GIO Global Investment Opportunities

Global Investment Opportunities Group
Account Position Summary

Prepared for Financial Trust as of September 23, 2011

J.P. Morgan Securities LLC.

Current FX & Commodity rates							
XAGUSD	31.14	XAUUSD	1654.4	GBPUSD	1.5468	USDJPY	76.54
XPTUSD	1606	XPDUSD	636.05	EURUSD	1.3507	USDCLP	517.36
USDCHF	0.9051	USDCAD	1.0283	AUDUSD	0.979	USDNOK	5.8454

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)
13-Jan-11	18-Jan-12	CNY	64,200,000	USD	10,000,000	16-Jan-12	6.595	6.42	6.39	0.0242	6.41	$ 11,696
8-Jun-11	11-Jun-12	CNY	31,818,000	USD	5,000,000	7-Jun-12	6.47	6.3636	6.39	0.0234	6.41	$ (37,489)

Open Forward contracts Mark-to-Market $ (25,793)

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)
19-Sep-11	19-Oct-11	Bought	INR	Call	20,000,000	47	USD	Put		-$81,000.00	-0.405%	$31,592.51	$ (49,407)
19-Sep-11	19-Oct-11	Bought	SGD	Call	10,000,000	1.26	USD	Put		-$120,000.00	-1.200%	$42,124.07	$ (77,876)
1-Aug-11	13-Aug-12	Bought	JPY	Put	10,000,000	83.25	CAD	Call		-$413,612.57	-3.950%	$255,509.59	$ (158,103)
1-Aug-11	13-Aug-12	Sold	JPY	Call	10,000,000	76	CAD	Put	**Cont. KI @ 71**	$413,612.57	3.950%	-$735,801.46	$ (322,189)

Open FX Options Mark-to-Market $ (607,575)

Commodity Options

Trade Date	Expiry Date	Direction		Type	Notional (bbl)	Strike	Currency	Type	Barrier	Original Premium	Original Premium ($)	Current Premium	Gain/Loss (USD)
1-Aug-11	17-Oct-11	Bought	WTI	Call	1,000,000	150	USD	Put		-$150,000.00	-$0.15	$0.00	$ (150,000)

Open Commodity Options Mark-to-Market $ (150,000)

Agriculture

Trade Date	Maturity	Company	Initial USD Cost	Bushels	Shares/ Contracts	Currency	Entry Price	Current Price	Gain/Loss (USD)
21-Jul-10	25-Jul-13	Djubs Cornt-F3	$2,500,000		43,297.09	USD	$57.74	$100.65	$ 1,857,666

Open Agriculture Mark-to-Market $ 1,857,666

Fixed Income

Trade Date	Maturity	S&P Rating	Issue	Initial USD Cost	Face Amount	Duration	Currency	Coupon	Qualified Dividend?	Next Call Date	Total Int. Earned	Entry Level	Current Mid	Gain/Loss (USD)
25-Jun-10	01-Oct-2014		Felcor Lodging Lp	-$2,442,853	2,321,000	2.46	USD	10.000%	No	N/A	$288,835.56	105.25	105.25	$ 288,836
15-Sep-10	15-Apr-2015	BB-	Ford Motor Credit Co L	-$2,662,500	2,500,000	3.04	USD	7.000%	No	N/A	$178,888.89	106.500	105.75	$ 160,139
6-Apr-10	15-Apr-2015	BB-	Ford Motor Credit Co L	-$198,957	200,000	3.04	USD	7.000%	No	N/A	$20,494.44	99.478	105.75	$ 33,038
23-Apr-10	01-May-2016	B+	Cit Group Inc	-$4,725,000	5,000,000	3.86	USD	7.000%	No	10/24/2011	$495,833.33	94.50	99.75	$ 758,333
8-Mar-11	01-Mar-2017	B	American Axle & Mfg I	-$2,615,625	2,500,000	4.30	USD	7.875%	No	03/01/2012	$106,640.63	104.63	98.00	$ (58,984)
17-Mar-10	02-May-2017	B+	Cit Group Inc	-$4,612,500	5,000,000	4.56	USD	7.000%	No	01/01/2012	$530,833.33	92.25	97.36	$ 786,208
13-Oct-10	15-Dec-2035		Republic Of Argentina	-$318,000	10,000,000	$0	ARS		No	N/A	$0	3.180	3.16	$ (2,200)
10-Jan-11	Perpetual	BB+	Bank Of America Corp	-$2,055,000	2,000,000	4.71	USD	8.125%	**Yes**	05/15/2018	$114,201.39	102.75	87.00	$ (200,799)
10-Aug-11	Perpetual	BB+	Bank Of America Corp	-$876,500	1,000,000	4.71	USD	8.125%	**Yes**	05/15/2018	$9,704.86	87.65	87.00	$ 3,205
8-Jun-11	Perpetual	BBB-	Ing Cap Funding Trst Ii	-$2,425,000	2,500,000	0.00	USD	3.846%	No	12/31/2011	$28,041.93	97.000	74.50	$ (534,458)
15-Jun-11	Perpetual	BBB+	Jpmorgan Chase & Co	-$2,668,750	2,500,000	4.95	USD	7.900%	**Yes**	04/30/2018	$53,763.89	106.75	103.25	$ (33,736)
15-Jun-11	Perpetual	BBB+	Jpmorgan Chase & Co	-$2,675,000	2,500,000	4.95	USD	7.900%	**Yes**	04/30/2018	$53,763.89	107.00	103.25	$ (39,986)
5-Jul-11	Perpetual	A-	Wachovia Cap Trust Iii	-$1,870,000	2,000,000	0.19	USD	5.570%	**Yes**	10/24/2011	$24,135.58	93.50	87.50	$ (95,864)

