



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]
For the Period 3/1/12 to 3/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
SOUTHERN CAL EDISON 6 1/4% DEC 31 2049 DTD 01/17/2012 842400-FU-2 BBB /BAA	102.12	3,000,000.00	3,063,690.00	2,999,982.50	63,707.50	187,500.00 38,541.00	6.10 %
Total US Fixed Income			\$25,195,402.00	\$24,617,905.57	\$577,496.43	\$1,830,475.00 \$260,840.00	6.92 %
Non-US Fixed Income							
REPUBLIC OF ARGENTINA - ARS FLOATING RATE NOTE DEC 15 2035 DTD 11/01/2005 HELD BY EUROCLEAR ISIN ARARGE03E147 SEDOL B1MYWX3 EC0698-9B-7 ARS	3.05	10,000,000.00	304,653.10	318,000.00	(13,346.90)	84,951.64 25,011.70	28.19 %
REPUBLIC OF ARGENTINA NOTES DEC 15 2035 DTD 11/01/2005 HELD BY EUROCLEAR ISIN US040114GM64 SEDOL B0S5NQ3 042993-9S-6	13.25	7,500,000.00	993,750.00	1,038,750.00	(45,000.00)	237,652.50 70,125.00	24.65 %
Total Non-US Fixed Income			\$1,298,403.10	\$1,356,750.00	(\$58,346.90)	\$322,604.14 \$95,136.70	25.48 %

J.P.Morgan

Account [REDACTED] Page 16 of 32 Consolidated Statement Page 19

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00015697

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