



Global Investment Opportunities Group
Account Position Summary

J.P. Morgan Securities LLC

Prepared for Financial Trust as of August 1, 2011

Current FX & Commodity rates		XAGUSD	39.24	XAUUSD	1619.94	GBPUSD	1.63	USDJPY	77.2
		XPTUSD	1791.85	XPDUSD	828.5	EURUSD	1.4256	USDCJP	456.85
		USDCHF	0.7935	USDCAD	0.9563	AUDUSD	1.098	USDNOK	5.3668

Forward contracts

Trade Date	Expiry	Bought	Notional	Sold	Notional	Fixing Date	Contract Spot Rate	Contract Forward Rate	Current Spot Rate	Current Points	Current All-in Forward	Gain/Loss (USD)
11-May-11	16-Aug-11	#NR	45,000,000	USD	10,079,400	12-Aug-11	44.7	45.34	44.06	0.1771	44.25	\$ 247,658
11-May-11	16-Aug-11	SGD	12,675,500	USD	10,290,798	12-Aug-11	1.2325	1.232131	1.2020	-0.0001	1.2019	\$ 258,628
13-Jan-11	16-Jan-12	CNY	64,200,000	USD	10,000,000	16-Jan-12	6.595	6.42	6.43	-0.0169	6.40	\$ 35,919
8-Jan-11	11-Jun-12	CNY	31,818,000	USD	5,900,000	7-Jun-12	6.47	6.3036	6.43	-0.0625	6.37	\$ (6,149)

Open Forward contracts Mark-to-Market \$ 570,056

FX Options

Trade Date	Expiry Date	Direction	Currency 1	Type	Currency 2 Notional	Strike	Currency 2	Type	Barrier	Original Premium	Original Premium (%)	Current Premium	Gain/Loss (USD)
1-Aug-11	13-Aug-12	Bought	JPY	Put	10,000,000	83.2500	CAD	Call		-\$413,612.57	-3.950%	-\$459,929.59	\$ 46,317
1-Aug-11	13-Aug-12	Sold	JPY	Call	10,000,000	76.0000	CAD	Put	Cont. XI @ 71	\$413,612.57	3.950%	-\$356,127.01	\$ 57,486

Open FX Options Mark-to-Market \$ 103,803

Commodity Options

Trade Date	Expiry Date	Direction	Type	Notional (bbl)	Strike	Currency	Type	Barrier	Original Premium	Original Premium (\$)	Current Premium	Gain/Loss (USD)	
1-Aug-11	17-Oct-11	Bought	WTI	Call	1,000,000	150	USD	Put		-\$150,000.00	-\$0.15	\$0.07	\$ (83,624)

Open Commodity Options Mark-to-Market \$ (83,624)

Agriculture

Trade Date	Maturity	Company	Initial USD Cost	Bushels	Shares/Contracts	Currency	Entry Price	Current Price	Gain/Loss (USD)
21-Jul-10	25-Jul-13	Djubs Corn-F3	\$2,500,000		43,297.09	USD	\$57.74	\$107.85	\$ 2,169,643

Open Agriculture Mark-to-Market \$ 2,169,643

Fixed Income

Trade Date	Maturity	S&P Rating	Issue	Initial USD Cost	Face Amount	Duration	Currency	Coupon	Next Call Date	Total Int. Earned	Entry Level	Current Mid	Gain/Loss (USD)
7-Jul-10	20-Sep-11	NR	Harrah's Note	-\$10,000,000	10,000,000	2.65	USD	7.000%	N/A	\$746,666.67	100.000	100.00	\$ 746,667
25-Jun-10	01-Oct-2014		Felcor Lodging L	-\$2,442,853	2,321,000	2.65	USD	10.000%	N/A	\$255,310.00	105.25	112.50	\$ 423,583
14-Dec-10	15-Oct-2014	CCC+	Amr Corp	-\$1,130,000	1,000,000	3.21	USD	6.250%	N/A	\$39,409.72	113.00	87.82	\$ (212,350)
15-Sep-10	15-Apr-2015	BB-	Ford Motor Cre	-\$2,662,500	2,500,000	3.22	USD	7.000%	N/A	\$153,611.11	106.500	110.63	\$ 256,736
6-Apr-10	15-Apr-2015	BB-	Ford Motor Cre	-\$198,957	203,000	3.22	USD	7.000%	N/A	\$18,472.22	99.478	110.63	\$ 40,766
23-Apr-10	01-May-2016	B+	Cit Group Inc	-\$4,725,000	5,000,000	3.94	USD	7.000%	09/01/2011	\$443,277.78	94.50	100.00	\$ 720,278
8-Mar-11	01-Mar-2017	B	American Axle &	-\$2,615,625	2,500,000	3.00	USD	7.875%	03/01/2012	\$78,703.13	104.63	103.90	\$ 60,678
17-Mar-10	02-May-2017	B+	Cit Group Inc	-\$4,612,500	5,000,000	0.40	USD	7.000%	01/01/2012	\$480,277.78	92.25	100.13	\$ 874,628
13-Oct-10	15-Dec-2035	BB+	Republic Of Arg	-\$318,000	10,000,000	\$0	ARS		N/A	\$0	3.180	4.03	\$ 84,500
10-Jan-11	Perpetual	BB+	Bank Of America	-\$2,055,000	2,000,000	5.09	USD	8.125%	05/15/2018	\$80,229.17	102.75	103.09	\$ 97,589
8-Jun-11	Perpetual	BBB-	Ing Cap Funding	-\$2,425,000	2,500,000	0.15	USD	3.848%	09/30/2011	\$14,154.50	97.000	97.41	\$ 24,404
15-Jun-11	Perpetual	BBB+	Jpmorgan Chase	-\$2,668,750	2,500,000	5.14	USD	7.900%	04/30/2018	\$25,236.11	106.75	107.20	\$ 36,574
15-Jun-11	Perpetual	BBB+	Jpmorgan Chase	-\$2,875,000	2,500,000	5.14	USD	7.900%	04/30/2018	\$25,236.11	107.00	107.20	\$ 30,324
15-Jun-11	Perpetual	BBB+	Jpmorgan Chase	-\$3,375,000	5,000,000	5.14	USD	7.900%	04/30/2018	\$50,472.22	107.50	107.20	\$ 35,647
5-Jul-11	Perpetual	A-	Wachovia Cap Tr	-\$1,870,000	2,000,000	0.11	USD	5.570%	09/01/2011	\$8,045.19	93.50	93.20	\$ 2,045

