



Global Investment Opportunities Group

Morgan Securities LLC.

Account Position Summary

Prepared for Financial Trust as of February 28, 2011

Current FX & Commodity rates	XAGUSD	33.8625	XAUUSD	1409.63	GBPUSD	1.6265	USDJPY	81.93
	XPTUSD	1806	XPDUUSD	798	EURUSD	1.3816	USDCLP	475.85
	USDCF	0.9293	USDCAD	0.9712	AUDUSD	1.018	USDNOK	5.5866

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)
15-Feb-11	18-May-11	INR	457,000,000	USD	9,900,147	16-May-11	45.48	46.16	45.27	0.5721	45.84	\$ 68,491
13-Jan-11	18-Jan-12	CNY	64,200,000	USD	10,000,000	16-Jan-12	6.595	6.42	6.57	-0.1400	6.43	\$ (18,438)

Open Forward contracts Mark-to-Market \$ 50,052

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)
11-May-10	11-May-11	Bought	JPY	Put	10,000,000	93.5000	USD	Call		-\$470,000.00	-4.700%	\$5,239.11	\$ (464,761)
11-May-10	11-May-11	Sold	JPY	Call	10,000,000	93.5000	USD	Put	Barrier Breacher	\$470,000.00	4.700%	-\$1,306,339.62	\$ (836,340)

Open FX Options Mark-to-Market \$ (1,201,101)

Commodity Options

Trade Date	Expiry Date	Direction	Type	Notional (bbl)	Strike	Currency	Type	Barrier	Original Premium	Original Premium (\$)	Current Premium	Gain/Loss (USD)
8-Jun-10	17-May-11	Bought	Call	50,000	100	USD	Put		-\$225,000.00	-\$4.50	\$6.29	\$ 89,682
8-Jun-10	17-May-11	Sold	Put	100,000	63	USD	Call		\$450,000.00	\$4.50	-\$0.09	\$ 441,250
7-Jan-11	14-Apr-11	Bought	Call	50,000	92	USD	Put		-\$250,000.00	-\$5.00	\$8.90	\$ 195,019
7-Jan-11	14-Apr-11	Sold	Call	50,000	100	USD	Put		\$115,000.00	\$2.30	-\$4.84	\$ (126,818)
7-Jan-11	14-Apr-11	Sold	Put	50,000	92	USD	Call	Cont. KI @ 71	\$135,000.00	\$2.70	-\$0.34	\$ 117,972

Open Commodity Options Mark-to-Market \$ 717,105

Agriculture

Trade Date	Maturity	Company	Initial USD Cost	Notional	Shares	Currency	Entry Price	Current Price	Gain/Loss (USD)
21-Jul-10	25-Jul-13	Djubs Carnt-F3	\$2,500,000	\$2,500,000	43,297.09	USD	\$57.74	\$102.29	\$ 1,928,981

Open Agriculture Mark-to-Market \$ 1,928,981

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)
21-May-10	15-Jun-2011	BB-	Ford Motor Cred	-\$5,000,000	5,000,000	0.03	USD	5.552%	N/A	\$213,580.85	100.00	101.25	\$ 276,081
7-Jul-10	20-Sep-11	NR	Harrah's Note	-\$10,000,000	10,000,000		USD	7.000%	N/A	\$449,166.67	100.000	100.00	\$ 449,167
25-Jun-10	01-Oct-2014		Felcor Lodging L	-\$3,157,500	3,000,000	2.94	USD	10.000%	N/A	\$202,500.00	105.25	113.88	\$ 461,250
14-Dec-10	15-Oct-2014	CCC+	Amr Corp	-\$1,130,000	1,000,000	3.21	USD	6.250%	N/A	\$12,847.22	113.00	108.79	\$ (29,243)
15-Sep-10	15-Apr-2015	BB-	Ford Motor Cred	-\$5,325,000	5,000,000	3.51	USD	7.000%	N/A	\$158,472.22	106.500	109.47	\$ 306,722
6-Apr-10	15-Apr-2015	BB-	Ford Motor Cred	-\$198,557	200,000	3.51	USD	7.000%	N/A	\$12,522.22	99.478	109.47	\$ 32,496
23-Apr-10	01-May-2016	B+	Cit Group Inc	-\$4,725,000	5,000,000	0.80	USD	7.000%	03/31/2011	\$296,527.78	94.50	100.94	\$ 618,278
17-Mar-10	01-May-2017	B+	Cit Group Inc	-\$4,612,500	5,000,000	0.79	USD	7.000%	03/31/2011	\$331,527.78	92.25	100.94	\$ 766,028
13-Oct-10	15-Dec-2035		Republic Of Arga	-\$318,000	10,000,000	\$0	ARS		N/A	\$0	3.180	3.68	\$ 49,750
10-Jan-11	Perpetual	BB+	Bank Of America	-\$2,035,000	2,000,000	5.33	USD	8.125%	05/15/2018	\$21,666.67	102.75	105.75	\$ 81,667

