



FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 2/1/12 to 2/29/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Non-USD Cash							
EURO PRINCIPAL CURRENCY	1.34	837,388.58	1,120,173.87	1,099,726.08	20,447.79		
Total Non-USD Cash			\$1,120,173.88	\$1,099,726.09	\$20,447.79	\$0.00	0.00 %
US Fixed Income							
ALLY FINANCIAL INC 8 1/2% PFD 02005N-30-8 NA /CAA	22.23	126,600.00	2,814,318.00	2,782,242.51	32,075.49	269,025.00	9.56 %
AMERICAN CAPITAL LTD 8.96% DEC 31 2013 DTD 06/28/2010 02503Y-AF-0 B /NA	101.85	2,000,000.00	2,037,080.00	2,031,000.00	6,080.00	159,200.00 26,974.00	6.87 %
ROYAL BANK SCOTLAND GRP PLC 5.05% JAN 08 2015 DTD 12/08/2004 780097-AP-6 BB+ /BA2	96.74	1,000,000.00	967,350.00	966,000.00	1,350.00	50,500.00 7,434.00	6.31 %
FORD MOTOR CREDIT CO LLC SR NOTES 7% APR 15 2015 DTD 04/09/2010 345397-VN-0 BB+ /BA1	111.00	1,200,000.00	1,332,000.00	1,278,000.00	54,000.00	84,000.00 31,732.80	3.27 %
HCA INC 6 1/2% FEB 15 2016 DTD 2/8/2006 404119-AR-0 B- /B3	106.00	1,500,000.00	1,590,000.00	1,530,000.00	60,000.00	97,500.00 4,332.00	4.82 %
CIT GROUP INC 144A 7% MAY 02 2016 JUN 15 2011 125581-FZ-6 B+ /B1	100.13	5,000,000.00	5,006,250.00	4,725,000.00	281,250.00	350,000.00 20,415.00	6.96 %

J.P.Morgan

Account W23560001 Page 13 of 33

Consolidated Statement Page 16