



Global Investment Opportunities Group
Account Position Summary

J.P. Morgan Securities LLC.

Prepared for Financial Trust as of August 31, 2012

Current FX & Commodity rates		XAGUSD	31.7188	XAUUSD	1691.97	GBPUSD	1.5875	USDJPY	78.28
		XPTUSD	1538.85	XPDUSD	629.75	EURUSD	1.2583	USDCLP	480.58
		USDCHF	0.9543	USDCAD	0.9854	AUDUSD	1.033	USDNOK	5.7981

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)
17-Aug-12	21-Sep-12	MXN	12,900,000	USD	976,356	21-Sep-12	13.1816	13.2124	13.1994	-0.0108	13.1886	\$ 1,762
31-Aug-12	5-Nov-12	CHF	11,990,000	EUR	10,000,000	5-Nov-12	1.201	1.1990	1.2008	-0.0005	1.2003	\$ (13,225)
Open Forward contracts Mark-to-Market												\$ (11,463)

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)
8-Aug-12	08-Oct-13	Bought	JPY	Put	10,000,000	80.9	CAD	Call		-\$347,808.60	-3.322%	\$405,126.18	\$ 77,318
8-Aug-12	08-Oct-13	Sold	JPY	Call	10,000,000	76.9	CAD	Put	At Exp KI @69.65	\$347,808.60	3.322%	-\$338,882.36	\$ 28,926
Open FX Options Mark-to-Market												\$ 106,244	

Commodity Options

Trade Date	Expiry Date	Direction	Type	Notional (bbl)	Strike	Underlying	Barrier	Original Premium	Original Premium (\$)	Current Premium	Gain/Loss (USD)	
27-Jun-12	12-Nov-12	Sold	Put	125,000	96.5	UNIT BARREL		\$1,087,500.00	9.016%	-\$70,481.93	\$ 1,017,018	
27-Jun-12	12-Nov-12	Bought	Call	125,000	126.5	UNIT BARREL	113.85	-\$75,000.00	-0.474%	\$108,426.99	\$ 33,427	
10-Jul-12	12-Nov-12	Sold	Put	100,000	80	UNIT BARREL	113.85	\$184,000.00	2.300%	-\$10,295.78	\$ 173,704	
10-Jul-12	12-Nov-12	Bought	Call	100,000	119.5	UNIT BARREL		-\$184,000.00	-1.540%	\$173,722.54	\$ (10,277)	
10-Jul-12	11-Dec-12	Sold	Put	100,000	79.5	UNIT BARREL	113.37	\$233,000.00	2.931%	-\$26,986.78	\$ 206,013	
10-Jul-12	11-Dec-12	Bought	Call	100,000	119	UNIT BARREL		-\$233,000.00	-1.958%	\$238,544.99	\$ 5,545	
10-Jul-12	08-Feb-13	Sold	Put	100,000	79	UNIT BARREL	112.42	\$327,000.00	4.139%	-\$62,569.57	\$ 264,430	
10-Jul-12	08-Feb-13	Bought	Call	100,000	118.5	UNIT BARREL		-\$327,000.00	-2.759%	\$326,186.55	\$ (813)	
Open Commodity Options Mark-to-Market												\$ 1,689,047

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%	13.1994	100.00	102.35	\$ 23,524	
Open FX Notes Mark-to-Market												\$ 23,524

