



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

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
<b>KINDRED HEALTHCARE INC</b> 8 1/4% JUN 01 2019 DTD 06/01/2011 494580-AB-9 NR /B3	98.00	2,000,000.00	1,960,000.00	1,966,250.00	(6,250.00)	165,000.00 13,750.00	8.66 %
<b>LLOYDS TSB BANK PLC</b> MTN 9 7/8% DEC 16 2021 DTD 12/16/2011 HELD BY EUROCLEAR ISIN XS0717735822 SEDOL B7FQXT1 G4715J-9D-3 BBB /BA1	119.94	1,500,000.00	1,799,145.00	1,627,500.00	171,645.00	148,125.00 6,171.00	6.83 %
<b>GLOBAL MORTGAGE SECURITIZATION LTD</b> 2004-A CL B3 5.250% 11/25/2032 DTD 11/01/2004 378961-AH-9 BB- /CAA	82.23	711,465.11	585,066.22	572,729.41	12,336.81	37,351.91 622.53	5.87 %
<b>COUNTRYWIDE HOME LOANS 2003-26 CL B1</b> 5.33684% 08/25/2033 DTD 06/01/2003 12669E-RR-9	73.62	1,520,282.70	1,119,186.51	1,170,617.68	(51,431.17)	81,134.44 6,760.69	11.23 %
<b>IMPAC CMB TRUST SER 2005-2 CL 1M1</b> VAR RT 04/25/2035 DTD 03/03/2005 45254N-NB-9 CCC /B2	53.85	1,656,462.48	891,955.35	1,159,523.71	(267,568.36)	14,174.34	13.79 %
<b>MORTGAGEIT TRUST 2005-2 CL 1M1</b> VAR RT 05/25/2035 DTD 04/27/2005 61915R-AD-8 BBB /NR	20.64	2,008,890.08	414,614.82	1,406,223.05	(991,608.23)	13,570.05 224.99	28.24 %
<b>P CHASE MORTGAGE FINANCE CORPORATION</b> REMIC 2007-A1 CL 2A4 2.99199% 02/25/2037 DTD 02/01/2007 161630-AK-4 CCC /CA	74.21	4,601,070.99	3,414,500.79	4,071,947.83	(657,447.04)	137,663.58 11,089.48	3.04 %

J.P.Morgan