



FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 11/1/11 to 11/30/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Complementary Structured Strategies							
EUR PUT USD CALL FX EUROPEAN STYLE OPTION DEC 12, 2011 @ 1.35 KO @ 1.2775 XEURPB-SD-Z	1.10	14,814,814.81	162,464.99	100,000.00	62,464.99		
JPY CALL CAD PUT FX EUROPEAN STYLE OPTION AUG 13, 2012 @ 76. KI @ 71 XJPYCA-RC-Z CAD	0.07	(760,000,000.00)	(541,295.14)	(411,436.90)	(129,858.24)		
JPY PUT CAD CALL FX EUROPEAN STYLE OPTION AUG 13, 2012 @ 83.25 XJPYPA-YX-Z CAD	0.02	832,500,000.00	153,337.02	411,436.90	(258,099.88)		
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	98.84	1,000,000.00	988,400.00	1,000,000.00	(11,600.00)		
Total Complementary Structured Strategies			\$762,906.87	\$1,100,000.00	(\$337,093.13)	\$0.00	0.00%

J.P.Morgan