Open Fixed Income Mark-to-Market \$ 3,230,907

Equity Notes

Trade Date	Maturity	Buffer	Underlying	Initial USD Cost	Face Amount	Initial Level	Currency	Coupon	Current Index Level	Total Int. Earned	Entry Level	Current Price	Gain/Loss (USD)
10-Dec-10	18-Jun-12	22%	MO	-\$1,000,000	3,000,000	24.59	USD	15.000%	26.15	\$192,500.00	100.00	106.34	\$ 192,500
13-Jan-11	26-Jul-12	25%	TEF SM	-\$2,000,000	2,800,000	17.69	USD	25.500%	15.28	\$187,000.00	100.00	100.00	\$ 187,000
16-Mar-11	20-Jun-12	26%	SPK	-\$1,000,000	5,000,000	1258.88	USD	0.000%	1286.94	\$0.00	100.00	102.39	\$ 119,582
15-Jul-11	5-Aug-12	25%	MS	-\$1,000,000	1,000,000	21.09	USD	13.000%	22.27	\$5,777.78	100.00	105.60	\$ 55,951

Open Equity Notes Mark-to-Market \$ 555,033

Preferreds

Trade Date	Maturity	S&P Rating	Company	Par Value	Shares	Industry	Currency	Coupon	Next Call Date	Total Divs Earned	Entry Level	Current Price	Gain/Loss (USD)
30-Sep-10	30-Oct-2040	BB+	Crisgroup Capita	25	30,600	Financial	USD	7.88%	30-Oct-15	\$49,382.81	25	27.19	\$ 114,933
18-Nov-10	01-Dec-2013	#N/A	General Motors	50	8,090	Consumer, Cyclical	USD	4.75%	N/A	\$13,252.78	50	47.06	\$ (16,267)
9-Dec-10	01-Dec-2013	#N/A	General Motors	50	43,800	Consumer, Cyclical	USD	4.75%	N/A	\$96,425.60	50.57	47.06	\$ (125,077)
13-Jan-11	Perpetual	A-	Barclays Bank Pr	25	39,250	Financial	USD	8.13%	15-Jun-13	\$43,849.61	25.54	25.56	\$ 44,513

Open Preferreds Mark-to-Market \$ 20,162

Equity

Trade Date	Company	Shares	Currency	Dividend Yield	Industry	Entry Price	Current Price	Gain/Loss (USD)
12-Jul-10	Pwshs Db Agri Double Long	50,000	USD	0.00%	Funds	\$7.05	\$14.30	\$ 342,465

Open Equity Mark-to-Market \$ 352,465

Total Return Swaps

Trade Date	Effective Date	Maturity Date	Underlying	Long/Short	Shares	Rate	Spread (bps)	Accrued Interest	Original Value	Industry	Entry Price	Current Price	Gain/Loss (USD)
25-Jan-11	28-Jan-11	31-Jan-12	Apple	Long	8,860	3mL	0.70%	-\$14,795.47	\$3,007,793	Technology	\$339,480	\$396.75	\$ 492,617

Open Total Return Swaps Mark-to-Market \$ 492,617

Open OTC positions Mark-to-Market \$ 7,381,021
 2011 Closed positions Gain/Loss \$ 2,152,216
 2011 Total positions Gain/Loss \$ 5,513,237
 2010 Closed positions Gain/Loss \$ (6,948,027)
 Total positions Gain/Loss \$ 2,645,210



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		XPTUSD	1791.85	XPOUSD	828.5	EURUSD	1.4256	USDCLP	456.85
		USDCHF	0.7835	USDCAD	0.9563	AUDUSD	1.098	USDNOK	5.3668

