE ON AVG COLLECTED BALANCE OF

\$17,054,725.80 AS OF 01/01/13

TO REVERSE ENTRY OF 12/28/2012 WELLS FARGO MTGE

SEC 2004-EE CL B1 VAR RT 12/25/2034 DTD

12/01/2004 AS OF 12/28/12 (ID: 949779-AD-4)

TO REVERSE ENTRY OF 12/13/2012 CHASE MORTGAGE

FINANCE CORPORATION REMIC 2007-A1 CL 2A4

2.99199% 02/25/2037 DTD 02/01/2007 @ 88.50 JP

MORGAN SECURITIES LLC (BIDL) TRADE DATE

11/28/12 FACE VALUE 8,180,000.00 AS OF 12/03/12

(ID: 161630-AK-4)

1/2

1/2

Accrued Int Recd

Accrued Int Paid

WELLS FARGO MTGE SEC 2004-EE CL B1 VAR RT

12/25/2034 DTD 12/01/2004 AS OF 12/28/12

(ID: 949779-AD-4)

CHASE MORTGAGE FINANCE CORPORATION REMIC

2007-A1 CL 2A4 2.99199% 02/25/2037 DTD

02/01/2007 @ 88.50 JP MORGAN SECURITIES LLC

(BIDL) TRADE DATE 11/28/12 FACE VALUE

8,180,000.00 AS OF 12/03/12 (ID: 161630-AK-4)

1/8

1/9

Spot FX

Spot FX

SPOT CURRENCY TRANSACTION - BUY BUY JPY SELL

USD EXCHANGE RATE 87.930000000 DEAL 01/04/13

VALUE 01/08/13 (ID: 0JPYPR-AA-9)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

ARS EXCHANGE RATE 4.957200000 DEAL 01/03/13

VALUE 01/03/13 (ID: 0ARSPR-AA-9)

(919,190.000)

(187,896.57)

185,425.24

68,900,000.000

783,577.85
(783,577.85)
2,292,811.840
0.00
(380.98)
2,036,368.210
467.02
(2,308,259.149)
0.00
383.68
2,036,368.211
(468.14)
Quantity
Cost
Per Unit
Amount
Amount
142.79

Account W23560001 Page 20 of 38
Consolidated Statement Page 23

FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

1/15

1/16

1/22

1/22

1/24

1/24

1/25

1/25

1/25

1/25

1/25

Corporate Interest

Corporate Interest

FX Fwd Contract

Spot FX

Corporate Interest

Description

NRG ENERGY INC 7 5/8% JAN 15 2018 DTD

07/15/2011 (ID: 629377-BN-1)

ENTRY REVERSED ON 01/24/2013 JP MORGAN CHASE

BANK NA 6.200% 04/16/2015 DTD 04/16/2012

(ID: 4662A0-4Q-1)

SETTLE FORWARD CURRENCY CONTRACT BUY MXN SELL

USD CONTRACT RATE : 12.749200000 TRADE 12/18/12

VALUE 1/22/13 (ID: 0MXNPR-AA-7)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

MXN EXCHANGE RATE 12.582900000 DEAL 01/17/13

VALUE 01/22/13 (ID: 0MXNPR-AA-7)

TO REVERSE ENTRY OF 01/16/2013 JP MORGAN CHASE

BANK NA 6.200% 04/16/2015 DTD 04/16/2012 AS OF

01/16/13 (ID: 4662A0-4Q-1)

JP MORGAN CHASE BANK NA 6.200% 04/16/2015 DTD

04/16/2012 AS OF 01/16/13 (ID: 4662A0-4Q-1)

COUNTRYWIDE HOME LOANS 2003-26 CL B1 5.33684%

08/25/2033 DTD 06/01/2003 (ID: 12669E-RR-9)

CHASE MORTGAGE FINANCE CORPORATION REMIC

2007-A1 CL 2A4 2.99199% 02/25/2037 DTD

02/01/2007 (ID: 161630-AK-4)

GLOBAL MORTGAGE SECURITIZATION LTD 2004-A CL B3

5.250% 11/25/2032 DTD 11/01/2004

(ID: 378961-AH-9)
MORTGAGEIT TRUST 2005-2 CL 1M1 VAR RT
05/25/2035 DTD 04/27/2005 (ID: 61915R-AD-8)
IMPAC CMB TRUST SER 2005-2 CL 1M1 VAR RT
04/25/2035 DTD 03/03/2005 (ID: 45254N-NB-9)

2,008,890.076
1,656,462.480
0.001
0.001
1,087.65
1,179.82
711,465.110
0.004
3,112.66
1,500,000.000
1,520,282.697
2,292,811.840
0.016
0.004
0.002
23,387.51
6,780.21
5,714.67
1,500,000.000
0.005
(7,750.00)
(12,900,000.000)
(1,017,169.67)
1,025,200.87
12,900,000.000
1,017,169.67
(1,011,828.19)

Quantity

Cost

Per Unit

Amount

1,000,000.000

1,500,000.000

0.038

0.005

Amount

38,125.00

7,750.00

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

1/25

1/29

1/29

1/29

Spot FX

Accrued Int Paid

Accrued Int Recd

Accrued Int Paid

Description

SPOT CURRENCY TRANSACTION - BUY BUY MXN SELL

USD EXCHANGE RATE 12.634200000 DEAL 01/23/13

VALUE 01/25/13 (ID: 0MXNPR-AA-7)

SERVICEMASTER COMPANY 8% FEB 15 2020 DTD

02/13/2012 @ 106.375 JP MORGAN SECURITIES LLC

(BIDL) TRADE DATE 01/24/13 (ID: 81760N-AN-9)

HCA INC 6 1/2% FEB 15 2016 DTD 2/8/2006

(ID: 404119-AR-0)

HOME Banc MORTGAGE TRUST 2004-1 CL 1M1 VAR RT

08/25/2029 DTD 07/30/2004 @ 56.25 JP MORGAN

SECURITIES LLC (BIDL) TRADE DATE 01/24/13 FACE

VALUE 9,551,000.00 (ID: 43739E-AC-1)

1/31

Spot FX

Total Inflows & Outflows

SPOT CURRENCY TRANSACTION - BUY BUY MXN SELL

USD EXCHANGE RATE 12.695900000 DEAL 01/29/13

VALUE 01/31/13 (ID: 0MXNPR-AA-7)

(\$1,528,715.97)

150.000

11.88

(11.81)

999,597.154

0.00

(122.58)

1,500,000.000

0.00

1,500,000.000

0.036

0.03

(54,666.67)

44,416.67

Quantity

Cost

Per Unit

Amount

12,799,500.000

1,013,083.54

Amount

(1,013,083.54)

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

TRADE ACTIVITY

Note:

Trade Date

Settle Date

11/29

1/2

L indicates Long Term Realized Gain/Loss

S indicates Short Term Realized Gain/Loss

* Settled transaction was initiated in prior statement period and settled in current statement period

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

FIFO

Quantity

TO REVERSE ENTRY OF 12/28/2012 WELLS FARGO MTGE 2,036,368.211

SEC 2004-EE CL B1 VAR RT 12/25/2034 DTD

12/01/2004 @ 80.00 JP MORGAN SECURITIES LLC

(BIDL) FACE VALUE 3,275,000.00 AS OF 12/28/12

(ID: 949779-AD-4)