Open Fixed Income Mark-to-Market $ 1,063,731

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)
10-Dec-10	18-Jun-12	22%	MO	-$3,000,000	3,000,000	24.59	USD	15.000%	25.77	$235,833.33	100.00	$ 104.80	$ 143,961
13-Jan-11	26-Jul-12	**KNOCKED IN**	TEF SM	-$2,000,000	2,000,000	17.69	USD	25.500%	13.47	$0.00	100.00	$ 76.14	$ (477,106)
16-Mar-11	20-Jun-12	26%	SPX	-$5,000,000	5,000,000	1256.88	USD	0.000%	1136.43	$0.00	100.00	$ 90.42	$ (479,163)
15-Jul-11	5-Aug-12	**KNOCKED IN**	MS	-$1,000,000	1,000,000	21.09	USD	13.000%	13.72	$0.00	100.00	$ 65.05	$ (349,455)
3-Aug-11	7-Feb-13	25%	SPX	-$2,000,000	2,000,000	1260.34	USD	6.250%	1136.43	$11,574.07	100.00	$ 90.17	$ (196,629)

Open Equity Notes Mark-to-Market $ (1,358,392)

Preferreds

Trade Date	Maturity	S&P Rating	Company	Par Value	Shares	Industry	Currency	Coupon	Qualified Dividend?	Next Call Date	Total Divs Earned	Entry Level	Current Price	Gain/Loss (USD)
30-Sep-10	30-Oct-2040	BB+	Citigroup Capital Xiii	25	30,000	Financial	USD	7.88%	No	30-Oct-15	$57,914.06	25	26.02	$ 88,364
18-Nov-10	01-Dec-2013	#N/A N/A	General Motors Co	50	8,000	Consumer, Cyclic	USD	4.75%	No	N/A	$16,097.22	50	35.65	$ (98,703)
9-Dec-10	01-Dec-2013	#N/A N/A	General Motors Co	50	63,000	Consumer, Cyclic	USD	4.75%	No	N/A	$118,037.50	50.57	35.65	$ (821,979)
13-Jan-11	Perpetual	A-	Barclays Bank Plc	25	39,250	Financial	USD	8.13%	**Yes**	15-Jun-13	$55,365.67	25.54	22.99	$ (44,844)

Open Preferreds Mark-to-Market $ (877,161)

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	0.00%	Funds	$7.05	$12.95	$ 294,965

Open Equity Mark-to-Market $ 294,965

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)
25-Jan-11	28-Jan-11	31-Jan-12	Apple	Long	8,860	3mL	0.70%	-$21,082.32	$3,007,793	Technology	$339.480	$404.30	$ 553,223

Open Total Return Swaps Mark-to-Market $ 553,223

Open OTC positions Mark-to-Market	$ 750,663
2011 Closed positions Gain/Loss	$ 1,682,708
2011 Total positions Gain/Loss	$ 2,433,371
2010 Closed positions Gain/Loss	$ (6,988,027)
Total positions Gain/Loss	$ (4,554,656)

GIO
Global Investment Opportunities

Global Investment Opportunities Group
Account Position Summary
Prepared for Financial Trust as of September 23, 2011

J.P. Morgan Securities LLC.

Current FX & Commodity rates								
	XAGUSD	31.14	XAUUSD	1654.4	GBPUSD	1.5468	USDJPY	76.54
	XPTUSD	1606	XPDUSD	636.05	EURUSD	1.3507	USDCLP	517.36
	USDCHF	0.9051	USDCAD	1.0283	AUDUSD	0.979	USDNOK	5.8454

