
)P. Morgan Online - Positions

9/4/13 10:50 AM

Positions

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SFLLC Derivatives (W...0003){

As of 09/503/2013 (Change 0

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TdtatNMyft

\$70,263,370.41

Unreated Gain/Loss Accrued tocome Est. Annual tooorne Cash & Sweep

\$844,523.73 \$3,583,456.31 1,688*267.58 0

\$i,799,804i60 .

Value

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-0.24 ▼ 5,490,250.00 -11,800.00 ▼ 5,498,006.95

- Price

Change

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JPMORGAN CHASE & CO 7.9% PFD 46625HHA1

STK APR 30 2049 DTD 04/23/2008

Sedunts J0

Ctuantf^ Pfice

5,000,000.00 109.805

Value

©eat

-7,756.95

GENERAL MOTORS CO CV PFD B

GM PRB

71,000.00 48.55

126,600.00 26.65

SOUTHERN CAL EDISON 6 1/4% DEC 842400FU2 3,000,000.00 105.333

31 2049 DTD 01/17/2012

-0.1 W 3,447,050.00 -7,810.00 w 3,585,969.22

-0.26 ▼ 3,373,890.00 -32,916.00 ▼ 2,782,242.51

0.18 ^ 3,159,990.00 5,430.00 3,016,649.17

-138,919.22

591,647.49

143,340.83

ALLY FINANCIAL INC 8 1/2% PFD

ALLY PRB

LBG CAPITAL NO. 1 PLC144A VAR RT 50178R9A1 3,000,000.00 103.171

12/29/2049 DTD 12/15/2009 HELD BY

EUROCLEAR ISIN XS0473106283

SEDOL B51C139

-1.33 ▼ 3,095,130.00 -39,870.00 ^ 3,247,500.00

-152,370.00

ROYAL BANK SCOTLAND GROUP PLC RBS PRT

ADR NON-CUMULATIVE

SERVICEMASTER COMPANY 8% FEB 81760NAN9 2,500,000.00

15 2020 DTD 02/13/2012

,
PETf?OLE0S06VEN£ZyEtA S01/2% 7165509A8 '

ISLN .

se6oL-isse©L3' .. : ' --v "

BANK OF AMERICA CORP 8 1/8% PFD 060505DT8 2,000,000.00 109.934

STK DEC 29 2049 DTD 04/30/2008

GENERAL ELEC CAP CORP 7.125% 369622SN6 2,000,000.00 108.807

DEC 15 2049 DTD 06/12/2012

120,000.00

22.87

-0.07 ^ 2,744,400.00 -8,400.00 sr 2,924,400.00

-180,000.00

-278,025.00

95.504

0.00 4/^ 2,387,600.00

100.00 ^ 2,665,625.00

2,249,750.00 ■; - 0>00?<^ . i;|ki78@00 ' ' A -l^oioG/-

' 2,500,000 00

89.99

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V J. -• w.i.' ' ^

-0.24 ▼ 2,198,680.00 -4,720.00 ^ 2,081,180.56

117,499.44

-0.56 ▼ 2,176,140.00 -11,280.00 ▼ 2,122,916.67

53,223.33

<https://Jpmorgan.chase.com/Secure/Posltlons7AN396147042>

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J.P. Morgan Online - Positions

