



FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 11/1/12 to 11/30/12

INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
11/15	Accrued Int Paid	ENTRY REVERSED ON 11/29/2012 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 1,750,000.00 (ID: 378961-AH-9)	735,416.340 0.00	0.001	(750.74)
11/15	Misc Receipt	LONG TOTAL RETURN SWAP 4,044,412.80 USD NOTIONAL APPLE INC MAT FEB 05 2013 DEAL 50028664 DIVIDEND PAYMENT - DEAL REF 50028664 (ID: SWPBDP-MH-9)			23,479.00
11/15	Accrued Int Recd	ENTRY REVERSED ON 11/28/2012 CITICORP MORTGAGE SECURITIES SER 2005-1 CL B2 5.4204% FEB 25 2035 DTD 02/01/2005 (ID: 172973-P9-4)	1,954,256.930	0.002	3,827.74
11/15	Div Domestic	BANK OF AMERICA CORP 8 1/8% PFD STK DEC 29 2049 DTD 04/30/2008 (ID: 060505-DT-8)	2,000,000.000	0.041	81,250.00
11/15	Corporate Interest	EARTHLINK INC 8 7/8% MAY 15 2019 DTD 05/17/2011 (ID: 270321-AC-6)	1,000,000.000	0.044	44,375.00
11/15	Interest Income	GMAC CAPITAL TRUST I PFD STK 8 1/8% @ 0.507812 PER SHARE (ID: 361860-20-8)	80,000.000	0.508	40,624.96
11/16	Corporate Interest	JP MORGAN CHASE BANK NA 6.200% 04/16/2015 DTD 04/16/2012 (ID: 4662A0-4Q-1)	1,500,000.000	0.005	7,750.00
11/19	Accrued Int Paid	ENTRY REVERSED ON 11/21/2012 IMPAC CMB TRUST SER 2005-2 CL 1M1 VAR RT 04/25/2035 DTD 03/03/2005 @ 70.00 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 11/14/12 FACE VALUE 60,039,948.00 (ID: 45254N-NB-9)	10,000,000.000 0.00		(989.73)
11/21	Accrued Int Paid	TO REVERSE ENTRY OF 11/19/2012 IMPAC CMB TRUST SER 2005-2 CL 1M1 VAR RT 04/25/2035 DTD 03/03/2005 @ 70.00 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 11/14/12 FACE VALUE 60,039,948.00 AS OF 11/19/12 (ID: 45254N-NB-9)	(10,000,000.000) 0.00		989.73

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

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