



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 2/1/13 to 2/28/13

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
EARTHLINK INC 8 7/8% MAY 15 2019 DTD 05/17/2011 270321-AC-6 CCC /B3	104.55	1,000,000.00	1,045,480.00	1,033,500.00	11,980.00	88,750.00 26,131.00	7.93 %
KINDRED HEALTHCARE INC 8 1/4% JUN 01 2019 DTD 06/01/2011 494580-AB-9 NR /B3	99.50	2,000,000.00	1,990,000.00	1,966,250.00	23,750.00	165,000.00 41,250.00	8.35 %
SERVICEMASTER COMPANY 8% FEB 15 2020 DTD 02/13/2012 81760N-AN-9 B- /B3	106.50	2,500,000.00	2,662,500.00	2,665,625.00	(3,125.00)	200,000.00 8,887.50	6.81 %
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	120.02	1,500,000.00	1,800,315.00	1,627,500.00	172,815.00	148,125.00 30,858.00	6.77 %
HOMEBANC MORTGAGE TRUST 2004-1 CL 1M1 VAR RT 08/25/2029 DTD 07/30/2004 43739E-AC-1 CCC /CA	79.45	998,523.67	793,347.03	561,669.57	231,677.46	11,020.70 18.97	6.36 %
GLOBAL MORTGAGE SECURITIZATION LTD 2004-A CL B3 5.250% 11/25/2032 DTD 11/01/2004 378961-AH-9 CCC /CAA	71.78	685,056.36	491,699.20	551,470.36	(59,771.16)	35,965.45 599.42	6.38 %
SEQUOIA MORTGAGE TRUST 11 CL B1 VAR RT 12/20/2032 DTD 10/30/2002 81744A-AB-4 B- /CAA	81.76	1,055,526.61	862,956.33	778,450.88	84,505.45	17,518.57 98.16	4.61 %

J.P.Morgan