SECURITIES TRANSFERRED IN/OUT

Notes: * Transaction Market Value is representative of the prior trading day's market value. This is for informational purposes only and is not to be used for any financial or tax purposes. The Transaction Market Value shown is in USD.

Settle Date	Type / Selection Method	Description	Quantity / Cost	Transaction Market Value *
Securities Transferred Out				
10/22	Free Delivery	LONG TOTAL RETURN SWAP 1,999,999.368942 USD NOTIONAL KOSPTREQ INDEX MAT MAR 20 2014 DEAL 30140386 MAT 03/20/2014 DEAL 30140386 JPMORGAN CHASE BANK TRADE DATE 10/18/13 (ID: SWPBDR-UH-6)	(888,972.000) 0.00	(888,972.00)

TRADE ACTIVITY

Note: **L** indicates Long Term Realized Gain/Loss **S** indicates Short Term Realized Gain/Loss
O indicates Ordinary Income Realized Gain
* Settled transaction was initiated in prior statement period and settled in current statement period

Trade Date / Settle Date	Type / Selection Method	Description	Quantity	Per Unit Amount	Proceeds	Cost	Realized Gain/Loss
Settled Sales/Maturities/Redemptions							
9/25 10/1	Sale High Cost	WESTAR ENERGY INC @ 31.16 62,320.00 BROKERAGE 80.00 TAX &/OR SEC 1.09 J.P. MORGAN SECURITIES LLC (ID: 95709T-10-0)	(2,000.000)	31.119	62,238.91	(62,300.00)	(61.09) S*
9/17 10/2	Sale High Cost	TO REVERSE ENTRY OF 09/20/2013 CHASE MORTGAGE FINANCE CORPORATION REMIC 2007-A1 CL 2A4 2.99199% 02/25/2037 DTD 02/01/2007 @ 90.00 JP MORGAN SECURITIES LLC (BIDL) FACE VALUE 8,180,000.00 AS OF 09/20/13 (ID: 161630-AK-4)	1,828,512.946	90.00	(1,645,661.66)	1,618,233.96	(27,427.70) S*
9/17 10/2	Sale High Cost	CHASE MORTGAGE FINANCE CORPORATION REMIC 2007-A1 CL 2A4 2.99199% 02/25/2037 DTD 02/01/2007 @ 90.00 JP MORGAN SECURITIES LLC (BIDL) FACE VALUE 8,180,000.00 (ID: 161630-AK-4)	(1,795,132.540)	90.00	1,615,619.29	(1,588,692.30)	26,926.99 S*

Confidential Treatment Requested by JPMorgan Chase
CONFIDENTIAL
JPM-SDNY-00023544
SDNY_GM_00292742
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