



Global Investment Opportunities Group Account Position Summary

Prepared for Financial Trust as of August 31, 2010

| Current FX & Commodity rates | | XAGUSD | 19.2662 | XAUUSD | 1267.15 | GBPUSD | 1.5348 | USDJPY | 84.18 | | | | |
|--|----------------------------|-------------------------|------------------|------------------|---------------------|-------------|--------------------|-----------------------|-------------------|-------------------|------------------------|-----------------|-----------------|
| | XPTUSD | 1524.5 | XPDUSD | 502 | EURUSD | 1.2675 | USDCJP | 502.8 | | | | | |
| | USOCHF | 1.0151 | USDCAD | 1.0658 | AUDUSD | 0.891 | USDNOK | 6.3041 | | | | | |
| 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) | |
| 25-Aug-10 | 27-Sep-10 | CAD | 5,215,000 | USD | 4,895,014 | 27-Sep-10 | 1.0648 | 1.0645 | 1.0658 | 0.0003 | 1.0561 | \$ (7,173) | |
| 20-Jul-10 | 22-Oct-10 | INR | 457,000,000 | USD | 9,574,691 | 20-Oct-10 | 47.2 | 47.73 | 47.07 | 0.3428 | 47.41 | \$ 64,065 | |
| 8-Aug-10 | 10-Nov-10 | EUR | 5,000,000 | EUR | 1,416,500,000 | 10-Nov-10 | 280.3 | 283.3 | 286.81 | 2.3463 | 289.16 | \$ 128,354 | |
| Open Forward contracts Mark-to-Market | | | | | | | | | | | \$ 185,245 | | |
| 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) |
| 21-Jun-10 | 21-Sep-10 | Bought | AUD | Call | 8,825,000 | 0.8825 | USD | Put | | -250,000.00 | -2.833% | 175,023.87 | \$ (96,804) |
| 21-Jun-10 | 21-Sep-10 | Sold | AUD | Call | 9,400,000 | 0.9400 | USD | Put | | 40,000.00 | 0.428% | -2,738.85 | \$ 33,200 |
| 21-Jun-10 | 21-Sep-10 | Sold | AUD | Put | 8,600,000 | 0.8600 | USD | Call | Cont. @ 0.83 | 210,000.00 | 2.442% | -32,345.39 | \$ 158,290 |
| 11-May-10 | 11-May-11 | Bought | JPY | Put | 10,000,000 | 93.5090 | USD | Call | | -470,000.00 | -4.700% | \$98,870.00 | \$ (381,130) |
| 11-May-10 | 11-May-11 | Sold | JPY | Call | 10,000,000 | 93.5090 | USD | Put | Cont. @ 81.5 | 470,000.00 | 4.700% | -1,094,542.24 | \$ (624,542) |
| Open FX Options Mark-to-Market | | | | | | | | | | | \$ (882,986) | | |
| Commodity Options | | | | | | | | | | | | | |
| Trade Date | Expiry Date | Direction | Commodity | Type | Notional (oz) | Strike | Currency | Type | Barrier | Original Premium | Original Premium (\$) | Current Premium | Gain/Loss (USD) |
| 8-Jun-10 | 15-Dec-10 | Bought | WTI | Call | 100,000 | 90 | USD | Put | | \$400,000.00 | -\$4.00 | \$1.17 | \$ (282,822) |
| 8-Jun-10 | 15-Dec-10 | Sold | WTI | Put | 100,000 | 85.5 | USD | Call | | \$400,000.00 | \$4.00 | -\$1.95 | \$ 204,706 |
| 8-Jun-10 | 17-May-11 | Bought | WTI | Call | 100,000 | 100 | USD | Put | | -\$450,000.00 | -\$4.50 | \$2.30 | \$ (220,095) |
| 8-Jun-10 | 17-May-11 | Sold | WTI | Put | 100,000 | 63 | USD | Call | | \$450,000.00 | \$4.50 | -\$3.34 | \$ 116,329 |
| 13-Aug-10 | 26-Nov-10 | Bought | Wheat | Put | 8,333 | 600 | USD | Call | | -\$137,500.00 | -\$16.50 | \$14.35 | \$ (17,938) |
| Open Commodity Options Mark-to-Market | | | | | | | | | | | \$ (195,811) | | |
| Agriculture | | | | | | | | | | | | | |
| Trade Date | Company | Initial USD Cost | Notional | Shares | Currency | Entry Price | Current Price | Gain/Loss (USD) | | | | | |
| 21-Jul-10 | Djubs Comt-F3 | \$2,500,000 | \$2,500,000 | 43,297.09 | USD | \$57.74 | \$64.30 | \$ 284,025 | | | | | |
| Open Agriculture Mark-to-Market | | | | | | | | \$ 284,025 | | | | | |
| 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) |
| 12-May-10 | 01-Feb-2013 | B+ | Ford Motor Cred | -\$5,142,500 | 5,000,000 | 0.41 | USD | 7.375% | N/A | \$111,649.31 | 102.850 | 102.24 | \$ 81,149 |
| 21-May-10 | 15-Jun-2011 | B+ | Ford Motor Cred | -\$5,000,000 | 5,000,000 | 0.03 | USD | 5.787% | N/A | \$80,375.83 | 100.00 | 101.60 | \$ 130,376 |
