



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

| | Price | Quantity | Value | Adjusted Tax Cost Original Cost | Unrealized Gain/Loss | Est. Annual Inc. Accrued Div. | Yield |
|---|-------|------------|---------------------|------------------------------------|-------------------------|----------------------------------|--------------|
| US Small/Mid Cap Equity | | | | | | | |
| DEUTSCHE BK AG LDN BRH DBL LONG ETN38 25154H-55-8 DAG | 10.70 | 50,000.000 | 535,000.00 | 352,529.00 | 182,471.00 | | |
| P FRANCESCAS HOLDINGS CORP 351793-10-4 FRAN | 22.17 | | | 0.00 | | | |
| GUIDEWIRE SOFTWARE INC 40171V-10-0 GWRE | 18.03 | 375.000 | 6,761.25 | 4,875.00 | 1,886.25 | | |
| Total US Small/Mid Cap Equity | | | \$541,761.25 | \$357,404.00 | \$184,357.25 | \$0.00 | 0.00% |
| Preferred Stocks | | | | | | | |
| AEGON NV 8% PFD 007924-60-8 AEK | 24.78 | 20,000.000 | 495,620.00 | 500,000.00 | (4,380.00) | 40,000.00 | 8.07% |
| BARCLAYS BANK PLC PFD SHS SER 5 8 1/8% 06739H-36-2 BCS PDAA /P-2 | 25.15 | 39,250.000 | 987,137.50 | 1,002,565.50 | (15,428.00) | 79,716.75 | 8.08% |
| CITIGROUP CAPITAL XIII 7 7/8% PFD 173080-20-1 C PNNA /BA1 | 26.94 | 30,000.000 | 808,200.00 | 750,000.00 | 58,200.00 | 59,070.00 | 7.31% |
| P FIRST REPUBLIC BANK/SF 6.7% PFD 33616C-20-9 FRC PA | 25.05 | | | 0.00 | | | 6.69% |

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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JPM-SDNY-00015537

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