



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]
For the Period 3/1/12 to 3/31/12

	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 [REDACTED]	0.01	(760,000,000.00)	(102,507.76)	(411,436.90)	308,929.14		
JPY PUT CAD CALL FX EUROPEAN STYLE OPTION AUG 13, 2012 @ 83.25 [REDACTED]	0.03	832,500,000.00	252,677.92	411,436.90	(158,758.98)		
MXN CALL USD PUT FX EUROPEAN STYLE OPTION JUN 19, 2012 @ 12.565 [REDACTED]	0.08	12,565,000.00	10,112.00	17,200.00	(7,088.00)		
MXN PUT USD CALL FX EUROPEAN STYLE OPTION JUN 19, 2012 @ 12.9 AT EXP KI @ 13.25 [REDACTED]	0.16	(12,900,000.00)	(21,284.57)	(17,200.00)	(4,084.57)		
HSBC MARKET PLUS MXN NOTE 11/2/12 LNKED TO MXN VS USD 25% BUFFER, 9.75%CPN, 100%MAXRTN 10/26/11 [REDACTED]	107.59	1,000,000.00	1,075,900.00	1,000,000.00	75,900.00		
Total Complementary Structured Strategies			\$1,214,897.59	\$1,000,000.00	\$214,897.59	\$0.00	0.00%

J.P.Morgan