



**Global Investment Opportunities Group**  
**Account Position Summary**

J.P. Morgan Securities LLC.

Prepared for Financial Trust as of June 29, 2012

Current FX & Commodity rates		XAGUSD	27.4962	XAUUSD	1597.45	GBPUSD	1.5707	USDJPY	79.79
		XPTUSD	1447.8	XPDUUSD	582.19	EURUSD	1.2667	USDCLP	501.07
		USDCHF	0.9485	USDCAD	1.0166	AUDUSD	1.024	USDNOK	5.9587

**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)
19-Jun-12	23-Jul-12	MXN	12,900,000	USD	939,904	23-Jul-12	13.6898	13.7248	13.3608	0.0000	13.3608	\$ 25,610
Open Forward contracts Mark-to-Market												\$ 25,610

**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	83.25	CAD	Call	Cont, KI @ 71	-\$413,612.57	-3.950%	\$31,161.48	\$ (382,451)
1-Aug-11	13-Aug-12	Sold	JPY	Call	10,000,000	76	CAD	Put		\$413,612.57	3.950%	-\$34,616.06	\$ 378,997
Open FX Options Mark-to-Market												\$ (3,455)	

**Commodity Options**

Trade Date	Expiry Date	Direction	Type	Notional (bbl)	Strike	Underlying	Barrier	Original Premium	Original Premium (\$)	Current Premium	Gain/Loss (USD)	
1-May-12	13-Aug-12	Sold	Put	125,000	100	UNIT BARREL	97.7	\$136,250.00	1.090%	-\$697,629.62	\$ (561,380)	
1-May-12	13-Aug-12	Bought	Call	250,000	140	UNIT BARREL		-\$200,000.00	-0.571%	\$16,061.43	\$ (183,939)	
27-Jun-12	12-Nov-12	Sold	Put	125,000	96.5	UNIT BARREL		\$1,087,500.00	9.016%	-\$925,008.22	\$ 162,492	
27-Jun-12	12-Nov-12	Bought	Call	125,000	126.5	UNIT BARREL		-\$75,000.00	-0.474%	\$106,327.94	\$ 31,328	
Open Commodity Options Mark-to-Market												\$ (551,498)

**FX Notes**

Trade Date	Maturity	Buffer	Underlying	Initial USD Cost	Face Amount	Initial Level	Coupon	Current Spot	Entry Level	Current Price	Gain/Loss (USD)	
26-Oct-11	2-Nov-12	25%	USDMXN	-\$1,000,000	1,000,000	13.50990	9.750%	13.3608	100.00	101.12	\$ 11,160	
Open FX Notes Mark-to-Market												\$ 11,160

**Fixed Income**

Trade Date	Maturity	S&P Rating	Issue	Initial USD Cost	Face Amount	Duration	Currency	Coupon	Qualified Dividend?	Current Mid YTW	Total Int. Earned	Entry Level	Current Mid	Gain/Loss (USD)
12-Jan-12	31-Dec-2013	B	American Capital Ltd	-\$1,020,000	1,000,000	0.07	USD	7.960%	No	1.03	\$36,925.56	102.00	100.50	\$ 21,926
7-Nov-11	31-Dec-2013	B	American Capital Ltd	-\$1,011,000	1,000,000	0.07	USD	7.960%	No	1.03	\$51,297.78	101.10	100.50	\$ 45,298
7-Feb-12	08-Jan-2015	BB+	Royal Bk ScotInd Grp Plc	-\$966,000	1,000,000	2.26	USD	5.050%	No	5.60	\$19,919.44	96.500	98.73	\$ 41,234
24-Oct-11	15-Feb-2016	B-	Hca Inc	-\$1,530,000	1,500,000	3.15	USD	6.500%	No	4.32	\$66,354.17	102.000	107.22	\$ 144,692
23-Apr-10	02-May-2016	BB-	Cit Group Inc	-\$4,725,000	5,000,000		USD	7.000%	No		\$764,166.67	94.50	100.00	\$ 1,039,167
8-Mar-11	01-Mar-2017	B	American Axle & Mfg Inc	-\$2,615,625	2,500,000	0.62	USD	7.875%	No	6.17	\$257,578.13	104.63	103.59	\$ 231,653
17-Mar-10	02-May-2017	BB-	Cit Group Inc	-\$885,394	959,777		USD	7.000%	No		\$153,404.39	92.25	100.00	\$ 227,787
22-Feb-12	15-Jan-2018	BB-	Nrg Energy Inc	-\$1,001,500	1,000,000	4.33	USD	7.625%	No	6.83	\$26,899.31	100.15	103.60	\$ 61,399
10-May-12	16-Dec-2021	BBB-	Lloyds Tsb Bank Plc	-\$1,627,500	1,500,000	3.41	USD	9.875%	No	7.56	\$20,161.46	108.50	108.37	\$ 18,211
13-Oct-10	15-Dec-2035		Republic Of Argentina	-\$318,000	10,000,000	\$0	ARS		No		\$136,627	3.180	1.78	\$ (3,873)
26-Jan-12	15-Dec-2035		Republic Of Argentina	-\$1,038,750	7,500,000		USD		No		\$0.00	13.85	10.13	\$ (279,375)
10-Jan-11	Perpetual	BB+	Bank Of America Corp	-\$2,055,000	2,000,000	4.59	USD	8.125%	Yes	7.15	\$238,784.72	102.75	104.60	\$ 275,825
15-Jun-11	Perpetual	BBB	Jpmorgan Chase & Co	-\$2,668,750	2,500,000	4.64	USD	7.900%	Yes	5.87	\$205,180.56	106.75	109.88	\$ 283,306
15-Jun-11	Perpetual	BBB	Jpmorgan Chase & Co	-\$2,675,000	2,500,000	4.64	USD	7.900%	Yes	5.87	\$205,180.56	107.00	109.88	\$ 277,056
30-Jan-12	Perpetual	BBB-	Southern Cal Edison	-\$2,992,170	3,000,000	7.02	USD	6.250%	Yes	5.49	\$77,604.17	99.739	105.63	\$ 254,214
27-Jun-12	Perpetual	AA-	General Elec Cap Corp	-\$2,115,000	2,000,000	7.15	USD	7.125%	Yes	6.09	\$791.67	105.750	107.61	\$ 37,972
Open Fixed Income Mark-to-Market												\$ 2,676,491		

