



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 1/1/13 to 1/31/13

Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
1/2	Interest Income	DEPOSIT SWEEP INTEREST FOR 12/01/12 - 12/31/12 @ .01% RATE ON AVG COLLECTED BALANCE OF \$17,054,725.80 AS OF 01/01/13			142.79
1/2	Accrued Int Recd	TO REVERSE ENTRY OF 12/28/2012 WELLS FARGO MTGE SEC 2004-EE CL B1 VAR RT 12/25/2034 DTD 12/01/2004 AS OF 12/28/12 (ID: 949779-AD-4)	2,036,368.211		(468.14)
1/2	Accrued Int Paid	TO REVERSE ENTRY OF 12/13/2012 CHASE MORTGAGE FINANCE CORPORATION REMIC 2007-A1 CL 2A4 2.99199% 02/25/2037 DTD 02/01/2007 @ 88.50 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 11/28/12 FACE VALUE 8,180,000.00 AS OF 12/03/12 (ID: 161630-AK-4)	(2,308,259.149) 0.00		383.68
1/2	Accrued Int Recd	WELLS FARGO MTGE SEC 2004-EE CL B1 VAR RT 12/25/2034 DTD 12/01/2004 AS OF 12/28/12 (ID: 949779-AD-4)	2,036,368.210		467.02
1/2	Accrued Int Paid	CHASE MORTGAGE FINANCE CORPORATION REMIC 2007-A1 CL 2A4 2.99199% 02/25/2037 DTD 02/01/2007 @ 88.50 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 11/28/12 FACE VALUE 8,180,000.00 AS OF 12/03/12 (ID: 161630-AK-4)	2,292,811.840 0.00		(380.98)
1/8	Spot FX	SPOT CURRENCY TRANSACTION - BUY BUY JPY SELL USD EXCHANGE RATE 87.930000000 DEAL 01/04/13 VALUE 01/08/13 (ID: 0JPYPR-AA-9)	68,900,000.000 783,577.85		(783,577.85)
1/9	Spot FX	SPOT CURRENCY TRANSACTION - SELL BUY USD SELL ARS EXCHANGE RATE 4.957200000 DEAL 01/03/13 VALUE 01/03/13 (ID: 0ARSPR-AA-9)	(919,190.000) (187,896.57)		185,425.24