Open Fixed Income Mark-to-Market \$ 3,012,195

Market Plus 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-Jul-10	27-Jan-2012	30%	SPX	-\$5,000,000	5,000,000	1094.91	USD	6.500%	1327.22	\$134,814.81	100.00	121.22	\$ 1,060,863
19-Oct-10	24-Apr-2012	25%	PFE	-\$3,000,000	3,000,000	17.39	USD	12.200%	19.24	\$87,433.33	100.00	110.64	\$ 315,149
10-Dec-10	18-Jun-12	22%	MDO	-\$3,000,000	3,000,000	24.59	USD	15.000%	25.37	\$65,000.00	100.00	103.17	\$ 95,161
13-Jan-11	26-Jul-12	25%	TEF 5M	-\$2,000,000	2,000,000	17.69	USD	25.500%	18.40	\$42,500.00	100.00	104.01	\$ 80,271

Open Market Plus Notes Mark-to-Market \$ 1,555,444

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	BBB+	Jpm Chase Capit	25	490,000	Financial	USD	6.70%	02-Apr-15	\$617,888.89	24.95	25.69	\$ 915,889
30-Sep-10	30-Oct-2040	BB+	Citigroup Capita	25	30,000	Financial	USD	7.88%	30-Oct-15	\$24,281.25	25	27.11	\$ 87,581
18-Nov-10	01-Dec-2013	#N/A	General Motors	50	8,000	Consumer, Cyclical	USD	4.75%	N/A	\$5,277.78	50	50.90	\$ 12,478
9-Dec-10	01-Dec-2013	#N/A	General Motors	50	83,000	Consumer, Cyclical	USD	4.75%	N/A	\$32,834.38	50.57	50.90	\$ 53,568
13-Jan-11	Perpetual	A-	Barclays Bank Pr	25	39,250	Financial	USD	8.13%	15-Jun-13	\$9,965.82	25.54	25.80	\$ 20,049

Open Preferreds Mark-to-Market \$ 1,089,565

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	0.50%	Funds	\$7.05	\$15.54	\$ 424,465

Open Equity Mark-to-Market \$ 424,465

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)
23-Apr-10	28-Apr-10	28-Apr-11	Goldman Sachs	Long	20,000	3mL	0.45%	-\$20,712.76	\$3,208,420	Financial	\$160.42	\$163.78	\$ 46,467
29-Apr-10	4-May-10	29-Apr-11	Goldman Sachs	Long	30,000	3mL	0.45%	-\$30,227.91	\$4,775,970	Financial	\$159.199	\$163.78	\$ 107,202
3-Nov-10	8-Nov-10	10-Nov-11	BP	Long	71,000	3mL	0.45%	-\$7,108.21	\$3,008,270	Energy	\$42.370	\$48.47	\$ 425,992
25-Jan-11	28-Jan-11	31-Jan-12	Apple	Long	8,860	3mL	0.70%	-\$2,614.65	\$3,007,793	Technology	\$399.480	\$353.21	\$ 119,033

Open Total Return Swaps Mark-to-Market \$ 698,694

Open OTC positions Mark-to-Market \$ 8,175,400

2011 Closed positions Gain/Loss \$ 190,436

2011 Total positions Gain/Loss \$ 8,365,836

2010 Closed positions Gain/Loss \$ (6,988,027)

Total positions Gain/Loss \$ 1,377,809



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		USDCHF	0.9293	USDCAD	0.9712	AUDUSD	1.018	USDNOK	5.5886

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	83.42	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	83.42	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	83.42	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
Closed Forward contracts Gain/Loss											\$ 19,026

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USDCHF	0.9293	USDCAD	0.9712	AUDUSD	1.018	USDNOK	5.5886	

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)
Closed FX Options Gain/Loss												\$ -	

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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
Closed Commodity Options Gain/Loss													
\$ 170,000													