| 25-Jun-10 | 01-Oct-2014 | | Felcor Lodging L | -\$3,157,500 | 3,000,000 | 3.22 | USD | 10.000% | N/A | \$55,000.00 | 105.25 | 107.75 | \$ 130,000 |
| 17-Mar-10 | 28-Oct-2014 | | Petroleos De Ven | -\$3,216,750 | 5,000,000 | 3.30 | USD | 4.900% | N/A | \$72,138.89 | 64.325 | 62.60 | \$ (14,721) |
| 6-Apr-10 | 15-Apr-2015 | B+ | Ford Motor Cred | -\$198,957 | 200,000 | 3.82 | USD | 7.000% | N/A | \$5,638.89 | 99.478 | 103.88 | \$ 14,432 |
| 23-Apr-10 | 01-May-2016 | B+ | Cit Group Inc | -\$4,725,000 | 5,000,000 | 4.58 | USD | 7.000% | 10/15/2010 | \$124,444.44 | 94.50 | 94.85 | \$ 141,944 |
| 17-Mar-10 | 01-May-2017 | B+ | Cit Group Inc | -\$4,612,500 | 5,000,000 | 5.14 | USD | 7.000% | 10/15/2010 | \$159,444.44 | 92.25 | 94.07 | \$ 250,194 |
| 15-Apr-10 | 15-Jul-2033 | NR | Motors Liquidati | -\$1,800,000 | 10,000,000 | 4.94 | USD | 8.375% | N/A | \$0.00 | 38.000 | 34.75 | \$ (325,000) |
| 7-Jul-10 | 20-Sep-11 | NR | Harrah's Note | -\$10,000,000 | 10,000,000 | | USD | 7.000% | N/A | \$105,000.00 | 100.000 | 100.00 | \$ 105,000 |
| Open Fixed Income Mark-to-Market | | | | | | | | | | | \$ 513,376 | | |
| Market Plus Notes | | | | | | | | | | | | | |
| Trade Date | Maturity | Underlying | Initial USD Cost | Face Amount | Initial Level | Currency | Coupon | Current Index Level | Total Int. Earned | Entry Level | Current Price | Gain/Loss (USD) | |
| 14-Jul-10 | 27-Jan-2012 | SFX | -\$5,000,000 | 5,000,000 | 1094.91 | USD | 6.500% | 1049.33 | \$42,430.56 | 100.00 | 100.00 | \$ 42,431 | |
| Open Market Plus Notes Mark-to-Market | | | | | | | | | | | \$ 42,431 | | |
| 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) |
| 26-Mar-10 | 02-Apr-2040 | 888+ | Jpm Chase Capit | 25 | 400,000 | Financial | USD | 6.70% | 02-Apr-15 | \$288,472.22 | 24.95 | 25.23 | \$ 400,472 |
| Open Preferreds Mark-to-Market | | | | | | | | | | | \$ 400,472 | | |
| EuroStoxx Dividend | | | | | | | | | | | | | |
| Trade Date | Maturity | Company | Baskets | Notional | Currency | Entry Price | Current Price | Gain/Loss (USD) | | | | | |
| 12-Apr-10 | 16-Dec-11 | S&SE Dividend Rut Dec11 | 85,206 | 9,999,993 | EUR | 112.10 | 108.20 | \$ (640,968) | | | | | |
| 12-Apr-10 | 21-Dec-12 | S&SE Dividend Rut Dec12 | 88,261 | 9,999,971 | EUR | 113.30 | 98.30 | \$ (1,678,082) | | | | | |
| 13-May-10 | 21-Dec-12 | S&SE Dividend Rut Dec12 | 50,000 | 5,000,000 | EUR | 100.00 | 98.30 | \$ (107,737) | | | | | |
| Open EuroStoxx Dividend Mark-to-Market | | | | | | | | \$ (2,226,787) | | | | | |
| Equity | | | | | | | | | | | | | |
| Trade Date | Company | Shares | Currency | Dividend Yield | Industry | Entry Price | Current Price | Gain/Loss (USD) | | | | | |
| 14-May-10 | Solar Capital Ltd | 13,000 | USD | 12.22% | Financial | \$22.07 | \$19.64 | \$ (31,590) | | | | | |
| 12-Jul-10 | Pwrshs Db Agri Double Long | 50,000 | USD | 0.00% | Funds | \$7.05 | \$8.33 | \$ 63,965 | | | | | |
| Open Equity Mark-to-Market | | | | | | | | \$ 32,375 | | | | | |
| 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) |
| 23-Apr-10 | 28-Apr-10 | 28-Apr-11 | Goldman Sachs | Long | 20,000 | 3mL | 0.45% | -\$8,306.58 | \$3,208,420 | Financial | \$160.42 | \$136.93 | \$ (678,127) |
| 29-Apr-10 | 4-May-10 | 29-Apr-11 | Goldman Sachs | Long | 30,000 | 3mL | 0.45% | -\$11,771.44 | \$4,775,970 | Financial | \$159.199 | \$136.93 | \$ (679,841) |
| Open Total Return Swaps Mark-to-Market | | | | | | | | | | | \$ (1,157,968) | | |
| Open OTC positions Mark-to-Market | | | | | | | | | | | \$ (3,009,610) | | |
| Closed positions Gain/Loss | | | | | | | | | | | \$ (8,609,209) | | |
| Total positions Gain/Loss | | | | | | | | | | | \$ (11,618,819) | | |



