



FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 3/1/13 to 3/31/13

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
WELLS FARGO MTGE SEC 2004-EE CL B1 VAR RT 12/25/2034 DTD 12/01/2004 949779-AD-4 CCC /NR	82.96	0.00		N/A **	N/A		7.81 %
Complementary Structured Strategies							
JPY CALL CAD PUT FX EUROPEAN STYLE OPTION OCT 08, 2013 @ 76.9 AT EXP KI @ 69.65 XJPYCA-SJ-Z CAD		(769,000,000.00)	(20,670.68)	(347,756.17)	327,085.49		
JPY PUT CAD CALL FX EUROPEAN STYLE OPTION OCT 08, 2013 @ 80.9 XJPYPB-AZ-Z CAD	0.15	809,000,000.00	1,247,308.40	347,756.17	899,552.23		
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	110.80	1,000,000.00	1,107,980.00	1,000,000.00	107,980.00		
HSBC REN CNH 01/24/14 LNKED TO CNH VS USD 5XLEV- 500%MAXRTRN 01/09/13 INITIAL STRIKE:6.1995 40432X-7D-7	98.37	1,000,000.00	983,700.00	1,000,000.00	(16,300.00)		

J.P.Morgan