



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]
For the Period 6/1/12 to 6/30/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
AMERICAN AXLE & MFG INC 7 7/8% MAR 1 2017 DTD 2/27/2007 02406P-AF-7 B /B2	103.25	2,500,000.00	2,581,250.00	2,615,625.00	(34,375.00)	196,875.00 65,625.00	7.04 %
CIT GROUP INC 144A 7% MAY 02 2017 DTD 06/15/2011 125581-GA-0 BB- /B1	100.19	959,777.22	961,581.60	885,394.49	76,187.11	67,184.40 3,918.77	6.82 %
NRG ENERGY INC 7 5/8% JAN 15 2018 DTD 07/15/2011 629377-BN-1 BB- /B1	103.50	1,000,000.00	1,035,000.00	1,001,500.00	33,500.00	76,250.00 35,159.00	6.85 %
LLOYDS TSB BANK PLC MTN 9 7/8% DEC 16 2021 DTD 12/16/2011 HELD BY EUROCLEAR ISIN XS0717735822 SEDOL B7FQXT1 G4715J-9D-3 BBB /BA1	107.62	1,500,000.00	1,614,343.50	1,627,500.00	(13,156.50)	148,125.00 80,233.50	8.65 %
SEQUOIA MORTGAGE TRUST SER 2003-1 CL B1 FLOATING RATE APR 20 2033 DTD 02/27/2003 81743P-AH-9 AA+ /B2	63.51	1,758,529.38	1,116,780.46	1,055,117.62	61,662.84	27,499.00 184.64	9.30 %
CITICORP MORTGAGE SECURITIES SER 2005-1 CL B2 5.4204% FEB 25 2035 DTD 02/01/2005 172973-P9-4 NA /NR	74.65	2,072,272.23	1,546,918.06	1,719,985.95	(173,067.89)	112,325.44 9,360.45	12.00 %
BANC OF AMERICA FUNDING CORPORATION SER 2006-G CL 2A5 FLOATING RATE JUL 20 2036 DTD 07/31/2006 05950M-AF-7 CC /CA	63.59	2,459,655.51	1,564,094.94	1,598,776.09	(34,681.15)	12,882.44 159.87	8.89 %

J.P.Morgan

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