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Trade Date	Ticker	Company	Shares	Strike	Currency	Dividend Yield	Close Out Date	Industry	Entry Price	Unwind Net Price	Gain/Loss (USD)
4-Jan-11	NLY Equity	Annaly Capital Management In	20,000		USD	14.31%	4-Jan-11	Financial	\$17.20	\$17.350	\$ 3,002
6-Jan-11	QDEL Equity	Quidel Corp	4,500		USD	0.00%	7-Jan-11	Consumer, Non-cycl	\$13.15	\$13.356	\$ 927
14-Jan-11	AGNC Equity	American Capital Agency Corp	4,000		USD	19.02%	14-Jan-11	Financial	\$28.00	\$28.513	\$ 2,051
19-Jan-11	NGLS Equity	Targa Resources Partners Lp	2,500		USD	6.41%	19-Jan-11	Energy	\$33.67	\$33.365	\$ (762)
20-Jan-11	RTB Equity	Fifth Third Bancorp	15,000		USD	0.27%	20-Jan-11	Financial	\$14.00	\$14.083	\$ 1,251
26-Jan-11	NLSN Equity	Nielsen Holdings Nv	10,000		USD	0.00%	26-Jan-11	Communications	\$23.00	\$24.700	\$ 17,000
28-Jan-11	DAR Equity	Darling International Inc	2,000		USD	0.00%	28-Jan-11	Industrial	\$12.70	\$13.350	\$ 1,300
28-Jan-11	BPL Equity	Budkeye Partners Lp	2,000		USD	6.10%	28-Jan-11	Energy	\$64.48	\$63.960	\$ (1,040)
1-Feb-11	DGX Equity	Quest Diagnostics Inc	5,000		USD	0.70%	1-Feb-11	Consumer, Non-cycl	\$56.25	\$57.098	\$ 4,239
2-Feb-11	EPOC Equity	Epocrates Inc	2,000		USD	0.00%	2-Feb-11	Technology	\$16.00	\$21.404	\$ 10,807
2-Feb-11	SGEN Equity	Seattle Genetics Inc	5,000		USD	0.00%	2-Feb-11	Consumer, Non-cycl	\$15.50	\$15.556	\$ 282
4-Feb-11	TKK Equity	Tekay Tankers Ltd-Class A	3,500		USD	8.23%	4-Feb-11	Industrial	\$11.33	\$11.126	\$ (715)
4-Feb-11	SSNC Equity	S&B Technologies Holdings	2,000		USD	0.00%	4-Feb-11	Technology	\$17.60	\$18.765	\$ 2,330
4-Feb-11	HOV Equity	Hovnanian Enterprises-A	2,500		USD	0.00%	4-Feb-11	Consumer, Cyclics	\$4.30	\$4.310	\$ 24
8-Feb-11	PNNP Equity	Pennantpark Investment Corp	3,000		USD	8.50%	8-Feb-11	Financial	\$12.40	\$12.450	\$ 150
10-Feb-11	TX Equity	Ternium Sa-Sponsored Adr	10,000		USD	1.39%	10-Feb-11	Basic Materials	\$36.00	\$35.896	\$ (1,037)
16-Feb-11	MCP Equity	MolyCorp Inc	9,000		USD	0.00%	8-Feb-11	Basic Materials	\$50.00	\$46.595	\$ (30,650)
16-Feb-11	MCP Equity	MolyCorp Conwerts	1,500		USD	0.00%	10-Feb-11	Basic Materials	\$100.00	\$94.500	\$ (8,250)
18-Feb-11	ST Equity	Sensata Technologies Holding	2,000		USD	0.00%	10-Feb-11	Industrial	\$33.15	\$33.411	\$ 521

Equity Gain/Loss **\$ 1,430**

Trade Date	Expiration Date	Direction	Underlying Company	Contracts	Strike	Currency	Type	Entry Price	Current Price	Gain/Loss (USD)
Closed Equity Options Gain/Loss										\$ -
Total Equity Gain/Loss										\$ 1,430

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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	33.8625	XAUUSD	1409.63	GBPUSD	1.6265	USDJPY	81.93
		XPTUSD	1806	XPDUSD	798	EURUSD	1.3816	USDCLP	475.85
		USDCHF	0.9293	USDCAD	0.9712	AUDUSD	1.018	USDNOK	5.5886

Preferreds

Trade Date	Maturity	SBP 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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Global Investment Opportunities Group

J.P. Morgan Securities LLC

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Fixed Income

Trade Date	Maturity	SBP Rating	Issue	Initial USD Cost	Face Amount	Duration	Curncy	Coupon	Close Out Date	Total Interest	Entry Level	Unwind Level	Gain/Loss (USD)
Closed Fixed Income Gain/Loss													\$ -

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