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| | | | | | | | | |
|---|--------|---------|--------|---------|--------|--------|--------|-------|
| Current FX & Commodity rates | XAGUSD | 19.2662 | XAUUSD | 1247.15 | GBPUSD | 1.5348 | USDJPY | 84.18 |
| | XPTUSD | 1524.5 | XPDUSD | 502 | EURUSD | 1.2675 | USDCLP | 502.8 |

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|------------------------------|--------|---------|--------|---------|--------|---------------------------------------|--------|--------|
| | XPTUSD | 1524.5 | XPDUSD | 502 | EURUSD | 1.2675 <td>USDCLP</td> <td>502.8</td> | USDCLP | 502.8 |
| | USDCHF | 1.0151 | USDCAD | 1.0658 | AUDUSD | 0.891 | USDNOK | 6.3041 |

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) |
|------------|-----------|--------|----------------|------|-------------|-------------|--------------------|-----------------------|----------------|-------------|-----------------|
| 31-Mar-10 | 4-Oct-10 | KRW | 10,975,500,000 | JPY | 900,000,000 | | 12.1100 | 12.1950 | 14-Apr-10 | 11.982 | \$ 171,122 |
| 31-Mar-10 | 5-Oct-10 | CAD | 10,200,000 | JPY | 934,320,000 | 5-Oct-10 | 91.7500 | 91.6000 | 14-Apr-10 | 93.35 | \$ 191,245 |
| 26-Mar-10 | 30-Jun-10 | NOK | 63,099,400 | GBP | 7,000,000 | 30-Jun-10 | 8.9850 | 9.0142 | 6-May-10 | 9.2425 | (258,478) |
| 6-Apr-10 | 30-Jun-10 | NOK | 63,889,000 | GBP | 7,000,000 | 30-Jun-10 | 9.0970 | 9.1270 | 6-May-10 | 9.2425 | (130,767) |
| 16-Apr-10 | 20-Oct-10 | INR | 446,500,000 | USD | 10,000,000 | | 44.2000 | 44.6500 | 6-May-10 | 46.12 | \$ (318,734) |
| 28-Apr-10 | 6-Aug-10 | CAD | 5,000,000 | JPY | 464,350,000 | 6-Aug-10 | 92.9175 | 92.8700 | 6-May-10 | 88.5 | \$ (236,653) |
| 28-Apr-10 | 30-Jul-10 | CAD | 5,000,000 | AUD | 5,426,519 | 30-Jul-10 | 0.9315 | 0.9214 | 20-May-10 | 0.8766 | \$ 227,139 |
| 15-Jun-10 | 17-Sep-10 | CHF | 11,270,000 | USD | 10,000,000 | 17-Sep-10 | 1.1302 | 1.1270 | 17-Jun-10 | 1.11000 | \$ 152,964 |
| 21-Jun-10 | 23-Jul-10 | INR | 457,000,000 | USD | 10,000,000 | 21-Jul-10 | 45.67 | 45.7 | 20-Jul-10 | 47.20 | \$ (317,797) |
| 23-Jun-10 | 26-Jul-10 | CAD | 5,215,000 | USD | 5,000,000 | 26-Jul-10 | 1.043 | 1.043 | 23-Jul-10 | 1.03891 | \$ 19,684 |
| 25-Jun-10 | 28-Jul-10 | NOK | 32,472,500 | USD | 5,000,000 | 29-Jul-10 | 6.4915 | 6.4945 | 23-Jul-10 | 6.2205 | \$ 220,240 |
| 25-Jun-10 | 29-Jul-10 | NOK | 32,000,000 | SEK | 38,272,000 | 29-Jul-10 | 1.1964 | 1.196 | 28-Jul-10 | 1.1858 | \$ (44,838) |
| 26-Jul-10 | 26-Aug-10 | CAD | 5,215,000 | USD | 5,022,585 | 26-Aug-10 | 1.03891 | 1.03831 | 25-Aug-10 | 1.0648 | \$ (124,951) |

Closed Forward contracts Gain/Loss **\$ (449,825.75)**

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| | XPTUSD | 1524.5 | XPDUSD | 502 | EURUSD | 1.2675 | USDCPL | 502.8 |
| | USDCHE | 1.0151 | USDCAD | 1.0658 | AUDUSD | 0.891 | USDNOK | 6.3041 |

