



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 2/1/13 to 2/28/13

| | Price | Quantity | Value | Adjusted Tax Cost Original Cost | Unrealized Gain/Loss | Est. Annual Income Accrued Interest | Yield |
|--|--------|--------------|-----------------------|------------------------------------|-------------------------|--|--------------|
| Cash | | | | | | | |
| PROCEEDS FROM PENDING SALES | 1.00 | 491,726.46 | 491,726.46 | 491,726.46 | | | |
| Total Cash | | | \$9,145,872.20 | \$9,145,872.20 | \$0.00 | \$928.86 \$79.12 | 0.01% |
| Non-USD Cash | | | | | | | |
| CANADIAN DOLLAR | 0.97 | 0.01 | 0.01 | 0.01 | | | |
| EURO PRINCIPAL CURRENCY | 1.31 | 837,388.58 | 1,094,759.12 | 1,135,367.75 | (40,608.63) | | |
| Total Non-USD Cash | | | \$1,094,759.13 | \$1,135,367.76 | (\$40,608.63) | \$0.00 | 0.00% |
| US Fixed Income | | | | | | | |
| AMERICAN AXLE & MFG INC NON-TRADEABLE ASSET CORP ACTIONS CONTRA 7.875% 03/01/2017 DTD 02/27/2007 2,500,000 Reserved Corp Action 02499A-BW-0 B /B2 | 103.00 | 2,500,000.00 | 2,574,925.00 | 2,615,625.00 | (40,700.00) | 196,875.00 97,342.50 | 7.00% |
| NRG ENERGY INC 7 5/8% JAN 15 2018 DTD 07/15/2011 629377-BN-1 BB- /B1 | 114.63 | 1,000,000.00 | 1,146,250.00 | 1,001,500.00 | 144,750.00 | 76,250.00 9,743.00 | 4.27% |
| HEADWATERS INC 7.625 04/01/2019 DTD 03/11/2011 42210P-AQ-5 B+ /B2 | 107.50 | 1,000,000.00 | 1,075,000.00 | 1,035,000.00 | 40,000.00 | 76,250.00 31,770.00 | 6.13% |

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

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