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)
7-Feb-12	08-Jan-2015	BB+	Royal Bk ScotInd Grp Plc	-\$966,000	1,000,000	2.17	USD	5.050%	No	4.59	\$28,616.67	96.600	101.01	\$ 72,742
24-Oct-11	15-Feb-2016	B-	Hca Inc	-\$1,530,000	1,500,000	3.08	USD	6.500%	No	3.85	\$83,145.83	102.000	108.48	\$ 180,286
23-Apr-10	02-May-2016	BB-	Cit Group Inc	-\$4,725,000	5,000,000		USD	7.000%	No		\$824,444.44	94.50	100.00	\$ 1,099,444
8-Mar-11	01-Mar-2017	B	American Axle & Mfg Inc	-\$2,615,625	2,500,000	0.48	USD	7.875%	No	4.71	\$291,484.38	104.63	104.07	\$ 277,509
22-Feb-12	15-Jan-2018	BB- /?	Nrg Energy Inc	-\$1,001,500	1,000,000	4.36	USD	7.625%	No	5.90	\$40,031.25	100.15	107.28	\$ 111,326
10-May-12	16-Dec-2021	BBB-	Lloyds Tsb Bank Plc	-\$1,627,500	1,500,000	3.30	USD	9.875%	No	6.39	\$45,671.88	108.50	112.62	\$ 107,532
13-Oct-10	15-Dec-2035		Republic Of Argentina	-\$318,000	10,000,000	\$0	ARS		No		\$136,627	3.180	2.05	\$ 23,627
26-Jan-12	15-Dec-2035		Republic Of Argentina	-\$1,038,750	7,500,000		USD		No		\$0.00	13.85	11.43	\$ (181,875)
10-Jan-11	Perpetual	BB+	Bank Of America Corp	-\$2,055,000	2,000,000	4.47	USD	8.125%	Yes	6.43	\$266,770.83	102.75	107.95	\$ 370,751
15-Jun-11	Perpetual	BBB	Jpmorgan Chase & Co	-\$2,668,750	2,500,000	4.49	USD	7.900%	Yes	5.52	\$239,194.44	106.75	111.44	\$ 356,469
15-Jun-11	Perpetual	BBB	Jpmorgan Chase & Co	-\$2,675,000	2,500,000	4.49	USD	7.900%	Yes	5.52	\$239,194.44	107.00	111.44	\$ 350,219
30-Jan-12	Perpetual	BBB-	Southern Cal Edison	-\$2,992,170	3,000,000	7.13	USD	6.250%	Yes	5.05	\$109,375.00	99.739	108.90	\$ 384,265
27-Jun-12	Perpetual	AA-	General Elec Cap Corp	-\$2,115,000	2,000,000	7.02	USD	7.125%	Yes	5.56	\$25,333.33	105.750	109.40	\$ 98,333
Open Fixed Income Mark-to-Market												\$ 3,250,629		

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%	95.60	\$37,716.67	100.00	\$ 95.60	\$ (28,283)	
Open Credit Notes Mark-to-Market												\$ (28,283)



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	XPTUSD	1538.85	XPOUSD	629.75	EURUSD	1.2583	USDCLP	480.58

Mortgages

Last Cash Flow Date: 08/31/2012

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)
13-Aug-12	Alt-A	25-Jun-2033	CCC	Malt 2003-4 B3	-\$1,047,123	3,412,000	1,694,220	5.812%	\$22,375.08	\$8,206.03	61.00	75.000	\$ 254,123
15-Aug-12	Alt-A	25-Nov-2034	B-*	Bsabs 2004-Acc I	-\$1,051,316	10,000,000	2,186,057	0.906%	\$50,785.50	\$1,649.56	47.00	47.000	\$ 28,566
31-May-12	Prime	25-Feb-2035		Cmsl 2005-1 B2	-\$1,752,413	3,364,000	2,011,915	5.424%	\$99,425.01	\$18,458.97	83.00	72.000	\$ (185,949)
12-Apr-12	Alt-A	20-Jul-2036	CCC	Bafc 2006-G 2A5	-\$1,647,559	6,000,000	2,378,735	0.517%	\$155,971.50	\$6,530.95	65.00	68.000	\$ 132,483
18-Jun-12	Prime	25-Jan-2037	CCC	Boams 2007-1 2J	-\$1,168,614	2,081,519	2,019,593	6.000%	\$30,607.88	\$20,317.31	57.00	55.660	\$ 6,416
23-Aug-12	Prime	25-Aug-2033		Cwhl 2003-26 B1	\$0	3,325,000	1,598,990	5.338%	\$0.00	\$7,112.53	77.00	77.000	\$ 7,113

Open Mortgages Mark-to-Market \$ 242,751

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)
14-Feb-12	20-Jun-13	28%	SPX	-\$5,000,000	5,000,000	1350.50	USD	0.000%	1406.16		100.00	\$ 104.12	\$ 206,072
20-Jun-12	4-Jul-13	20%	SPX	-\$3,000,000	3,000,000	1355.69	USD	10.500%	1406.16	\$62,125.00	100.00	\$ 103.72	\$ 111,685

