



FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 9/1/12 to 9/30/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
NRG ENERGY INC 7 5/8% JAN 15 2018 DTD 07/15/2011 629377-BN-1 BB- /B1	108.55	1,000,000.00	1,085,510.00	1,001,500.00	84,010.00	76,250.00 16,097.00	5.73%
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	114.54	1,500,000.00	1,718,025.00	1,627,500.00	90,525.00	148,125.00 117,265.50	7.61%
MASTR ALTERNATIVE LOANS TRUST 2003-4 CL B3 5.812343% 06/25/2033 DTD 05/01/2003 576434-EY-6 CCC /	77.01	1,666,948.45	1,283,700.33	1,016,838.56	266,861.77	96,888.04 8,073.03	11.35%
COUNTRYWIDE HOME LOANS 2003-26 CL B1 5.33684% 08/25/2033 DTD 06/01/2003 12669E-RR-9	74.66	1,577,319.43	1,177,658.23	1,214,535.96	(36,877.73)	84,178.38 7,014.33	11.18%
BEAR STEARNS ASSET BACKED SECURITIES 2004-AC6 CL M1 VAR RT 11/25/2034 DTD 10/29/2004 073879-LR-7 B- /CA	47.08	2,174,631.47	1,023,859.99	1,022,076.80	1,783.19	19,278.10 69.58	9.69%
P WELLS FARGO MORTGAGE BACKED SECURITIES SER 2004-EE CL B1 DEC 25 2034 DTD 12/01/2004 949779-AD-4 CCC /NR	63.01	4,106,739.90	2,587,492.54	2,987,653.28	(400,160.74)	111,474.25 6,646.63	14.94%
CITICORP MORTGAGE SECURITIES SER 2005-1 CL B2 5.4204% FEB 25 2035 DTD 02/01/2005 172973-P9-4 NA /NR	73.95	1,979,579.77	1,463,800.26	1,643,051.21	(179,250.95)	107,301.14 8,941.76	7.71%

J.P.Morgan