



FINANCIAL TRUST COMPANY INC ACCT. W23560001

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

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>US Fixed Income</b>							
IMPAC CMB TRUST SER 2005-2 CL 1M1 VAR RT 04/25/2035 DTD 03/03/2005 45254N-NB-9 CCC /CAA	54.32	1,636,580.66	888,974.25	1,145,606.44	(256,632.19)	14,004.22	13.51 %
MORTGAGEIT TRUST 2005-2 CL 1M1 VAR RT 05/25/2035 DTD 04/27/2005 61915R-AD-8 BBB /NR	20.69	1,994,303.42	412,661.26	1,396,012.39	(983,351.13)	13,471.51 223.36	27.96 %
CHASE MORTGAGE FINANCE CORPORATION REMIC 2007-A1 CL 2A4 2.99199% 02/25/2037 DTD 02/01/2007 161630-AK-4 CCC /CA	73.88	2,213,723.82	1,635,454.88	1,959,145.58	(323,690.70)	66,234.39 5,518.81	2.95 %
SOUTHERN CAL EDISON 6 1/4% DEC 31 2049 DTD 01/17/2012 842400-FU-2 BBB /BAA	110.05	3,000,000.00	3,301,440.00	2,999,982.50	301,457.50	187,500.00 94,269.00	5.60 %
<b>Total US Fixed Income</b>			<b>\$19,255,711.32</b>	<b>\$20,656,925.19</b>	<b>(\$1,401,213.87)</b>	<b>\$1,280,329.13</b> <b>\$338,239.33</b>	<b>7.43 %</b>

**Non-US Fixed Income**

PETROLEOS DE VENEZUELA S 8 1/2% NOV 02 2017 DTD 10/29/2010 HELD BY EUROCLEAR ISIN USP7807HAK16 SEDOL B5SC0L3 716550-9A-8 B+ /NA	99.00	1,500,000.00	1,485,000.00	1,337,750.00	147,250.00	127,500.00 31,519.50	8.76 %
AMERICA MOVIL SAB DE CV - MXN 6.450% 12/05/2022 DTD 12/05/2012 HELD BY EUROCLEAR ISIN XS0860706935 SEDOL B9B7820 P0299A-9D-4 A- /A2 MXN	8.32	12,000,000.00	998,815.56	1,004,416.59	(5,601.03)	60,909.15 9,812.51	5.68 %

J.P.Morgan

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Confidential Treatment Requested by JPMorgan  
Chase  
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