11/29

1/2

1/8

1/11

1/8

1/11

1/9

1/14

1/11

1/16

1/15

1/18

Sale

FIFO

Sale

FIFO

Sale

FIFO

Sale

FIFO

Sale

FIFO

Sale

FIFO

WELLS FARGO MTGE SEC 2004-EE CL B1 VAR RT

12/25/2034 DTD 12/01/2004 @ 80.00 JP MORGAN

SECURITIES LLC (BIDL) FACE VALUE 3,275,000.00

AS OF 12/28/12 (ID: 949779-AD-4)

CALUMET SPECIALTY PRODUCTS PARTNERS L.P. @
 31.27999 137,631.96 BROKERAGE 176.00 TAX &/OR
 SEC 3.09 J.P. MORGAN SECURITIES LLC
 (ID: 131476-10-3)
 SOLAR CAPITAL LTD @ 24.06045 105,865.98
 BROKERAGE 176.00 TAX &/OR SEC 2.38 J.P. MORGAN
 SECURITIES LLC (ID: 83413U-10-0)
 TESORO LOGISTICS LP @ 42.20 135,040.00
 BROKERAGE 128.00 TAX &/OR SEC 3.03 J.P. MORGAN
 SECURITIES LLC (ID: 88160T-10-7)
 ENTRY REVERSED ON 02/01/2013 DUKE ENERGY CORP
 PFD 5.125% @ 25.25 383,800.00 BROKERAGE 608.00
 J.P. MORGAN SECURITIES LLC (ID: 26441C-30-3)
 USA COMPRESSION PARTNERS LP @ 17.75 106,500.00
 BROKERAGE 240.00 TAX &/OR SEC 2.39 J.P. MORGAN
 SECURITIES LLC (ID: 90290N-10-9)
 (6,000.000)
 17.71
 106,257.61
 (108,000.00)
 (1,742.39) S
 (15,200.000)
 25.21
 383,192.00
 (380,000.00)
 3,192.00 S
 (3,200.000)
 42.159
 134,908.97
 (133,440.00)
 1,468.97 S
 (4,400.000)
 24.02
 105,687.60
 (107,360.00)
 (1,672.40) S
 (4,400.000)
 31.239
 137,452.87
 (139,964.00)
 (2,511.13) S
 (2,036,368.210)
 80.00
 1,629,094.57
 (1,481,457.88)
 147,636.69 S*
 Per Unit
 Amount
 80.224
 Proceeds
 (1,633,651.35)

Tax Cost
1,481,457.88
Realized
Gain/Loss
(152,193.47) S*

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Trade Date

Settle Date

1/16

1/22

1/16

1/22

1/17

1/23

1/17

1/23

1/25

1/25

1/25

1/25

1/25

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1/25

1/25

1/25

1/25

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

FIFO

Sale

ALNYLAM PHARMACEUTICALS INC @ 20.8925 50,142.00

BROKERAGE 100.00 TAX &/OR SEC 1.13 J.P. MORGAN

SECURITIES LLC (ID: 02043Q-10-7)

INTERMUNE INC @ 10.05954 66,392.96 BROKERAGE

264.00 TAX &/OR SEC 1.49 J.P. MORGAN SECURITIES

LLC (ID: 45884X-10-3)

AVEO PHARMACEUTICALS INC @ 7.50 18,000.00

BROKERAGE 100.00 TAX &/OR SEC .41 J.P. MORGAN

SECURITIES LLC (ID: 053588-10-9)

CVR REFINING LP @ 25.54055 45,972.99 BROKERAGE

100.00 TAX &/OR SEC 1.03 J.P. MORGAN SECURITIES

LLC (ID: 12663P-10-7)

Principal Payment COUNTRYWIDE HOME LOANS 2003-26 CL B1 5.33684%

Pro Rata

08/25/2033 DTD 06/01/2003 PAYMENT A/C PRINCIPAL

(ID: 12669E-RR-9)

Principal Payment CHASE MORTGAGE FINANCE CORPORATION REMIC

Pro Rata

2007-A1 CL 2A4 2.99199% 02/25/2037 DTD
02/01/2007 PAYMENT A/C PRINCIPAL
(ID: 161630-AK-4)
Principal Payment GLOBAL MORTGAGE SECURITIZATION LTD 2004-A CL B3
Pro Rata
5.250% 11/25/2032 DTD 11/01/2004 PAYMENT A/C
PRINCIPAL (ID: 378961-AH-9)
Principal Payment MORTGAGEIT TRUST 2005-2 CL 1M1 VAR RT
Pro Rata
(14,586.660)
05/25/2035 DTD 04/27/2005 PAYMENT A/C PRINCIPAL
(ID: 61915R-AD-8)
Principal Payment IMPAC CMB TRUST SER 2005-2 CL 1M1 VAR RT
Pro Rata
(19,881.820)
04/25/2035 DTD 03/03/2005 PAYMENT A/C PRINCIPAL
(ID: 45254N-NB-9)
100.00
19,881.82
(13,917.27)
5,964.55 S
100.00
14,586.66
(10,210.66)
4,376.00 S
(13,411.860)
100.00
13,411.86
(10,796.55)
2,615.31 S
(79,088.020)
100.00
79,088.02
(69,992.90)
9,095.12 S
(17,721.640)
100.00
17,721.64
(13,645.66)
4,075.98 S
(1,800.000)
25.484
45,871.96
(45,000.00)
871.96 S
(2,400.000)
7.458
17,899.59
(18,000.00)
(100.41) S
(6,600.000)

10.019
66,127.47
(65,340.00)
787.47 S
Quantity
(2,400.000)
Per Unit
Amount
20.85
Proceeds
50,040.87
Tax Cost
(48,312.00)
Realized
Gain/Loss
1,728.87 S

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Consolidated Statement Page 27

FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Trade Date

Settle Date

1/22

1/25

1/18

1/28

1/24

1/29

1/24

1/29

1/24

1/29

1/25

1/30

1/25

1/31

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

FIFO

NUSTAR LOGISTICS LP PFD 7 5/8% @ 25.90

279,720.00 BROKERAGE 432.00 TAX &/OR SEC 6.27

J.P. MORGAN SECURITIES LLC (ID: 67059T-20-4)

NORWEGIAN CRUISE LINE HOLDIN @ 24.62062

39,392.99 BROKERAGE 64.00 TAX &/OR SEC .89 J.P.

MORGAN SECURITIES LLC (ID: G66721-10-4)

ARIAD PHARMACEUTICALS INC @ 19.41911 174,771.99

BROKERAGE 360.00 TAX &/OR SEC 3.92 J.P. MORGAN

SECURITIES LLC (ID: 04033A-10-0)

BUCKEYE PARTNERS L P REPRESENTING LIMITED

PARTNER INTEREST @ 52.172 208,688.00 BROKERAGE

160.00 TAX &/OR SEC 4.68 J.P. MORGAN SECURITIES

LLC (ID: 118230-10-1)

HCA INC 6 1/2% FEB 15 2016 DTD 2/8/2006 @

110.00 JP MORGAN SECURITIES LLC (BIDL)

(ID: 404119-AR-0)