Forward contracts

Trade Date	Expiry	Bought	Notional	Sold	Notional	Fixing Date	Contract Spot Rate	Contract Forward Rate	Close Out Date	Unwind Rate	Gain/Loss (USD)	
9-Dec-10	14-Mar-11	AUD	2,500,000	JPY	204,100,000	14-Mar-11	82.609	81.64	85.05	4-Jan-11	81.57	\$ (2,141)
13-Dec-10	14-Mar-11	AUD	2,500,000	JPY	205,399,000	14-Mar-11	83.119	82.1596	85.05	4-Jan-11	81.57	\$ (18,031)
3-Jan-11	14-Mar-11	AUD	2,500,000	JPY	206,200,000	14-Mar-11	83.23	82.48	85.05	4-Jan-11	81.57	\$ (27,829)
15-Nov-10	17-Feb-11	INR	457,000,000	USD	9,987,979	15-Feb-11	45.15	45.755		15-Feb-11	45.45	\$ 67,026
15-Feb-11	18-May-11	INR	457,000,000	USD	9,900,347	13-May-11	45.48	46.16		11-May-11	44.70	\$ 323,367
3-Mar-11	18-May-11	SGD	6,333,500	USD	5,000,000	18-May-11	1.2679	1.2667		11-May-11	1.2325	\$ 138,742
9-Mar-11	18-May-11	SGD	6,346,000	USD	5,000,000	18-May-11	1.27	1.2692		11-May-11	1.2325	\$ 148,884
6-Jul-11	2-Dec-11	Corn Future	\$2,041,825	USD	335,000	67.00		\$6.095		13-Jul-11	\$6.79	\$ 232,825

Closed Forward contracts Gain/Loss \$ 962,845

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		USDCHF	0.7835	USDCAD	0.9563	AUDUSD	1.098	USDNOK	5.3668

Commodity Options

Trade Date	Expiry Date	Direction	Commodity	Type	Notional (oz)	Strike	Currency	Type	Close Out Date	Original Premium	Original Premium (\$)	Unwind Premium	Gain/Loss (USD)
8-Jun-10	17-May-11	Bought	WTI	Call	50,000	100	USD	Put	24-Feb-11	-\$225,000.00	-\$4.50	\$7.90	\$ 170,000
8-Jun-10	17-May-11	Bought	WTI	Call	50,000	100	USD	Put	16-Mar-11	-\$225,000.00	-\$4.50	\$5.60	\$ 55,000
7-Jan-11	14-Apr-11	Bought	WTI	Call	50,000	92	USD	Put		-\$250,000.00	-\$5.00	\$13.00	\$ 400,000
7-Jan-11	14-Apr-11	Sold	WTI	Call	50,000	100	USD	Put		\$115,000.00	\$2.30	-\$5.00	\$ (135,000)
7-Jan-11	14-Apr-11	Sold	WTI	Put	50,000	92	USD	Call	Cont. KI @ 71	\$135,000.00	\$2.70	\$0.00	\$ 135,000
8-Jun-10	17-May-11	Sold	WTI	Put	100,000	63	USD	Call	17-May-11	\$450,000.00	\$4.50	\$0.00	\$ 450,000
Closed Commodity Options Gain/Loss												\$ 1,075,000	

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	WUUSD 1761.85	WUUSD 1228.1	EURUSD 1.4216	USDCHF 0.8565
	USDCHF 0.1325	USDCAD 0.9542	AUDUSD 1.098	USDHKD 7.8068

