



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

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

INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
1/15	Corporate Interest	NRG ENERGY INC 7 5/8% JAN 15 2018 DTD 07/15/2011 (ID: 629377-BN-1)	1,000,000.000	0.038	38,125.00
1/16	Corporate Interest	ENTRY REVERSED ON 01/24/2013 JP MORGAN CHASE BANK NA 6.200% 04/16/2015 DTD 04/16/2012 (ID: 4662A0-4Q-1)	1,500,000.000	0.005	7,750.00
1/22	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY MXN SELL USD CONTRACT RATE : 12.749200000 TRADE 12/18/12 VALUE 1/22/13 (ID: 0MXNPR-AA-7)	12,900,000.000 1,017,169.67		(1,011,828.19)
1/22	Spot FX	SPOT CURRENCY TRANSACTION - SELL BUY USD SELL MXN EXCHANGE RATE 12.582900000 DEAL 01/17/13 VALUE 01/22/13 (ID: 0MXNPR-AA-7)	(12,900,000.000) (1,017,169.67)		1,025,200.87
1/24	Corporate Interest	TO REVERSE ENTRY OF 01/16/2013 JP MORGAN CHASE BANK NA 6.200% 04/16/2015 DTD 04/16/2012 AS OF 01/16/13 (ID: 4662A0-4Q-1)	1,500,000.000	0.005	(7,750.00)
1/24	Corporate Interest	JP MORGAN CHASE BANK NA 6.200% 04/16/2015 DTD 04/16/2012 AS OF 01/16/13 (ID: 4662A0-4Q-1)	1,500,000.000	0.016	23,387.51
1/25	Corporate Interest	COUNTRYWIDE HOME LOANS 2003-26 CL B1 5.33684% 08/25/2033 DTD 06/01/2003 (ID: 12669E-RR-9)	1,520,282.697	0.004	6,780.21
1/25	Corporate Interest	CHASE MORTGAGE FINANCE CORPORATION REMIC 2007-A1 CL 2A4 2.99199% 02/25/2037 DTD 02/01/2007 (ID: 161630-AK-4)	2,292,811.840	0.002	5,714.67
1/25	Corporate Interest	GLOBAL MORTGAGE SECURITIZATION LTD 2004-A CL B3 5.250% 11/25/2032 DTD 11/01/2004 (ID: 378961-AH-9)	711,465.110	0.004	3,112.66
1/25	Corporate Interest	MORTGAGEIT TRUST 2005-2 CL 1M1 VAR RT 05/25/2035 DTD 04/27/2005 (ID: 61915R-AD-8)	2,008,890.076	0.001	1,087.65
1/25	Corporate Interest	IMPAC CMB TRUST SER 2005-2 CL 1M1 VAR RT 04/25/2035 DTD 03/03/2005 (ID: 45254N-NB-9)	1,656,462.480	0.001	1,179.82

J.P.Morgan

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