**Credit Notes**

Trade Date	Maturity	Underlying	Initial USD Cost	Face Amount	Initial Level	Coupon	Current Index Level	Total Int. Earned	Entry Level	Current Price	Gain/Loss (USD)	
5-Apr-12	16-Apr-15	Meritor CLN	-\$1,500,000	1,500,000	100.00	6.200%	100.00	\$21,700.00	100.00	\$ 100.00	\$ 21,700	
Open Credit Notes Mark-to-Market												\$ 21,700



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	XPTUSD	1447.8	XPDUSD	582.19	EURUSD	1.2667	USDCLP	501.07

<b>Mortgages</b>													
<b>Last Cash Flow Date: 04/02/2012</b>													
Trade Date	Type	Maturity	S&P Rating	Issue	Initial USD Cost	Original Face	Current Face	Coupon	Principal Received	Total Int. Received	Entry Level	Current Mid	Gain/Loss (USD)
2-Apr-12	Prime	20-Apr-2033	AA+	Semt 2003-1 B1	-\$1,055,118	8,000,000	1,758,529	1.564%	\$35,059.68	\$12,467.44	60.00	63.600	\$ 89,798
31-May-12	Prime	25-Feb-2035		Cmsl 2005-1 B2	-\$1,719,986	3,364,000	2,072,272	5.419%	\$39,068.23		83.00	83.000	\$ 6,642
12-Apr-12	Alt-A	20-Jul-2036	CCC	Bafc 2006-G 2A5	-\$1,598,776	6,000,000	2,459,656	0.524%	\$75,051.36	\$3,337.40	65.00	63.270	\$ (12,947)
18-Jun-12	Prime	25-Jan-2037	CCC	Boams 2007-1 2i	-\$1,165,006	2,081,519	2,043,870	6.000%	\$6,331.23		57.00	57.000	\$ 2,722
<b>Open Mortgages Mark-to-Market</b>													\$ 86,216

<b>Equity Notes</b>													
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)
13-Jan-11	26-Jul-12	<b>KNOCKED IN</b>	TEF SM	-\$2,000,000	2,000,000	17.69	USD	25.500%	10.37	\$0.00	100.00	\$ 58.62	\$ (827,586)
14-Feb-12	20-Jun-13	28%	SPX	-\$5,000,000	5,000,000	1350.50	USD	0.000%	1362.16		100.00	\$ 100.86	\$ 43,169
15-Jul-11	5-Aug-12	<b>KNOCKED IN</b>	MS	-\$1,000,000	1,000,000	21.09	USD	13.000%	14.59	\$0.00	100.00	\$ 69.18	\$ (308,203)
3-Aug-11	7-Feb-13	25%	SPX	-\$2,000,000	2,000,000	1260.34	USD	6.250%	1362.16	\$75,462.96	100.00	\$ 108.08	\$ 161,575
20-Jun-12	4-Jul-13	20%	SPX	-\$2,000,000	3,000,000	1355.69	USD	10.500%	1362.16	\$7,875.00	100.00	\$ 100.48	\$ 14,317
<b>Open Equity Notes Mark-to-Market</b>													\$ (916,727)