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	74.90	4-Jan-11	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	74.90	4-Jan-11	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	74.90	4-Jan-11	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
15-Feb-11	18-May-11	INR	457,000,000	USD	9,900,347	13-May-11	45.48	46.16		11-May-11	44.70	$	323,367
3-Mar-11	18-May-11	SGD	6,333,500	USD	5,000,000	18-May-11	1.2679	1.2667		11-May-11	1.2325	$	138,742
9-Mar-11	18-May-11	SGD	6,346,000	USD	5,000,000	18-May-11	1.27	1.2692		11-May-11	1.2325	$	148,884
6-Jul-11	2-Dec-11	Corn Future	$2,041,825	USD	335,000	67.00		$6.095		13-Jul-11	$6.79	$	232,825
11-May-11	16-Aug-11	INR	457,000,000	USD	10,079,400	12-Aug-11	44.7	45.34		9-Aug-11	45.23	$	24,513
11-May-11	16-Aug-11	SGD	12,679,500	USD	10,290,708	12-Aug-11	1.2325	1.232131		9-Aug-11	1.2160	$	136,513
9-Aug-11	12-Sep-11	INR	457,000,000	USD	10,077,178	8-Sep-11	45.23	45.35		7-Sep-11	46.05	$	(153,182)
9-Aug-11	12-Sep-11	SGD	12,679,500	USD	10,435,802	8-Sep-11	1.216	1.215		7-Sep-11	1.2083	$	57,866
7-Sep-11	9-Dec-11	INR	457,000,000	USD	9,844,682	7-Dec-11	46.05	46.421		19-Sep-11	48.70	$	(460,699)
7-Sep-11	9-Dec-11	SGD	12,679,500	USD	10,508,628	9-Dec-11	1.2083	1.20658		19-Sep-11	1.2662	$	(494,807)
								Closed Forward contracts Gain/Loss				$	(26,950)

GIO
Global Investment Opportunities

Global Investment Opportunities Group
Account Position Summary
Prepared for Financial Trust as of September 23, 2011

J.P. Morgan Securities LLC.

Current FX & Commodity rates

XAGUSD	31.14	XAUUSD	1654.4	GBPUSD	1.5468	USDJPY	76.54
XPTUSD	1606	XPDUSD	636.05	EURUSD	1.3507	USDCLP	517.36
USDCHF	0.9051	USDCAD	1.0283	AUDUSD	0.979	USDNOK	5.8454

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
8-Jun-10	17-May-11	Bought	WTI	Call	50,000	100	USD	Put	16-Mar-11	-$225,000.00	-$4.50	$5.60	$ 55,000
7-Jan-11	14-Apr-11	Bought	WTI	Call	50,000	92	USD	Put		-$250,000.00	-$5.00	$13.00	$ 400,000
7-Jan-11	14-Apr-11	Sold	WTI	Call	50,000	100	USD	Put		$115,000.00	$2.30	-$5.00	$ (135,000)
7-Jan-11	14-Apr-11	Sold	WTI	Put	50,000	92	USD	Call	Cont. KI @ 71	$135,000.00	$2.70	$0.00	$ 135,000
8-Jun-10	17-May-11	Sold	WTI	Put	100,000	63	USD	Call	17-May-11	$450,000.00	$4.50	$0.00	$ 450,000

Closed Commodity Options Gain/Loss $ 1,075,000

GIO

Global Investment Opportunities Group
Account Position Summary
Prepared for Financial Trust as of September 23, 2011

J.P. Morgan Securities LLC.

Current FX & Commodity rates								
	XAGUSD	31.14	XAUUSD	1654.4	GBPUSD	1.5468	USDJPY	76.54
	XPTUSD	1606	XPDUSD	636.05	EURUSD	1.3507	USDCLP	517.36
	USDCHF	0.9051	USDCAD	1.0281	AUDUSD	0.979	USDNOK	5.8454