Trade Date	Ticker	Company	Shares	Strike	Currency	Dividend Yield	Clear Out Date	Industry	Entry Price	Unrealized Net Price	Gain/Loss (USD)
4-Jan-11	NLY Equity	Amuly Capital Management In	20,000		USD	14.87%	4-Jan-11	Financial	\$17.20	\$17.20	\$ 5,062
4-Jan-11	QDIL Equity	Quindt Corp	4,500		USD	0.00%	7-Jan-11	number, Non-cyc	\$13.15	\$13.26	\$ 427
14-Jan-11	AGMC Equity	American Capital Agency Corp	4,800		USD	15.28%	14-Jan-11	Financial	\$28.00	\$28.13	\$ 2,051
19-Jan-11	NEUS Equity	Targa Resources Partners Lp	2,500		USD	6.62%	19-Jan-11	Energy	\$33.67	\$33.96	\$ 762
20-Jan-11	FTB Equity	First Third Bancorp	15,000		USD	1.52%	20-Jan-11	Financial	\$14.00	\$14.03	\$ 1,251
20-Jan-11	NLSN Equity	Nielsen Holdings Nv	10,000		USD	0.00%	20-Jan-11	Communications	\$23.00	\$24.70	\$ 17,000
28-Jan-11	QMR Equity	Quintessential International Inc	2,800		USD	0.00%	28-Jan-11	Industrial	\$12.10	\$12.16	\$ 1,661
28-Jan-11	BPL Equity	Buckeye Partners Lp	2,800		USD	6.29%	28-Jan-11	Energy	\$64.48	\$63.90	\$ (1,040)
1-Feb-11	DXL Equity	Quest Diagnostics Inc	5,800		USD	0.77%	1-Feb-11	number, Non-cyc	\$56.25	\$57.08	\$ 4,739
2-Feb-11	EPOC Equity	Epsco Inc	2,800		USD	0.00%	2-Feb-11	Technology	\$16.00	\$21.40	\$ 10,807
2-Feb-11	SEIN Equity	Sentinel Genetics Inc	1,800		USD	0.00%	2-Feb-11	number, Non-cyc	\$15.90	\$15.98	\$ 282
4-Feb-11	TNE Equity	Tenney Tankers LST-Class A	3,500		USD	11.32%	4-Feb-11	Industrial	\$11.33	\$11.26	\$ (715)
4-Feb-11	SBC Equity	SBC Technologies Holdings	2,800		USD	0.00%	4-Feb-11	Technology	\$17.86	\$18.70	\$ 2,396
4-Feb-11	HDV Equity	Homeaway Enterprises-A	2,500		USD	0.00%	4-Feb-11	Consumer, Cyclic	\$4.30	\$4.19	\$ 24
8-Feb-11	PNVT Equity	Pennantpark Investment Corp	1,800		USD	10.19%	8-Feb-11	Financial	\$12.40	\$12.40	\$ 190
10-Feb-11	TX Equity	Tenneco Sp Sponsored Adr	10,000		USD	2.61%	10-Feb-11	Basic Materials	\$36.00	\$35.89	\$ (1,017)
16-Feb-11	MCP Equity	Molycorp Inc	5,800		USD	0.00%	8-Feb-11	Basic Materials	\$50.00	\$48.59	\$ (8,030)
16-Feb-11	MCP Equity	Molycorp Common	1,500		USD	0.00%	8-Feb-11	Basic Materials	\$190.00	\$184.50	\$ (8,250)
16-Feb-11	ST Equity	Seneca Technologies Holding	2,800		USD	0.00%	16-Feb-11	Industrial	\$33.15	\$33.41	\$ 321
1-Mar-11	CHSP Equity	Chesapeake Lodging Trust	2,800		USD	4.84%	1-Mar-11	Financial	\$17.75	\$17.95	\$ 406
2-Mar-11	HCN Equity	Health Care First Inc	1,800		USD	5.52%	2-Mar-11	Financial	\$49.25	\$51.15	\$ 1,300
2-Mar-11	EOG Equity	EOG Resources Inc	1,800		USD	0.51%	2-Mar-11	Energy	\$195.50	\$196.55	\$ 2,558
3-Mar-11	EOG Equity	EOG Resources Inc	2,800		USD	0.51%	3-Mar-11	Energy	\$28.45	\$28.46	\$ (1,010)
3-Mar-11	NET Equity	NetScout Inc	4,800		USD	1.80%	3-Mar-11	Financial	\$49.25	\$45.52	\$ 9,102
4-Mar-11	JN Equity	Jabil Circuit	2,800		USD	0.00%	4-Mar-11	Industrial	\$28.50	\$28.95	\$ 960
4-Mar-11	EVF Equity	Ev Energy Partner Lp	1,800		USD	4.38%	4-Mar-11	Energy	\$44.42	\$44.15	\$ (268)
4-Mar-11	CRX Equity	Corus International Resources Inc/CRX	1,800		USD	0.00%	4-Mar-11	Energy	\$48.00	\$48.89	\$ 2,423
10-Mar-11	TCF Equity	Tcf Financial Corp	6,900		USD	1.57%	10-Mar-11	Financial	\$15.25	\$15.14	\$ 285
10-Mar-11	EPD Equity	EPD Pipeline Partners Lp	2,800		USD	5.12%	10-Mar-11	Energy	\$34.35	\$34.49	\$ 386
10-Mar-11	OPK Equity	Opus Health Inc	10,000		USD	0.00%	10-Mar-11	number, Non-cyc	\$3.75	\$3.52	\$ (2,275)
10-Mar-11	FAA Equity	Florida Air Amer Pipeline Lp	2,500		USD	6.39%	10-Mar-11	Energy	\$44.00	\$43.20	\$ (1,995)
10-Mar-11	O Equity	Orion Energy Corp	1,500		USD	5.75%	10-Mar-11	Financial	\$34.81	\$34.25	\$ (818)
10-Mar-11	HCA Equity	Hca Holdings Inc	8,800		USD	0.00%	10-Mar-11	number, Non-cyc	\$50.00	\$51.00	\$ 8,800
3-Feb-11	GLP Equity	Global Partners Lp	2,800		USD	8.40%	20-Mar-11	Consumer, Cyclic	\$27.46	\$25.95	\$ (417)
