



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

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Complementary Structured Strategies							
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	105.60	1,000,000.00	1,056,000.00	1,000,000.00	56,000.00		
Total Complementary Structured Strategies			\$569,796.77	\$874,113.14	(\$304,316.37)	\$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
ARGENTINE PESO US DOLLAR	Jan. 30 12 Feb. 1 12	ARS USD	(595,420.00) 136,626.89	4.358000	4.358000	136,626.89 136,626.89	
CHINESE RENMINBI US DOLLAR	Jun. 8 11 Jun. 11 12	CNY USD	31,818,000.00 (5,000,000.00)	6.363600	6.287829	5,060,251.80 5,000,000.00	60,251.80
CHINESE RENMINBI US DOLLAR	Oct. 5 11 Jun. 11 12	CNY USD	(31,818,000.00) 4,983,632.23	6.384500	6.287829	4,983,632.23 5,060,251.80	(76,619.57)
SINGAPORE DOLLAR US DOLLAR	Nov. 2 11 Feb. 6 12	SGD USD	3,183,000.00 (2,500,000.00)	1.273200	1.255856	2,534,526.25 2,500,000.00	34,526.25
SINGAPORE DOLLAR US DOLLAR	Dec. 12 11 Feb. 6 12	SGD USD	3,249,250.00 (2,500,000.00)	1.299700	1.255856	2,587,279.11 2,500,000.00	87,279.11

J.P.Morgan