



FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 7/1/12 to 7/31/12

	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 82,030.00	7.03 %
CIT GROUP INC 144A 7% MAY 02 2017 DTD 06/15/2011 125581-GA-0 BB- /B1	100.59	959,777.22	965,391.92	885,394.49	79,997.43	67,184.40 9,517.15	6.58 %
NRG ENERGY INC 7 5/8% JAN 15 2018 DTD 07/15/2011 629377-BN-1 BB- /B1	106.50	1,000,000.00	1,065,000.00	1,001,500.00	63,500.00	76,250.00 3,388.00	6.20 %
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	111.30	1,500,000.00	1,669,500.00	1,627,500.00	42,000.00	148,125.00 92,577.00	8.10 %
SEQUOIA MORTGAGE TRUST SER 2003-1 CL B1 FLOATING RATE APR 20 2033 DTD 02/27/2003 81743P-AH-9 AA+ /B2	66.75	1,745,472.49	1,165,067.98	1,047,283.49	117,784.49	27,347.19 181.52	10.76 %
CITICORP MORTGAGE SECURITIES SER 2005-1 CL B2 5.4204% FEB 25 2035 DTD 02/01/2005 172973-P9-4 NA /NR	72.16	2,047,535.69	1,477,460.80	1,699,454.62	(221,993.82)	110,984.62 9,248.71	8.22 %
BANC OF AMERICA FUNDING CORPORATION SER 2006-G CL 2A5 FLOATING RATE JUL 20 2036 DTD 07/31/2006 05950M-AF-7 CCC /CA	56.83	2,414,447.72	1,372,178.93	1,569,391.03	(197,212.10)	12,718.10 169.01	6.11 %

J.P.Morgan

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