BRIGHT HORIZONS FAMILY SOLUT @ 27.716 13,858.00
 BROKERAGE 100.00 TAX &/OR SEC .32 J.P. MORGAN
 SECURITIES LLC (ID: 109194-10-0)
 MOLYCORP INC @ 7.00 17,500.00 BROKERAGE 100.00
 TAX &/OR SEC .40 J.P. MORGAN SECURITIES LLC
 (ID: 608753-10-9)
 Total Settled Sales/Maturities/Redemptions
 \$3,570,270.66
 (\$3,367,417.16)
 \$120,000.00 L
 \$82,853.50 S
 (2,500.000)
 6.96
 17,399.60
 (15,000.00)
 2,399.60 S
 (500.000)
 27.515
 13,757.68
 (11,000.00)
 2,757.68 S
 (1,500,000.000)
 110.00
 1,650,000.00
 (1,530,000.00)
 120,000.00 L
 (4,000.000)
 52.131
 208,523.32
 (210,160.00)
 (1,636.68) S
 (9,000.000)
 19.379
 174,408.07
 (136,878.12)
 37,529.95 S
 (1,600.000)
 24.58
 39,328.10
 (30,400.00)
 8,928.10 S
 Quantity
 (10,800.000)
 Per Unit
 Amount
 25.859
 Proceeds
 279,281.73
 Tax Cost
 (270,000.00)
 Realized

Gain/Loss

9,281.73 S

Account W23560001 Page 25 of 38

Consolidated Statement Page 28

FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Trade Date

Settle Date

Type

Settled Securities Purchased

11/28

Purchase

1/2

Description

TO REVERSE ENTRY OF 12/13/2012 CHASE MORTGAGE

FINANCE CORPORATION REMIC 2007-A1 CL 2A4

2.99199% 02/25/2037 DTD 02/01/2007 @ 88.50 JP

MORGAN SECURITIES LLC (BIDL) FACE VALUE

8,180,000.00 AS OF 12/03/12 (ID: 161630-AK-4)

11/28

1/2

Purchase

CHASE MORTGAGE FINANCE CORPORATION REMIC

2007-A1 CL 2A4 2.99199% 02/25/2037 DTD

02/01/2007 @ 88.50 JP MORGAN SECURITIES LLC

(BIDL) FACE VALUE 8,180,000.00 AS OF 12/03/12

(ID: 161630-AK-4)

1/7

1/10

1/8

1/11

1/8

1/11

1/8

1/14

1/9

1/14

1/9

1/16

Purchase

Purchase

Purchase

Purchase

Purchase

Purchase

ROYAL BANK SCOTLAND GROUP PLC ADR

NON-CUMULATIVE @ 24.40 976,000.00 BROKERAGE

1,600.00 J.P. MORGAN SECURITIES LLC

(ID: 780097-71-3)

CALUMET SPECIALTY PRODUCTS PARTNERS L.P. @

31.81 J.P. MORGAN SECURITIES LLC

(ID: 131476-10-3)

SOLAR CAPITAL LTD @ 24.40 J.P. MORGAN

SECURITIES LLC (ID: 83413U-10-0)

TESORO LOGISTICS LP @ 41.70 J.P. MORGAN

SECURITIES LLC (ID: 88160T-10-7)
 DUKE ENERGY CORP PFD 5.125% @ 25.00 J.P. MORGAN
 SECURITIES LLC (ID: 26441C-30-3)
 HSBC REN CNH 01/24/14 LNKED TO CNH VS USD
 5XLEV- 500%MAXRTRN 01/09/13 INITIAL
 STRIKE:6.1995 @ 100.00 JP MORGAN SECURITIES LLC
 (BIDL) (ID: 40432X-7D-7)
 4,400.000
 3,200.000
 15,200.000
 1,000,000.000
 24.40
 41.70
 25.00
 100.00
 (107,360.00)
 (133,440.00)
 (380,000.00)
 (1,000,000.00)
 4,400.000
 31.81
 (139,964.00)
 40,000.000
 24.44
 (977,600.00)
 2,292,811.840
 88.50
 (2,029,138.48) *
 Quantity
 (2,308,259.149)
 Per Unit
 Amount
 88.50
 Market Cost
 2,042,809.35
 *

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 Consolidated Statement Page 29

FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Trade Date

Settle Date

Type

Settled Securities Purchased

1/14

Purchase

1/17

1/15

1/18

1/15

1/18

1/14

1/22

1/16

1/22

1/16

1/22

1/17

1/23

1/17

1/23

1/18

1/24

1/17

1/25

1/22

1/29

1/24

1/29

Purchase

Description

ROYAL BANK SCOTLAND GROUP PLC ADR

NON-CUMULATIVE @ 24.84 993,600.00 BROKERAGE

1,600.00 J.P. MORGAN SECURITIES LLC

(ID: 780097-71-3)

NEXTERA ENERGY CAPITAL PFD 5% @ 25.00 J.P.

MORGAN SECURITIES LLC (ID: 65339K-88-6)

USA COMPRESSION PARTNERS LP @ 18.00 J.P. MORGAN

SECURITIES LLC (ID: 90290N-10-9)

NUSTAR LOGISTICS LP PFD 7 5/8% @ 25.00 J.P.
MORGAN SECURITIES LLC (ID: 67059T-20-4)
ALNYLAM PHARMACEUTICALS INC @ 20.13 J.P. MORGAN
SECURITIES LLC (ID: 02043Q-10-7)
INTERMUNE INC @ 9.90 J.P. MORGAN SECURITIES LLC
(ID: 45884X-10-3)
AVEO PHARMACEUTICALS INC @ 7.50 J.P. MORGAN
SECURITIES LLC (ID: 053588-10-9)
CVR REFINING LP @ 25.00 J.P. MORGAN SECURITIES
LLC (ID: 12663P-10-7)
NORWEGIAN CRUISE LINE HOLDIN @ 19.00 J.P.
MORGAN SECURITIES LLC (ID: G66721-10-4)
VORNADO REALTY TRUST PFD 5.4% @ 25.00 J.P.
MORGAN SECURITIES LLC (ID: 929042-84-4)
GENERAL ELEC CAP CORP PFD 4.875% @ 25.00 J.P.
MORGAN SECURITIES LLC (ID: 369622-41-0)
ARIAD PHARMACEUTICALS INC @ 19.60 J.P. MORGAN
SECURITIES LLC (ID: 04033A-10-0)

25,000.000

6,000.000

10,800.000

2,400.000

6,600.000

2,400.000

1,800.000

1,600.000

27,000.000

32,500.000

9,000.000

25.00

18.00

25.00

20.13

9.90

7.50

25.00

19.00

25.00

25.00

19.60

(625,000.00)

(108,000.00)

(270,000.00)

(48,312.00)

(65,340.00)

(18,000.00)

(45,000.00)

(30,400.00)

(675,000.00)

(812,500.00)

(176,400.00)

Quantity
40,000.000
Per Unit
Amount
24.88

Market Cost
(995,200.00)

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Consolidated Statement Page 30

FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Trade Date

Settle Date

Type

Settled Securities Purchased

1/24

Purchase

1/29

1/24

1/29

1/23

1/29

1/24

1/29

1/25

1/30

1/25

1/30

Purchase

Purchase

Purchase

Description

BUCKEYE PARTNERS L P REPRESENTING LIMITED
PARTNER INTEREST @ 52.54 J.P. MORGAN SECURITIES
LLC (ID: 118230-10-1)

SERVICEMASTER COMPANY 8% FEB 15 2020 DTD
02/13/2012 @ 106.375 JP MORGAN SECURITIES LLC
(BIDL) (ID: 81760N-AN-9)

SCE TRUST II PFD 5.1% @ 25.00 J.P. MORGAN
SECURITIES LLC (ID: 78407R-20-4)

HOME Banc MORTGAGE TRUST 2004-1 CL 1M1 VAR RT
08/25/2029 DTD 07/30/2004 @ 56.25 JP MORGAN
SECURITIES LLC (BIDL) FACE VALUE 9,551,000.00
(ID: 43739E-AC-1)

