



FINANCIAL TRUST COMPANY INC ACC [REDACTED]
For the Period 8/1/12 to 8/31/12

	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 [REDACTED] SEDOL [REDACTED]	11.01	7,500,000.00	825,900.00	1,038,750.00	(212,850.00)	237,652.50 169,470.00	29.15 %
Total Non-US Fixed Income			\$1,113,416.80	\$1,356,750.00	(\$243,333.20)	\$317,885.87 \$226,524.73	28.92 %
Complementary Structured Strategies							
JPY CALL CAD PUT FX EUROPEAN STYLE OPTION OCT 08, 2013 @ 76.9 AT EXP KI @ 69.65 [REDACTED]	0.05	(769,000,000.00)	(408,785.11)	(347,756.17)	(61,028.94)		
JPY PUT CAD CALL FX EUROPEAN STYLE OPTION OCT 08, 2013 @ 80.9 [REDACTED]	0.05	809,000,000.00	384,269.73	347,756.17	36,513.56		
HSBC MARKET PLUS MXN NOTE 11/2/12 LNKED TO MXN VS USD 25% BUFFER, 9.75%CPN, 100%MAXRTN 10/26/11 [REDACTED]	109.42	1,000,000.00	1,094,200.00	1,000,000.00	94,200.00		

J.P.Morgan