



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]
For the Period 4/1/12 to 4/30/12

	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	107.61	1,000,000.00	1,076,100.00	1,000,000.00	76,100.00		
JP MORGAN CHASE BANK NA ZERO CPN 4662A0-4Q-1	100.00 4/5/12	1,500,000.00	1,500,000.00	1,500,000.00			
Total Complementary Structured Strategies			\$2,537,756.58	\$2,500,000.00	\$37,756.58	\$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
CHINESE RENMINBI US DOLLAR	Jun. 8 11 Jun. 11 12	CNY USD	31,818,000.00 (5,000,000.00)	6.363600	6.302996	5,048,075.37 5,000,000.00	48,075.37
CHINESE RENMINBI US DOLLAR	Oct. 5 11 Jun. 11 12	CNY USD	(31,818,000.00) 4,983,632.23	6.384500	6.302996	4,983,632.23 5,048,075.37	(64,443.14)
Total Foreign Exchange Contracts						\$10,031,707.60 \$10,048,075.37	(\$16,367.77)

J.P.Morgan