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) |
|------------|-------------|-----------|------------|------|---------------------|---------|------------|------|----------------|------------------|----------------------|----------------|-----------------|
| 20-Apr-10 | 20-Apr-11 | Bought | PLN | Call | 7,500,000 | 3.9000 | EUR | Put | 06-May-10 | -240,750.00 | -3.210% | 97,500.00 | \$ (181,885) |
| 20-Apr-10 | 20-Apr-11 | Sold | PLN | Put | 7,500,000 | 3.9000 | EUR | Call | 06-May-10 | 240,750.00 | 3.210% | -642,750.00 | \$ (510,419) |
| 26-Apr-10 | 26-Jul-10 | Sold | NOK | Call | 7,000,000 | 9.0400 | GBP | Put | 06-May-10 | \$163,147.95 | 1.510% | -170,994.60 | \$ (7,847) |
| 5-May-10 | 04-Jun-10 | Sold | BRL | Put | 10,000,000 | 1.8000 | USD | Call | 06-May-10 | \$102,000.00 | 1.020% | -373,000.00 | \$ (271,000) |
| 19-Apr-10 | 19-May-10 | Bought | INR | Call | 10,000,000 | 44.5000 | USD | Put | 19-May-10 | -\$93,000.00 | -0.930% | \$0.00 | \$ (93,000) |
| 5-May-10 | 15-Jul-10 | Bought | EUR | Put | 12,800,000 | 1.2800 | USD | Call | 03-Jun-10 | -\$275,673.00 | -2.154% | \$599,858.00 | \$ 324,185 |
| 5-May-10 | 15-Jul-10 | Sold | EUR | Put | 12,400,000 | 1.2400 | USD | Call | 03-Jun-10 | \$134,631.00 | 1.086% | -\$334,206.60 | \$ (199,576) |
| 5-May-10 | 15-Jul-10 | Sold | EUR | Call | 13,200,000 | 1.3200 | USD | Put | 03-Jun-10 | \$157,710.60 | 1.195% | -\$24,484.00 | \$ 133,227 |
| 13-May-10 | 13-May-11 | Bought | EUR | Put | 10,000,000 | 1.2450 | USD | Call | 03-Jun-10 | -\$495,000.00 | -4.950% | \$619,000.00 | \$ 124,000 |
| 13-May-10 | 13-May-11 | Sold | EUR | Call | 10,000,000 | 1.2450 | USD | Put | 03-Jun-10 | \$495,000.00 | 4.950% | -\$442,750.00 | \$ 52,250 |
| 13-May-10 | 13-May-11 | Bought | GBP | Put | 10,000,000 | 1.4425 | USD | Call | 03-Jun-10 | -\$495,000.00 | -4.950% | \$480,000.00 | \$ (15,000) |
| 13-May-10 | 13-May-11 | Sold | GBP | Call | 10,000,000 | 1.4425 | USD | Put | 03-Jun-10 | \$495,000.00 | 4.950% | -\$529,250.00 | \$ (34,250) |
| 23-Jun-10 | 23-Jul-10 | Sold | CAD | Put | 5,000,000 | 1.0500 | USD | Call | 23-Jul-10 | \$52,500.00 | 1.050% | \$0.00 | \$ 52,500 |

Closed FX Options Gain/Loss **\$ (626,814.58)**

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| | USDCHF | 1.0151 | USDCAD | 1.0658 | AUDUSD | 0.891 | USDNOK | 6.3041 |

Commodity Options

| Trade Date | Expiry Date | Direction | Commodity | Type | Notional (oz) | Strike | Currency | Type | Close Out Date | Original Premium | Original Premium (\$) | Current Premium | Gain/Loss (USD) |
|---|-------------|-----------|-----------|------|---------------|--------|----------|------|----------------|------------------|-----------------------|---------------------|-----------------|
| 29-Apr-10 | 02-Jun-10 | Sold | XPD | Put | 10000 | 525 | USD | Call | 07-May-10 | \$140,000.00 | \$14.00 | -\$39.60 | \$ (256,000) |
| 16-Apr-10 | 17-Jun-10 | Sold | XAU | Put | 5000 | 1115 | USD | Call | 17-Jun-10 | \$85,000.00 | \$17.00 | \$0.00 | \$ 85,000 |
| Closed Commodity Options Gain/Loss | | | | | | | | | | | | \$ (171,000) | |

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Global Investment Opportunities Group Account Position Summary

Prepared for Financial Trust as of August 31, 2010

| Current FX & Commodity rates | XAGUSD | 19.3662 | XAUUSD | 1247.15 | GBPUSD | 1.5348 | USDJPY | 84.18 |
|------------------------------|--------|---------|--------|---------|--------|--------|--------|--------|
| | XPTUSD | 1524.5 | XPDUSD | 502 | EURUSD | 1.2675 | USDCLP | 502.8 |
| | USDCHE | 1.0151 | USDCAD | 1.0658 | AUDUSD | 0.891 | USDNOK | 6.3041 |