Equity

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	13.73%	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	sumer, Non-cycl	$13.15	$13.356	$ 927
14-Jan-11	AGNC Equity	American Capital Agency Corp	4,000		USD	20.33%	14-Jan-11	Financial	$28.00	$28.513	$ 2,051
19-Jan-11	NGLS Equity	Targa Resources Partners Lp	2,500		USD	6.89%	19-Jan-11	Energy	$33.67	$33.365	$ (762)
20-Jan-11	FITB Equity	Fifth Third Bancorp	15,000		USD	3.25%	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	Buckeye Partners Lp	2,000		USD	6.54%	28-Jan-11	Energy	$64.48	$63.960	$ (1,040)
1-Feb-11	DGX Equity	Quest Diagnostics Inc	5,000		USD	0.83%	1-Feb-11	sumer, 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	sumer, Non-cycl	$15.50	$15.556	$ 282
4-Feb-11	TNK Equity	Teekay Tankers Ltd-Class A	3,500		USD	15.47%	4-Feb-11	Industrial	$11.33	$11.126	$ (715)
4-Feb-11	SSNC Equity	Ss&C 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	onsumer, Cyclic	$4.30	$4.310	$ 24
8-Feb-11	PNNT Equity	Pennantpark Investment Corp	3,000		USD	11.92%	8-Feb-11	Financial	$12.40	$12.450	$ 150
10-Feb-11	TX Equity	Ternium Sa-Sponsored Adr	10,000		USD	3.71%	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 Converts	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
1-Mar-11	CHSP Equity	Chesapeake Lodging Trust	2,000		USD	6.89%	1-Mar-11	Financial	$17.75	$17.950	$ 400
2-Mar-11	HCN Equity	Health Care Reit Inc	1,000		USD	6.10%	2-Mar-11	Financial	$49.25	$51.150	$ 1,900
2-Mar-11	EOG Equity	Eog Resources Inc	1,000		USD	0.87%	2-Mar-11	Energy	$105.50	$108.058	$ 2,558
3-Mar-11	EOG Equity	Eog Resources Inc	2,000		USD	0.87%	3-Mar-11	Energy	$28.65	$28.140	$ (1,020)
3-Mar-11	MET Equity	Metlife Inc	4,000		USD	2.76%	3-Mar-11	Financial	$43.25	$45.526	$ 9,102
4-Mar-11	FN Equity	Fabrinet	2,000		USD	0.00%	4-Mar-11	Industrial	$28.50	$28.950	$ 900
4-Mar-11	EVEP Equity	Ev Energy Partner Lp	1,000		USD	4.32%	4-Mar-11	Energy	$44.42	$44.152	$ (268)
4-Mar-11	CLR Equity	Continental Resources Inc/Ok	3,000		USD	0.00%	4-Mar-11	Energy	$68.00	$68.808	$ 2,423
10-Mar-11	TCB Equity	Tcf Financial Corp	6,000		USD	2.25%	10-Mar-11	Financial	$15.25	$15.314	$ 385
10-Mar-11	EPB Equity	El Paso Pipeline Partners Lp	2,000		USD	5.40%	10-Mar-11	Energy	$34.30	$34.493	$ 386
10-Mar-11	OPK Equity	Opko Health Inc	10,000		USD	0.00%	10-Mar-11	sumer, Non-cycl	$3.75	$3.523	$ (2,275)
10-Mar-11	PAA Equity	Plains All Amer Pipeline Lp	2,500		USD	6.74%	10-Mar-11	Energy	$64.00	$63.202	$ (1,996)
10-Mar-11	O Equity	Realty Income Corp	1,500		USD	5.19%	10-Mar-11	Financial	$34.81	$34.265	$ (818)
10-Mar-11	HCA Equity	Hca Holdings Inc	8,000		USD	0.00%	10-Mar-11	sumer, Non-cycl	$30.00	$31.000	$ 8,000
3-Feb-11	GLP Equity	Global Partners Lp	2,000		USD	10.15%	23-Mar-11	onsumer, Cyclic	$27.60	$25.905	$ (3,391)
11-Mar-11	WCRX Equity	Warner Chilcott Plc-Class A	6,000		USD	0.00%	23-Mar-11	sumer, Non-cycl	$23.25	$22.637	$ (3,677)
23-Mar-11	HCP Equity	Hcp Inc	6,000		USD	5.46%	23-Mar-11	Financial	$36.90	$36.550	$ (2,100)
24-Mar-11	BIN Equity	Progressive Waste Solutions	3,000		USD	2.31%	24-Mar-11	Industrial	$23.25	$24.200	$ 2,850
3-Feb-11	GLP Equity	Global Partners Lp	2,000		USD	10.15%	24-Mar-11	onsumer, Cyclic	$27.60	$25.905	$ (3,391)
29-Mar-11	AH Equity	Accretive Health Inc	3,000		USD	0.00%	29-Mar-11	sumer, Non-cycl	$23.50	$26.809	$ 9,927
29-Mar-11	AHGP Equity	Alliance Holdings Gp Lp	3,000		USD	5.29%	29-Mar-11	Energy	$54.21	$52.700	$ (4,530)
29-Mar-11	ETP Equity	Energy Transfer Partners Lp	4,000		USD	8.48%	29-Mar-11	Energy	$50.52	$50.869	$ 1,396
30-Mar-11	FCH Equity	Felcor Lodging Trust Inc	11,000		USD	0.00%	30-Mar-11	Financial	$6.00	$5.970	$ (330)
30-Mar-11	KEY Equity	Keycorp	25,000		USD	2.10%	30-Mar-11	Financial	$8.85	$8.850	$ -
31-Mar-11	NXPI Equity	Nxp Semiconductors Nv	1,500		USD	0.00%	31-Mar-11	Technology	$30.00	$30.707	$ 1,060
