



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]
For the Period 9/1/12 to 9/30/12

	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	13.28	7,500,000.00	996,000.00	1,038,750.00	(42,750.00)	237,652.50 188,947.50	24.71 %
Total Non-US Fixed Income			\$1,314,678.30	\$1,356,750.00	(\$42,071.70)	\$316,945.22 \$251,939.23	24.90 %
Complementary Structured Strategies							
JPY CALL CAD PUT FX EUROPEAN STYLE OPTION OCT 08, 2013 @ 76.9 AT EXP KI @ 69.65 XJPYCA-SJ-Z CAD	0.04	(769,000,000.00)	(313,351.26)	(347,756.17)	34,404.91		
JPY PUT CAD CALL FX EUROPEAN STYLE OPTION OCT 08, 2013 @ 80.9 XJPYPB-AZ-Z CAD	0.04	809,000,000.00	291,696.13	347,756.17	(56,060.04)		
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	109.73	1,000,000.00	1,097,300.00	1,000,000.00	97,300.00		
JP MORGAN CHASE BANK NA 6.200% 04/16/2015 DTD 04/16/2012 4662A0-4Q-1	99.35	1,500,000.00	1,490,250.00	1,500,000.00	(9,750.00)	93,000.00 3,874.50	6.48 %

J.P.Morgan