Equity syndicate

| Trade Date | Ticker | Company | Shares | Strike | Currency | Dividend Yield | Close Out Date | Industry | Entry Price | Unwind Net Price | Gain/Loss (USD) |
|------------|----------------------------|------------------------------|---------|--------|----------|----------------|----------------|------------------|-------------|------------------|-----------------|
| 6-Apr-10 | TNK Equity | Teekay Tankers Ltd-Class A | 5,000 | | USD | 11.79% | 6-Apr-10 | Industrial | \$12.25 | \$12.09 | \$ (800) |
| 7-Apr-10 | AMB Equity | Amb Property Corp | 6,500 | | USD | 4.71% | 7-Apr-10 | Financial | \$27.50 | \$27.73 | \$ 1,517 |
| 13-Apr-10 | EPD Equity | Enterprise Products Partners | 2,500 | | USD | 6.22% | 13-Apr-10 | Energy | \$35.55 | \$35.56 | \$ 25 |
| 22-Apr-10 | MITL Equity | Mitel Networks Corp | 14,000 | | USD | 0.00% | 15-Apr-10 | Technology | \$14.00 | \$12.48 | \$ (21,312) |
| 15-Apr-10 | DG Equity | Dollar General Corp | 3,000 | | USD | 0.00% | 15-Apr-10 | Consumer, Cyclic | \$27.00 | \$27.21 | \$ 617 |
| 15-Apr-10 | KRC Equity | Kilroy Realty Corp | 2,500 | | USD | 4.49% | 15-Apr-10 | Financial | \$34.00 | \$34.46 | \$ 1,156 |
| 21-Apr-10 | MTG Equity | Mgic Investment Corp | 4,000 | | USD | 0.00% | 15-Apr-10 | Financial | \$10.75 | \$11.125 | \$ 1,500 |
| 15-Apr-10 | MPW Equity | Medical Properties Trust Inc | 10,000 | | USD | 8.14% | 15-Apr-10 | Financial | \$9.75 | \$9.9478 | \$ 1,978 |
| 28-Apr-10 | AINV Equity | Apollo Investment Corp | 19,000 | | USD | 11.73% | 28-Apr-10 | Financial | \$12.40 | \$12.27 | \$ (2,468) |
| 4-May-10 | KMP Equity | Kinder Morgan Energy Ptrns | 4,000 | | USD | 6.49% | 29-Apr-10 | Energy | \$66.25 | \$65.69 | \$ (2,240) |
| 13-May-10 | RPT Equity | Ramco-Gershenson Properties | 5,500 | | USD | 6.26% | 29-Apr-10 | Financial | \$11.50 | \$11.65 | \$ 825 |
| 29-Apr-10 | KSU Equity | Kansas City Southern | 2,000 | | USD | 0.00% | 29-Apr-10 | Industrial | \$39.00 | \$40.01 | \$ 2,012 |
| 13-May-10 | TNAV Equity | Telenav Inc | 3,000 | | USD | 0.00% | 29-Apr-10 | Communications | \$8.00 | \$9.34 | \$ 4,012 |
| 29-Apr-10 | PNG Equity | Paa Natural Gas Storage Lp | 3,500 | | USD | 3.53% | 29-Apr-10 | Energy | \$21.50 | \$23.25 | \$ 6,119 |
| 29-Apr-10 | SNV Equity | Synovus Financial Corp | 100,000 | | USD | 1.94% | 29-Apr-10 | Financial | \$2.75 | \$3.01 | \$ 26,000 |
| 14-May-10 | GTY Equity | Getty Realty Corp | 10,000 | | USD | 7.73% | 20-May-10 | Financial | \$22.00 | \$21.08 | \$ (9,207) |
| 15-Apr-10 | MAC Equity | Macerich CoThe | 22,000 | | USD | 4.83% | 21-May-10 | Financial | \$41.00 | \$39.95 | \$ (23,100) |
| 15-Apr-10 | MAC US 05/22/10 C40 Equity | Macerich CoThe | -220 | 40 | USD | Call | 21-May-10 | Energy | \$2.00 | \$0.00 | \$ 44,000 |
| 14-May-10 | NS Equity | Nustar Energy Lp | 4,250 | | USD | 7.47% | 3-Jun-10 | Energy | \$56.60 | \$56.77 | \$ (990) |
| 3-Jun-10 | MF Equity | MF Global Holdings Ltd | 12,000 | | USD | 0.00% | 3-Jun-10 | Financial | \$7.10 | \$7.42 | \$ 3,874 |
| 4-Jun-10 | NUS Equity | Nu Skin Enterprises Inc - A | 2,000 | | USD | 1.95% | 4-Jun-10 | Consumer, Cyclic | \$27.00 | \$27.05 | \$ 100 |
| 9-Jun-10 | CNP Equity | Centerpoint Energy Inc | 9,000 | | USD | 5.27% | 9-Jun-10 | Utilities | \$12.90 | \$13.52 | \$ 5,535 |
