



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]
For the Period 8/1/11 to 8/31/11

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Non-USD Cash							
EURO PRINCIPAL CURRENCY	1.44	837,388.58	1,205,671.24	1,099,726.08	105,945.16		
Total Non-USD Cash			\$1,205,671.25	\$1,099,726.09	\$105,945.16	\$0.00	0.00%
US Fixed Income							
CITIGROUP CAPITAL XIII 7 7/8% PFD 173080-20-1 NA /BA1	26.04	30,000.00	781,200.00	750,000.00	31,200.00	59,070.00	7.56%
FELCOR LODGING LP 10% OCT 01 2014 DTD 10/01/2009 31430Q-BA-4 NA /B2	106.25	2,321,000.00	2,466,062.50	2,442,852.50	23,210.00	232,100.00 96,706.78	7.68%
FORD MOTOR CREDIT CO LLC SR NOTES 7% APR 15 2015 DTD 04/09/2010 345397-VN-0 BB- /BA2	106.75	2,700,000.00	2,882,250.00	2,861,456.00	20,794.00	189,000.00 71,398.80	4.94%
CIT GROUP INC 144A 7% MAY 02 2016 JUN 15 2011 125581-FZ-6 B+ /B2	99.50	5,000,000.00	4,975,000.00	4,725,000.00	250,000.00	350,000.00 20,415.00	7.12%
AMERICAN AXLE & MFG INC 7 7/8% MAR 1 2017 DTD 2/27/2007 02406P-AF-7 B /B2	97.00	2,500,000.00	2,425,000.00	2,615,625.00	(190,625.00)	196,875.00 98,982.50	8.57%
CIT GROUP INC 144A 7% MAY 02 2017 DTD 06/15/2011 125581-GA-0 B+ /B2	98.75	5,000,000.00	4,937,500.00	4,612,500.00	325,000.00	350,000.00 73,885.00	7.27%

J.P.Morgan