<b>Preferreds</b>														
Trade Date	Maturity	S&P Rating	Company	Par Value	Shares	Industry	Currency	Coupon	Qualified Dividend?	Current Mid YTW	Total Divs Earned	Entry Level	Current Price	Gain/Loss (USD)
30-Sep-10	30-Oct-2040	BB	Citigroup Capital Xii	25	30,000	Financial	USD	7.88%	No	<b>5.25</b>	\$103,195.31	25	27.34	\$ 173,545
18-Nov-10	01-Dec-2013		General Motors Co	50	8,000	Consumer, Cyclical	USD	4.75%	No		\$30,663.89	50	33.20	\$ (103,736)
9-Dec-10	01-Dec-2013		General Motors Co	50	63,000	Consumer, Cyclical	USD	4.75%	No		\$232,750.00	50.57	33.20	\$ (861,617)
13-Jan-11	Perpetual	BBB	Barclays Bank Plc	25	39,250	Financial	USD	8.13%	Yes	<b>6.83</b>	\$116,489.37	25.54	25.40	\$ 111,069
3-Feb-12	Perpetual	CCC+	Ally Financial Inc	25	46,600	Financial	USD	8.50%	Yes	<b>7.99</b>	\$40,160.14	21.46	22.95	\$ 109,715
9-Feb-12	Perpetual	CCC+	Ally Financial Inc	25	80,000	Financial	USD	8.50%	Yes	<b>7.99</b>	\$66,111.11	22.24	22.95	\$ 122,911
22-Feb-12	15-Feb-2040	CCC+	Gmac Capital Trust I	25	80,000	Financial	USD	8.13%	No	<b>7.15</b>	\$57,326.39	23.48	24.05	\$ 102,150
<b>Open Preferreds Mark-to-Market</b>													\$ (345,962)	

<b>Equity</b>													
Trade Date	Company	Shares	Currency	Dividend Yield	Industry	Entry Price	Current Price	Gain/Loss (USD)					
12-Jul-10	Pwrshs Db Agri Double Long	50,000	USD		Funds	\$7.05	\$11.19	\$ 206,965					
11-Oct-11	Telefonica Sa-Spon Adr	-1,500	USD	9.97%	Communication	\$20.12	\$13.10	\$ 10,530					
<b>Open Equity Mark-to-Market</b>								\$ 217,495					

<b>Total Return Swaps</b>													
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)
31-Jan-12	3-Feb-12	5-Feb-13	Apple	Long	8,860	3mL	1.00%	-\$24,121.35	\$4,044,413	Technology	\$456.480	\$584.00	\$ 1,105,706
<b>Open Total Return Swaps Mark-to-Market</b>													\$ 1,105,706

2011 Year End Open MTM	\$ 3,157,208
Current Open Positions MTM	\$ 2,326,735
<b>YTD 2012 Change in open MTM</b>	<b>\$ (830,473)</b>
2012 Closed positions Gain/Loss	\$ 4,838,789
<b>2012 Net Performance</b>	<b>\$ 4,008,316</b>
2011 Net Performance	\$ (741,062)
2010 Net Performance	\$ (1,519,390)
<b>Performance since Inception</b>	<b>\$ 1,747,864</b>



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	USDCHE	0.9485	USDCAD	1.0166	AUDUSD	1.024	USDNOK	5.9587

**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)
12-Dec-11	6-Feb-12	SGD	3,249,250	USD	2,500,000	6-Feb-12	1.3005	1.2997	01/25/2012	1.2695	\$ 59,472
2-Nov-11	6-Feb-12	SGD	3,183,000	USD	2,500,000	6-Feb-12	1.2734	1.2732	02/02/2012	1.2464	\$ 53,755
2-Feb-12	6-Mar-12	SGD	3,115,000	USD	2,500,000	6-Mar-12	1.2464	1.246	02/09/2012	1.2496	\$ (7,202)
21-Jul-10	25-Jul-13		Djubs Cornt-F3	\$2,500,000		43,297.09	USD		06/28/2012	\$105.91	\$ 1,956,737.50
<b>Closed Forward contracts Gain/Loss</b>											<b>\$ 2,062,762</b>

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USDCHE	0.9485	USDCAD	1.0166	AUDUSD	1.024	USDNOK	5.9587		

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)
1-May-12	13-Aug-12	Sold	BRENT	Put	125,000	100	UNIT BARREL		27-Jun-12	\$136,250.00	1.090%	-\$1,012,500.00	\$ (876,250)
<b>Closed Commodity Options Gain/Loss</b>												<b>\$ (876,250)</b>	

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	XPTUSD 1447.8	XPDUSD 582.19	EURUSD 1.2667	USDCPL 501.87
	USDCHF 0.9485	USDCAD 1.0166	AUDUSD 1.024	USDNOK 5.9587

