



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]
For the Period 8/1/12 to 8/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
NRG ENERGY INC 7 5/8% JAN 15 2018 DTD 07/15/2011 629377-BN-1 BB- /B1	107.50	1,000,000.00	1,075,000.00	1,001,500.00	73,500.00	76,250.00 9,743.00	5.97 %
LLOYDS TSB BANK PLC MTN 9 7/8% DEC 16 2021 DTD 12/16/2011 HELD BY EUROCLEAR ISIN XS0717735822 SEDOL B7FQXT1 G4715J-9D-3 BBB /BA1	114.25	1,500,000.00	1,713,750.00	1,627,500.00	86,250.00	148,125.00 104,920.50	7.66 %
MASTR ALTERNATIVE LOANS TRUST 2003-4 CL B3 5.812343% 06/25/2033 DTD 05/01/2003 576434-EY-6 CCC /	77.52	1,694,219.80	1,313,410.02	1,033,474.08	279,935.94	98,473.13 8,205.10	11.54 %
COUNTRYWIDE HOME LOANS 2003-26 CL B1 5.33684% 08/25/2033 DTD 06/01/2003 12669E-RR-9	74.02	1,598,989.91	1,183,620.30	1,231,222.23	(47,601.93)	85,334.89 7,110.70	11.28 %
BEAR STEARNS ASSET BACKED SECURITIES 2004-AC6 CL M1 VAR RT 11/25/2034 DTD 10/29/2004 073879-LR-7 B- /CA	46.68	2,186,057.05	1,020,342.13	1,027,446.82	(7,104.69)	19,794.74 83.07	10.19 %
CITICORP MORTGAGE SECURITIES SER 2005-1 CL B2 5.4204% FEB 25 2035 DTD 02/01/2005 172973-P9-4 NA /NR	73.29	2,011,915.45	1,474,512.71	1,669,889.82	(195,377.11)	109,053.86 9,087.82	7.82 %
BANC OF AMERICA FUNDING CORPORATION SER 2006-G CL 2A5 FLOATING RATE JUL 20 2036 DTD 07/31/2006 05950M-AF-7 CCC /CA	68.84	2,378,735.40	1,637,402.51	1,546,178.02	91,224.49	12,298.06 161.75	3.75 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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JPM-SDNY-00016168

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