



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
Complementary Structured Strategies							
JPM 3YR NC CLN TO MTOR 04/16/15 INITIAL RATE 6.20% CPN DD 04/16/12 4662A0-4Q-1	105.04	1,500,000.00	1,575,600.00	1,500,000.00	75,600.00	3,874.50	
Total Complementary Structured Strategies			\$4,893,917.72	\$3,500,000.00	\$1,393,917.72	\$0.00 \$3,874.50	0.00%

	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 JAPANESE YEN	Mar. 28 13 Apr. 8 13	CAD JPY	10,000,000.00 (926,122,000.00)	92.612200	92.523197	9,841,312.21 9,850,779.07	(9,466.86)
CANADIAN DOLLAR JAPANESE YEN	Mar. 6 13 Apr. 8 13	CAD JPY	(10,000,000.00) 909,300,000.00	90.930000	92.523197	9,671,850.37 9,841,312.21	(169,461.84)
CANADIAN DOLLAR JAPANESE YEN	Mar. 28 13 May. 1 13	CAD JPY	(10,000,000.00) 925,220,000.00	92.522000	92.463214	9,842,672.62 9,836,418.89	6,253.73
JAPANESE YEN US DOLLAR	Mar. 28 13 Apr. 8 13	JPY USD	16,822,000.00 (178,777.34)	94.094700	94.015102	178,928.70 178,777.34	151.36
SOUTH KOREAN WON US DOLLAR	Mar. 14 13 Jun. 18 13	KRW USD	(5,581,750,000.00) 5,000,000.00	1116.350000	1118.581996	5,000,000.00 4,990,023.10	9,976.90

J.P.Morgan