Purchase

Purchase

Total Settled Securities Purchased

Trade Date

Type

Est. Settle Date Selection Method Description

Pending Sales, Maturities, Redemptions

Sale

1/29

2/1

1/30

2/4

Sale

GENERAL ELEC CAP CORP PFD 4.875%
(ID: 369622-41-0)

PIEDMONT NATURAL GAS CO INC (ID: 720186-10-5)

Quantity
(32,500.000)
(6,500.000)
Per Unit
Amount
25.02
31.95
BRIGHT HORIZONS FAMILY SOLUT @ 22.00 J.P.
MORGAN SECURITIES LLC (ID: 109194-10-0)
MOLYCORP INC @ 6.00 J.P. MORGAN SECURITIES LLC
(ID: 608753-10-9)
500.000
2,500.000
22.00
6.00
(11,000.00)
(15,000.00)
(\$9,487,903.53)
Proceeds
811,831.78
207,410.34
Tax Cost
(812,500.00)
(208,000.00)
Realized
Gain/Loss
(668.22) S
(589.66) S
20,000.000
999,597.154
25.00
56.25
(500,000.00)
(562,273.40)
1,500,000.000
106.375
(1,595,625.00)
Quantity
4,000.000
Per Unit
Amount
52.54
Market Cost
(210,160.00)
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Consolidated Statement Page 31

FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Trade Date

Type

Est. Settle Date Selection Method Description

Pending Sales, Maturities, Redemptions

Sale

1/31

2/5

1/31

2/5

Total Pending Sales, Maturities, Redemptions

\$1,130,414.62

(\$1,130,710.00)

(\$295.38) S

Sale

VANGUARD NATURAL RESOURCES LLC (ID: 92205F-10-6)

KERYX BIOPHARMACEUTICALS INC (ID: 492515-10-1)

Quantity

(3,500.000)

(1,500.000)

Per Unit

Amount

27.75

9.50

Proceeds

96,982.82

14,189.68

Tax Cost

(97,475.00)

(12,735.00)

Realized

Gain/Loss

(492.18) S

1,454.68 S

Trade Date

Est. Settle Date Type

Pending Securities Purchased

1/29

Purchase

2/5

1/29

2/4

1/31

2/5

1/31

2/5

1/31

2/6

Total Pending Securities Purchased

(\$2,468,210.00)

Purchase

Purchase

Purchase

Purchase

Description

JPMORGAN CHASE & CO PFD 5.450% (ID: 46637G-12-4)

PIEDMONT NATURAL GAS CO INC (ID: 720186-10-5)

KERYX BIOPHARMACEUTICALS INC (ID: 492515-10-1)

VANGUARD NATURAL RESOURCES LLC (ID: 92205F-10-6)

ZOETIS INC (ID: 98978V-10-3)

Quantity

60,000.000

6,500.000

1,500.000

3,500.000

25,000.000

Per Unit

Amount

25.00

32.00

8.49

27.85

26.00

Market Cost

(1,500,000.00)

(208,000.00)

(12,735.00)

(97,475.00)

(650,000.00)

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Consolidated Statement Page 32

FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 1/1/13 to 1/31/13
Portfolio Activity Summary - Argentine Peso
Beginning Cash Balance
US Dollar Value

Current

Transactions

OUTFLOWS **

Total Outflows

Foreign Exchange - Outflows

Ending Cash Balance

* Year to date information is calculated on a calendar year basis.

** Your account's standing instructions use a FIRST IN, FIRST OUT method for relieving assets from your position

Portfolio Activity Detail - Argentine Peso

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

1/9

Spot FX

Description

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL

ARS EXCHANGE RATE 4.957200000 DEAL 01/03/13

VALUE 01/03/13 (ID: 0ARSPR-AA-9)

Quantity

185,425.240

Amount USD

Local Value

Amount USD

Local Value

(185,425.24)

(919,190.00)

Currency

Gain/Loss USD

(2,471.33)

Period Value

-(185,425.24)

(\$185,425.24)

-Year-To-Date

Value*

-(185,425.24)

(\$185,425.24)

-Local

Value

Current

Period Value

919,190.00

(919,190.00)

(919,190.00)

0.00

Year-To-Date

Value*

-(919,190.00)

(919,190.00)

-Account

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Consolidated Statement Page 33

FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 1/1/13 to 1/31/13
Portfolio Activity Summary - Canadian Dollar
Beginning Cash Balance
US Dollar Value

Current
Transactions
INFLOWS
Total Inflows
Foreign Exchange - Inflows
OUTFLOWS **
Total Outflows
Period Value
-10,147,648.28
\$10,147,648.28
Foreign
Exchange - Outflows
Ending Cash Balance

* Year to date information is calculated on a calendar year basis.

** Your account's standing instructions use a FIRST IN, FIRST OUT method for relieving assets from your position

(10,147,648.28)
(\$10,147,648.28)
-Year-To-Date
Value*
-10,147,648.28
\$10,147,648.28
(10,147,648.28)
(\$10,147,648.28)

-Local
Value
Current
Period Value
0.01
10,000,000.00
10,000,000.00
(10,000,000.00)
(10,000,000.00)

0.01
Year-To-Date
Value*
-10,000,000.00
10,000,000.00
(10,000,000.00)
(10,000,000.00)

-Account
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Consolidated Statement Page 34

FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 1/1/13 to 1/31/13
Portfolio Activity Detail - Canadian Dollar
INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

1/8

1/8

FX Fwd Contract

Spot FX

Total Inflows & Outflows

Description

SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL

CAD CONTRACT RATE : 82.280000000 TRADE 12/04/12

VALUE 1/08/13 (ID: 0CADPR-AA-6)

SPOT CURRENCY TRANSACTION - BUY BUY CAD SELL

JPY EXCHANGE RATE 89.170000000 DEAL 01/04/13

VALUE 01/08/13 (ID: 0CADPR-AA-6)

\$0.00

(\$90,812.74)

(891,700,000.000)

10,147,648.28

10,000,000.00

Quantity

822,800,000.000

Amount USD

Local Value

Amount USD

Local Value

(10,147,648.28)

(10,000,000.00)

Currency

Gain/Loss USD

(90,812.74)

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Consolidated Statement Page 35

FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Portfolio Activity Summary - Japanese Yen

Beginning Cash Balance

US Dollar Value

Current

Transactions

INFLOWS

Total Inflows

Foreign Exchange - Inflows

OUTFLOWS **

Total Outflows

Period Value

-10,226,938.35

\$10,226,938.35

Foreign

Exchange - Outflows

Ending Cash Balance

* Year to date information is calculated on a calendar year basis.

