



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

| | Price | Quantity | Value | <u>Adjusted Tax Cost</u> <u>Original Cost</u> | Unrealized Gain/Loss | <u>Est. Annual Inc.</u> <u>Accrued Div.</u> | Yield |
|--|-------|---------------|------------------------|--|-------------------------|--|--------------|
| Concentrated & Other Equity | | | | | | | |
| MS MARKET PLUS TEF SM 7/26/12 75% CONTIN BARRIER-25.5%CPN ,UNCAPPED INITIAL LEVEL-1/13/11 TEF: 17.69 617482-QR-8 | 48.57 | 2,000,000.000 | 971,300.00 | 2,000,000.00 | (1,028,700.00) | | |
| P THOMPSON CREEK METALS CO PFD 6.5% 884768-30-0 TC PT | 20.30 | | | 0.00 | | | 8.00% |
| Total Concentrated & Other Equity | | | \$11,785,018.00 | \$13,990,830.34 | (\$1,136,460.34) | \$563,625.00 \$76,166.25 | 4.76% |

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00015921

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