



FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 5/1/12 to 5/31/12

	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	105.25	3,000,000.00	3,157,350.00	2,999,982.50	157,367.50	187,500.00 69,789.00	5.90 %
Total US Fixed Income			\$29,121,245.78	\$28,816,762.91	\$304,482.87	\$2,005,584.59 \$352,761.52	7.75 %
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	2.49	10,000,000.00	249,370.90	318,000.00	(68,629.10)	83,194.18 38,360.63	33.27 %
REPUBLIC OF ARGENTINA NOTES DEC 15 2035 DTD 11/01/2005 HELD BY EUROCLEAR ISIN US040114GM64 SEDOL B0S5NQ3 042993-9S-6	9.75	7,500,000.00	731,250.00	1,038,750.00	(307,500.00)	237,652.50 109,732.50	32.52 %
Total Non-US Fixed Income			\$980,620.90	\$1,356,750.00	(\$376,129.10)	\$320,846.68 \$148,093.13	32.71 %

J.P.Morgan

Account W23560001 Page 15 of 25 Consolidated Statement Page 18

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00015884

SDNY_GM_00285082

EFTA01493057