



FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 6/1/12 to 6/30/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Complementary Structured Strategies							
JPY PUT CAD CALL FX EUROPEAN STYLE OPTION AUG 13, 2012 @ 83.25 XJPYPA-YX-Z CAD		832,500,000.00	8,772.04	411,436.90	(402,664.86)		
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	107.47	1,000,000.00	1,074,700.00	1,000,000.00	74,700.00		
JP MORGAN CHASE BANK NA ZERO CPN 4662A0-4Q-1	96.54	1,500,000.00	1,448,100.00	1,500,000.00	(51,900.00)		1.27%
Total Complementary Structured Strategies			\$1,741,216.08	\$1,487,500.00	\$253,716.08	\$0.00	1.06%

	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							
MEXICAN NEW PESO US DOLLAR	Jun. 19 12 Jul. 23 12	MXN USD	12,900,000.00 (939,206.41)	13.735000	13.456712	958,629.44 939,206.41	19,423.03

J.P.Morgan