Open Equity Notes Mark-to-Market \$ 317,757

Preferreds

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	4.63	\$113,203.13	25	27.56	\$ 190,003
18-Nov-10	01-Dec-2013		General Motors Co	50	8,000	Consumer, Cyclica	USD	4.75%	No		\$33,936.11	50	35.72	\$ (80,304)
9-Dec-10	01-Dec-2013		General Motors Co	50	63,000	Consumer, Cyclica	USD	4.75%	No		\$258,518.75	50.57	35.72	\$ (677,088)
13-Jan-11	Perpetual	BBB	Barclays Bank Plc	25	39,250	Financial	USD	8.13%	Yes	4.55	\$130,220.05	25.54	25.62	\$ 133,042
3-Feb-12	Perpetual	CCC+	Ally Financial Inc	25	46,600	Financial	USD	8.50%	Yes	7.29	\$57,214.44	21.46	24.54	\$ 200,864
9-Feb-12	Perpetual	CCC+	Ally Financial Inc	25	80,000	Financial	USD	8.50%	Yes	7.29	\$95,388.89	22.24	24.54	\$ 279,389
22-Feb-12	15-Feb-2040	CCC+	Gmac Capital Trust I	25	80,000	Financial	USD	8.13%	No	6.78	\$85,312.50	23.48	24.81	\$ 191,336
27-Aug-12	Perpetual	BBB	Jpmorgan Chase & Co	25	85,000	Financial	USD	5.50%	Yes		\$1,298.61	25.00	25.04	\$ 4,699

Open Preferreds Mark-to-Market \$ 241,941

Equity

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	\$14.44	\$ 369,465
11-Oct-11	Telefonica Sa-Spon Adr	-1,539	USD	10.39%	Communications	\$19.86	\$12.56	\$ 11,238

Open Equity Mark-to-Market \$ 380,703

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)
31-Jan-12	3-Feb-12	5-Feb-13	Apple	Long	8,860	3mL	1.00%	-\$33,459.93	\$4,044,413	Technology	\$456.480	\$665.24	\$ 1,816,154

Open Total Return Swaps Mark-to-Market \$ 1,816,154

2011 Year End Open MTM \$ 3,157,208
 Current Open Positions MTM \$ 8,029,003
 YTD 2012 Change in open MTM \$ 4,871,795

2012 Closed positions Gain/Loss \$ 3,984,051
 2012 Net Performance \$ 8,855,846

2011 Net Performance \$ (741,062)
 2010 Net Performance \$ (1,519,390)

Performance since Inception \$ 6,595,394



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	USDCHF	0.9543	USDCAD	0.9854	AUDUSD	1.033	USDNOK	5.7981

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	\$133.60	\$ 1,956,737.50
19-Jun-12	23-Jul-12	MXN	12,900,000	USD	939,904	23-Jul-12	13.6898	13.7248	07/19/2012	13.2367	\$ 34,659
19-Jul-12	23-Aug-12	MXN	12,900,000	USD	972,213	23-Aug-12	13.2367	13.2687	08/17/2012	13.1816	\$ 6,424

Closed Forward contracts Gain/Loss **\$ 2,103,845**

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		USDCHE	0.9543	USDCAD	0.9854	AUDUSD	1.033	USDNOK	5.7981

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)
1-May-12	13-Aug-12	Sold	BRENT	Put	125,000	100	UNIT BARREL		13-Aug-12	\$136,250.00	1.090%	\$0.00	\$ 136,250
1-May-12	13-Aug-12	Bought	BRENT	Call	250,000	140	UNIT BARREL		13-Aug-12	-\$200,000.00	-0.571%	\$0.00	\$ (200,000)
Closed Commodity Options Gain/Loss													\$ (940,000)

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	RPTUSD	1518.85	RPOUSD	628.75	EURUSD	1.2188	USDCAD	88.58
	SDECHF	3.9931	LRQCAD	8.9856	AUDUSD	1.012	USDBRL	5.7981