9/4/13 10:50 AM

GMAC CAPITAL TRUST I PFD STK 8 ALLY PRA

1/8%

80,000.00
26.40
-0.14 -r 2,112,000.00 -11,200.00 1,882,773.60
229,226.40
KINDRED HEALTHCARE INC 8 1/4% KND
JUN01 2019 DTD 06/01/2011
2,000,000.00
105.25
0.25 A 2,105,000.00 5,000.00 a 1,966,250.00
138,750.00
SG MARKET PLUS WTI CRUDE
08/05/14 LNKD TO CL1 78.75%
BARRIER- 10%CPN .UNCAPPED
INITIAL LEVEL-07/25/13 CL1:105.68
78423EHS6 2,000,000.00
99.72
-0.11 -r 1,994,400.00 -2,200.00 ^ 2,000,000.00
-5,600.00
HSBC CONT BUFF EQ SX5E 08/29/14 40432XFP1 2,000,000.00
80% EKO BARRIER- 4%CPN 17% CAP
INITIAL LEVEL-05/24/13 SX5E;2764.29
JPM VALUE ADVANTAGE FD - INSTL JVAIX
FUND 1400
98.96
0.85 a 1,979,200.00 17,000.00 a 2,000,000.00
-20,800.00
78,709.17
25.04
0.08 a 1,970,877.62 6,296.74 a 2,000,000.00
-29,122.38
LLOYDS TSB BANK PLC MTN 9 7/8% G4715J9D3 1,500,000.00 119.25
DEC 16 2021 DTD 12/16/2011 HELD BY
EUROCLEAR ISIN XS0717735822
SEDOL B7FQXT1
-0.04 'T 1,788,750.00 -630.00 -r 1,627,500.00
161,250.00
CHASE MORTGAGE FINANCE
CORPORATION REMIC 2007-A1 CL
2A4 2.99199% 02/25/2037 DTD
02/01/2007
161630AK4 1,828,512.97 93.819
-1.39 ▼ 1,715,492.58 -25,507.76 -r 1,618,233.98
97,258.60
US DOLLAR
0USDPRAA7 1,688,267.58
JPM 3YRNCCLN TO MTOR 04/16/15 4662A04Q1 1,500,000.00
INITIAL RATE 6.20% CPN DD 04/16/12
1.00
0.00 4> 1,688,267.58 42,175.96 a 1,688,267.58
0.04 a 1,603,950.00 600.00 a 1,500,000.00
0.00

106.93
103,950.00
JPY PUT CAD CALL FX EUROPEAN XJPYPBEXZ
STYLE OPTION OCT 08, 2013 @ 80.9
GENERAL ELEC CAP CORP 5.250% 369622ST3 1,400,000.00 91.933
12/31/2049 DTD 05/29/2013
1,371,575.51 142,278.62 a
336,952.82
1,034,622.69
0.64
1,287,062.00 8,904.00 a 1,400,000.00
-112,938.00
IMPACCMB TRUST 2005-2 CL 1 M2 45254NNC7 1,542,857.02 82.957
VAR RT 04/25/2035 DTD 03/03/2005
203,765.13
0.03 A 1,279,907.90
478.29 A 1,076,142.77
COUNTRYWIDE HOME LOANS 2003-1 12669DYS1 1,258,961.92 92.766
CL B1 5.750% 03/25/2033 DTD
01/01/2003
-1.27'T 1,167,888.61 -15,976.23 ▼ 1,202,308.63
-34,420.02
MS MARKET PLUS MRK 08/20/14 80% 61761JDA4 1,000,000.00 112.055
EKO BARRIER- 3.55%CPN
,UNCAPPED INITIAL LEVEL-02/14/13
MRK:41.19
-0.15-^ 1,120,550.00 -1,500.00 ▼ 1,000,000.00
120,550.00
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Page 2 of 6
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DTD 03/11/2011

GS MXN STEP UP NOTE 11/22/13
 LNKD TO MXN VS USD 85%BARRIER-
 5% ATM CPN-22.9%MXRTRN 11/08/12,
 INITIAL STRIKE: 13.11925
 38141GHY3 1,000,000.00 101.869 f
 -0.19 ▼ 1,018,690.00 -1,910.00 ▼ 1,000,000.00
 18,690.00
 EARTHLINK INC 8 7/8% MAY 15 2019 ELNK
 DTD 05/17/2011
 1,000,000.00
 96.00
 -0.52 ▼
 960,000.00 -5,200.00 1,033,500.00
 -73,500.00
 Value fcbange
 (\$/%)
 Price Change
 (\$/%)
 DTD 03/28/2003
 Value • :
 Gain/Lues (\$/%)
 Goat
 JPM LATIN AMERICA FD - SEL FUND JLTSX
 3815
 -158,415.85
 49,504.95
 17.00
 0.17 ^
 841,584.15 8,415.84 a 1,000,000.00
 COUNTRYWIDE HOME LOANS 2003- 12669ERR9 1,347,212.307 61.974
 26 CL B1 5.33684% 08/25/2033 DTD
 06/01/2003
 834,921.36 -7,894.66 ▼ 1,037,353.47
 -202,432.11
 -0.59 -r
 WTI CALL OPTION USD PUT OPTION OTCBDCPHK
 STRIKE 110.00 EXPIRING 02/14/2014
 250,000 BARRELS
 SEQUOIA MORTGAGE TRUST 11 CL 81744AAB4 1,027,327.757 74.355
 B1 VAR RT 12/20/2032 DTD 10/30/2002
 250.00
 1.00 I
 0.00 4»
 776,035.77 78,492.03 jk.
 562,500.00
 213,535.77
 763,869.55 -1,756.73
 757,654.23
 6,215.32
 -0.17 'T
 FACEBOOK INC-A

