



FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 11/1/12 to 11/30/12

Trade Date Settle Date	Type	Description	Quantity	Per Unit Amount	Market Cost
11/14 11/21	Purchase	TO REVERSE ENTRY OF 11/19/2012 IMPAC CMB TRUST SER 2005-2 CL 1M1 VAR RT 04/25/2035 DTD 03/03/2005 @ 70.00 JP MORGAN SECURITIES LLC (BIDL) FACE VALUE 60,039,948.00 AS OF 11/19/12 (ID: 45254N-NB-9)	(10,000,000.000)	11.659	1,165,890.39
11/14 11/21	Purchase	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) FACE VALUE 10,000,000.00 (ID: 45254N-NB-9)	10,000,000.000	11.659	(1,165,890.39)
11/15 11/21	Purchase	TARGA RESOURCES PARTNERS LP @ 36.00 J.P. MORGAN SECURITIES LLC (ID: 87611X-10-5)	4,000.000	36.00	(144,000.00)
11/14 11/27	Purchase	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) FACE VALUE 10,000,000.00 AS OF 11/21/12 (ID: 45254N-NB-9)	(10,000,000.000)	11.659	1,165,890.39
11/14 11/27	Purchase	IMPAC CMB TRUST SER 2005-2 CL 1M1 VAR RT 04/25/2035 DTD 03/03/2005 @ 70.00 JP MORGAN SECURITIES LLC (BIDL) FACE VALUE 10,000,000.00 (ID: 45254N-NB-9)	1,665,557.730	70.00	(1,165,890.39)
11/20 11/27	Purchase	ATLAS RESOURCE PARTNERS LP @ 23.01 J.P. MORGAN SECURITIES LLC (ID: 04941A-10-1)	3,000.000	23.01	(69,030.00)
11/5 11/29	Purchase	TO REVERSE ENTRY OF 11/15/2012 GLOBAL MORTGAGE SECURITIZATION LTD 2004-A CL B3 5.250% 11/25/2032 DTD 11/01/2004 @ 80.50 JP MORGAN SECURITIES LLC (BIDL) FACE VALUE 1,750,000.00 AS OF 11/15/12 (ID: 378961-AH-9)	(735,416.340)	80.50	592,010.15

J.P.Morgan