1-Apr-11	TAL Equity	Tal International Group Inc	2,000		USD	8.28%	1-Apr-11	Industrial	$36.00	$35.890	$ (221)
1-Apr-11	GNC Equity	Gnc Holdings Inc-Cl A	5,000		USD	0.00%	1-Apr-11	onsumer, Cyclic	$16.00	$16.961	$ 4,803
6-Apr-11	KRC Equity	Kilroy Realty Corp	3,250		USD	4.45%	6-Apr-11	Financial	$38.25	$39.104	$ 2,776
6-Apr-11	TGP Equity	Teekay Lng Partners Lp	3,000		USD	7.33%	6-Apr-11	Industrial	$38.88	$38.606	$ (823)
8-Apr-11	NMM Equity	Navios Maritime Partners Lp	2,000		USD	12.40%	8-Apr-11	Industrial	$19.68	$20.249	$ 1,138
8-Apr-11	IDIX Equity	Idenix Pharmaceuticals Inc	12,000		USD	0.00%	8-Apr-11	sumer, Non-cycl	$2.80	$2.841	$ 497
12-Apr-11	PPL Equity	Ppl Corporation	3,500		USD	4.91%	12-Apr-11	Utilities	$50.00	$51.200	$ 4,200
12-Apr-11	PPL Equity	Ppl Corporation	4,500		USD	4.91%	12-Apr-11	Utilities	$25.30	$26.211	$ 4,190
12-Apr-11	CIE Equity	Cobalt International Energy	3,500		USD	0.00%	12-Apr-11	Energy	$14.00	$14.030	$ 105
12-Apr-11	ELT Equity	Elster Group Se-Adr	2,500		USD	0.00%	12-Apr-11	Industrial	$15.00	$15.056	$ 139
13-Apr-11	GGB Equity	Gerdau Sa -Spon Adr	12,000		USD	1.95%	13-Apr-11	Basic Materials	$12.15	$12.040	$ (1,320)
14-Apr-11	BPL Equity	Buckeye Partners Lp	3,000		USD	6.54%	14-Apr-11	Energy	$59.60	$60.387	$ 2,362
14-Apr-11	ARCO Equity	Arcos Dorados Holdings Inc-A	7,000		USD	1.03%	14-Apr-11	onsumer, Cyclic	$17.00	$21.280	$ 29,960
14-Apr-11	SODA Equity	Sodastream International Ltd	3,000		USD	0.00%	14-Apr-11	sumer, Non-cycl	$43.50	$44.451	$ 2,854
14-Apr-11	TMS Equity	Tms International Corp-A	3,000		USD	0.00%	14-Apr-11	sumer, Non-cycl	$13.00	$12.350	$ (1,950)
15-Apr-11	STIR Equity	Stag Industrial Inc	10,000		USD	#VALUE!	15-Apr-11	Financial	$13.00	$11.950	$ (10,500)
15-Apr-11	GPK Equity	Graphic Packaging Holding Co	10,000		USD	0.00%	15-Apr-11	Industrial	$4.75	$4.730	$ (149)
19-Apr-11	AL Equity	Air Lease Corp	10,000		USD	0.00%	19-Apr-11	Financial	$26.50	$27.943	$ 14,428
20-Apr-11	TLLP Equity	Tesoro Logistics Lp	2,500		USD	4.07%	20-Apr-11	Energy	$21.00	$23.660	$ 6,650
28-Apr-11	TFM Equity	Fresh Market Inc/The	5,000		USD	0.00%	28-Apr-11	sumer, Non-cycl	$42.50	$41.351	$ (5,746)
3-May-11	OC Equity	Owens Corning	2,000		USD	0.00%	3-May-11	Industrial	$36.95	$36.550	$ (800)
6-May-11	MG Equity	Mistras Group Inc	1,000		USD	0.00%	6-May-11	Industrial	$16.00	$16.952	$ 952
13-Apr-11	ARCO Equity	Arcos Dorados Holdings Inc-A	7,000		USD	1.03%	19-May-11	onsumer, Cyclic	$17.00	$22.109	$ 35,763
19-May-11	MBLX Equity	Metabolix Inc	9,000		USD	0.00%	19-May-11	Industrial	$7.25	$7.264	$ 123
20-May-11	MOS-W Equity	Mosaic Co/The	10,000		USD	0.00%	20-May-11	Basic Materials	$65.00	$65.450	$ 4,500
25-May-11	AIG Equity	American International Group	5,000		USD	0.00%	25-May-11	Financial	$29.00	$28.100	$ (4,500)
26-May-11	LPR Equity	Lone Pine Resources Inc	5,000		USD	0.00%	26-May-11	Energy	$13.00	$12.220	$ (3,900)
26-May-11	FSL Equity	Freescale Semiconductor Hold	2,500		USD	0.00%	26-May-11	Technology	$18.00	$18.650	$ 1,626
26-May-11	CSGP Equity	Costar Group Inc	3,000		USD	0.00%	26-May-11	sumer, Non-cycl	$60.00	$60.479	$ 1,437
27-May-11	BWP Equity	Boardwalk Pipeline Partners	2,000		USD	8.30%	27-May-11	Energy	$29.33	$29.070	$ (520)
2-Jun-11	NRGY Equity	Inergy Lp	3,000		USD	11.02%	2-Jun-11	onsumer, Cyclic	$36.00	$35.549	$ (1,354)
13-Apr-11	VNO P Equity	Vornado Realty Trust	20,000		USD	3.51%	6-Jun-11	Financial	$25.00	$25.200	$ 4,000
1-Apr-11	RPT D Equity	Ramco-Gershenson Properties	3,500		USD	7.73%	6-Jun-11	Financial	$50.00	$49.868	$ (461)
11-Feb-11	MCP A Equity	Molycorp Inc	1,265		USD	0.00%	6-Jun-11	Basic Materials	$100.00	$110.020	$ 12,675
6-May-11	BRE Equity	Bre Properties Inc	2,000		USD	3.50%	6-Jun-11	Financial	$48.00	$49.881	$ 3,762