17,500.00 41.87
JPMORGAN CHASE & CO VAR RT 48126HAA8 750,000.00 94.676
07/24/2013 DTD 07/29/2013
FB
0.58
732,725.00 10,080.00 ^
710,070.00 -67.50 ▼
665,000.00
750,000.00
67,725.00
-39,930.00
-0.01 ▼
HOMEBANC MORTGAGE TRUST 2004- 43739EAC1 960,981.704 61.572
1 CL 1M1 VAR RT 08/25/2029 DTD
07/30/2004
0.03
591,695.65
240.24
540,552.21
51,143.44
REPUBLIC OF ARGENTINA NOTES 0429939S6 7,500,000.00
DEC 15 2035 DTD 11/01/2005 HELD BY
EUROCLEAR ISIN US040114GM64
SEDOL B2PDMW3
7.375
-485,625.00
-0.05 ▼
553,125.00 -3,750.00 ▼ 1,038,750.00
GENERAL ELECTRIC CO
34,270.92
101,286.00
214,195.10
-1,125.00
GE
23,000.00 23.06
50,000.00 10.47
2,095.00 221.79
450,000.00 99.75
-0.08 -r
530,380.00 -1,840.00 ▼
523,500.00 30,000.00 m.
464,650.05 18,373.15 a
448,875.00
496,109.08
422,214.00
250,454.95
450,000.00
SANGAMO BIOSCIENCES INC
SGMO
0.60
BIOGEN IDEC INC

BIIB
8.77 A
ZIONS BANCORPORATION VAR RT 989701BF3
09/29/2049 DTD 08/13/2013
0.00 MP
0.00
DEUTSCHE BK AG LDN BRH DBL
DAG
50,000.00
8.85
442,500.00 -2,500.00 ▼
352,529.00
89,971.00
-0.05 ▼

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J.P. Morgan Online - Positions

9/4/13 10:50 AM

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EURO PRINCIPAL CURRENCY

0EURPRAA9 283,178.22 1.3157 USD

1.00 EUR

0.00 4 »

372,577.58 -821.22 ▼

283,178.22

337,871.75 3,606.66 a

256,799.99

335,700.84 7,774.92 a

255,149.99

331,958.98 -4,964.40 ▼

252,305.98

328,489.24 1,907.21 a

211,498.73

327,814.87 -2,222.46 ▼

249,156.25

322,839.89 3,494.75 a

245,375.00

317,544.19 4,937.10 a

241,350.00

317,472.00 9,921.00 A

316,845.25 8,887.30 a

297,185.00

315,910.70 4,417.65 a

203,400.00

315,096.99 551.56 a

239,490.00

314,425.98 -3,739.01 ▼

238,980.00

307,467.00 816.00 a

377,195.09

283,178.22
327,986.80
246,317.45
329,196.98
247,262.16
333,823.48
250,714.59
343,600,28
222,817.26
337,612.87
253,565.27
327,646.17
246,524.86
329,132.36
247,180.01
290,997.40
339,220.24
313,066.58
331,777.88
214,034.78
319,967.65
240,317.53
340,287.60
255,882.59
300,000.00
-4,617.51
0.00
JC DECAUX INTERNATIONAL ISIN DEC FP
FR0000077919 SEDOL 7136663
10,000.00 33.7872 USD
25.68 EUR
0.36
9,884.95
10,482.54
6,503.86
7,887.83
-1,864.50
1,591.39
-15,111.04
-11,318.53
-9,798.00
-4,409.02
-4,806.28
-1,149.86
-11,588.17
-5,830.01
26,474.60
-22,374.99
-15,881.58
-15,867.18
-10,634.78