**Equity**

Trade Date	Ticker	Company	Shares	Strike	Currency	Dividend Yield	Close Out Date	Industry	Entry Price	Unwind Net Price	Gain/Loss (USD)
11-Jan-12		Two Harbors Investment Corp	13,725		USD		11-Jan-12	Financial	\$9.1700	\$9.16	\$ (137)
12-Jan-12		Lin Energy LK-Units	4,090		USD		12-Jan-12	Energy	\$35.9500	\$35.76	\$ (767)
13-Jan-12		Cogain Energy LK-Units	2,090		USD		13-Jan-12	Energy	\$24.0300	\$23.83	\$ (201)
17-Jan-12		First Republic Bank/ST	30,500		USD		31-Jan-12	Financial	\$25.0000	\$25.02	\$ 689
18-Jan-12		Targa Resources Partners Lp	1,250		USD		18-Jan-12	Energy	\$38.3000	\$38.44	\$ 175
20-Jan-12		Boardwalk Pipeline Partners	1,250		USD		20-Jan-12	Energy	\$27.5500	\$27.15	\$ (500)
20-Jan-12		Zoexham Oncology Inc	6,750		USD		20-Jan-12	sumer, Non-tyd	\$5.2000	\$5.10	\$ (644)
25-Jan-12		Guidewire Software Inc	1,125		USD		25-Jan-12	Technology	\$13.0000	\$16.66	\$ 4,118
25-Jan-12		Williams Partners Lp	3,000		USD		25-Jan-12	Energy	\$62.8100	\$62.53	\$ (850)
27-Jan-12		Francoeur Holdings Corp	3,150		USD		27-Jan-12	Consumer, Cyclic	\$23.0000	\$23.10	\$ 316
1-Feb-12		Bancolumbia S.A.-Spons Adr	1,350		USD		31-Jan-12	Financial	\$60.0000	\$60.55	\$ 741
2-Feb-12		Ang Technologies	1,800		USD		2-Feb-12	Technology	\$16.0000	\$13.33	\$ (4,813)
2-Feb-12		Greenway Medical Technology	1,800		USD		2-Feb-12	Technology	\$10.0000	\$12.06	\$ 3,700
2-Feb-12		Medical Properties Trust Inc	22,500		USD		2-Feb-12	Financial	\$9.7500	\$9.80	\$ 1,125
2-Feb-12		Noxgold Resources Inc	11,250		USD		2-Feb-12	Basic Materials	\$9.5000	\$9.36	\$ (1,575)
7-Feb-12		Argon NV	20,000		USD		2-Feb-12	Financial	\$25.0000	\$24.06	\$ (796)
8-Feb-12		Realty Income Corp	20,000		USD		8-Feb-12	Financial	\$25.0000	\$24.99	\$ (200)
8-Feb-12		Rounly'S Inc	22,500		USD		8-Feb-12	Consumer, Cyclic	\$8.5000	\$8.76	\$ 5,886
8-Feb-12		Cementos Pacasmayo Saa - Adr	27,000		USD		8-Feb-12	Industrial	\$11.5000	\$10.96	\$ (14,483)
10-Feb-12		Inwood Pharmaceuticals Inc	1,900		USD		10-Feb-12	sumer, Non-tyd	\$15.0000	\$15.68	\$ 1,221
10-Feb-12		Ex Energy Partners Lp	1,800		USD		10-Feb-12	Energy	\$67.2500	\$68.23	\$ 504
15-Feb-12		Ashlyam Pharmaceuticals Inc	4,050		USD		15-Feb-12	sumer, Non-tyd	\$10.7500	\$10.97	\$ 891
15-Feb-12		Raymond James Financial Inc	3,150		USD		15-Feb-12	Financial	\$34.0000	\$34.78	\$ 2,462
22-Feb-12		Two Harbors Investment Corp	5,000		USD		22-Feb-12	Financial	\$9.9000	\$9.95	\$ 450
22-Feb-12		Health Care Reit Inc	4,950		USD		22-Feb-12	Financial	\$53.5000	\$53.40	\$ (71)
23-Feb-12		Marketaxxx Holdings Inc	2,250		USD		23-Feb-12	Financial	\$30.5000	\$31.87	\$ 3,085
24-Feb-12		Cobalt International Energy	3,600		USD		24-Feb-12	Energy	\$28.0000	\$29.90	\$ 6,840
28-Feb-12		Oncof Partners Lp	1,350		USD		28-Feb-12	Energy	\$59.2700	\$58.96	\$ (419)
29-Feb-12		Extoran Partners Lp	3,375		USD		29-Feb-12	Energy	\$24.0500	\$23.64	\$ (1,383)
29-Feb-12		First Republic Bank/CA	2,250		USD		29-Feb-12	Financial	\$30.0000	\$30.14	\$ 308
1-Mar-12		Raymond James Financial Inc	170,000		USD		1-Mar-12	Financial	\$25.0000	\$23.20	\$ (300)
1-Mar-12		Veeva Inc	7,200		USD		1-Mar-12	sumer, Non-tyd	\$22.5000	\$22.89	\$ 2,802
1-Mar-12		Lufkin Industries Inc	1,025		USD		1-Mar-12	Energy	\$79.2500	\$80.16	\$ 933