| 16-Jun-10 | RL Equity | Polo Ralph Lauren Corp | 10,000 | | USD | 0.53% | 16-Jun-10 | Consumer, Cyclic | \$81.00 | \$80.85 | \$ (1,492) |
| 17-Jun-10 | FCH Equity | Felcor Lodging Trust Inc | 10,000 | | USD | 0.00% | 17-Jun-10 | Financial | \$5.50 | \$5.61 | \$ 1,100 |
| 9-Apr-10 | MUSA Equity | Metals Usa Holdings Corp | 2,000 | | USD | 0.00% | 18-Jun-10 | Basic Materials | \$21.00 | \$15.49 | \$ (11,015) |
| 18-Jun-10 | MOTR Equity | Motricity Inc | 2,000 | | USD | 0.00% | 18-Jun-10 | Communications | \$10.00 | \$9.66 | \$ (680) |
| 18-Jun-10 | GMR Equity | General Maritime Corp | 4,500 | | USD | 7.16% | 18-Jun-10 | Industrial | \$6.75 | \$6.91 | \$ 720 |
| 23-Jun-10 | PPL Equity | Ppl Corporation | 7,500 | | USD | 0.00% | 23-Jun-10 | Utilities | \$24.00 | \$24.49 | \$ 3,645 |
| 14-Jul-10 | MMP Equity | Magellan Midstream Partners | 2,500 | | USD | 0.00% | 14-Jul-10 | Energy | \$46.65 | \$47.39 | \$ 1,850 |
| 16-Jul-10 | QLIK Equity | Qlik Technologies Inc | 2,500 | | USD | 0.00% | 16-Jul-10 | Technology | \$10.00 | \$12.52 | \$ 6,293 |
| 16-Jul-10 | RLD Equity | Reald Inc | 3,500 | | USD | 0.00% | 16-Jul-10 | Technology | \$16.00 | \$19.32 | \$ 11,629 |
| 22-Jul-10 | GOOT Equity | Green Dot Corp-Class A | 5,000 | | USD | 0.00% | 22-Jul-10 | Consumer, Non-i | \$36.00 | \$43.10 | \$ 35,516 |
| 23-Jul-10 | APA Equity | Apache Corp | 8,000 | | USD | 0.00% | 23-Jul-10 | Energy | \$88.00 | \$89.62 | \$ 12,972 |
| 14-Jul-10 | BMTI Equity | Biomimetic Therapeutics Inc | 7,500 | | USD | 0.00% | 22-Jul-10 | Consumer, Non-i | \$8.50 | \$8.40 | \$ (750) |
| 29-Jul-10 | MCP Equity | Molycorp Inc | 5,000 | | USD | 0.00% | 29-Jul-10 | Basic Materials | \$14.00 | \$12.73 | \$ (6,350) |
| 29-Jul-10 | MCP Equity | Molycorp Inc | 5,000 | | USD | 0.00% | 29-Jul-10 | Basic Materials | \$14.00 | \$12.20 | \$ (9,000) |
| 14-May-10 | BEE Equity | Strategic Hotels & Resorts I | 20,000 | | USD | 0.00% | 30-Jul-10 | Financial | \$4.60 | \$4.6012 | \$ 24 |
| 4-Aug-10 | XEL Equity | Xcel Energy Inc | 20,000 | | USD | 0.00% | 4-Aug-10 | Utilities | \$21.50 | \$21.6184 | \$ 2,368 |
| 5-Aug-10 | AMBO Equity | Ambow Education Holding-Adr | 10,000 | | USD | 0.00% | 5-Aug-10 | Consumer, Non-i | \$10.00 | \$9.9500 | \$ (500) |
| 11-Aug-10 | MDH Equity | Molina Healthcare Inc | 2,500 | | USD | 0.00% | 11-Aug-10 | Consumer, Non-i | \$27.00 | \$27.1792 | \$ 448 |
| 11-Aug-10 | MDMD Equity | Mediamind Technologies Inc | 2,500 | | USD | 0.00% | 11-Aug-10 | Communications | \$11.50 | \$10.7559 | \$ (1,860) |
| 12-Aug-10 | ASR Equity | Grupo Aeroportuario Sur-Adr | 2,500 | | USD | 0.00% | 12-Aug-10 | Industrial | \$44.80 | \$44.5720 | \$ (570) |
| 12-Aug-10 | COT Equity | Cott Corporation | 2,500 | | USD | 0.00% | 12-Aug-10 | Consumer, Non-i | \$5.60 | \$5.9641 | \$ 910 |
| 13-Aug-10 | SUNH Equity | Sun Healthcare Group Inc | 2,000 | | USD | 0.00% | 13-Aug-10 | Consumer, Non-i | \$7.75 | \$7.9310 | \$ 362 |
| 17-Aug-10 | ACC Equity | American Campus Communities | 2,000 | | USD | 0.00% | 17-Aug-10 | Financial | \$27.00 | \$27.6000 | \$ 1,200 |
| 18-Aug-10 | PNNT Equity | Pennantpark Investment Corp | 4,000 | | USD | 0.00% | 18-Aug-10 | Financial | \$10.15 | \$10.0900 | \$ (240) |