-4,870.66
-827.53
-25,861.62
-16,902.59
7,467.00
CARREFOUR SUPERMARCHE ISIN CA FP
FR0000120172 SEDOL 5641567
10,500.00 31.9715 USD
24.30 EUR
0.74 A
AUTOGRILL SA ISIN IT000113734
SEDOL 5256206
AGLIM
21,400.00 15.5121 USD
11.79 EUR
-0.23
LLOYDS BANKING GROUP PLC ISIN LLOY LN
GB0008706128 SEDOL 0870612
291,000.00 1.1288 USD
0.7268 GBP
0,01 A
ACCOR SA ISIN FR0000120404 SEDOL ACCP
5852842
8,750.00 37.4646 USD
28.475 EUR
-0.25 -r
FRAPORT AG ISIN DE0005773303
SEDOL 7107551
FRAGR
5,000.00 64.568 USD
49.075 EUR
0.70 A
BNP PARIBAS ISIN FR0000131104 BNP FP
SEDOL 7309681
5,000.00 63.5088 USD
48.27 EUR
0.99 A
ARIAD PHARMACEUTICALS INC
ARIA
16,535.00 19.20
4,900.00 64.6623 USD
60.65 CHF
0.60 A
ADECCO SA-REG ISIN CH0012138605 ADEN
SEDOL 7110720
1.81 A
COCA-COLA HBC AG ISIN
CH0198251305 SEDOL B9895B7
CCH LN
11,300.00 27.9567 USD
18.00 GBP

0.39 A
COMPAGNIE DE SAINT-GOBAIN ISIN SGO FP
FR0000125007 SEDOL 7380482
6,750.00 46.681 USD
35.48 EUR
0.08 A
VOLKSWAGEN AG PFD ISIN
DE0007664039 SEDOL 5497168
VOW3 GY
1,400.00 224.59 USD
170.70 EUR
-2.67 ▼
BARCLAYS BANK PLC 7.750%
04/10/2023 DTD 04/10/2013
06739FHK0
300,000.00 102.489
0.27 A
LONG TOTAL RETURN SWAP
SWPBDRUH6 888,972.00
1.00 i
0.00 0
285,239.42 1,972.86 a
f
1,999,999.368942 USD NOTIONAL
KOSPTREQ INDEX MAT MAR 20 2014
DEAL 30140386
RENAULT SA ISIN
FR0000131906/SEDOL 4712798
-38,310.30
-26,247.90
-153,942.70
-326,100.18
69.89 USD
53.12 EUR
-1.42 'r
279,559.93 -5,679.62 ▼
212,480.00
164,057.30
929,999.82
317,870.23
238,727.90
318,000.00
1,256,100.00
4,000.00
REPUBLIC OF ARGENTINA -ARS
NOTES DEC 15 2035 DTD 11/01/2005
0429939R8 10,000,000.00 1.6406 USD
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J.P. Morgan Online - Positions

9/4/13 10:50 AM

HELD BY EUROCLEAR ISIN

ARARGE03E147 SEDOL B0S5SP7

PURCHASE - JPY PUT USD CALL FX XJPYPBFJZ

EUROPEAN STYLE OPTION SEP 10,

2013 @ 100.

SWISS FRANC

37,047.40 24,677.70 a

121,500.00

-84,452.60

0CHFPRAA4

0.01

1.0662 USD

1.00 CHF

-0.01 ▼

0.01

0.00 41.

0.01

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CANADIAN DOLLAR

0CADPRAA6

0.01

0.9487 USD

1.00 CAD

0.00 4»

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0.01

0.01

0.00

JPY CALL CAD PUT FX EUROPEAN XJPYCATZZ

STYLE OPTION OCT 08, 2013 @ 76.9

AT EXP K1 @ 69.65

WRITE - JPY PUT USD CALL FX

EUROPEAN STYLE OPTION SEP 10,

2013 @ 105.

WRITE - JPY CALL USD PUT FX

EUROPEAN STYLE OPTION SEP 10,

2013 @ 97.25 AT EXP K1 @94.75

BUY JPY SELL CAD FORWARD

CONTRACT FX RATE

93.7300000TRADE 08/23/13 VALUE

10/10/13

-0.02
0.69 41.
-336,952.82
336,952.80
XJPYPBFKZ
-471.64 ^05.70 ▼
-36,500.00
36,028.36
XJPYCAUIZ
-1,463.66 9,183.18 A
-85,000.00
83,536.34
FXJPYBERE
-29,518.86 -61,166.22
-29,518.86
WTI PUT OPTION USD CALL OPTION OTCBDPKGF
STRIKE 93.50, Kl @ EXP 83.50
EXPIRING 02/14/2014 250,000
BARRELS
-250.00
1.00 I
0.00 4».
-654,958.72 18,133,61 a -562,500.00
-92,458.72
Totals
\$70,263,376.41 \$179,060.36 \$68,178,332.39 \$1,799,804.60
Where are my other accounts B _____

Where applicable, acquisition date, cost, and gain/loss values may reflect special calculations rules used for gifted securities.

Quotes delayed by at least 20 minutes. Market data provided by Interactive Data.