11-Mar-11	WCKX Equity	Warner Chilcott Pl-Class A	6,800		USD	0.00%	23-Mar-11	number, Non-cyc	\$23.25	\$22.63	\$ (3,771)
23-Mar-11	HCP Equity	Hcp Inc	6,800		USD	5.84%	23-Mar-11	Financial	\$36.90	\$36.98	\$ (2,100)
24-Mar-11	SWI Equity	Progressive Waste Solutions	3,800		USD	2.33%	24-Mar-11	Industrial	\$23.25	\$24.20	\$ 2,950
3-Feb-11	GLP Equity	Global Partners Lp	2,800		USD	8.40%	24-Mar-11	Consumer, Cyclic	\$27.69	\$25.95	\$ (3,281)
20-Mar-11	AMR Equity	Activision Health Inc	1,800		USD	0.00%	20-Mar-11	number, Non-cyc	\$23.50	\$24.80	\$ 2,340
20-Mar-11	AMR Equity	Activision Health Inc	3,800		USD	4.67%	20-Mar-11	Financial	\$44.21	\$45.70	\$ 4,530
29-Mar-11	ETF Equity	Energy Transfer Partners Lp	4,800		USD	7.50%	29-Mar-11	Energy	\$50.52	\$50.80	\$ 1,366
30-Mar-11	FOK Equity	Folcor Lodging Trust Inc	11,000		USD	0.00%	30-Mar-11	Financial	\$6.00	\$5.70	\$ (330)
30-Mar-11	KRY Equity	Keystone	25,000		USD	1.43%	30-Mar-11	Financial	\$8.89	\$8.89	\$ 0
31-Mar-11	NXP Equity	Nxp Semiconductors Nv	1,500		USD	0.00%	31-Mar-11	Technology	\$30.00	\$30.70	\$ 1,050
1-Apr-11	TAL Equity	Tal International Group Inc	2,800		USD	4.74%	1-Apr-11	Industrial	\$36.00	\$35.99	\$ (121)
1-Apr-11	GAC Equity	Gac Holdings Inc-Cl A	5,800		USD	0.00%	1-Apr-11	Consumer, Cyclic	\$14.00	\$14.96	\$ 4,863
6-Apr-11	KRC Equity	Kilroy Realty Corp	3,200		USD	3.63%	6-Apr-11	Financial	\$38.25	\$38.10	\$ 2,716
6-Apr-11	TEP Equity	Terra Log Partners Lp	3,800		USD	6.86%	6-Apr-11	Industrial	\$38.88	\$38.40	\$ (913)
9-Apr-11	NMMR Equity	Norris Maritime Partners Lp	2,800		USD	11.81%	9-Apr-11	Industrial	\$19.68	\$20.20	\$ 1,138
12-Apr-11	TEL Equity	Telefonos de Mexico S.A.B. de C.V.	12,000		USD	0.00%	8-Apr-11	number, Non-cyc	\$2.80	\$2.82	\$ 2,467
12-Apr-11	PPG Equity	Ppg Corporation	3,500		USD	4.99%	12-Apr-11	Utilities	\$50.00	\$51.20	\$ 4,200
12-Apr-11	PPG Equity	Ppg Corporation	4,500		USD	4.99%	12-Apr-11	Utilities	\$25.30	\$26.21	\$ 4,190
12-Apr-11	CEI Equity	Cobalt International Energy	3,500		USD	0.00%	12-Apr-11	Energy	\$14.00	\$14.00	\$ 105
12-Apr-11	BLT Equity	Bluestar Group Se-Adr	2,500		USD	0.00%	12-Apr-11	Industrial	\$15.00	\$15.04	\$ 128
13-Apr-11	GSH Equity	Goldenshield Sp-Open Adr	12,000		USD	1.64%	13-Apr-11	Basic Materials	\$12.15	\$12.94	\$ 1,403
14-Apr-11	BRK Equity	Buckeye Partners Lp	3,800		USD	6.29%	14-Apr-11	Energy	\$59.60	\$60.37	\$ 2,967
14-Apr-11	ARCO Equity	Arco Dioxide Holdings Inc-A	3,800		USD	0.25%	14-Apr-11	Consumer, Cyclic	\$17.00	\$21.20	\$ 20,960
14-Apr-11	SODA Equity	SodaStream International of Ltd	3,800		USD	0.00%	14-Apr-11	number, Non-cyc	\$43.50	\$44.45	\$ 2,854
14-Apr-11	TMS Equity	Tms International Corp-A	1,800		USD	0.00%	14-Apr-11	number, Non-cyc	\$11.00	\$12.10	\$ 1,940
15-Apr-11	STR Equity	Stag Industrial Inc	10,000		USD	0.00%	15-Apr-11	Financial	\$19.00	\$11.90	\$ (70,500)
16-Apr-11	GPK Equity	Graphic Packaging Holding Co	10,000		USD	0.00%	16-Apr-11	Financial	\$4.75	\$4.71	\$ (441)
19-Apr-11	AL Equity	Air Lease Corp	10,000		USD	0.00%	19-Apr-11	Financial	\$26.50	\$27.94	\$ 14,428
20-Apr-11	TULF Equity	Terra Logistics Lp	2,500		USD	5.99%	20-Apr-11	Energy	\$27.00	\$23.60	\$ 6,090
28-Apr-11	TFM Equity	Teekay Maritime Inc/The	5,800		USD	0.00%	28-Apr-11	number, Non-cyc	\$42.50	\$41.35	\$ (5,445)
2-May-11	OC Equity	Oceana Gaming	2,800		USD	0.00%	2-May-11	Industrial	\$36.95	\$36.50	\$ (1,001)
4-May-11	MRI Equity	Merrimack Group Inc	1,800		USD	0.00%	4-May-11	Industrial	\$18.00	\$18.92	\$ 1,640
13-Apr-11	ARCO Equity	Arco Dioxide Holdings Inc-A	3,800		USD	0.25%	15-May-11	Consumer, Cyclic	\$17.00	\$22.10	\$ 35,743
19-May-11	MLK Equity	Metabolix Inc	5,800		USD	0.00%	19-May-11	Industrial	\$7.25	\$7.26	\$ 123
20-May-11	MOS-W Equity	Mosaic Co/The	10,000		USD	0.00%	20-May-11	Basic Materials	\$45.00	\$45.45	\$ 4,500
21-May-11	AIG Equity	American International Group	5,800		USD	0.00%	21-May-11	Financial	\$28.00	\$28.10	\$ 14,000
