



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	XPDUUSD	582.19	EURUSD	1.2667	USDCLP	501.07

Mortgages													
Last Cash Flow Date: 04/02/2012													
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)
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
Open Mortgages Mark-to-Market													\$ 86,216

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)
13-Jan-11	26-Jul-12	KNOCKED IN	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-11	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	KNOCKED IN	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
Open Equity Notes Mark-to-Market													\$ (916,727)

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	5.25	\$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	6.83	\$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	7.99	\$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	7.99	\$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	7.15	\$57,326.39	23.48	24.05	\$ 102,150
Open Preferreds Mark-to-Market													\$ (345,962)	

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	\$11.19	\$ 206,965					
11-Oct-11	Telefonica Sa-Spon Adr	-1,500	USD	9.97%	Communication	\$20.12	\$13.10	\$ 10,530					
Open Equity Mark-to-Market								\$ 217,495					

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%	-\$24,121.35	\$4,044,413	Technology	\$456.480	\$584.00	\$ 1,105,706

Open Total Return Swaps Mark-to-Market													\$ 1,105,706
2011 Year End Open MTM													\$ 3,157,208
Current Open Positions MTM													\$ 2,326,735
YTD 2012 Change in open MTM													\$ (830,473)
2012 Closed positions Gain/Loss													\$ 4,838,789
2012 Net Performance													\$ 4,008,316
2011 Net Performance													\$ (741,062)
2010 Net Performance													\$ (1,519,390)
Performance since Inception													\$ 1,747,864



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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
Closed Forward contracts Gain/Loss											\$ 2,062,762

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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)
Closed Commodity Options Gain/Loss													\$ (876,250)

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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	\$34.0300	\$33.83	\$ (201)
17-Jan-12		First Republic Bank/ST	30,500		USD		31-Jan-12	Financial	\$25.0000	\$25.82	\$ 889
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		Avig 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		Aegion 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		Innovwood 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	\$10.87	\$ 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		Qualify 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	\$ 1,272
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		Ann'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	\$ (52)
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	\$ (396)
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 Lc	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	\$21.93	\$ 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	5,905		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		Dynex 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	\$83.84	\$ 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 Stripes 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	\$ (829)
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



Global Investment Opportunities Group
Account Position Summary

J.P. Morgan Securities LLC.

Prepared for Financial Trust as of June 25, 2012

Current FX & Commodity rates	XAGUSD	27.4962	XAUUSD	1597.45	GBPUSD	1.5707	USD:JPY	79.79
	XPTUSD	1447.8	XPDUSD	582.19	EURUSD	1.2667	USD:CLP	501.87

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										\$ 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
Closed Notes Gain/Loss												\$ 1,336,467	

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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	\$ -
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	12.965	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)
Closed FX Options Gain/Loss													\$ 68,041.58

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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/Slv	-\$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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