Trade Date	Ticker	Company	Shares	Strike	Currency	Dividend Yield	Close Date	Industry	Buy Price	Unwind Net Price	Gain/Loss (USD)
11-Jan-12		Two Harbors Investment Corp	13,125		USD		11-Jan-12	Financial	\$2,150	\$2.14	\$(131)
12-Jan-12		Line Energy Lb-Units	4,800		USD		12-Jan-12	Energy	\$35,950	\$35.76	\$(167)
13-Jan-12		Copano Energy Lb-Units	2,800		USD		13-Jan-12	Energy	\$88,830	\$88.83	\$(191)
17-Jan-12		FIRST REPUBLIC BANK/ST	30,900		USD		17-Jan-12	Financial	\$25,000	\$25.02	\$69
18-Jan-12		Targa Resources Partners LP	1,250		USD		18-Jan-12	Energy	\$18,000	\$18.04	\$75
26-Jan-12		Boardwalk Pipeline Partners	1,250		USD		28-Jan-12	Energy	\$27,500	\$27.15	\$(306)
26-Jan-12		Dopharm Oncology Inc	6,750		USD		28-Jan-12	Biotech, Non-cyt	\$5,200	\$5.18	\$(64)
29-Jan-12		Sudmore Software Inc	1,125		USD		29-Jan-12	Technology	\$12,000	\$12.06	\$78
29-Jan-12		Williams Partners LP	2,800		USD		29-Jan-12	Energy	\$62,810	\$62.51	\$(303)
27-Jan-12		Francis Holdings Corp	3,150		USD		27-Jan-12	Consumer, Cyclic	\$23,000	\$23.10	\$106
1-Feb-12		Bancolombia S.A.-Spors Adr	1,250		USD		31-Jan-12	Financial	\$68,000	\$68.55	\$541
2-Feb-12		Avig Technologies	1,800		USD		2-Feb-12	Technology	\$18,000	\$18.01	\$(18)
2-Feb-12		Greenway Medical Technology	1,800		USD		2-Feb-12	Technology	\$18,000	\$18.20	\$320
2-Feb-12		Medical Properties Trust Inc	22,500		USD		2-Feb-12	Financial	\$9,750	\$9.88	\$125
2-Feb-12		Novagold Resources Inc	11,250		USD		2-Feb-12	Basic Materials	\$2,500	\$2.52	\$(1,275)
2-Feb-12		Angio Ma	20,000		USD		2-Feb-12	Financial	\$25,000	\$24.96	\$(396)
8-Feb-12		Realty Income Corp	20,000		USD		8-Feb-12	Financial	\$25,000	\$24.99	\$(500)
8-Feb-12		Roanoke's Inc	22,500		USD		8-Feb-12	Consumer, Cyclic	\$5,500	\$5.78	\$5,806
8-Feb-12		Comerica Bancshares Inc	27,000		USD		8-Feb-12	Financial	\$11,500	\$11.96	\$(14,483)
10-Feb-12		Intersect Pharmaceuticals Inc	1,800		USD		10-Feb-12	Biotech, Non-cyt	\$15,000	\$15.68	\$1,121
10-Feb-12		Line Energy Partners LP	1,800		USD		10-Feb-12	Energy	\$67,000	\$66.21	\$(704)
15-Feb-12		Abyden Pharmaceuticals Inc	4,850		USD		15-Feb-12	Biotech, Non-cyt	\$18,750	\$19.37	\$971
15-Feb-12		Raymond James Financial Inc	3,150		USD		15-Feb-12	Financial	\$34,000	\$34.78	\$2,462
22-Feb-12		Two Harbors Investment Corp	8,800		USD		22-Feb-12	Financial	\$9,900	\$9.95	\$456
22-Feb-12		Health Care Ref Inc	4,800		USD		22-Feb-12	Financial	\$10,000	\$10.29	\$(771)
22-Feb-12		Marketview Holdings Inc	2,800		USD		22-Feb-12	Financial	\$18,500	\$18.87	\$3,095
24-Feb-12		Cobalt International Energy	3,800		USD		24-Feb-12	Energy	\$28,000	\$29.30	\$6,840
28-Feb-12		Oranda Partners LP	1,800		USD		28-Feb-12	Energy	\$18,250	\$18.96	\$(879)
28-Feb-12		Boardwalk Pipeline LP	1,800		USD		28-Feb-12	Energy	\$24,000	\$24.81	\$(1,488)
29-Feb-12		FIRST REPUBLIC BANK/CA	2,250		USD		29-Feb-12	Financial	\$18,000	\$18.14	\$308
1-Mar-12		Raymond James Financial Inc	139,000		USD		1-Mar-12	Financial	\$25,000	\$25.30	\$1,000
1-Mar-12		Vista Inc	7,200		USD		1-Mar-12	Consumer, Non-cyt	\$22,500	\$22.89	\$2,382
1-Mar-12		Luftfahrtindustrie AG	1,800		USD		1-Mar-12	Energy	\$19,200	\$19.26	\$36
2-Mar-12		Dup Midstream Partners LP	1,800		USD		2-Mar-12	Energy	\$67,430	\$66.96	\$(465)
