



FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 1/1/13 to 1/31/13

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Complementary Structured Strategies							
GS MXN STEP UP NOTE 11/22/13 LNKD TO MXN VS USD 85%BARRIER- 5% ATM CPN-22.9%MXRTRN 11/08/12 38141G-HY-3	104.86	1,000,000.00	1,048,550.00	1,000,000.00	48,550.00		
HSBC REN CNH 01/24/14 LNKD TO CNH VS USD 5XLEV- 500%MAXRTRN 01/09/13 INITIAL STRIKE:6.1995 40432X-7D-7	98.92	1,000,000.00	989,200.00	1,000,000.00	(10,800.00)		
JP MORGAN CHASE BANK NA 6.200% 04/16/2015 DTD 04/16/2012 4662A0-4Q-1	101.46 1/18/13	1,500,000.00	1,521,900.00	1,500,000.00	21,900.00	93,000.00 3,874.50	5.50%
Total Complementary Structured Strategies			\$4,669,736.33	\$3,500,000.00	\$1,169,736.33	\$93,000.00 \$3,874.50	1.79%

	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
CANADIAN DOLLAR	Jan. 4 13	CAD	(10,000,000.00)	89.040000	91.346021	9,757,210.66	(252,699.17)
JAPANESE YEN	Feb. 8 13	JPY	890,400,000.00			10,009,909.83	
MEXICAN NEW PESO	Jan. 17 13	MXN	12,900,000.00	12.616900	12.734942	1,012,961.01	(9,477.15)
US DOLLAR	Feb. 22 13	USD	(1,022,438.16)			1,022,438.16	

J.P.Morgan