



FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 6/1/12 to 6/30/12

Trade Date Settle Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Settled Securities Purchased					
6/18 6/26	Purchase	TO REVERSE ENTRY OF 06/21/2012 BANC OF AMERICA MORTGAGE SECURITIES SER 2007-1 CL 2A12 6% JAN 25 2037 DTD 02/27/2007 @ 57.00 JP MORGAN SECURITIES LLC (BIDL) FACE VALUE 2,081,519.00 AS OF 06/21/12 (ID: 05952H-BY-4)	(2,043,869.546)	57.20	1,168,614.44
5/31 6/26	Purchase	TO REVERSE ENTRY OF 06/05/2012 CITICORP MORTGAGE SECURITIES SER 2005-1 CL B2 5.4204% FEB 25 2035 DTD 02/01/2005 @ 83.00 JP MORGAN SECURITIES LLC (BIDL) FACE VALUE 3,364,000.00 AS OF 06/05/12 (ID: 172973-P9-4)	(2,111,340.457)	83.00	1,752,412.59 *
5/31 6/26	Purchase	CITICORP MORTGAGE SECURITIES SER 2005-1 CL B2 5.4204% FEB 25 2035 DTD 02/01/2005 @ 83.00 JP MORGAN SECURITIES LLC (BIDL) FACE VALUE 3,364,000.00 (ID: 172973-P9-4)	2,072,272.230	83.00	(1,719,985.95) *
6/18 6/26	Purchase	BANC OF AMERICA MORTGAGE SECURITIES SER 2007-1 CL 2A12 6% JAN 25 2037 DTD 02/27/2007 @ 57.00 JP MORGAN SECURITIES LLC (BIDL) FACE VALUE 2,081,519.00 AS OF 06/21/12 (ID: 05952H-BY-4)	2,043,869.546	57.00	(1,165,005.64)
6/21 6/26	Purchase	GENMARK DIAGNOSTICS INC @ 4.20 J.P. MORGAN SECURITIES LLC (ID: 372309-10-4)	9,000.000	4.20	(37,800.00)
6/20 6/29	Purchase	NY CITY NY MUNI WTR FINAUTH WTR & SWR SYS REV 3.75% FF JUN 15 2034 DTD 06/28/2012 HELD BY DTC BOOK ENTRY ONLY PAR CALL 6/15/2022 @ 100 @ 98.817 JP MORGAN SECURITIES LLC (BIDL) (ID: 64972F-7K-6)	1,000,000.000	98.80	(988,170.00)
6/27 6/29	Purchase Option	BRT CALL OPTION USD PUT OPTION STRIKE 126.50 EXPIRING 11/12/2012 125,000 BARRELS PURCHASE OTC CALL (ID: OTCBDC-NA-W)	125.000	600.00	(75,000.00)

J.P.Morgan