6-Mar-12		Pogo Holdings Inc	4,950		USD		6-Mar-12	Utilities	\$19,250	\$19.41	\$792
6-Mar-12		Palco All Amer Pipeline LP	1,800		USD		6-Mar-12	Energy	\$88,040	\$87.80	\$(250)
9-Mar-12		SBA Communications Corp-Cl A	1,900		USD		9-Mar-12	Communication	\$67,000	\$68.00	\$1,388
9-Mar-12		Quality Distribution Inc	1,250		USD		9-Mar-12	Industrial	\$13,000	\$13.36	\$456
9-Mar-12		Northern Mortgage Holdings	2,800		USD		9-Mar-12	Financial	\$14,000	\$15.53	\$(460)
9-Mar-12		American Capital Agency Corp	95,800		USD		9-Mar-12	Financial	\$29,500	\$29.57	\$12
9-Mar-12		Simon Property Group Inc	2,250		USD		9-Mar-12	Financial	\$127,800	\$128.81	\$(199)
19-Mar-12		Sec Holdings Inc-Cl A	9,800		USD		19-Mar-12	Consumer, Cyclic	\$13,000	\$13.94	\$(826)
15-Mar-12		Allcore Transmission Holding	5,400		USD		15-Mar-12	Consumer, Cyclic	\$23,000	\$23.71	\$(1,566)
15-Mar-12		Amerigas Partners LP	2,500		USD		15-Mar-12	Consumer, Cyclic	\$41,250	\$40.56	\$(712)
21-Mar-12		Marlin Holdings Inc	7,600		USD		21-Mar-12	Communication	\$18,250	\$18.88	\$2,395
22-Mar-12		Casear Stone Self Inv Ltd	6,750		USD		22-Mar-12	Industrial	\$11,000	\$11.02	\$18
22-Mar-12		Veeva Inc-Cl A	4,500		USD		22-Mar-12	Consumer, Non-cyt	\$17,000	\$18.81	\$8,672
22-Mar-12		Easttarget Inc	750		USD		22-Mar-12	Communication	\$19,000	\$25.13	\$3,097
23-Mar-12		Michael Kors Holdings Ltd	8,800		USD		23-Mar-12	Consumer, Cyclic	\$67,000	\$67.00	\$(8)
23-Mar-12		Whiting USA Trust I	2,250		USD		23-Mar-12	Energy	\$18,000	\$18.24	\$418
25-Mar-12		Veeva Communications Inc	750		USD		25-Mar-12	Technology	\$16,000	\$23.27	\$5,453
28-Mar-12		Dollar General Corp	4,500		USD		28-Mar-12	Consumer, Non-cyt	\$45,250	\$45.30	\$247
28-Mar-12		Aerion's Inc	900		USD		28-Mar-12	Consumer, Non-cyt	\$18,000	\$18.67	\$81
29-Mar-12		Kinross Realty Corp	80,000		USD		29-Mar-12	Financial	\$25,000	\$25.43	\$(21,883)
29-Mar-12		Alexandria Real Estate II	37,000		USD		29-Mar-12	Financial	\$25,000	\$24.89	\$(22,588)
29-Mar-12		Zingra Inc - Cl A	3,800		USD		29-Mar-12	Communication	\$12,000	\$12.45	\$1,621
29-Mar-12		Mylan Pharmaceuticals Inc	3,800		USD		29-Mar-12	Biotech, Non-cyt	\$7,000	\$6.23	\$(191)
30-Mar-12		Sablog Ltd	9,800		USD		30-Mar-12	Industrial	\$14,000	\$15.76	\$(6,122)
30-Mar-12		Dunkin' Brands Group Inc	7,200		USD		30-Mar-12	Consumer, Cyclic	\$28,000	\$29.43	\$(1,622)
4-Apr-12		Oxus Oncology Inc	2,475		USD		4-Apr-12	Biotech, Non-cyt	\$28,000	\$28.20	\$504
4-Apr-12		Williams Partners LP	1,800		USD		4-Apr-12	Energy	\$14,500	\$14.71	\$(258)
5-Apr-12		MetLife Financial Inc	3,800		USD		5-Apr-12	Financial	\$8,000	\$8.68	\$(581)
5-Apr-12		Houstonian Enterprises-A	20,150		USD		5-Apr-12	Consumer, Cyclic	\$2,000	\$1.98	\$(396)
12-Apr-12		Or Energy LP	2,700		USD		12-Apr-12	Energy	\$19,100	\$19.37	\$(1,152)
12-Apr-12		Outfront Capital Group Ltd	1,800		USD		12-Apr-12	Financial	\$42,300	\$42.33	\$(671)
12-Apr-12		Fusion Energy Technologies Inc	1,811		USD		12-Apr-12	Energy	\$28,000	\$28.93	\$1,946
20-Apr-12		Northern Energy Capital	18,800		USD		16-Apr-12	Utilities	\$28,000	\$28.94	\$8,242
20-Apr-12		American Capital Agency	29,000		USD		16-Apr-12	Financial	\$25,000	\$25.95	\$1,294
