



FINANCIAL TRUST COMPANY INC ACCT. [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
<b>Non-US Fixed Income</b>							
<b>REPUBLIC OF ARGENTINA</b> NOTES DEC 15 2035 DTD 11/01/2005 HELD BY EUROCLEAR ISIN US040114GM64 SEDOL B0S5NQ3 042993-9S-6	11.01	7,500,000.00	825,900.00	1,038,750.00	(212,850.00)	237,652.50 169,470.00	29.15 %
<b>Total Non-US Fixed Income</b>			<b>\$1,113,416.80</b>	<b>\$1,356,750.00</b>	<b>(\$243,333.20)</b>	<b>\$317,885.87</b> <b>\$226,524.73</b>	<b>28.92 %</b>
<b>Complementary Structured Strategies</b>							
<b>JPY CALL CAD PUT</b> FX EUROPEAN STYLE OPTION OCT 08, 2013 @ 76.9 AT EXP KI @ 69.65 XJPYCA-SJ-Z CAD	0.05	(769,000,000.00)	(408,785.11)	(347,756.17)	(61,028.94)		
<b>JPY PUT CAD CALL</b> FX EUROPEAN STYLE OPTION OCT 08, 2013 @ 80.9 XJPYPB-AZ-Z CAD	0.05	809,000,000.00	384,269.73	347,756.17	36,513.56		
<b>HSBC MARKET PLUS MXN NOTE 11/2/12</b> LNKED TO MXN VS USD 25% BUFFER, 9.75%CPN, 100%MAXRTN 10/26/11 4042K1-RA-3	109.42	1,000,000.00	1,094,200.00	1,000,000.00	94,200.00		

J.P.Morgan