Equity syndicate Gain/Loss

\$ 85,732

Equity Options

| Trade Date | Expiration Date | Direction | Underlying Company | Contracts | Strike | Currency | Type | Entry Price | Current Price | Gain/Loss (USD) |
|------------|-----------------|-----------|--------------------|-----------|--------|----------|------|-------------|---------------|-----------------|
| 22-Jun-10 | 21-Aug-10 | Sold | Bp Plc-Spons Adr | 1,000 | 30 | USD | Call | \$3.14 | \$6.36 | \$ (321,620) |
| 22-Jun-10 | 16-Oct-10 | Bought | Bp Plc-Spons Adr | 1,000 | 30 | USD | Call | \$4.51 | \$6.89 | \$ 238,250 |

Closed Equity Options Gain/Loss

\$ (83,370)

Total Equity Gain/Loss

\$ 2,362

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| | | XPTUSD | 1524.5 | XPDUSD | 502 | EURUSD | 1.2675 | USDCLP | 502.8 |
| | | USDCHE | 1.0151 | USDCAD | 1.0658 | AUDUSD | 0.891 | USDNOK | 6.3041 |

FRAs

| Trade Date | Maturity | Effective Date | Notional | Currency | Description | Fixed Rate | Close Out Date | Gain/Loss (USD) |
|------------------------------|-----------|----------------|-------------|----------|-------------|------------|----------------|-------------------|
| 25-Mar-10 | 15-Mar-11 | 15-Dec-10 | 500,000,000 | USD | FRA | 0.815% | 16-Apr-10 | \$ 132,000 |
| 5-Apr-10 | 15-Mar-11 | 15-Dec-10 | 500,000,000 | USD | FRA | 0.876% | 16-Apr-10 | \$ 198,000 |
| Closed FRAs Gain/Loss | | | | | | | | \$ 330,000 |

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| XPTUSD | 1524.5 | XPDUSD | 502 | EURUSD | 1.2675 | USDCLP | 502.8 |
| USDCHF | 1.0151 | USDCAD | 1.0658 | AUDUSD | 0.891 | USDNOK | 6.3041 |

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) |
|------------|-------------|------------|------------------|-----------|---------|-----------|----------|--------|----------------|-------------------|-------------|--------------|-----------------|
| 25-Mar-10 | 02-Apr-2040 | BBB+ | Jpm Chase Capit. | 25 | 16,824 | Financial | USD | 6.70% | 29-Jul-10 | \$7,123.33 | 25.00 | 24.6500 | \$ 1,235 |
| 25-Mar-10 | 02-Apr-2040 | BBB+ | Jpm Chase Capit. | 25 | 120,500 | Financial | USD | 6.70% | 30-Jul-10 | \$51,020.06 | 25.00 | 24.6526 | \$ 9,158 |
| 25-Mar-10 | 02-Apr-2040 | BBB+ | Jpm Chase Capit. | 25 | 151,900 | Financial | USD | 6.70% | 2-Aug-10 | \$64,314.92 | 25.00 | 24.6684 | \$ 13,945 |
| 25-Mar-10 | 02-Apr-2040 | BBB+ | Jpm Chase Capit. | 25 | 110,776 | Financial | USD | 6.70% | 3-Aug-10 | \$46,902.89 | 25.00 | 24.6701 | \$ 10,358 |

Closed Preferreds Gain/Loss \$ 34,696

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| | | USDCHE | 1.0151 | USDCAD | 1.0658 | AUDUSD | 0.891 | USDNOK | 6.3041 |

Fixed Income

| Trade Date | Maturity | S&P Rating | Issue | Initial USD Cost | Face Amount | Duration | Currency | Coupon | Close Out Date | Entry Level | Current Bid | Gain/Loss (USD) |
|--------------------------------------|-----------|------------|-------------------|------------------|-------------|----------|----------|--------|----------------|-------------|-------------|------------------|
| 12-Apr-10 | 15-Apr-18 | B+ | Cablevision Systz | -\$1,000,000 | 1,000,000 | 5.57 | USD | 7.750% | 16-Apr-10 | 100,000 | 102.38 | \$ 25,042 |
| Closed Fixed Income Gain/Loss | | | | | | | | | | | | \$ 25,042 |

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| | | USDCHF | 1.0151 | USDCAD | 1.0658 | AUDUSD | 0.891 | USDNOK | 6.3041 |