17-Apr-12		Apollo Residential Mortgage	2,250		USD		17-Apr-12	Financial	\$18,250	\$17.94	\$(406)
18-Apr-12		Horizon Holdings Corp	1,800		USD		18-Apr-12	Consumer, Cyclic	\$17,000	\$18.12	\$(184)
18-Apr-12		Igarka Inc	900		USD		18-Apr-12	Communication	\$17,000	\$18.38	\$3,168
18-Apr-12		Tuni Holdings Inc	700		USD		18-Apr-12	Consumer, Non-cyt	\$18,000	\$25.70	\$5,311
18-Apr-12		Guidance Software Inc	1,500		USD		18-Apr-12	Technology	\$28,250	\$29.38	\$1,695
26-Apr-12		Aves Commercial Real Estate	3,150		USD		26-Apr-12	Financial	\$18,000	\$17.96	\$(1,701)
9-Apr-12		MFA Financial Inc	11,200		USD		9-Apr-12	Financial	\$25,000	\$24.88	\$(1,866)
5-Apr-12		MFA Financial Inc	5,905		USD		27-Apr-12	Financial	\$25,000	\$24.86	\$(1,380)
3-Apr-12		Hartford Fin Sec Grp	37,000		USD		2-May-12	Financial	\$25,000	\$26.29	\$1,604
2-May-12		SP Financial Holdings Inc	3,800		USD		2-May-12	Financial	\$18,000	\$18.44	\$74
9-May-12		Carlyle Group/US	9,800		USD		9-May-12	Financial	\$22,000	\$21.99	\$(161)
9-May-12		Pacific Coast Oil Trust	49,000		USD		9-May-12	Financial	\$20,000	\$19.98	\$(716)
9-May-12		Northern Maritime Partners LP	3,800		USD		9-May-12	Industrial	\$15,000	\$15.55	\$(290)
9-May-12		American International Group	9,800		USD		9-May-12	Financial	\$29,500	\$29.54	\$26
9-May-12		Calwest Specialty Products	2,800		USD		9-May-12	Energy	\$25,000	\$24.26	\$(2,480)
9-May-12		Dynalene Technologies Corp	18,000		USD		9-May-12	Biotech, Non-cyt	\$6,200	\$6.01	\$(1,409)
15-Apr-12		Pro FinServ Services	22,000		USD		15-Apr-12	Financial	\$25,000	\$25.03	\$1,453
10-May-12		Western Asset Mortgage Capital	2,250		USD		18-May-12	Financial	\$20,000	\$18.57	\$(2,113)
10-May-12		Ultra Litho Coatings & Finis	2,700		USD		18-May-12	Consumer, Cyclic	\$84,000	\$84.84	\$4,937
11-May-12		Web.com Group Inc	3,800		USD		11-May-12	Communication	\$16,250	\$16.09	\$(664)
16-May-12		PSC Energy Inc	1,800		USD		16-May-12	Energy	\$28,500	\$28.06	\$26
17-May-12		Rancho-Gershenson Properties	2,500		USD		17-May-12	Financial	\$12,000	\$11.92	\$(250)
9-May-12		Thompson Group - (10/9/2010)	4,800		USD		29-May-12	Basic Materials	\$25,000	\$24.74	\$(19,486)
6-Jun-12		Dollar General/US	4,800		USD		29-May-12	Consumer, Non-cyt	\$44,750	\$44.75	\$3,985
9-May-12		Annaly Capital Mgmt	41,110		USD	\$ 5,204.16	7-Jun-12	Consumer, Non-cyt	\$5,200	\$4.74	\$(252)
9-May-12		Annaly Capital Mgmt	35,890		USD	\$ 8,541.82	13-Jan-12	Consumer, Non-cyt	\$5,200	\$4.71	\$(1,737)
9-May-12		Annaly Capital Mgmt	36,997		USD	\$ 8,829.29	12-Jan-12	Consumer, Non-cyt	\$5,200	\$4.68	\$(2,809)
9-May-12		Annaly Capital Mgmt	86,712		USD	\$ 11,115.46	19-Jan-12	Consumer, Non-cyt	\$5,200	\$4.71	\$(2,933)
9-May-12		Annaly Capital Mgmt	11,291		USD	\$ 2,867.26	14-Jan-12	Consumer, Non-cyt	\$5,200	\$4.74	\$(294)
7-Jan-12		American Financial Group	10,000		USD		19-Jan-12	Financial	\$25,000	\$25.18	\$990
21-Jan-12		Sennich Diagnostics Inc	9,800		USD		21-Jan-12	Biotech, Non-cyt	4.22	\$4.22	\$89
22-Jan-12		Greenoad Inc - Adr	7,800		USD		22-Jan-12	Financial	19.61	\$19.27	\$(253)
22-Jan-12		Est Middleham Partners LP	2,800		USD		22-Jan-12	Financial	21.80	\$22.58	\$3,806
22-Jan-12		Digital Realty Trust Inc	1,250		USD		22-Jan-12	Financial			