2-Mar-12		Dip Midstream Partners Lp	1,000		USD		2-Mar-12	Energy	\$47.4200	\$46.96	\$ (460)
6-Mar-12		Pepco Holdings Inc	4,950		USD		6-Mar-12	Utilities	\$19.2500	\$19.41	\$ 792
6-Mar-12		Plains All Amer Pipeline Lp	1,000		USD		6-Mar-12	Energy	\$80.0400	\$79.08	\$ (958)
8-Mar-12		Sbc Communications Corp-CI A	1,500		USD		8-Mar-12	Communications	\$47.5000	\$48.00	\$ 748
8-Mar-12		Qualty Distribution Inc	1,250		USD		8-Mar-12	Industrial	\$13.0000	\$13.36	\$ 450
8-Mar-12		Nationstar Mortgage Holdings	2,000		USD		8-Mar-12	Financial	\$14.0000	\$13.53	\$ (940)
8-Mar-12		American Capital Agency Corp	15,300		USD		8-Mar-12	Financial	\$28.3500	\$29.19	\$ 612
9-Mar-12		Simon Property Group Inc	2,250		USD		9-Mar-12	Financial	\$137.0000	\$136.93	\$ (199)
14-Mar-12		Gnc Holdings Inc-CI A	5,400		USD		14-Mar-12	Consumer, Cyclic	\$33.5000	\$33.44	\$ (526)
15-Mar-12		Alison Transmission Holding	5,400		USD		15-Mar-12	Consumer, Cyclic	\$23.0000	\$22.71	\$ (1,566)
16-Mar-12		Amerigas Partners-Lp	2,500		USD		16-Mar-12	Consumer, Cyclic	\$41.2500	\$40.56	\$ (1,721)
21-Mar-12		Nielsen Holdings Nv	7,650		USD		21-Mar-12	Communications	\$30.2500	\$30.58	\$ 2,545
22-Mar-12		Caesar Stone Sdot Yam Ltd	6,750		USD		22-Mar-12	Industrial	\$11.0000	\$11.02	\$ 135
22-Mar-12		Vantiv Inc - CI A	4,500		USD		22-Mar-12	sumer, Non-tyd	\$17.0000	\$18.93	\$ 8,672
22-Mar-12		Exacttarget Inc	750		USD		22-Mar-12	Communications	\$19.0000	\$23.13	\$ 3,097
23-Mar-12		Michael Kors Holdings Ltd	5,000		USD		23-Mar-12	Consumer, Cyclic	\$47.0000	\$47.00	\$ (0)
23-Mar-12		Whiting Usa Trust II	2,250		USD		23-Mar-12	Energy	\$20.0000	\$22.01	\$ 4,518
28-Mar-12		Vocera Communications Inc	750		USD		28-Mar-12	Technology	\$16.0000	\$23.27	\$ 5,453
28-Mar-12		Dollar General Corp	4,500		USD		28-Mar-12	Consumer, Cyclic	\$45.2500	\$45.30	\$ 247
28-Mar-12		Annie'S Inc	500		USD		28-Mar-12	sumer, Non-tyd	\$15.0000	\$31.47	\$ 6,237
29-Mar-12		Kimco Realty Corp	50,000		USD		29-Mar-12	Financial	\$25.0000	\$24.57	\$ (21,385)
29-Mar-12		Alexandria Real Estate I	37,000		USD		29-Mar-12	Financial	\$25.0000	\$24.19	\$ (22,559)
29-Mar-12		Zynga Inc - CI A	3,600		USD		29-Mar-12	Communications	\$12.0000	\$12.45	\$ 1,621
29-Mar-12		Meninack Pharmaceuticals In	3,000		USD		29-Mar-12	sumer, Non-tyd	\$7.0000	\$6.21	\$ (101)
30-Mar-12		Gaskig Ltd	5,400		USD		30-Mar-12	Industrial	\$14.0000	\$12.76	\$ (6,672)
30-Mar-12		Dunkin' Brands Group Inc	7,200		USD		30-Mar-12	Consumer, Cyclic	\$29.5000	\$29.45	\$ (532)
4-Apr-12		Clovis Oncology Inc	2,475		USD		4-Apr-12	sumer, Non-tyd	\$20.0000	\$20.20	\$ 504
4-Apr-12		Williams Partners Lp	1,000		USD		4-Apr-12	Energy	\$54.5600	\$54.21	\$ (350)
5-Apr-12		Retail Properties Of Ame - A	7,650		USD		5-Apr-12	Financial	\$8.0000	\$8.66	\$ 5,061
5-Apr-12		Honnanian Enterprises-A	20,250		USD		5-Apr-12	Consumer, Cyclic	\$2.0000	\$1.98	\$ (306)
12-Apr-12		Or Energy Lp	2,700		USD		12-Apr-12	Energy	\$15.1800	\$19.12	\$ (1,163)
12-Apr-12		Daktree Capital Group Llc	1,000		USD		12-Apr-12	Financial	\$40.0000	\$42.33	\$ (671)
12-Apr-12		Forum Energy Technologies In	1,011		USD		12-Apr-12	Energy	\$20.0000	\$21.90	\$ 1,960
20-Mar-12		Nextera Energy Capital	18,600		USD		16-Apr-12	Utilities	\$25.0000	\$25.44	\$ 8,242
29-Mar-12		American Capital Agency	28,000		USD		16-Apr-12	Financial	\$25.0000	\$25.05	\$ 1,294
