



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]  
For the Period 12/1/11 to 12/31/11

|                                                                                                                                                                   | Price | Quantity      | Value                  | Adjusted Tax Cost<br>Original Cost | Unrealized<br>Gain/Loss | Est. Annual Income<br>Accrued Interest       | Yield         |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|---------------|------------------------|------------------------------------|-------------------------|----------------------------------------------|---------------|
| <b>US Fixed Income</b>                                                                                                                                            |       |               |                        |                                    |                         |                                              |               |
| <b>AMERICAN AXLE &amp; MFG INC</b><br>7 7/8% MAR 1 2017<br>DTD 2/27/2007<br>02406P-AF-7 B /B2                                                                     | 99.00 | 2,500,000.00  | 2,475,000.00           | 2,615,625.00                       | (140,625.00)            | 196,875.00<br>65,625.00                      | 8.11 %        |
| <b>CIT GROUP INC</b><br>144A 7% MAY 02 2017<br>DTD 06/15/2011<br>125581-GA-0 B+ /B2                                                                               | 99.88 | 2,500,000.00  | 2,496,875.00           | 2,306,250.00                       | 190,625.00              | 175,000.00<br>10,207.50                      | 7.03 %        |
| <b>BANK OF AMERICA CORP</b><br>8 1/8% PFD STK DEC 29 2049<br>DTD 04/30/2008<br>060505-DT-8 BB+ /BA3                                                               | 89.75 | 2,000,000.00  | 1,795,000.00           | 2,081,180.56                       | (286,180.56)            | 162,500.00<br>20,762.00                      | 9.09 %        |
| <b>Total US Fixed Income</b>                                                                                                                                      |       |               | <b>\$18,124,790.00</b> | <b>\$17,989,908.06</b>             | <b>\$134,881.94</b>     | <b>\$1,377,575.00</b><br><b>\$258,985.40</b> | <b>7.03 %</b> |
| <b>Non-US Fixed Income</b>                                                                                                                                        |       |               |                        |                                    |                         |                                              |               |
| <b>REPUBLIC OF ARGENTINA - ARS</b><br>FLOATING RATE NOTE DEC 15 2035<br>DTD 11/01/2005<br>HELD BY EUROCLEAR<br>ISIN ARARGE03E147 SEDOL B1MYWX3<br>EC0698-9B-7 ARS | 2.70  | 10,000,000.00 | 270,213.70             | 318,000.00                         | (47,786.30)             | 86,427.04<br>3,840.61                        | 32.23 %       |

J.P.Morgan

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