



FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 4/1/12 to 4/30/12

	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	104.36	3,000,000.00	3,130,860.00	2,999,982.50	130,877.50	187,500.00 54,165.00	5.96 %
Total US Fixed Income			\$27,468,423.07	\$26,668,968.40	\$799,454.67	\$1,829,665.54 \$405,598.43	7.29 %
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	2.96	10,000,000.00	295,750.70	318,000.00	(22,249.30)	84,301.86 31,845.89	28.75 %
REPUBLIC OF ARGENTINA NOTES DEC 15 2035 DTD 11/01/2005 HELD BY EUROCLEAR ISIN US040114GM64 SEDOL B0S5NQ3 042993-9S-6	12.25	7,500,000.00	918,750.00	1,038,750.00	(120,000.00)	237,652.50 89,602.50	26.42 %
Total Non-US Fixed Income			\$1,214,500.70	\$1,356,750.00	(\$142,249.30)	\$321,954.36 \$121,448.39	26.99 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00015839

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