



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
Non-US Fixed Income							
REPUBLIC OF ARGENTINA - ARS 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 %
REPUBLIC OF ARGENTINA 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 %
Total Non-US Fixed Income			\$3,165,005.16	\$3,698,916.59	(\$533,911.43)	\$501,763.91 \$82,257.36	15.71 %

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		(769,000,000.00)	(23,098.06)	(347,756.17)	324,658.11		
JPY PUT CAD CALL 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		

