



FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 11/1/12 to 11/30/12

Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
11/1	Interest Income	DEPOSIT SWEEP INTEREST FOR OCT. @ .01% RATE ON NET AVG COLLECTED BALANCE OF \$17,284,791.47 AS OF 11/01/12			146.40
11/5	Derv Swap Close	LONG TOTAL RETURN SWAP 4,044,412.80 USD NOTIONAL APPLE INC MAT FEB 05 2013 DEAL 50028664 DERIVATIVE SWAP CLOSE SWAP RESET (ID: SWPBDP-MH-9)			(14,740.58)
11/5	Spot FX	SPOT CURRENCY TRANSACTION - BUY BUY CHF SELL USD EXCHANGE RATE .939000000 DEAL 11/02/12 VALUE 11/05/12 (ID: 0CHFPR-AA-4)	80,000.000 85,197.02		(85,197.02)
11/6	Foreign Interest	PETROLEOS DE VENEZUELA S 8 1/2% NOV 02 2017 DTD 10/29/2010 HELD BY EUROCLEAR ISIN USP7807HAK16 SEDOL B5SC0L3 AS OF 11/02/12 (ID: 716550-9A-8)	1,500,000.000	0.043	63,750.00
11/8	Accrued Int Paid	ENTRY REVERSED ON 11/09/2012 GLOBAL MORTGAGE SECURITIZATION LTD 2004-A CL B3 5.250% 11/25/2032 DTD 11/01/2004 @ 80.50 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 11/05/12 FACE VALUE 4,164,308.00 (ID: 378961-AH-9)	1,750,000.000 0.00		(750.74)
11/9	Accrued Int Paid	TO REVERSE ENTRY OF 11/08/2012 GLOBAL MORTGAGE SECURITIZATION LTD 2004-A CL B3 5.250% 11/25/2032 DTD 11/01/2004 @ 80.50 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 11/05/12 FACE VALUE 4,164,308.00 AS OF 11/08/12 (ID: 378961-AH-9)	(1,750,000.000) 0.00		750.74

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00016505

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