



FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 3/1/13 to 3/31/13

Cash & Fixed Income Summary

Asset Categories	Beginning Market Value	Ending Market Value	Change In Value	Current Allocation
Cash	9,145,872.20	0.00	(9,145,872.20)	
Non-USD Cash	1,094,759.13	0.00	(1,094,759.13)	
US Fixed Income	21,363,375.26	0.00	(21,363,375.26)	
Non-US Fixed Income	2,904,728.18	0.00	(2,904,728.18)	
Complementary Structured Strategies	4,530,157.36	4,893,917.72	363,760.36	83%
Foreign Exchange Contracts	496,924.54	(44,342.55)	(541,267.09)	
Total Value	\$39,535,816.67	\$4,849,575.17	(\$34,686,241.50)	83%

Market Value/Cost	Current Period Value
Market Value	4,849,575.17
Tax Cost	3,500,000.00
Unrealized Gain/Loss	1,393,917.72
Accrued Interest	3,968.25

SUMMARY BY MATURITY

Cash & Fixed Income	Market Value	% of Bond Portfolio
0-6 months ¹	1,226,637.72	24%
6-12 months ¹	2,091,680.00	44%
1-5 years ¹	1,575,600.00	32%
Total Value	\$4,893,917.72	100%

¹ The years indicate the number of years until the bond is scheduled to mature based on the statement end date. Some bonds may be called, or paid in full, before their stated maturity.

SUMMARY BY TYPE

Cash & Fixed Income	Market Value	% of Bond Portfolio
Complementary Structure	4,893,917.72	100%

J.P.Morgan