



FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 2/1/13 to 2/28/13

	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 OCT 08, 2013 @ 80.9 XJPYPB-AZ-Z CAD	0.12	809,000,000.00	1,003,422.14	347,756.17	655,665.97		
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	105.23	1,000,000.00	1,052,330.00	1,000,000.00	52,330.00		
HSBC REN CNH 01/24/14 LNKED TO CNH VS USD 5XLEV- 500%MAXRTRN 01/09/13 INITIAL STRIKE:6.1995 40432X-7D-7	97.94	1,000,000.00	979,400.00	1,000,000.00	(20,600.00)		
JPM 3YR NC CLN TO MTOR 04/16/15 INITIAL RATE 6.20% CPN DD 04/16/12 4662A0-4Q-1	102.55	1,500,000.00	1,538,250.00	1,500,000.00	38,250.00	3,874.50	
Total Complementary Structured Strategies			\$4,530,157.36	\$3,500,000.00	\$1,030,157.36	\$0.00 \$3,874.50	0.00%