17-Apr-12		Apollo Residential Mortgage	2,250		USD		17-Apr-12	Financial	\$18.2500	\$17.94	\$ (686)
18-Apr-12		Francoeur Holdings Corp	1,500		USD		18-Apr-12	Consumer, Cyclic	\$27.6000	\$28.12	\$ 784
19-Apr-12		Spkank Inc	500		USD		19-Apr-12	Communications	\$17.0000	\$31.30	\$ 7,150
19-Apr-12		Turei Holdings Inc	700		USD		19-Apr-12	sumer, Non-tyd	\$18.0000	\$25.70	\$ 5,391
19-Apr-12		Guidewire Software Inc	1,500		USD		19-Apr-12	Technology	\$28.2500	\$29.38	\$ 1,699
26-Apr-12		Ares Commercial Real Estate	3,150		USD		26-Apr-12	Financial	\$18.5000	\$17.96	\$ (1,701)
3-Apr-12		Mfa Financial Inc	11,005		USD		26-Apr-12	Financial	\$25.0000	\$24.88	\$ (1,360)
3-Apr-12		Mfa Financial Inc	9,905		USD		27-Apr-12	Financial	\$25.0000	\$24.86	\$ (1,380)
3-Apr-12		Hartford Finl Svcs Grp	37,000		USD		2-May-12	Financial	\$25.0000	\$26.39	\$ 51,604
2-May-12		Lpl Financial Holdings Inc	3,600		USD		2-May-12	Financial	\$34.5000	\$34.66	\$ 574
3-May-12		Carlyle Group/The	5,000		USD		3-May-12	Financial	\$22.0000	\$21.99	\$ (45)
3-May-12		Pacific Coast Oil Trust	45,000		USD		3-May-12	Financial	\$20.0000	\$19.06	\$ (770)
3-May-12		Nanos Maritime Partners Lp	3,000		USD		3-May-12	Industrial	\$15.6800	\$15.55	\$ (390)
7-May-12		American International Group	5,000		USD		7-May-12	Financial	\$30.5000	\$30.54	\$ 200
8-May-12		Calumet Specialty Products	2,000		USD		8-May-12	Energy	\$25.5000	\$24.26	\$ (2,480)
9-May-12		Dynexax Technologies Corp	18,000		USD		9-May-12	sumer, Non-tyd	\$4.2500	\$4.01	\$ (4,405)
19-Apr-12		Pnc Financial Services	27,000		USD		9-May-12	Financial	\$25.0000	\$25.13	\$ 3,453
10-May-12		Western Asset Mortgage Cap I	2,250		USD		10-May-12	Financial	\$20.0000	\$18.57	\$ (3,213)
10-May-12		Ulta Salon Cosmetics & Fragr	2,700		USD		10-May-12	Consumer, Cyclic	\$84.0000	\$83.94	\$ 4,957
11-May-12		Web.Com Group Inc	3,000		USD		11-May-12	Communications	\$15.2500	\$15.09	\$ (484)
16-May-12		Hik Energy Inc	1,000		USD		16-May-12	Energy	\$26.5000	\$26.52	\$ 20
17-May-12		Raroco-Genherson Properties	2,500		USD		17-May-12	Financial	\$12.1000	\$11.92	\$ (450)
9-May-12		Thompson Creek Metals Co	4,000		USD		20-May-12	Basic Materials	\$25.0000	\$21.14	\$ (15,436)
6-Jun-12		Dollar Genl Strypes Trst	4,950		USD		6-Jun-12	Consumer, Cyclic	\$46.7500	\$47.55	\$ 3,945
9-May-12		Annaly Capital Mgmt	41,110		USD	\$ 9,784.18	7-Jun-12		25.00	24.74	\$ (929)
9-May-12		Annaly Capital Mgmt	35,890		USD	\$ 8,541.82	11-Jun-12		25.00	24.71	\$ (1,737)
9-May-12		Annaly Capital Mgmt	34,997		USD	\$ 8,329.29	12-Jun-12		25.00	24.68	\$ (2,838)
9-May-12		Annaly Capital Mgmt	46,712		USD	\$ 11,117.46	13-Jun-12		25.00	24.71	\$ (2,303)
9-May-12		Annaly Capital Mgmt	15,291		USD	\$ 2,687.26	14-Jun-12		25.00	24.74	\$ (294)
7-Jun-12		American Financial Group	10,000		USD		19-Jun-12		25.00	25.10	\$ 990
21-Jun-12		Genmark Diagnostics Inc	5,000		USD		21-Jun-12		4.20	4.22	\$ 189
22-Jun-12		Concoad Sa - Reg S Adr	7,500		USD		22-Jun-12		15.61	15.57	\$ (225)
27-Jun-12		Eq Midstream Partners Lp	2,000		USD		27-Jun-12		21.00	22.90	\$ 3,806
27-Jun-12		Digital Realty Trust Inc	1,250		USD		27-Jun-12		72.25	72.72	\$ 590
28-Jun-12		Energy Transfer Partners Lp	1,500		USD		28-Jun-12		44.57	43.36	\$ (1,819)