Swaptions

| Trade Date | Expiry | Direction | Notional | Currency | Description | Fixed Rate | Type | Original Premium | Original Premium (%) | Current Premium | Close Out date | Gain/Loss (USD) |
|------------|-----------|-----------|--------------|----------|-------------|------------|----------|------------------|----------------------|-----------------|----------------|-----------------|
| 22-Apr-10 | 24-May-10 | Sold | \$10,000,000 | USD | Swaption | 4.350% | Receiver | \$80,000 | 0.80% | -\$882,000 | 24-May-10 | \$ (802,000) |
| 30-Apr-10 | 28-May-10 | Sold | \$10,000,000 | USD | Swaption | 4.250% | Receiver | \$113,000 | 1.13% | -\$380,000 | 28-May-10 | \$ (267,000) |
| 30-Apr-10 | 28-May-10 | Bought | \$10,000,000 | USD | Swaption | 4.350% | Payer | -\$155,000 | -1.55% | \$0 | 28-May-10 | \$ (155,000) |
| 13-Apr-10 | 14-Jun-10 | Sold | \$10,000,000 | USD | Swaption | 4.350% | Receiver | \$125,000 | 1.25% | -\$521,500 | 14-Jun-10 | \$ (396,500) |
| 31-Mar-10 | 30-Jun-10 | Sold | \$10,000,000 | USD | Swaption | 4.350% | Receiver | \$136,000 | 1.36% | -\$1,140,500 | 30-Jun-10 | \$ (1,004,500) |
| 14-Jun-10 | 14-Jul-10 | Sold | \$10,000,000 | USD | Swaption | 4.350% | Receiver | \$561,500 | 5.62% | \$0 | 14-Jul-10 | \$ 561,500 |
| 24-May-10 | 26-Jul-10 | Sold | \$10,000,000 | USD | Swaption | 4.350% | Receiver | \$909,000 | 9.09% | \$0 | 26-Jul-10 | \$ 909,000 |
| 28-May-10 | 13-Aug-10 | Sold | \$10,000,000 | USD | Swaption | 4.250% | Receiver | \$545,000 | 5.45% | \$0 | 13-Aug-10 | \$ 545,000 |
| 30-Jun-10 | 31-Aug-10 | Sold | \$10,000,000 | USD | Swaption | 4.350% | Receiver | \$1,103,500 | 11.0350% | -\$2,285,000 | 24-Aug-10 | \$ (1,181,500) |

Closed Swaptions Gain/Loss \$ (1,791,000)

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| | | USDCHF | 1.0151 | USDCAD | 1.0658 | AUDUSD | 0.891 | USDNOK | 6.3041 |

| 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 | 26-Apr-10 | Goldman Sachs | Long | 30,000 | 3mL | 0.450% | -103.44 | \$4,812,630 | Financial | \$169.42 | 152.70970 | \$ (231,442) |
| Closed Total Return Swaps Gain/Loss | | | | | | | | | | | | \$ (231,442) | |

| Interest Rate Swaps | | | | | | | | | | | | |
|---|-------------|----------------|----------------|----------|-----------------|------------|--------------|----------------|-----------------|-----------------------|--|--|
| Trade Date | Maturity | Effective Date | Notional | Currency | Description | Fixed Rate | DV01 | Close Out Date | Gain/Loss (USD) | | | |
| 28-Apr-10 | 30-Apr-12 | 30-Apr-11 | 125,000,000 | USD | Rec Fie/Pay Fie | 1.753% | \$12,858.23 | 25-May-10 | \$ 273,000 | | | |
| 30-Apr-10 | 05-May-12 | 05-May-11 | 125,000,000 | USD | Rec Fie/Pay Fie | 1.730% | \$12,922.81 | 25-May-10 | \$ 227,000 | | | |
| 17-Mar-10 | 21-Mar-12 | 21-Mar-11 | 13,000,000,000 | CLP | Rec Fie/Pay Fie | 4.150% | \$2,510.69 | 30-Jun-10 | \$ (54,500) | | | |
| 25-Mar-10 | 29-Mar-12 | 29-Mar-11 | 13,000,000,000 | CLP | Rec Fie/Pay Fie | 4.150% | \$2,532.21 | 30-Jun-10 | \$ (61,500) | | | |
| 26-Jul-10 | 28-Jul-2040 | 28-Jul-10 | 10,000,000 | USD | Pay Fie/Rec Fie | 4.350% | -\$23,153.91 | 16-Aug-10 | \$ (2,106,000) | | | |
| 13-Aug-10 | 17-Aug-2040 | 17-Aug-10 | 10,000,000 | USD | Pay Fie/Rec Fie | 4.250% | -\$22,856.51 | 16-Aug-10 | \$ (1,891,000) | | | |
| 14-Jul-10 | 16-Jul-2040 | 16-Jul-10 | 10,000,000 | USD | Pay Fie/Rec Fie | 4.350% | -\$23,163.57 | 24-Aug-10 | \$ (2,327,000) | | | |
| Closed Interest Rate Swaps Gain/Loss | | | | | | | | | | \$ (5,940,000) | | |

| 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) |
| 24-Mar-10 | 15-Feb-2040 | 26-Mar-10 | 14,050,000 | USD | Pay Fie/Rec Fie | 4.4565% | 14,962,241 | 15,937,500 | -\$32,537.75 | 180,145 | 18-May-10 | \$ (1,030,000) |
| 24-Mar-10 | 15-Feb-2040 | | 15,000,000 | USD | Us Treasury N/B | 4.6715% | | | \$25,832.18 | | 18-May-10 | \$ 1,155,404 |
| Closed 30-year swap spread Gain/Loss | | | | | | | | | | | | \$ 125,404 |
| Closed Swaps Gain/Loss | | | | | | | | | | | | \$ (6,046,038) |

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