8-Jun-11	CLF equity	Cliffs Natural Resources Inc	3,500		USD	1.94%	8-Jun-11	Basic Materials	$85.63	$86.250	$ 2,170
9-Jun-11	SEP equity	Spectra Energy Partners Lp	1,000		USD	6.68%	9-Jun-11	Energy	$30.96	$30.280	$ (680)
10-Jun-11	MCP equity	Molycorp Inc	7,000		USD	0.00%	10-Jun-11	Basic Materials	$51.00	$51.142	$ 996
14-Jun-11	KMP equity	Kinder Morgan Energy Prtnrs	2,000		USD	6.74%	14-Jun-11	Energy	$71.44	$71.183	$ (514)
15-Jun-11	GSJK equity	Compressco Partners Lp	2,000		USD	1.30%	15-Jun-11	Energy	$20.00	$19.293	$ (1,414)
15-Jun-11	P equity	Pandora Media Inc	800		USD	0.00%	15-Jun-11	Communications	$16.00	$21.723	$ 4,579
16-Jun-11	AVEO equity	Aveo Pharmaceuticals Inc	4,000		USD	0.00%	16-Jun-11	sumer, Non-cycl	$17.50	$17.515	$ 60
17-Jun-11	RATE equity	Bankrate Inc	3,300		USD	0.00%	17-Jun-11	Communications	$15.00	$13.998	$ (3,308)
22-Jun-11	VHS equity	Vanguard Health Systems Inc	5,000		USD	0.00%	22-Jun-11	sumer, Non-cycl	$18.00	$18.240	$ 1,199
23-Jun-11	PLD equity	Prologis Inc	12,500		USD	4.79%	23-Jun-11	Financial	$33.50	$33.717	$ 2,711
23-Jun-11	AGNC equity	American Capital Agency Corp	7,500		USD	20.33%	23-Jun-11	Financial	$27.90	$28.499	$ 4,493
28-Jun-11	EEP equity	Enbridge Energy Partners Lp	2,000		USD	7.79%	28-Jun-11	Energy	$30.00	$29.784	$ (432)
29-Jun-11	AWAY equity	Homeaway Inc	750		USD	0.00%	29-Jun-11	Communications	$27.00	$38.718	$ 8,789
29-Jun-11	PRE E equity	Partnerre Ltd	12,500		USD	0.00%	29-Jun-11	Financial	$25.00	$24.959	$ (508)
1-Jul-11	FRC equity	First Republic Bank/San Fran	2,250		USD	0.00%	1-Jul-11	Financial	$31.75	$31.318	$ (972)
7-Jul-11	SBNY equity	Signature Bank	500		USD	0.00%	7-Jul-11	Financial	$56.25	$56.796	$ 273
13-Jul-11	UDR equity	Udr Inc	2,750		USD	3.48%	13-Jul-11	Financial	$25.00	$25.710	$ 1,953
13-Jul-11	UDR equity	Udr Inc	2,750		USD	3.48%	13-Jul-11	Financial	$25.00	$25.483	$ 1,328
14-Jul-11	COF equity	Capital One Financial Corp	5,625		USD	0.49%	14-Jul-11	Financial	$50.00	$49.623	$ (2,122)
14-Jul-11	COF equity	Capital One Financial Corp	5,625		USD	0.49%	14-Jul-11	Financial	$50.00	$50.483	$ 2,715
14-Jul-11	OILT equity	Oiltanking Partners Lp	2,000		USD	0.00%	14-Jul-11	Energy	$21.50	$23.700	$ 4,400
21-Jul-11	FRAN equity	Francesca's Holdings Corp	2,000		USD	0.00%	21-Jul-11	onsumer, Cyclic	$17.00	$22.775	$ 11,550
21-Jul-11	AMTG equity	Apollo Residential Mortgage	3,150		USD	0.00%	21-Jul-11	Financial	$20.00	$18.491	$ (4,752)
27-Jul-11	DNKN equity	Dunkin' Brands Group Inc	2,115		USD	0.00%	27-Jul-11	onsumer, Cyclic	$19.00	$27.393	$ 17,752
28-Jul-11	WAIR equity	Wesco Aircraft Holdings Inc	6,750		USD	0.00%	28-Jul-11	onsumer, Cyclic	$15.00	$14.700	$ (2,025)
29-Jul-11	CJES equity	C&J Energy Services Inc	1,800		USD	0.00%	29-Jul-11	Energy	$29.00	$31.044	$ 3,679
11-Aug-11	PER equity	Sandridge Permian Trust	2,000		USD	0.00%	11-Aug-11	Energy	$18.00	$17.910	$ (180)
11-Aug-11	CARB equity	Carbonite Inc	1,000		USD	0.00%	11-Aug-11	Technology	$10.00	$12.350	$ 2,350
12-Aug-11	PAA equity	Plains All Amer Pipeline Lp	4,500		USD	6.74%	12-Aug-11	Energy	$61.10	$60.367	$ (3,298)
9-Sep-11	DG equity	Dollar General Corp	8,000		USD	0.00%	9-Sep-11	onsumer, Cyclic	$34.75	$34.827	$ 617
9-Sep-11	CLMT equity	Calumet Specialty Products	4,500		USD	11.74%	9-Sep-11	Energy	$18.00	$17.300	$ (3,150)
14-Sep-11	ITMN equity	Intermune Inc	2,200		USD	0.00%	14-Sep-11	sumer, Non-cycl	$24.00	$24.870	$ 1,914
14-Sep-11	EXLS equity	Exlservice Holdings Inc	3,600		USD	0.00%	14-Sep-11	sumer, Non-cycl	$23.00	$22.850	$ (540)
21-Sep-11	O equity	Realty Income Corp	2,250		USD	5.19%	21-Sep-11	Financial	$34.00	$33.506	$ (1,112)
21-Sep-11	MLNX equity	Mellanox Technologies Ltd	1,350		USD	0.00%	21-Sep-11	Technology	$31.75	$32.350	$ 810
22-Sep-11	EEP equity	Enbridge Energy Partners Lp	900		USD	7.79%	22-Sep-11	Energy	$28.20	$27.250	$ (855)