26-May-11	LRF Equity	Larsen Resources Inc	5,800		USD	0.00%	26-May-11	Energy	\$11.00	\$11.20	\$ (3,900)
26-May-11	TEL Equity	Telefonos de Mexico S.A.B. de C.V.	2,500		USD	0.00%	26-May-11	Technology	\$18.00	\$18.60	\$ 1,525
26-May-11	CSGP Equity	Costar Group Inc	3,800		USD	0.00%	26-May-11	number, Non-cyc	\$40.00	\$40.47	\$ 1,827
27-May-11	BWP Equity	Bonanza Pipeline Partners	1,800		USD	7.36%	27-May-11	Energy	\$26.33	\$26.81	\$ (520)
2-Jun-11	MGY Equity	Magnum Energy Lp	2,800		USD	8.89%	2-Jun-11	Consumer, Cyclic	\$36.00	\$35.54	\$ (1,354)
13-Apr-11	VNO P Equity	Vannette Realty Trust	20,000		USD	2.99%	6-Jun-11	Financial	\$25.00	\$25.20	\$ 4,000
1-Apr-11	RPT Q Equity	Ramsey Scotchman Properties	3,500		USD	5.32%	6-Jun-11	Financial	\$50.00	\$49.60	\$ (1,410)
11-Feb-11	MCP A Equity	Molycorp Inc	1,240		USD	0.00%	6-Jun-11	Basic Materials	\$190.00	\$110.00	\$ (12,915)
4-May-11	BRE Equity	Bre Properties Inc	2,800		USD	2.87%	6-Jun-11	Financial	\$48.00	\$49.81	\$ 5,767
6-Jun-11	CUF Equity	Cuf Natural Resources Inc	3,500		USD	1.26%	6-Jun-11	Basic Materials	\$85.63	\$86.25	\$ 2,170
9-Jun-11	SEP Equity	Spectra Energy Partners Lp	1,800		USD	6.34%	9-Jun-11	Energy	\$30.96	\$30.20	\$ (1,360)
10-Jun-11	MCP Equity	Molycorp Inc	2,500		USD	0.00%	10-Jun-11	Basic Materials	\$51.25	\$51.42	\$ 991
14-Jun-11	NMP Equity	Norfolk Southern Energy Partners	2,800		USD	4.49%	14-Jun-11	Energy	\$71.44	\$71.82	\$ (1,140)
15-Jun-11	GLK Equity	Comcastc Partners Lp	2,800		USD	0.99%	15-Jun-11	Energy	\$20.00	\$20.29	\$ (1,414)
15-Jun-11	P Equity	Pandora Media Inc	800		USD	0.00%	15-Jun-11	Communications	\$16.00	\$21.73	\$ 4,579
16-Jun-11	AVED Equity	Avon Pharmaceuticals Inc	1,800		USD	0.00%	16-Jun-11	number, Non-cyc	\$17.30	\$17.51	\$ 60
17-Jun-11	RAIS Equity	Raisiote Inc	3,300		USD	0.00%	17-Jun-11	Communications	\$15.00	\$14.99	\$ (6,406)
23-Jun-11	VNS Equity	Vanguard Health Systems Inc	12,500		USD	0.00%	23-Jun-11	number, Non-cyc	\$18.00	\$18.24	\$ 1,150
23-Jun-11	PLD Equity	Prologis Inc	3,500		USD	3.24%	23-Jun-11	Financial	\$33.50	\$33.71	\$ 2,711
23-Jun-11	AGMC Equity	American Capital Agency Corp	3,500		USD	15.28%	23-Jun-11	Financial	\$27.90	\$28.49	\$ 4,403
29-Jun-11	BBP Equity	Bonanza Energy Partners Lp	2,800		USD	7.13%	29-Jun-11	Energy	\$30.00	\$29.76	\$ (632)
29-Jun-11	AWAY Equity	Homeaway Inc	700		USD	0.00%	29-Jun-11	Communications	\$27.00	\$28.78	\$ 8,789
29-Jun-11	PRE E Equity	Parsons Brinckerhoff Ltd	12,500		USD	0.00%	29-Jun-11	Financial	\$25.00	\$24.95	\$ (500)
1-Jul-11	FAC Equity	First Republic Bank/San Fran	2,240		USD	0.00%	1-Jul-11	Financial	\$41.75	\$41.18	\$ (1,215)
7-Jul-11	SBNY Equity	Signature Bank	500		USD	0.00%	7-Jul-11	Financial	\$56.25	\$56.79	\$ 273
13-Jul-11	UDR Equity	Udr Inc	2,750		USD	3.06%	13-Jul-11	Financial	\$25.00	\$25.71	\$ 1,953
13-Jul-11	UDR Equity	Udr Inc	2,750		USD	3.06%	13-Jul-11	Financial	\$25.00	\$25.83	\$ 1,328
14-Jul-11	COF Equity	Capital One Financial Corp	5,825		USD	0.42%	14-Jul-11	Financial	\$60.00	\$60.62	\$ (5,122)
14-Jul-11	COF Equity	Capital One Financial Corp	5,825		USD	0.42%	14-Jul-11	Financial	\$60.00	\$59.83	\$ 2,741
14-Jul-11	OKT Equity	Orion Energy Partners Lp	2,800		USD	0.00%	14-Jul-11	Energy	\$21.50	\$23.70	\$ 4,400
21-Jul-11	FRAN Equity	Francis Holdings Corp	2,800		USD	0.00%	21-Jul-11	Consumer, Cyclic	\$17.00	\$22.75	\$ 11,590
21-Jul-11	AMTD Equity	Apollo Residential Mortgage	3,150		USD	0.00%	21-Jul-11	Financial	\$20.00	\$18.41	\$ (4,752)
27-Jul-11	BRND Equity	Brunswick Group Inc	2,115		USD	0.00%	27-Jul-11	Consumer, Cyclic	\$19.00	\$27.99	\$ 17,752
28-Jul-11	WST Equity	Westminster Holdings Inc	6,750		USD	0.00%	28-Jul-11	Consumer, Cyclic	\$15.00	\$14.70	\$ (2,025)
29-Jul-11	CES Equity	C&E Energy Services Inc	1,800		USD	0.00%	29-Jul-11	Energy	\$29.00	\$31.84	\$ 3,879