** Your account's standing instructions use a FIRST IN, FIRST OUT method for relieving assets from your position

(10,147,648.28)

(\$10,147,648.28)

-Year-To-Date

Value*

-10,226,938.35

\$10,226,938.35

(10,147,648.28)

(\$10,147,648.28)

-Local

Value

Current

Period Value

0.00

891,700,000.00

891,700,000.00

(891,700,000.00)

(891,700,000.00)

0.00

Year-To-Date

Value*

-891,700,000.00

891,700,000.00

(891,700,000.00)

(891,700,000.00)

-Account

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Consolidated Statement Page 36

FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Portfolio Activity Detail - Japanese Yen

INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

1/8

1/8

1/8

FX Fwd Contract

Spot FX

Spot FX

Total Inflows & Outflows

Description

SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL

CAD CONTRACT RATE : 82.280000000 TRADE 12/04/12

VALUE 1/08/13 (ID: 0JPYPR-AA-9)

SPOT CURRENCY TRANSACTION - BUY BUY JPY SELL

USD EXCHANGE RATE 87.930000000 DEAL 01/04/13

VALUE 01/08/13 (ID: 0JPYPR-AA-9)

SPOT CURRENCY TRANSACTION - SELL BUY CAD SELL

JPY EXCHANGE RATE 89.170000000 DEAL 01/04/13

VALUE 01/08/13 (ID: 0JPYPR-AA-9)

\$79,290.07

(\$692,765.11)

10,000,000.000

(10,147,648.28)

(891,700,000.00)

(79,290.07)

(783,577.850)

783,577.85

68,900,000.00

Quantity

(10,000,000.000)

Amount USD

Local Value

Amount USD

Local Value

9,443,360.50

822,800,000.00

Currency

Gain/Loss USD

(613,475.04)

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Consolidated Statement Page 37

FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 1/1/13 to 1/31/13
Portfolio Activity Summary - Mexican New Peso
Beginning Cash Balance
US Dollar Value

Current
Transactions
INFLOWS
Income
Foreign Exchange - Inflows
Total Inflows
OUTFLOWS **
Total Outflows
Foreign Exchange - Outflows
TRADE ACTIVITY
Total Trade Activity

Period Value
-(8,678.82)
2,030,265.02
\$2,021,586.20
(1,025,200.87)
(\$1,025,200.87)
Settled
Securities Purchased
Ending Cash Balance

* Year to date information is calculated on a calendar year basis.
** Your account's standing instructions use a FIRST IN, FIRST OUT method for relieving assets from your position

(1,004,416.59)
(\$1,004,416.59)
-Year-To-Date
Value*
-(8,678.82)
2,030,265.02
\$2,021,586.20
(1,025,200.87)
(\$1,025,200.87)
(1,004,416.59)
(\$1,004,416.59)

-Local
Value
Current
Period Value
0.00
(109,650.00)
25,699,650.00
25,590,000.00
(12,900,000.00)
(12,900,000.00)
(12,690,000.00)

(12,690,000.00)

0.00

Year-To-Date

Value*

-(109,650.00)

25,699,650.00

25,590,000.00

(12,900,000.00)

(12,900,000.00)

(12,690,000.00)

(12,690,000.00)

-Account

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FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 1/1/13 to 1/31/13
Portfolio Activity Detail - Mexican New Peso
INFLOWS & OUTFLOWS

Per Unit

Type

Settle Date Selection Method

1/22

1/22

1/25

1/25

1/25

1/31

FX Fwd Contract

Spot FX

Spot FX

Accrued Int Paid

Accrued Int Paid

Spot FX

Total Inflows & Outflows

Description

SETTLE FORWARD CURRENCY CONTRACT BUY MXN SELL
USD CONTRACT RATE : 12.749200000 TRADE 12/18/12
VALUE 1/22/13 (ID: 0MXNPR-AA-7)

SPOT CURRENCY TRANSACTION - SELL BUY USD SELL
MXN EXCHANGE RATE 12.582900000 DEAL 01/17/13
VALUE 01/22/13 (ID: 0MXNPR-AA-7)

SPOT CURRENCY TRANSACTION - BUY BUY MXN SELL
USD EXCHANGE RATE 12.634200000 DEAL 01/23/13
VALUE 01/25/13 (ID: 0MXNPR-AA-7)

AMERICA MOVIL SAB DE CV - MXN 6.450% 12/05/2022
DTD 12/05/2012 HELD BY EUROCLEAR ISIN
XS0860706935 SEDOL B9B7820 (ID: 0MXNPR-AA-7)

AMERICA MOVIL SAB DE CV - MXN 6.450% 12/05/2022
DTD 12/05/2012 HELD BY EUROCLEAR ISIN
XS0860706935 SEDOL B9B7820 (ID: 0MXNPR-AA-7)

SPOT CURRENCY TRANSACTION - BUY BUY MXN SELL
USD EXCHANGE RATE 12.695900000 DEAL 01/29/13
VALUE 01/31/13 (ID: 0MXNPR-AA-7)

\$996,385.33

\$13,372.74

(11.810)

12,000,000.000

12,000,000.000

0.001

0.009

(8,666.94)

(109,500.00)

(11.88)

(150.00)

11.81

150.00
0.07
(0.01)
(1,013,083.540)
1,013,083.54
12,799,500.00
1,025,200.870
(1,025,200.87)
(12,900,000.00)
8,031.20
Quantity
(1,011,828.190)
Amount USD
Local Value
Amount USD
Local Value
1,017,169.67
12,900,000.00
Currency
Gain/Loss USD
5,341.48
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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

TRADE ACTIVITY - Mexican New Peso

Per Unit

Trade Date

Settle Date

Type

Settled Securities Purchased

1/23

Purchase

1/25

Description

AMERICA MOVIL SAB DE CV - MXN 6.450% 12/05/2022

DTD 12/05/2012 HELD BY EUROCLEAR ISIN

XS0860706935 SEDOL B9B7820 (ID: P0299A-9D-4)

Quantity

12,000,000.000

Amount USD

Local Value

8.37

105.75

Market

Cost USD

Local Value

(1,004,416.59)

(12,690,000.00)

Currency

Gain/Loss USD

Account W23560001 Page 37 of 38

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FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

Settled Foreign Exchange Contracts

Currency

Trade Date

Settle Date Counter Currency

Trade Related

ARGENTINE PESO

U S DOLLAR

MEXICAN NEW PESO

U S DOLLAR

MEXICAN NEW PESO

U S DOLLAR

Speculative

CANADIAN DOLLAR

JAPANESE YEN

JAPANESE YEN

U S DOLLAR

MEXICAN NEW PESO

U S DOLLAR

MEXICAN NEW PESO

U S DOLLAR

Hedge

CANADIAN DOLLAR

JAPANESE YEN

Dec. 4 12

Jan. 8 13

CAD

JPY

(10,000,000.00)

822,800,000.00

82.280000

76.569436

9,443,360.50

(10,147,648.28)

(704,287.78)

Jan. 4 13

Jan. 8 13

Jan. 4 13

Jan. 8 13

Dec. 18 12

Jan. 22 13

Jan. 17 13

Jan. 22 13

CAD

JPY

USD

MXN

USD

10,000,000.00

JPY (891,700,000.00)

68,900,000.00
(783,577.85)
12,900,000.00
(1,011,828.19)
MXN (12,900,000.00)
USD
1,025,200.87
12.749200
12.582900
12.682250
12.682250
(1,011,828.19)
1,025,200.87
1,017,169.67
(1,017,169.67)
5,341.48
8,031.20
89.170000
87.930000
1.014765
87.930000
(10,226,938.35)
(783,577.85)
10,147,648.28
783,577.85
(79,290.07)
Jan. 3 13
Jan. 9 13
Jan. 23 13
Jan. 25 13
Jan. 29 13
Jan. 31 13
ARS
USD
MXN
USD
MXN
USD
(919,190.00)
185,425.24
12,799,500.00
(1,013,083.54)
150.00
(11.81)
4.957200
12.634200
12.695900
4.892000
12.634200
12.626263
185,425.24

(1,013,083.54)

(11.81)

(187,896.57)

1,013,083.54

11.88

0.07

(2,471.33)

Amount

Counter Amount Contract Rate Revaluation Rate

Contracted Base

Amount USD

Revalued

Amount USD

Currency G/L

Account W23560001 Page 38 of 38

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J.P. Morgan Securities LLC
FINANCIAL TRUST COMPANY INC
383 Madison Avenue, New York, NY 10179
ACCT. 24200686

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

Margin Account

J.P. Morgan Team

Justin Nelson

Paul Barrett

Janet Young

Gina Magliocco

Online access

Banker

Investment Specialist

Client Service Team

Client Service Team

www.jpmorganonline.com

Transactions cleared and carried through J.P. Morgan Clearing Corp. - Three
Chase Metrotech Center, Brooklyn, NY 11245-0001,
(347) 643-2578

Please see disclosures located at the end of this statement package for
important information relating to each J.P.Morgan account(s).