Equity Gain/Loss $ 174,091

Equity Options

GIO	**Global Investment Opportunities Group** **Account Position Summary** Prepared for Financial Trust as of September 23, 2011	J.P. Morgan Securities LLC.

Current FX & Commodity rates

XAG/USD	31.14	XAU/USD	1656.4	GBPUSD	1.5468	USDJPY	76.54
XPT/USD	1606	XPD/USD	636.95	EURUSD	1.3507	USDCLP	517.36

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	$ 174,091

GIO
Global Investment Opportunities

Global Investment Opportunities Group
Account Position Summary
Prepared for Financial Trust as of September 23, 2011

J.P. Morgan Securities LLC.

Current FX & Commodity rates								
	XAGUSD	31.14	XAUUSD	1654.4	GBPUSD	1.5468	USDJPY	76.54
	XPTUSD	1606	XPDUSD	636.05	EURUSD	1.3507	USDCLP	517.36
	USDCHF	0.9051	USDCAD	1.0283	AUDUSD	0.979	USDNOK	5.8454

Notes

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)
14-Jul-10	27-Jan-2012	30%	SPX	-$5,000,000	5,000,000	1094.91	USD	6.500%	16-Mar-11	$0.00	100.00	113.50	$ 675,000
19-Oct-10	24-Apr-2012	25%	PFE	-$3,000,000	3,000,000	17.39	USD	12.200%	8-Jun-11	$0.00	100.00	117.10	$ 513,000
									Closed Notes Gain/Loss				$ 1,188,000

GIO
Global Investment Opportunities

Global Investment Opportunities Group
Account Position Summary
Prepared for Financial Trust as of September 23, 2011

J.P. Morgan Securities LLC.

Current FX & Commodity rates								
	XAGUSD	31.14	XAUUSD	1654.4	GBPUSD	1.5468	USDJPY	76.54
	XPTUSD	1606	XPDUSD	636.05	EURUSD	1.3507	USDCLP	517.36
	USDCHF	0.9051	USDCAD	1.0283	AUDUSD	0.979	USDNOK	5.8454

Fixed Income

Trade Date	Maturity	S&P Rating	Issue	Initial USD Cost	Face Amount	Duration	Curncy	Coupon	Close Out Date	Total Interest	Entry Level	Unwind Level	Gain/Loss (USD)
15-Sep-10	15-Apr-2015	BB-	Ford Motor Cre	-$2,662,500	2,500,000	3.04	USD	7.000%	8-Mar-11	$84,097.22	106.500	108.50	$ 134,097
21-May-10	15-Jun-2011	NR	Ford Motor Cre	-$5,000,000	5,000,000	#N/A N/A	USD	5.560%	14-Jun-11	$295,734.51	100.00	100.00	$ 295,735
25-Jun-10	01-Oct-2014		Felcor Lodging L	-$495,728	471,000	2.46	USD	10.000%	15-Jun-11	$45,791.67	105.25	110.00	$ 68,164
25-Jun-10	01-Oct-2014		Felcor Lodging L	-$218,920	208,000	2.46	USD	10.000%	16-Jun-11	$20,280.00	105.25	110.00	$ 30,160
14-Dec-10	15-Oct-2014	CCC+	Amr Corp	-$1,130,000	1,000,000	3.21	USD	6.250%	3-Aug-11	$39,756.94	113.00	82.00	$ (270,243)
7-Jul-10	20-Sep-11	NR	Harrah's Note	-$10,000,000	10,000,000		USD	7.000%	20-Sep-11	$841,944.44	100.000	100.00	$ 841,944
15-Jun-11	Perpetual	BBB+	Jpmorgan Chase	-$5,375,000	5,000,000	4.95	USD	7.900%	22-Sep-11	$106,430.56	107.50	102.65	$ (136,069)

Closed Fixed Income Gain/Loss $ 963,788

GIO
Global Investment Opportunities

Global Investment Opportunities Group
Account Position Summary
Prepared for Financial Trust as of September 23, 2011

J.P. Morgan Securities LLC.

