



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 2/1/13 to 2/28/13

INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
2/15	Div Domestic	ALLY FINANCIAL INC 8 1/2% PFD @ 0.53125 PER SHARE (ID: 02005N-30-8)	126,600.000	0.531	67,256.25
2/15	Misc Receipt	LONG TOTAL RETURN SWAP 4,034,046.60 USD NOTIONAL APPLE INC MAT FEB 05 2014 DEAL 50038481 SWAP UNWIND EQUITY LEG - DEAL REF 50038481 (ID: SWPBDR-RT-4)			63,236.92
2/15	Misc Disbursement	LONG TOTAL RETURN SWAP 4,034,046.60 USD NOTIONAL APPLE INC MAT FEB 05 2014 DEAL 50038481 SWAP UNWIND INTEREST LEG - DEAL REF 50038481 (ID: SWPBDR-RT-4)			(725.85)
2/15	Corporate Interest	SERVICEMASTER COMPANY 8% FEB 15 2020 DTD 02/13/2012 (ID: 81760N-AN-9)	1,500,000.000	0.04	60,000.00
2/15	Interest Income	GMAC CAPITAL TRUST I PFD STK 8 1/8% @ 0.507813 PER SHARE (ID: 361860-20-8)	80,000.000	0.508	40,625.04
2/20	Corporate Interest	SEQUOIA MORTGAGE TRUST 11 CL B1 VAR RT 12/20/2032 DTD 10/30/2002 (ID: 81744A-AB-4)	1,060,229.337	0.001	1,466.39
2/22	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY MXN SELL USD CONTRACT RATE : 12.616900000 TRADE 1/17/13 VALUE 2/22/13 (ID: 0MXNPR-AA-7)	12,900,000.000 1,010,615.38		(1,022,438.16)
2/22	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL MXN CONTRACT RATE : 12.675200000 TRADE 1/23/13 VALUE 2/22/13 (ID: 0MXNPR-AA-7)	(12,900,000.000) (1,010,615.38)		1,017,735.42
2/25	Corporate Interest	COUNTRYWIDE HOME LOANS 2003-26 CL B1 5.33684% 08/25/2033 DTD 06/01/2003 (ID: 12669E-RR-9)	1,502,561.057	0.004	6,702.85
2/25	Corporate Interest	CHASE MORTGAGE FINANCE CORPORATION REMIC 2007-A1 CL 2A4 2.99199% 02/25/2037 DTD 02/01/2007 (ID: 161630-AK-4)	2,213,723.820	0.002	5,513.31

J.P.Morgan

Account [REDACTED] Page 22 of 43 Consolidated Statement Page 25