



FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 12/1/11 to 12/31/11

	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 AUG 13, 2012 @ 76. KI @ 71 XJPYCA-RC-Z CAD	0.06	(760,000,000.00)	(463,922.22)	(411,436.90)	(52,485.32)		
JPY PUT CAD CALL FX EUROPEAN STYLE OPTION AUG 13, 2012 @ 83.25 XJPYPA-YX-Z CAD	0.01	832,500,000.00	95,926.53	411,436.90	(315,510.37)		
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	97.86	1,000,000.00	978,600.00	1,000,000.00	(21,400.00)		
Total Complementary Structured Strategies			\$610,604.31	\$1,000,000.00	(\$389,395.69)	\$0.00	0.00%

	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
Foreign Exchange Contracts							
CHINESE RENMINBI	Jan. 13 11	CNY	64,200,000.00	6.420000	6.315889	10,164,840.24	164,840.24
US DOLLAR	Jan. 18 12	USD	(10,000,000.00)			10,000,000.00	

J.P.Morgan