203/629-3124

212/622-2770

800/634-1318

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Holdings

Equity

Cash & Fixed Income

Portfolio Activity

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FINANCIAL TRUST COMPANY INC

Account Summary

MARGIN

Cash

Asset Allocation

Equity

Cash & Fixed Income

Market Value

Market Value

0.00

(2,642.50)

(\$2,642.50)

Margin

Market Value

0.00

301,816.69

\$301,816.69

Current

Portfolio Activity

Beginning Market Value

Withdrawals & Fees

Net Contributions/Withdrawals

Change In Investment Value

Ending Market Value

Period Value

303,532.75

(23.16)

(\$23.16)

(3,981.43)

\$299,528.16

Short

Market Value

(22,100.04)

22,454.01

\$353.97

Year-to-Date

Value

303,532.75

(23.16)

(\$23.16)

(3,981.43)

\$299,528.16

Total

(22,100.04)

321,628.20

Estimated

Current

Market Value Annual Income Allocation

(2,550.12)

\$299,528.16

(\$2,550.12)

100%

100%

ACCT. 24200686

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

Account 24200686 Page 2 of 8

Consolidated Statement Page 43

FINANCIAL TRUST COMPANY INC

Account Summary

CONTINUED

Current

Tax Summary

ST Realized Gain/Loss

Realized Gain/Loss

Period Value

(2,642.50)

(\$2,642.50)

Year-to-Date

Value

(2,642.50)

(\$2,642.50)

ACCT. 24200686

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

Unrealized Gain/Loss

To-Date Value

\$8,467.68

Cost Summary

Equity

Cash & Fixed Income

Total

321,628.20

Cost

\$291,060.48

(30,567.72)

Investment Objectives

Speculation Permitted

Capital Appreciation

Yes

Yes

Account 24200686 Page 3 of 8

Consolidated Statement Page 44

FINANCIAL TRUST COMPANY INC

Equity Summary

Asset Categories

Non-US Equity

Beginning

Market Value

(20,761.11)

Ending

Market Value

(22,100.04)

Change

In Value

(1,338.93)

Current

Allocation

ACCT. 24200686

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

Current

Market Value/Cost

Market Value

Tax Cost

Unrealized Gain/Loss

Estimated Annual Income

Equity Detail

Price

Non-US Equity

TELEFONICA S A

SPONS ADR

879382-20-8 TEF

Quantity

Account

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Inc.

Accrued Div.

Yield

Period Value

(22,100.04)

(30,567.72)

8,467.68

(2,550.12)

14.36

(1,539.000)

Short

(22,100.04)

(30,567.72)

8,467.68

(2,550.12)

11.54%

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FINANCIAL TRUST COMPANY INC
Cash & Fixed Income Summary
Beginning
Asset Categories
Cash
Market Value
324,293.86
ACCT. 24200686
For the Period 1/1/13 to 1/31/13
Ending
Market Value
321,628.20
Change
In Value
(2,665.66)
Current
Allocation
100%
Current
Market Value/Cost
Market Value
Tax Cost

SUMMARY BY MATURITY

1
Cash & Fixed Income
0-6 months
1
Period Value
321,628.20
321,628.20

SUMMARY BY TYPE

Market
Value
321,628.20
% of Bond
Portfolio
100%

The years indicate the number of years until the bond is scheduled to mature based on the statement end date. Some bonds may be called, or paid in full, before their stated maturity.

Cash & Fixed Income
Cash
Market
Value
321,628.20
% of Bond
Portfolio
100%

FINANCIAL TRUST COMPANY INC ACCT. 24200686

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

Cash & Fixed Income Detail

Quantity

Price

Cash

US DOLLAR

US DOLLAR

US DOLLAR

Total Cash

1.00

1.00

1.00

(2,642.50)

Cash

301,816.69

Margin

22,454.01

Short

(2,642.50)

301,816.69

22,454.01

\$321,628.20

(2,642.50)

301,816.69

22,454.01

\$321,628.20

\$0.00

\$0.00

0.00%

Account

Value

Adjusted Tax Cost

Original Cost

Unrealized

Gain/Loss

Est. Annual Income

Accrued Interest

Yield

Account 24200686 Page 6 of 8

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FINANCIAL TRUST COMPANY INC ACCT. 24200686

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

Portfolio Activity Summary

Beginning Cash Balance

Transactions

OUTFLOWS **

Total Outflows

Short Fees Charged

TRADE ACTIVITY

Settled Sales/Maturities/Redemptions

Settled Securities Purchased

Total Trade Activity

Ending Cash Balance

111,357.50

(114,000.00)

(\$2,642.50)

\$321,628.20

* Year to date information is calculated on a calendar year basis.

** Your account's standing instructions use a FIRST IN, FIRST OUT method for relieving assets

from your position

Portfolio Activity Detail

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

1/2

1/7

1/7

Misc Debit

Description

SHORT DEBIT FEE 12/01-12/31 SUB-ACCOUNT: MGN

Mark to Market Adj MARK TO MARKET SHORT POS SUB-ACCOUNT: SHT

Mark to Market Adj MARK TO MARKET SUB-ACCOUNT: MGN

Account 24200686 Page 7 of 8

Quantity

Cost

Per Unit

Amount

Amount

(23.16)

677.16

(677.16)

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111,357.50

(114,000.00)

(\$2,642.50)

-Current

Period

Value

324,293.86

(23.16)

(\$23.16)
Year-To-Date
Value*
-(23.16)
(\$23.16)

FINANCIAL TRUST COMPANY INC ACCT. 24200686

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

INFLOWS & OUTFLOWS

Type

Settle Date Selection Method

1/14

1/14

Description

Mark to Market Adj MARK TO MARKET SUB-ACCOUNT: MGN

Mark to Market Adj MARK TO MARKET SHORT POS SUB-ACCOUNT: SHT

Total Inflows & Outflows

TRADE ACTIVITY

Note:

Trade Date

Settle Date

1/18

1/24

Quantity

Cost

Per Unit

Amount

Amount

(1,462.05)

1,462.05

(\$23.16)

S indicates Short Term Realized Gain/Loss

Type

Selection Method Description

Settled Sales/Maturities/Redemptions

Sale

FIFO

SUNCOKE ENERGY PARTNERS LP SUB-ACCOUNT: CSH

(ID: 86722Y-10-1)

Quantity

(6,000.000)

Per Unit

Amount

18.56

Proceeds

111,357.50

Tax Cost

(114,000.00)

Realized

Gain/Loss

(2,642.50) S

Trade Date

Settle Date

Type

Description

Settled Securities Purchased

1/18

Purchase
1/24
SUNCOKE ENERGY PARTNERS LP SUB-ACCOUNT: CSH
(ID: 86722Y-10-1)
Quantity
6,000.000
Per Unit
Amount
19.00
Market Cost
(114,000.00)
Tax Cost
114,000.00
Realized
Gain/Loss
Account 24200686 Page 8 of 8
Consolidated Statement Page 49

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

For your convenience we have combined statement(s) for activity you conduct through J.P. Morgan in one package. Below are important disclosures relating to these different accounts.

These statements may relate to various account types. Some of the disclosures are applicable to all of your accounts. For ease of reference the disclosures applicable to a particular type of account have been grouped together by descriptive headers.

