



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 1/1/13 to 1/31/13

	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 - ARS</b> FLOATING RATE NOTE DEC 15 2035 DTD 11/01/2005 HELD BY EUROCLEAR ISIN ARARGE03E147 SEDOL B1MYWX3 EC0698-9B-7 ARS	2.25 12/27/12	10,000,000.00	225,489.60	318,000.00	(92,510.40)	75,702.26 9,672.85	33.33 %
<b>REPUBLIC OF ARGENTINA</b> NOTES DEC 15 2035 DTD 11/01/2005 HELD BY EUROCLEAR ISIN US040114GM64 SEDOL B0S5NQ3 042993-9S-6	6.08	7,500,000.00	455,700.00	1,038,750.00	(583,050.00)	237,652.50 31,252.50	51.60 %
<b>Total Non-US Fixed Income</b>			<b>\$3,165,005.16</b>	<b>\$3,698,916.59</b>	<b>(\$533,911.43)</b>	<b>\$501,763.91</b> <b>\$82,257.36</b>	<b>15.71 %</b>

**Complementary Structured Strategies**

<b>JPY CALL CAD PUT</b> FX EUROPEAN STYLE OPTION OCT 08, 2013 @ 76.9 AT EXP KI @ 69.65 XJPYCA-SJ-Z CAD		(769,000,000.00)	(23,098.06)	(347,756.17)	324,658.11		
<b>JPY PUT CAD CALL</b> FX EUROPEAN STYLE OPTION OCT 08, 2013 @ 80.9 XJPYPB-AZ-Z CAD	0.14	809,000,000.00	1,133,184.39	347,756.17	785,428.22		

J.P.Morgan