



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 11/1/12 to 11/30/12

INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
11/21	Accrued Int Paid	ENTRY REVERSED ON 11/27/2012 IMPAC CMB TRUST SER 2005-2 CL 1M1 VAR RT 04/25/2035 DTD 03/03/2005 @ 70.00 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 11/14/12 FACE VALUE 10,000,000.00 (ID: 45254N-NB-9)	10,000,000.000 0.00		(989.73)
11/26	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY MXN SELL USD CONTRACT RATE : 12.976700000 TRADE 10/23/12 VALUE 11/26/12 (ID: 0MXNPR-AA-7)	12,900,000.000 992,872.87		(994,089.41)
11/26	Corporate Interest	COUNTRYWIDE HOME LOANS 2003-26 CL B1 5.33684% 08/25/2033 DTD 06/01/2003 (ID: 12669E-RR-9)	1,558,767.327	0.004	6,953.19
11/26	Corporate Interest	MORTGAGEIT TRUST 2005-2 CL 1M1 VAR RT 05/25/2035 DTD 04/27/2005 (ID: 61915R-AD-8)	2,056,053.026	0.001	1,114.90
11/26	Corporate Interest	WELLS FARGO MTGE SEC 2004-EE CL B1 VAR RT 12/25/2034 DTD 12/01/2004 (ID: 949779-AD-4)	2,047,738.070	0.002	4,694.32
11/26	Spot FX	SPOT CURRENCY TRANSACTION - SELL BUY USD SELL MXN EXCHANGE RATE 13.038200000 DEAL 11/21/12 VALUE 11/26/12 (ID: 0MXNPR-AA-7)	(12,900,000.000) (992,872.87)		989,400.38
11/27	Accrued Int Paid	TO REVERSE ENTRY OF 11/21/2012 IMPAC CMB TRUST SER 2005-2 CL 1M1 VAR RT 04/25/2035 DTD 03/03/2005 @ 70.00 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 11/14/12 FACE VALUE 10,000,000.00 AS OF 11/21/12 (ID: 45254N-NB-9)	(10,000,000.000) 0.00		989.73
11/27	Accrued Int Paid	IMPAC CMB TRUST SER 2005-2 CL 1M1 VAR RT 04/25/2035 DTD 03/03/2005 @ 70.00 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 11/14/12 FACE VALUE 10,000,000.00 (ID: 45254N-NB-9)	1,665,557.730 0.00	0.001	(989.73)
11/28	Accrued Int Recd	TO REVERSE ENTRY OF 11/14/2012 MASTR ALTERNATIVE LOANS TRUST 2003-4 CL B3 5.812343% 06/25/2033 DTD 05/01/2003 AS OF 11/14/12 (ID: 576434-EY-6)	1,636,073.517	0.002	(3,437.80)

J.P.Morgan

Account [REDACTED] Page 23 of 43 Consolidated Statement Page 26