



FINANCIAL TRUST COMPANY INC ACCT. W23560001
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
Complementary Structured Strategies							
JP MORGAN CHASE BANK NA 6.200% 04/16/2015 DTD 04/16/2012 4662A0-4Q-1	95.70 8/24/12	1,500,000.00	1,435,500.00	1,500,000.00	(64,500.00)	93,000.00 3,874.50	8.02%
Total Complementary Structured Strategies			\$2,505,184.62	\$2,500,000.00	\$5,184.62	\$93,000.00 \$3,874.50	4.60%

	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
Foreign Exchange Contracts							
MEXICAN NEW PESO US DOLLAR	Aug. 17 12 Sep. 21 12	MXN USD	12,900,000.00 (976,355.54)	13.212400	13.283292	971,144.79 976,355.54	(5,210.75)
SWISS FRANC EURO CURRENCY	Aug. 1 12 Nov. 5 12	CHF EUR	11,990,000.00 (10,000,000.00)	1.199000	1.200201	12,602,057.52 12,614,679.65	(12,622.13)
Total Foreign Exchange Contracts						\$13,573,202.31 \$13,591,035.19	(\$17,832.88)