GIO Global Investment Opportunities		Global Investment Opportunities Group						J.P. Morgan Securities LLC		
Account Position Summary										
Prepared for Financial Trust as of August 31, 2012										
Current FX & Commodity rates		XAGUSD	31.7186	XAUUSD	1891.87	GBPUSD	1.5815	USDJPY	78.28	
		SPTUSD	1518.85	SPDUSD	628.75	EURUSD	1.2188	USDCHF	888.88	
Equity Gain/Loss									\$ 96,731	
Equity Options										
Trade Date	Expiration Date	Direction	Underlying Company	Contracts	Strike	Currency	Type	Entry Price	Current Price	Gain/Loss (USD)
Equity Options Gain/Loss									\$ -	
Total Equity Gain/Loss									\$ 96,731	
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Global Investment Opportunities Group

J.P. Morgan Securities LLC

Account Position Summary

Prepared for Financial Trust as of August 31, 2012

Current FX & Commodity rates		XAGUSD	31.7188	XAUUSD	1691.97	GBPUSD	1.5875	USDJPY	78.28
		XPTUSD	1538.85	XPDUSD	629.75	EURUSD	1.2583	USDCLP	480.58
		USDCHF	0.9543	USDCAD	0.9854	AUDUSD	1.033	USDNOK	5.7981

Notes

Trade Date	Maturity	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	USD	0.000%	14-Feb-12	\$1,350.50	100.00	\$ 105.55	\$ 277,500
10-Dec-10	13-Jun-12	22% MO	-\$4,058,967	3,000,000	USD	15.000%	13-Jun-12	33.27	100.00	\$ 135.30	\$ 1,058,967
13-Jan-11	26-Jul-12	KNOCKED IN TEF 5M	-\$2,050,000	2,000,000	USD	25.500%	23-Jul-12	9.02	100.00	\$ 50.99	\$ (980,215)
15-Jul-11	2-Aug-12	KNOCKED IN MS	-\$1,050,000	1,000,000	USD	13.000%	2-Aug-12	13.03	100.00	\$ 61.78	\$ (382,172)
3-Aug-11	7-Feb-13	25% SPX	-\$2,000,000	2,000,000	USD	6.250%	23-Aug-12	1402.00	100.00	\$ 110.58	\$ 211,600

Closed Notes Gain/Loss **\$ 185,681**

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Global Investment Opportunities Group
Account Position Summary
 Prepared for Financial Trust as of August 31, 2012

J.P. Morgan Securities LLC.

