



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]
For the Period 7/1/12 to 7/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Non-US Fixed Income							
REPUBLIC OF ARGENTINA NOTES DEC 15 2035 DTD 11/01/2005 HELD BY EUROCLEAR ISIN US040114GM64 SEDOL B0S5NQ3 042993-9S-6	9.88	7,500,000.00	740,625.00	1,038,750.00	(298,125.00)	237,652.50 149,340.00	32.17 %
Total Non-US Fixed Income			\$779,697.30	\$1,356,750.00	(\$577,052.70)	\$318,849.11 \$200,312.98	38.93 %
Complementary Structured Strategies							
JPY CALL CAD PUT FX EUROPEAN STYLE OPTION AUG 13, 2012 @ 76. KI @ 71 XJPYCA-RC-Z CAD		(760,000,000.00)	(1,373.06)	(411,436.90)	410,063.84		
JPY PUT CAD CALL FX EUROPEAN STYLE OPTION AUG 13, 2012 @ 83.25 XJPYPA-YX-Z CAD		832,500,000.00	274.64	411,436.90	(411,162.26)		
HSBC MARKET PLUS MXN NOTE 11/2/12 LNKED TO MXN VS USD 25% BUFFER, 9.75%CPN, 100%MAXRTN 10/26/11 4042K1-RA-3	109.04	1,000,000.00	1,090,400.00	1,000,000.00	90,400.00		

J.P.Morgan