IMPORTANT GENERAL INFORMATION APPLICABLE TO ALL OF YOUR ACCOUNT(S)

Important Information about Pricing ,Valuations, Estimated Annual Income, and Estimated Yield

Market value information (including without limitation, prices, exchange rates, accrued income and bond ratings) furnished herein, some of which has been provided by pricing sources that J.P. Morgan believes to be reliable, is not guaranteed for accuracy but provided for informational purposes and is furnished for the exclusive use of the client. The current price is the value of the financial asset share, unit or contract as priced at the close of the market on the last day of the statement period or the last available price. All values provided for structured yield deposits (for example, JPMorgan London Time Deposits) reflect the original deposit amount only. The value for Real Estate, Mineral Interests and Miscellaneous Assets may not reflect the most current value of the asset.

Important information regarding Auction Rate Securities (ARS). ARS are debt or preferred securities with an interest or dividend rate reset periodically in an auction. Although there may be daily, weekly and monthly resets, there is no guarantee that there will be liquidity. If there are not enough bids at an auction to redeem the securities available for sale, the result may be a failed auction. In the event of a failed auction, there is no assurance that a secondary market will develop or that the security will trade at par or any other price reflected on statements and online. Accordingly, investors should not rely on pricing information appearing in their statements or online with respect to ARS. When J.P. Morgan is unable to obtain a price from an internal or outside source for a particular ARS, the price column on your statement will indicate "unpriced".

Valuations of over-the-counter derivative transactions, including certain derivatives-related deposit products, have been prepared on a mid-market basis. These valuations are sourced from the various issuers of the securities or they are sourced from a third party valuation provider. J.P. Morgan expressly disclaims any responsibility for (1) the accuracy of the models or estimates used in deriving the valuations, (2) any errors or omissions in computing or disseminating the valuations, and (3) any uses to which the valuations are put. Valuations are provided for information purposes only and are intended solely for your own use. Please refer to the trade confirmation for details of each transaction.

Certain assets, including but not limited to, pooled and private investments, non-publicly traded and infrequently traded securities, derivatives, partnership interests and tangible assets are generally illiquid, the value of such asset may have been provided to us by third

parties who may or may not be independent of the issuer or manager. Such information is reflected as of the last date provided to us, and is not independently verified.

In cases where we are unable to obtain a current market value from an internal or outside source for a particular security, the price column on your statement will indicate "unpriced". Although such securities may have value, please note that the value of a security indicated as "unpriced" will not be included in your overall current market value as reflected on the statement.

J.P. Morgan makes no representation, warranty or guarantee, express or implied, that any quoted value represents the actual terms at which securities could be bought or sold or new transactions could be entered into, or the actual terms on which existing transactions or securities could be liquidated. Such values may only be indicative.

When we are unable to obtain a current value from an internal or outside source for a particular security, the price column on your statement will indicate "unpriced".

If a partial call is made with respect to an issue of securities included in your Accounts we will allocate the call by a method we deem fair and equitable.

To the extent applicable, please note the following regarding estimated annual income (EAI) and estimated yield (EY): EAI and EY for certain types of securities could include a return of principal or capital gains in which case the EAI and EY would be overstated. EAI and EY are estimates and the actual income and yield might be lower or higher than the estimated amounts. EY reflects only the income generated by an investment. It does not reflect changes in its price, which may fluctuate.

Offshore Deposits - London and Nassau

Disclosures Page 1 of 4

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

Deposits in Foreign Branches are not insured by the FDIC or any other Agency of the Federal Government; amounts in such foreign accounts do not have the benefit of any domestic preference applicable to U.S. Banks; certain Foreign accounts are considered reportable to the Internal Revenue Service on a Report of Foreign Bank and Financial Accounts (TD F 90-22.1).

Bank products and services are offered through JPMorgan Chase Bank, N.A. ("JPMCB") and its banking affiliates. Securities are offered by J.P.Morgan Securities LLC ("JPMS") and, to the extent noted below, cleared through J.P. Morgan Clearing Corp. ("JPMCC"). Neither JPMS, nor JPMCC is a bank and are each separate legal entities from its bank or thrift affiliates.

Investment Products: Not FDIC Insured

-No Bank Guarantee -May Lose Value

Fund manager disclosure information available upon request

If you have an investment account that is managed by an SEC-Registered Investment Advisor, J.P. Morgan will provide a copy of the advisor's Form ADV II or brochure upon written request.

These statements are not official documents for income tax reporting purposes and should not be relied upon for such purposes, including determination of income, cost basis, amortization or accretion, or gain/loss. Such information, which may be inaccurate, incomplete or subject to updating, should be confirmed with your records and your tax advisor.

Please take the steps indicated below if you think statement(s) are incorrect or contact your J.P.Morgan team if you require additional information about a transaction on your statement(s).

**IMPORTANT ADDITIONAL INFORMATION APPLICABLE ONLY TO YOUR ASSET ACCOUNT(S)
(LINKED TO JPMS)**

Your Asset Account consists of a bank account that custodies assets linked to a brokerage account through which securities transactions are executed. As a result, the Asset Account statement(s) reflect brokerage transactions executed through JPMS but (except for exchange listed options) held in custody at JPMCB. Securities purchased or sold through JPMS in U.S. markets (other than mutual funds) are cleared through an affiliate of JPMS, in non-U.S. markets securities are cleared through JPMS. Positions in exchange-listed options are held by JPMCC. For your convenience, however, positions in exchange-listed options are presented in Asset Account statement(s) together with other assets held in such account(s). All pertinent information about your settled and pending purchases and sales effected through your JPMS account during the period covered by these statement(s), is summarized in the "Trade Activity" portion of the statement(s).

In Case of Other Errors or Questions About Your Asset Account Statement(s)
Please review your statement(s) and promptly report any inaccuracy or discrepancy including possible unauthorized trading activity, unrecorded dividend payments, unaccounted cash positions,

improper payments or transfers in writing to both the introducing broker, JPMS and the clearing firm, JPMCC at the addresses shown on your statement(s). Any oral communication should be re-confirmed in writing to further protect your rights, including your rights under the Securities Investor Protection Act (SIPA). If you have any questions please contact your J.P.Morgan team.

In your written communication, please provide the following information: (1) your name and account number; (2) the dollar amount of the suspected error; and (3) a description of the error and explanation, if you can, why you believe there is an error. If you need more information, you must describe the item you are unsure about. We must receive your written communication no later than 30 days after the statement on which the error or problem appeared is sent or made available. If you do not so notify us, you agree that the statement activity and account balance(s) are correct.

JPMCC and JPMS are members of the Securities Investor Protection Corp ("SIPC"), a not-for-profit membership corporation funded by broker-dealers registered with the Securities and Exchange Commission. Securities and cash held for a customer at JPMCC are protected by SIPC up to \$500,000 per customer, which includes up to \$250,000 of protection for cash. SIPC does not protect against losses from fluctuations in the value of the securities. Assets held in custody by JPMCB are not subject to SIPC. You may obtain information about SIPC, including the SIPC Brochure, on their website, at "www.sipc.org" or by contacting them at (202) 371-8300.

In Case of Errors or Questions About Your Electronic Transfers.