Equity Gain/Loss \$ 95,868

GIO Global Investment Opportunities		Global Investment Opportunities Group Account Position Summary Prepared for Financial Trust as of June 25, 2012						J.P. Morgan Securities LLC.		
<b>Current FX &amp; Commodity rates</b>		XAGUSD 27.4962	XAUUSD 1447.8	XAUUSD 1597.45	GBPUSD 1.5707	USD:JPY 79.79	USD:EUR 1.2667	USD:CLP 501.87		
<b>Equity Options</b>										
Trade Date	Expiration Date	Direction	Underlying Company	Contracts	Strike	Currency	Type	Entry Price	Current Price	Gain/Loss (USD)
<b>Equity Options Gain/Loss</b>									\$	-
<b>Total Equity Gain/Loss</b>									\$	55,898
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**Global Investment Opportunities Group**

**J.P. Morgan Securities LLC.**

**Account Position Summary**

Prepared for Financial Trust as of June 29, 2012

Current FX & Commodity rates		XAGUSD	27.4962	XAUUSD	1597.45	GBPUSD	1.5707	USDJPY	79.79
		XPTUSD	1447.8	XPDUSD	582.19	EURUSD	1.2667	USDCLP	501.07
		USDCHF	0.9485	USDCAD	1.0166	AUDUSD	1.024	USDNOK	5.9587

**Notes**

Trade Date	Maturity	S&P Rating	Company	Par Value	Shares		Currency	Coupon	Close Out Date	Close Out Level	Entry Level	Unwind Level	Gain/Loss (USD)
16-Mar-11	20-Jun-12	26%	SPX	-\$5,000,000	5,000,000	1256.88	USD	0.000%	14-Feb-12	\$1,348.00	100.00	\$ 105.55	\$ 277,500
10-Dec-10	13-Jun-12	22%	MCO	-\$4,058,967	3,000,000	24.59	USD	15.000%	06/13/2012	33.27	100.00	\$ 135.30	\$ 1,058,967
<b>Closed Notes Gain/Loss</b>												<b>\$ 1,336,467</b>	

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**Global Investment Opportunities Group**  
**Account Position Summary**  
 Prepared for Financial Trust as of June 29, 2012

J.P. Morgan Securities LLC.

Current FX & Commodity rates		XAGUSD	27.4962	XAUUSD	1597.45	GBPUSD	1.5707	USDJPY	79.79
		XPTUSD	1447.8	XPDUUSD	582.19	EURUSD	1.2667	USDCLP	501.07
		USDCHE	0.9485	USDCAD	1.0166	AUDUSD	1.024	USDNOK	5.9587

**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)
25-Jan-12	24-Jan-13	Sold	BRL	Put	195,000,000	42.5	JPY	Call	21-Feb-12	\$125,734.17	5.050%	\$0.00	\$ 125,734.17
20-Apr-12	22-May-12	Bought	JPY	Put	5,000,000	83	USD	Call			-\$26,500.00	0.000%	\$ -
20-Apr-12	22-May-12	Sold	JPY	Call	5,000,000	81	USD	Put			\$26,500.00	0.000%	\$ -
16-Mar-12	19-Jun-12	Bought	MXN	Call	1,000,000	12.965	USD	Put	19-Jun-12	-\$17,200.00	-1.720%	\$0.00	\$ (17,200)
16-Mar-12	19-Jun-12	Sold	MXN	Put	1,000,000	12.9	USD	Call	19-Jun-12	\$17,200.00	1.720%	-\$57,692.59	\$ (40,493)
<b>Closed FX Options Gain/Loss</b>												<b>\$ 68,041.58</b>	

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**Global Investment Opportunities Group**  
**Account Position Summary**

J.P. Morgan Securities LLC.