Equity Gain/Loss

\$ 777,636

Equity Options



Global Investment Opportunities Group
Account Position Summary
 Prepared for Financial Trust as of August 5, 2011

J.P. Morgan Securities LLC

Current FX & Commodity rates		XAGUSD	39.24	XAGUSD	1619.94	GBPUSD	1.63	USDJPY	77.2	
		XPLUSD	1761.95	RPOUSD	228.5	EURUSD	1.4216	USDGBP	495.85	
Trade Date	Expiration Date	Direction	Underlying Company	Contracts	Strike	Currency	Type	Entry Price	Current Price	Gain/Loss (USD)
Close/Equity Options Gain/Loss									0	
Total Equity Gain/Loss									0	177,436

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Global Investment Opportunities Group
Account Position Summary
 Prepared for Financial Trust as of August 1, 2011

J.P. Morgan Securities LLC.

Current FX & Commodity rates		XAGUSD	39.24	XAUUSD	1619.94	GBPUSD	1.63	USDJPY	77.2
		XPTUSD	1791.85	XPDUUSD	828.5	EURUSD	1.4256	USDCLP	456.85
		USOCHF	0.7835	USDCAD	0.9563	AUDUSD	1.098	USDNOK	5.3668

Notes

Trade Date	Maturity	S&P Rating	Company	Par Value	Shares	Industry	Currency	Coupon	Close Out Date	Total Divs Earned	Entry Level	Unwind Level	Gain/Loss (USD)
14-Jul-10	27-Jan-2012	30%	SPX	-\$5,000,000	5,000,000	1094.91	USD	6.500%	16-Mar-11	\$0.00	100.00	113.50	\$ 675,000
19-Oct-10	24-Apr-2012	25%	PFE	-\$3,000,000	3,000,000	17.39	USD	12.200%	8-Jun-11	\$191,133.33	100.00	117.10	\$ 513,000
Closed Notes Gain/Loss												\$ 1,188,000	

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Global Investment Opportunities Group
Account Position Summary
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J.P. Morgan Securities LLC.

Current FX & Commodity rates		XAGUSD	39.24	XAUUSD	1619.94	GBPUSD	1.63	USDJPY	77.2
		XPTUSD	1791.85	XPDUSD	828.5	EURUSD	1.4256	USDCPL	456.85
		USDCHF	0.7835	USDCAD	0.9563	AUDUSD	1.098	USDNOK	5.3668

Fixed Income

Trade Date	Maturity	S&P Rating	Issue	Initial USD Cost	Face Amount	Duration	Currency	Coupon	Close Out Date	Total Interest	Entry Level	Unwind Level	Gain/Loss (USD)
15-Sep-10	15-Apr-2015	BB-	Ford Motor Cred	-\$2,662,500	2,500,000	3.22	USD	7.000%	8-Mar-11	\$84,097.22	106.500	108.50	\$ 134,097
21-May-10	15-Jun-2011	NR	Ford Motor Cred	-\$5,000,000	5,000,000	#N/A N/A	USD	5.560%	14-Jun-11	\$295,734.51	100.00	100.00	\$ 295,735
25-Jun-10	01-Oct-2014		Felcor Lodging L	-\$495,728	471,000	2.65	USD	10.000%	15-Jun-11	\$45,791.67	105.25	110.00	\$ 68,164
25-Jun-10	01-Oct-2014		Felcor Lodging L	-\$218,920	208,000	2.65	USD	10.000%	16-Jun-11	\$20,280.00	105.25	110.00	\$ 30,160

Closed Fixed Income Gain/Loss \$ 528,156

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Global Investment Opportunities Group
Account Position Summary
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J.P. Morgan Securities LLC.

Current FX & Commodity rates	XAGUSD	39.24	XAUUSD	1619.94	GBPUSD	1.63	USDJPY	77.2
	XPTUSD	1791.85	XPDUSD	828.5	EURUSD	1.4256	USDCLP	456.85
	USDCHF	0.7835	USDCAD	0.9563	AUDUSD	1.098	USDNOK	5.3668

FX Options													
Trade Date	Expiry Date	Direction	Currency 1	Type	Currency 2 Notional	Strike	Currency 2	Type	Close Out Date	Original Premium	Original Premium (%)	Unwind Premium	Gain/Loss (USD)
11-May-10	11-May-11	Bought	JPY	Put	10,000,000	93.5000	USD	Call		\$470,000.00	-4.700%	\$0.00	\$ (470,000)
11-May-10	11-May-11	Sold	JPY	Call	10,000,000	93.5000	USD	Put	Barrier Breached	\$470,000.00	4.700%	-\$1,509,817.20	\$ (1,039,817)
18-Mar-11	11-May-11	Bought	JPY	Call	10,000,000	79.0000	USD	Put	81.235	-\$125,000.00	-1.250%	\$0.00	\$ (125,000)
Closed FX Options Gain/Loss													\$ (1,634,817.20)

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Global Investment Opportunities Group
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J.P. Morgan Securities LLC.

