



FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 3/1/13 to 3/31/13

Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
3/1	Corporate Interest	AMERICAN AXLE & MFG INC NON-TRADEABLE ASSET CORP ACTIONS CONTRA 7.875% 03/01/2017 DTD 02/27/2007 (ID: 02499A-BW-0)	2,500,000.000	0.039	98,437.50
3/1	Interest Income	DEPOSIT SWEEP INTEREST FOR 02/01/13 - 02/28/13 @ .01% RATE ON AVG COLLECTED BALANCE OF \$10,465,585.41 AS OF 03/01/13			79.12
3/1	Div Domestic	GENERAL MOTORS CO CV PFD B @ 0.59375 PER SHARE (ID: 37045V-20-9)	71,000.000	0.594	42,156.25
3/12	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL JPY CONTRACT RATE : 94.065900000 TRADE 3/06/13 VALUE 3/12/13 (ID: 0JPYPR-AA-9)	(23,571,000.000) (245,556.83)		250,579.65
3/20	Corporate Interest	SEQUOIA MORTGAGE TRUST 11 CL B1 VAR RT 12/20/2032 DTD 10/30/2002 (ID: 81744A-AB-4)	1,055,526.607	0.001	1,457.68
3/25	Corporate Interest	COUNTRYWIDE HOME LOANS 2003-26 CL B1 5.33684% 08/25/2033 DTD 06/01/2003 (ID: 12669E-RR-9)	1,477,102.387	0.004	6,588.08
3/25	Corporate Interest	CHASE MORTGAGE FINANCE CORPORATION REMIC 2007-A1 CL 2A4 2.99199% 02/25/2037 DTD 02/01/2007 (ID: 161630-AK-4)	2,172,877.940	0.002	5,411.35
3/25	Foreign Interest	GLOBAL MORTGAGE SECURITIZATION LTD 2004-A CL B3 5.250% 11/25/2032 DTD 11/01/2004 (ID: 378961-AH-9)	685,056.360	0.004	2,997.12
3/25	Corporate Interest	HOME Banc MORTGAGE TRUST 2004-1 CL 1M1 VAR RT 08/25/2029 DTD 07/30/2004 (ID: 43739E-AC-1)	998,523.674	0.001	916.73
3/25	Corporate Interest	IMPAC CMB TRUST SER 2005-2 CL 1M1 VAR RT 04/25/2035 DTD 03/03/2005 (ID: 45254N-NB-9)	1,622,079.740	0.001	1,068.21

Account W23560001 Page 13 of 36

Consolidated Statement Page 16

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00016962

SDNY_GM_00286160

EFTA01494010