



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]  
For the Period 9/1/11 to 9/30/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>WACHOVIA CAPITAL TRUST III</b> VAR RATE DEC 31 2049 DTD 2/1/2006 92978A-AA-0 A- /BAA	82.00	2,000,000.00	1,640,000.00	1,870,000.00	(230,000.00)	111,395.00 4,950.00	6.91 %
<b>ING CAPITAL FUNDING TRUSTS III</b> 8.439% PFD STK DEC 31 2049 DTD 12/15/2000 44978N-AA-3 BBB /B1	74.79	2,500,000.00	1,869,750.00	2,445,620.28	(575,870.28)	96,143.75 24,302.50	5.41 %
<b>Total US Fixed Income</b>			<b>\$20,934,040.00</b>	<b>\$22,244,796.84</b>	<b>(\$1,310,756.84)</b>	<b>\$1,594,263.75</b> <b>\$411,905.46</b>	<b>7.64 %</b>
<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	3.45	10,000,000.00	344,930.10	318,000.00	26,930.10	88,488.13 70,296.75	26.08 %
<b>Complementary Structured Strategies</b>							
<b>INR CALL USD PUT</b> FX EUROPEAN STYLE OPTION OCT 19, 2011 @ 47. XINRCA-BE-Z		940,000,000.00	5,488.45	81,000.00	(75,511.55)		
<b>JPY CALL CAD PUT</b> FX EUROPEAN STYLE OPTION AUG 13, 2012 @ 76. KI @ 71 XJPYCA-RC-Z CAD	0.10	(760,000,000.00)	(768,325.13)	(411,436.90)	(356,888.23)		

J.P.Morgan