



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]  
For the Period 10/1/11 to 10/31/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>Complementary Structured Strategies</b>							
P HSBC MARKET PLUS MXN NOTE 11/2/12 LNKED TO MXN VS USD 25% BUFFER, 9.75%CPN, 100%MAXRTN 10/26/11 4042K1-RA-3	100.00 10/26/11	1,000,000.00	1,000,000.00	1,000,000.00			
<b>Total Complementary Structured Strategies</b>			<b>\$781,019.81</b>	<b>\$1,000,000.00</b>	<b>(\$218,980.19)</b>	<b>\$0.00</b>	<b>0.00%</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
CHINESE RENMINBI US DOLLAR	Jan. 13 11 Jan. 18 12	CNY USD	64,200,000.00 (10,000,000.00)	6.420000	6.358216	10,097,171.52 10,000,000.00	97,171.52
CHINESE RENMINBI US DOLLAR	Jun. 8 11 Jun. 11 12	CNY USD	31,818,000.00 (5,000,000.00)	6.363600	6.364611	4,999,205.81 5,000,000.00	(794.19)
CHINESE RENMINBI US DOLLAR	Oct. 5 11 Jan. 18 12	CNY USD	(64,200,000.00) 10,060,330.64	6.381500	6.358216	10,060,330.64 10,097,171.52	(36,840.88)
CHINESE RENMINBI US DOLLAR	Oct. 5 11 Jun. 11 12	CNY USD	(31,818,000.00) 4,983,632.23	6.384500	6.364611	4,983,632.23 4,999,205.81	(15,573.58)
INDIAN RUPEE US DOLLAR	Sep. 7 11 Dec. 9 11	INR USD	457,000,000.00 (9,844,682.36)	46.421000	49.096755	9,308,150.86 9,844,682.36	(536,531.50)
INDIAN RUPEE US DOLLAR	Sep. 19 11 Dec. 9 11	INR USD	(457,000,000.00) 9,383,983.57	48.700000	49.096755	9,383,983.57 9,308,150.86	75,832.71

J.P.Morgan