Prepared for Financial Trust as of June 29, 2012

Current FX & Commodity rates		XAGUSD	27.4962	XAUUSD	1597.45	GBPUSD	1.5707	USDJPY	79.79
		XPTUSD	1447.8	XPDUSD	582.19	EURUSD	1.2667	USDCLP	501.07
		USDCHE	0.9485	USDCAD	1.0166	AUDUSD	1.024	USDNOK	5.9587

**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)
11-Jan-12	Perpetual	BBB-	Southern Cal Ed	-\$325,000	325,000	7.02	USD	6.250%	19-Jan-12	\$451.39	100.00	100.50	\$ 2,076
23-Jan-12	Perpetual	BBB+	Charles Schwab	-\$300,000	300,000	6.83	USD	7.000%	25-Jan-12	\$233.32	100.00	100.10	\$ 533
16-Feb-12	01-Jul-2042	BBB-	Pr Aqueduct-A-5	-\$974,740	1,000,000	14.90	USD	5.250%	16-Feb-12		97.47	98.27	\$ 7,960
25-Jun-10	01-Oct-2014	B-	Felcor Lodging I	-\$2,442,853	2,321,000	2.00	USD	10.000%	22-Feb-12	\$384,899.17	105.25	112.13	\$ 544,468
30-Jan-12	Perpetual	BBB-	Southern Cal Ed	-\$1,994,780	2,000,000	7.02	USD	6.250%	29-Feb-12	\$10,069.64	99.739	101.75	\$ 50,289
8-Mar-12	01-Jul-2037	BBB	Pr-Ref-A	-\$982,540	1,000,000	7.66	USD	5.125%	8-Mar-12	\$0.00	98.254	98.65	\$ 4,000
15-Sep-10	15-Apr-2015	BB+	Ford Motor Crec	-\$1,065,000	1,000,000	2.52	USD	7.000%	2-Apr-12	\$108,305.56	106.500	109.00	\$ 133,306
6-Apr-10	15-Apr-2015	BB+	Ford Motor Crec	-\$198,957	200,000	2.52	USD	7.000%	2-Apr-12	\$27,844.64	99.478	109.00	\$ 46,888
9-Feb-12	Perpetual	BBB-	Braskem Financi	-\$301,140	300,000	2.87	USD	7.375%	10-Apr-12	\$3,748.96	100.380	100.38	\$ 3,749
17-Mar-10	02-May-2017	BB-	Cit Group Inc	-\$280,139	303,674	0.07	USD	7.000%	3-May-12	\$45,230.50	92.25	100.00	\$ 68,765
17-Mar-10	02-May-2017	BB-	Cit Group Inc	-\$1,140,717	1,236,549	0.07	USD	7.000%	8-Jun-12	\$192,592.53	92.25	100.00	\$ 288,425
21-Jun-12	15-Jun-2034	AA+	Nyc Mun Wtr/5v	-\$988,170	1,000,000	14.69	USD	3.750%	21-Jun-12	\$0.00	98.82	98.45	\$ (3,670)

Closed Fixed Income Gain/Loss

\$ 1,146,790

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**Global Investment Opportunities Group**  
**Account Position Summary**

J.P. Morgan Securities LLC.

Prepared for Financial Trust as of June 29, 2012

Current FX & Commodity rates		XAGUSD	27.4962	XAUUSD	1597.45	GBPUSD	1.5707	USDJPY	79.79
		XPTUSD	1447.8	XPDUSD	582.19	EURUSD	1.2667	USDCLP	501.07
		USDCHF	0.9485	USDCAD	1.0166	AUDUSD	1.024	USDNOK	5.9587

**Total Return Swaps**

Trade Date	Effective Date	Maturity Date	Underlying	Long/Short	Shares	Rate	Spread (bps)	Accrued Interest	Entry Price	Closed Price	Gain/Loss (USD)
25-Jan-11	28-Jan-11	31-Jan-12	Apple	Long	8,860	3mL	0.70%	\$0.00	\$339.480	\$456.48	\$1,005,110.61

Closed Total Return Swaps Gain/Loss \$ 1,005,111

**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 \$ 1,005,111

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**Global Investment Opportunities Group**  
**Account Position Summary**

J.P. Morgan Securities LLC.

Prepared for Financial Trust as of June 29, 2012

Current FX & Commodity rates	XAGUSD	27.4962	XAUUSD	1597.45	GBPUSD	1.5707	USDJPY	79.79
	XPTUSD	1447.8	XPDUSD	582.19	EURUSD	1.2667	USDCPL	501.07
	USDCHF	0.9485	USDCAD	1.0166	AUDUSD	1.024	USDNOK	5.9587

**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)
Closed Preferreds Gain/Loss													\$ -

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