Current FX & Commodity rates								
	XAGUSD	31.14	XAUUSD	1654.4	GBPUSD	1.5468	USDJPY	76.54
	XPTUSD	1606	XPDUSD	636.05	EURUSD	1.3507	USDCLP	517.36
	USDCHF	0.9051	USDCAD	1.0283	AUDUSD	0.979	USDNOK	5.8454

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)
11-May-10	11-May-11	Bought	JPY	Put	10,000,000	93.5000	USD	Call		-$470,000.00	-4.700%	$0.00	$ (470,000)
11-May-10	11-May-11	Sold	JPY	Call	10,000,000	93.5000	USD	Put	**Barrier Breached**	$470,000.00	4.700%	-$1,509,817.20	$ (1,039,817)
18-Mar-11	11-May-11	Bought	JPY	Call	10,000,000	79.0000	USD	Put	**81.235**	-$125,000.00	-1.250%	$0.00	$ (125,000)
									Closed FX Options Gain/Loss				$ (1,634,817.20)

GIO
Global Investment Opportunities

Global Investment Opportunities Group
Account Position Summary
Prepared for Financial Trust as of September 23, 2011

J.P. Morgan Securities LLC.

Current FX & Commodity rates

XAGUSD	31.14	XAUUSD	1654.4	GBPUSD	1.5468	USDJPY	76.54
XPTUSD	1606	XPDUSD	636.05	EURUSD	1.3507	USDCLP	517.36
USDCHF	0.9051	USDCAD	1.0283	AUDUSD	0.979	USDNOK	5.8454

FRAs

Trade Date	Maturity	Effective Date	Notional	Currency	Description	Fixed Rate	Close Out Date	Gain/Loss (USD)

Closed FRAs Gain/Loss $ -

GIO

Global Investment Opportunities

Global Investment Opportunities Group

Account Position Summary

Prepared for Financial Trust as of September 23, 2011

J.P. Morgan Securities LLC.

Current FX & Commodity rates	XAGUSD	31.14	XAUUSD	1654.4	GBPUSD	1.5468	USDJPY	76.54
	XPTUSD	1606	XPDUSD	636.05	EURUSD	1.3507	USDCLP	517.36
	USDCHF	0.9051	USDCAD	1.0283	AUDUSD	0.979	USDNOK	5.8454

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)
26-Mar-10	02-Apr-2040	BBB+	Jpm Chase Capital Xxix	25	200,000	Financial	USD	6.70%	15-Jun-11	$408,513.89	24.95	25.47	$ 512,514
26-Mar-10	02-Apr-2040	BBB+	Jpm Chase Capital Xxix	25	200,000	Financial	USD	6.70%	15-Jun-11	$408,513.89	24.95	25.62	$ 542,514
									Closed Preferreds Gain/Loss				$ 1,055,028

GIO
Global Investment Opportunities

Global Investment Opportunities Group
Account Position Summary
Prepared for Financial Trust as of September 23, 2011

J.P. Morgan Securities LLC.

Current FX & Commodity rates								
	XAGUSD	31.14	XAUUSD	1654.4	GBPUSD	1.5468	USDJPY	76.54
	XPTUSD	1606	XPDUSD	636.05	EURUSD	1.3507	USDCLP	517.36
	USDCHF	0.9051	USDCAD	1.0283	AUDUSD	0.979	USDNOK	5.8454

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				$ -

GIO

Global Investment Opportunities Group
Account Position Summary
Prepared for Financial Trust as of September 23, 2011

J.P. Morgan Securities LLC.

Current FX & Commodity rates								
	XAGUSD	31.14	XAUUSD	1654.4	GBPUSD	1.5468	USDJPY	76.54
	XPTUSD	1606	XPDUSD	636.05	EURUSD	1.3507	USDCLP	517.36
	USDCHF	0.9051	USDCAD	1.0283	AUDUSD	0.979	USDNOK	5.8454

Total Return Swaps

Trade Date	Effective Date	Maturity Date	Underlying	Long/Short	Shares	Rate	Spread (bps)	Accrued Interest		Industry	Entry Price	Closed Price	Gain/Loss (USD)
23-Apr-10	28-Apr-10	28-Apr-11	Goldman Sachs	Long	20,000	3mL	0.45%	-$23,349.94	$3,208,420	Financial	$160.42	$152.19	$ (187,970)
29-Apr-10	4-May-10	29-Apr-11	Goldman Sachs	Long	30,000	3mL	0.45%	-$54,496.68	$4,775,970	Financial	$159.199	$151.01	$ (300,167)
25-Apr-11	2-May-11	2-May-12	Goldman Sachs	Long	20,000	3mL	0.45%	-$9,864.59	$3,043,800	Financial	$152.19	$135.75	$ (330,429)
29-Apr-11	4-May-11	10-May-12	Goldman Sachs	Long	30,000	3mL	0.45%	-$14,478.24	$4,530,300	Financial	$151.01	$135.75	$ (459,679)
3-Nov-10	8-Nov-10	10-Nov-11	BP	Long	71,000	3mL	0.45%	-$21,597.72	$3,008,270	Energy	$42.370	$44.09	$ 166,813

Closed Total Return Swaps Gain/Loss $ (1,111,432)

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 $ (1,111,432)