Current FX & Commodity rates		XAGUSD	31.7188	XAUUSD	1691.97	GBPUSD	1.5875	USDJPY	78.28
		XPTUSD	1538.85	XPDUSD	629.75	EURUSD	1.2583	USDCLP	480.58
		USDCHE	0.9543	USDCAD	0.9854	AUDUSD	1.033	USDNOK	5.7981

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	\$ -
20-Apr-12	22-May-12	Sold	JPY	Call	5,000,000	81	USD	Put				\$26,500.00	\$ -
16-Mar-12	19-Jun-12	Bought	MXN	Call	1,000,000	12.565	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%	-\$58,394.16	\$ (41,194)
1-Aug-11	13-Aug-12	Bought	JPY	Put	10,000,000	83.25	CAD	Call	8-Aug-12	-\$413,612.57	-3.950%	\$0.00	\$ (413,613)
1-Aug-11	13-Aug-12	Sold	JPY	Call	10,000,000	76	CAD	Put	8-Aug-12	\$413,612.57	3.950%	\$0.00	\$ 413,613

Closed FX Options Gain/Loss

\$ 67,340.01

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Global Investment Opportunities Group
Account Position Summary

J.P. Morgan Securities LLC.

Prepared for Financial Trust as of August 31, 2012

Current FX & Commodity rates		XAGUSD	31.7188	XAUUSD	1691.97	GBPUSD	1.5875	USDJPY	78.28
		XPTUSD	1538.85	XPDUSD	629.75	EURUSD	1.2583	USDCLP	480.58
		USDCHE	0.9543	USDCAD	0.9854	AUDUSD	1.033	USDNOK	5.7981

Corporates

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	7.13	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	6.96	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	14.74	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	1.84	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	7.13	USD	6.250%	29-Feb-12	\$10,069.44	99.739	101.75	\$ 50,289
8-Mar-12	01-Jul-2037	BBB	Pr-Ref-A	-\$982,540	1,000,000	7.49	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	2.36	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	2.36	USD	7.000%	2-Apr-12	\$27,844.44	99.478	109.00	\$ 46,888
9-Feb-12	Perpetual	BBB-	Braskem Financi	-\$301,140	300,000	2.72	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	#N/A N/A	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	#N/A N/A	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/Sev	-\$988,170	1,000,000	8.07	USD	3.750%	21-Jun-12	\$0.00	98.82	98.45	\$ (3,670)
12-Jan-12	31-Dec-2013	NR	American Capitz	-\$1,020,000	1,000,000	1.22	USD	7.960%	17-Aug-12	\$47,538.89	102.00	100.00	\$ 27,539
7-Nov-11	31-Dec-2013	NR	American Capitz	-\$1,011,000	1,000,000	1.22	USD	7.960%	17-Aug-12	\$61,911.11	101.10	100.00	\$ 50,911
17-Mar-10	02-May-2017	BB-	Cit Group Inc	-\$885,394	959,777		USD	7.000%	5-Sep-12	\$165,721.53	92.25	100.00	\$ 240,104

Closed Corporates Gain/Loss

\$ 1,465,344

Mortgages

Last Cash Flow Date: 07/03/2012

Trade Date	Maturity	S&P Rating	Issue	Initial USD Cost	Original Face	Current Face	Coupon	Close out Date	Entry Level	Unwind level	Net Gain/Loss (USD)
2-Apr-12	20-Apr-2033	AA+/*-	Semt 2003-1 B1	-\$1,076,153	8,000,000	1,735,393	1.557%		60.00	69.000	\$ 186,421.37

Closed Mortgages Mark-to-Market

\$ 186,421

Closed Fixed Income

\$ 1,651,765

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Global Investment Opportunities Group
Account Position Summary

J.P. Morgan Securities LLC.

Prepared for Financial Trust as of August 31, 2012

Current FX & Commodity rates		XAGUSD	31.7188	XAUUSD	1691.97	GBPUSD	1.5875	USDJPY	78.28
		XPTUSD	1538.85	XPDUUSD	629.75	EURUSD	1.2583	USDCLP	480.58
		USDCHE	0.9543	USDCAD	0.9854	AUDUSD	1.033	USDNOK	5.7981

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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	USDCHF	0.9543	USDCAD	0.9854	AUDUSD	1.033	USDNOK	5.7981

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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04/20/2012

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		USDCHF	0.9543	USDCAD	0.9854	AUDUSD	1.033	USDNOK	5.7981

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 <u>\$ -</u>

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 <u>\$ -</u>

EuroStoxx Dividend

Trade Date	Maturity	Company	Baskets	Notional	Currency	Entry Price	Current Price	Gain/Loss (USD)
								Closed EuroStoxx Dividend Mark-to-Market <u>\$ -</u>

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

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