Disclosures Page 2 of 4

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

Contact your J.P. Morgan Team at one of the telephone numbers on the front of your statements or write us at J.P. Morgan, 500 Stanton Christiana Road, 1/OPS3, Newark, DE 19713-2107 as soon as you can, if you think your statement is wrong or if you need more information about a transfer on the statement. We must hear from you no later than 60 days after we sent you the FIRST statement on which the error or problem appeared. (1) Tell us your name and account number. (2) Describe the error or the transfer you are unsure about, and explain as clearly as you can why you believe it is an error or why you need more information. (3) Tell us the dollar amount of the suspected error. We will investigate your complaint and will correct any error promptly. If we take more than 10 business days (or 20 business days for new accounts) to do this, we will credit your account for the amount you think is in error, so that you will have the use of the money during the time it takes us to complete our investigation.

In Case of Errors or Questions About Non-Electronic Transfers (Checks or Deposits)

Contact JPMorgan Chase Bank, N.A. ("JPMCB") Member FDIC immediately if a statement is incorrect or if you need more information about any non-electronic transactions (checks or deposits) on this statement. If any such error appears, you must notify the bank in writing as soon as possible after your statement was made available to you. For more complete details, see the applicable account agreements and appendices that govern your account.

Deposit products and services are offered by JPMCB Member FDIC.

You must promptly advise your J.P.Morgan representative of material changes in your investment objectives or financial situation or if you wish to modify the management of your account. Unless you inform otherwise, your J.P.Morgan representative will consider the information currently in its files to be complete and accurate.

With reference to JPMS and JPMCC: A financial statement of this organization is available to you for personal inspection at its offices, or a copy will be mailed to you upon written request.

You should have received (or have made available to you) separate confirmations for each securities transaction. All transactions are subject to the terms and conditions stated on the reverse side of such confirmations and are subject to the constitution, by-laws, customs and interpretations of the marketplace where executed and governed by and construed in accordance with the laws of the State of New York and all applicable federal laws and regulations. Further information with respect to commissions and other charges related to the execution of transactions, including options transactions, has been included in confirmations that were previously furnished or have made available to you. Upon written request, JPMS will promptly supply you with the latest information.

IMPORTANT ADDITIONAL INFORMATION APPLICABLE ONLY TO YOUR MARGIN ACCOUNT(S)
All positions in your Margin Account Portfolio(s) are held in custody at J.P. Morgan Clearing Corp. ("JPMCC"), Three Chase Metrotech Center, Brooklyn, NY 11245-001, (347) 643-2578.

If you have a margin account as permitted by law we may use certain securities in such account for, among other things, settling short sales and lending the securities for short sales, and as a result may receive compensation in connection therewith.

Please keep the following in mind when using a statement to track your brokerage activity in a margin account: The statement combines your general margin account with the special memorandum account required by Section 220.6 Regulation T. As required by Regulation T, a permanent record of your separate account is available upon your request. Free credit balances in your margin account(s) are not segregated and may be used in the operation of JPMCCs business, subject to the limitations of SEC Rule 15c3-3. Unless otherwise noted, JPMCC or its agents and depositories will hold your securities. Upon your demand, JPMCC will pay to you the amount of your free credit balance, and will deliver to you fully-paid securities held on your behalf.

Interest will be charged on any debit balance; the method of calculating interest is described in a letter sent to all margin customers.

PRODUCT RELATED DISCLOSURE: IMPORTANT INFORMATION ABOUT ALTERNATIVE INVESTMENTS: FOOTNOTES 1 - 4

Private Equity, Hedge Funds, Exchange Funds, Real Estate and Other Alternative Assets

1. Direct private equity investments and pooled private investments (e.g., interests in limited partnerships and limited liability companies) are generally illiquid securities. Values are estimates only and are not warranted for accuracy or completeness. Values do not represent the actual terms at which transactions or securities could be bought or sold or new transactions could be entered into or the actual terms on which existing transactions could be liquidated as of the date of this statement.

Disclosures Page 3 of 4

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

Direct private equity investments are generally valued at cost, unless there is an active secondary trading market in the securities, in which case, direct private equity investments are valued using market prices as of the close of the last business day for this statement period. Pooled private equity investments are valued according to the General Partner's or Manager's stated methodology. Please refer to the limited partnership agreement, limited liability company agreement or other operative documentation for each investment for the specific valuation methodology used by the General Partner or Manager for that investment or for your Investment Management or Trust account contact your J.P. Morgan team. J.P. Morgan expressly disclaims any responsibility for (1) the accuracy of the information and the methodology used by the General Partner or Manager in deriving valuations, (2) any errors or omissions in compiling or disseminating the valuations, and (3) any use to which the valuations are put. Valuations are provided for information purposes only and are intended solely for your own use.

Hedge funds generally calculate the price (the "Net Asset Value" or "NAV"), 10-15 business days following the last business day of the month. For that reason, hedge fund NAVs shown will generally be the NAV of the month preceding this statement period. In general, the NAV is stated net of management and incentive fees. The NAV is calculated according to the General Partner's or Manager's stated methodology. Please refer to the limited partnership agreement, limited liability company agreement or other operative documentation for each hedge fund for the specific methodology used by the General Partner or Manager for that hedge fund or for your Investment Management or Trust account contact your J.P. Morgan team. J.P. Morgan expressly disclaims any responsibility for (1) the accuracy of the information and the methodology used by the General Partner or Manager in deriving valuations, (2) any errors or omissions in compiling or disseminating the valuations, and (3) any use to which the valuations are put. Valuations are provided for information purposes only and are intended solely for your own use.

These statements do not provide tax reporting on private investments. Please continue to rely upon the General Partner or Manager of the investment vehicle for this information or for your Investment Management or Trust account contact your J.P. Morgan team.

2. The 'Capital Called Since Inception USD' and 'Cash/Security distributions Since Inception USD' columns are updated monthly to reflect activity (capital calls and distributions), if any.

3. Hedge funds generally allow subscriptions on a monthly or quarterly basis. An interest in a hedge fund or hedge fund of funds is generally as of the first business day of the subscription period. Due to early funding requirements by the applicable fund, your account may be debited for the subscription amount prior to the subscription date. Please refer to the applicable hedge fund's operative documentation for further details or for your Investment Management or Trust account contact your J.P. Morgan team.

Hedge fund redemptions are generally on a monthly, quarterly or annual basis

but can sometimes be subject to a multi-year lockup before a redemption is permitted. For redemptions, there is generally a notification period that can be a long interval before the actual redemption date. Redemption proceeds are generally paid 15 calendar days after the final NAV is issued, but can be subject to a holdback of a portion of the proceeds until an annual audit of the Fund has been completed. Please refer to the applicable hedge fund's operative documentation for further details or for your Investment Management or Trust account contact your J.P. Morgan team. Global Access Portfolios share certain characteristics with hedge funds. In particular, an investor who withdraws from a Global Access Portfolio will not receive the withdrawal proceeds in their entirety until 30-60 days after completion of the Portfolio's audit, which may be 18 months or longer after the redemption date. Interest might not be paid on any proceeds pending distribution. These restrictions apply even if the investor's account at JPMorgan is closed. The Confidential Private Placement Memorandum and applicable Supplements contain other important information about the Global Access Portfolios and are available upon request or for your Investment Management or Trust account contact your J.P. Morgan team.

4. Alternative assets may include publicly available mutual funds that utilize non-traditional investment management strategies, for example, strategies commonly employed by hedge funds. Mutual funds generally calculate the price (the "Net Asset Value" or "NAV") on a daily basis and mutual fund NAVs shown on your statement generally will be the NAV as of the close of the last business day for this statement period. Please refer to the applicable mutual fund prospectus for further details. If the applicable mutual fund is a JPMorgan Fund, please refer to disclosures on this statement concerning JPMorgan Funds for other important information.

Disclosures Page 4 of 4