Current FX & Commodity rates								
XAGUSD	39.24	XAUUSD	1619.94	GBPUSD	1.63	USDJPY	77.2	
XPTUSD	1791.85	XPDUSD	828.5	EURUSD	1.4256	USDCLP	456.85	
USDCHF	0.7835	USDCAD	0.9563	AUDUSD	1.098	USDNOK	5.3668	

FRAs								
Trade Date	Maturity	Effective Date	Notional	Currency	Description	Fixed Rate	Close Out Date	Gain/Loss (USD)
Closed FRAs Gain/Loss								\$ -

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Current FX & Commodity rates		XAGUSD	39.24	XAUUSD	1619.94	GBPUSD	1.63	USDJPY	77.2
		XPTUSD	1791.85	XPDUSD	828.5	EURUSD	1.4256	USDCLP	456.85
		USDCHF	0.7835	USDCAD	0.9563	AUDUSD	1.098	USDNOK	5.3668

Preferreds

Trade Date	Maturity	S&P Rating	Company	Par Value	Shares	Industry	Currency	Coupon	Close Out Date	Total Divs Earned	Entry Level	Unwind Level	Gain/Loss (USD)
26-Mar-10	02-Apr-2040	BBB+	Jpm Chase Capit	25	200,000	Financial	USD	6.70%	15-Jun-11	\$408,513.89	24.95	25.47	\$ 512,514
26-Mar-10	02-Apr-2040	BBB+	Jpm Chase Capit	25	200,000	Financial	USD	6.70%	15-Jun-11	\$408,513.89	24.95	25.62	\$ 542,514
Closed Preferreds Gain/Loss												\$ 1,055,028	

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Global Investment Opportunities Group
Account Position Summary
 Prepared for Financial Trust as of August 1, 2011

J.P. Morgan Securities LLC.

Current FX & Commodity rates	XAGUSD	39.24	XAUUSD	1619.94	GBPUSD	1.63	USDJPY	77.2
	XPTUSD	1791.85	XPOUSD	828.5	EURUSD	1.4256	USDCLP	456.85
	USOCHF	0.7835	USOCAD	0.9563	AUDUSD	1.098	USDNOK	5.3668

Swaptions												
Trade Date	Expiry	Direction	Notional	Currency	Description	Fixed Rate	Type	Original Premium	Original Premium (%)	Current Premium	Close Out date	Gain/Loss (USD)
Closed Swaptions Gain/Loss											\$ -	

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Total Return Swaps													
Trade Date	Effective Date	Maturity Date	Underlying	Long/Short	Shares	Rate	Spread (bps)	Accrued Interest		Industry	Entry Price	Closed Price	Gain/Loss (USD)
23-Apr-10	28-Apr-10	28-Apr-11	Goldman Sachs	Long	20,000	3mL	0.45%	\$23,349.94	\$3,208,420	Financial	\$160.42	\$152.19	\$ (187,970)
29-Apr-10	4-May-10	29-Apr-11	Goldman Sachs	Long	30,000	3mL	0.45%	-\$42,596.06	\$4,775,970	Financial	\$158.199	\$151.01	\$ (288,266)
25-Apr-11	2-May-11	2-May-12	Goldman Sachs	Long	20,000	3mL	0.45%	-\$5,441.39	\$3,043,800	Financial	\$152.19	\$135.75	\$ (330,429)
29-Apr-11	4-May-11	10-May-12	Goldman Sachs	Long	30,000	3mL	0.45%	-\$7,920.80	\$4,530,300	Financial	\$151.01	\$135.75	\$ (459,679)
3-Nov-10	8-Nov-10	10-Nov-11	BP	Long	71,000	3mL	0.45%	-\$15,719.93	\$3,008,270	Energy	\$42.370	\$44.09	\$ 166,813
Closed Total Return Swaps Gain/Loss												\$ (1,099,531)	

Interest Rate Swaps										
Trade Date	Maturity	Effective Date	Notional	Currency	Description	Fixed Rate		DV01	Close Out Date	Gain/Loss (USD)
Closed Interest Rate Swaps Gain/Loss										\$ -

30-year swap spread												
Trade Date	Maturity	Effective Date	Notional	Currency	Description	Fixed Rate	Original Cost	Close out Value	DV01	Accrued Interest	Close Out Date	Gain/Loss (USD)
Closed 30-year swap spread Gain/Loss												\$ -

EuroStoxx Dividend										
Trade Date	Maturity		Company	Baskets	Notional	Currency		Entry Price	Current Price	Gain/Loss (USD)
Closed EuroStoxx Dividend Mark-to-Market										\$ -
Closed Swaps Gain/Loss										\$ (1,099,531)

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