INVESTMENT PRODUCTS: NOT FDIC INSURED | NO BANK GUARANTEE | MAY LOSE VALUE
J.P. Morgan Securities LLC (JPMS) and J.P. Morgan Clearing Corp. (JPMCC)
(both members of FINRA, NYSE, and SIPC); and Chase Insurance Agency, Inc.
(CIA) (a licensed Insurance

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J.P. Morgan Online - Positions

9/4/13 10:50 AM

Positions

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Jeepers Derivatives

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\$26*552,991.46

Unreafeod Gain/Loss ' Aocrueci fecotne

\$0.00

Est.Anoaat Income Gash 3 Sweep

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Security 10 • Quantity Price ■ ■ (\$/%)

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152,771.711 10.04

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0.00 4|r 25,019,163.48 209.56 .* 25,019,163.48

0.01 ji. 1,533,827.98 6,856.14 1,538,398.04

. Gain/Loss

0m

Description

US DOLLAR

Cost

Value

0.00

JPM TR I FLOAT RATE INC FD FUND 2808 JPHSX

3.96%

-4,570.06

Totals

\$26,552,991.46 \$7,065.70 \$26,557,561.52

-\$4,570.06

Where are my other accounts @

Where applicable, acquisition date, cost and gain/loss values may reflect special calculations rules used for gifted securities.

Quotes delayed by at least 20 minutes. Market data provided by Interactive Data.

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(CIA) (a licensed Insurance

agency, doing business as Chase Insurance Agency Services, Inc, in Florida)

are affiliates of JPMorgan Chase Bank, NA. (JPMC) (a member of FDIC).

View Statement of Financial Condition | View Sweep Option Yields

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Investment Services are provided by the

following entities: For Clients of J.P. Morgan's Private Bank or Private

Wealth Management: Securities Services by JPMS; Custody Services by JPMC and

JPMCC; Clearing Services by

JPMCC. For Clients of J.P. Morgan Securities: Securities & Investment

Advisory Services by JPMS; Clearing & Custody Services by JPMCC. For Clients

of Chase Private Client: Securities &

Investment Advisory Services by JPMS; Clearing & Custody Services by JPMCC;

Annuities & Insurance Products* by various insurance companies and offered

through CIA. *Products not available

in all states.

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J.P. Morgan Online - Positions
9/4/13 10:50 AM
Positions
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\$915,493.25
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0.34 ^ 6,771,029.61 89,473.38 ^ 4,999,983.00
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APOLLO GLOBAL MANAGEMENT LLC APO
263,157.00 25.73
70,500.00 16.26
21,753.00 51.13
199,036.62 1.00 f
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ASCENA RETAIL GROUP INC COM
ASNA

JP MORGAN CHASE & CO
JPM

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JPM PRIME MM FD - INSTL FUND 829 JINXX
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BOMBARDIER INC CL B
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-0.03 ▼
90,128.54
-685.74 ▼
POUND STERLING
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0.14 1.5531 USD
1.00 GBP
0.01 4.
0.22
0.00 4*.
0.27
-0.05
0.14
0.14
0.00
Totals
\$23,761,894.39 \$97,732.80 \$19,642,158.40 \$1,771,046.56

Where are my other accounts g

Where applicable, acquisition date, cost, and gain/loss values may reflect special calculations used for gifted securities.

Quotes delayed by at least 20 minutes. Market data provided by interactive Data.

INVESTMENT PRODUCTS: NOT FDIC INSURED | NO BANK GUARANTEE | MAY LOSE VALUE

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J.P. Morgan Online - Positions

9/4/13 10:50 AM

Positions

fhaze Derivatives (W...4006)

lected View

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■ Show Q Vi6Wrax--lots

TbtalV^ue

\$22,178,616.04

Unreated Gain/Loss Acorued Inoome

4^74,194.52 . . \$225,417.74

Est. Anhusl Income , Gash .&Gwesp

\$1,074,580.36 5^,76644 CD

; Value ■

^ Change

'value- ■(\$/%)■
 1.00 0.00 4^ 5,001,766.64 42.31 * 5,001,766.64
 : ■ . ■ Change
 Secufity ID Quantify ■ :Phce • (\$/°76f ■
 870994928 5,001,766.64
 BANK OF AMERICA CORP 8 1/8% PFD STK DEC 29 060505DT8 3,000,000.00 109.934
 -0.24 ▼ 3,298,020.00 -7,080.00-»r 3,389,620.83
 2049 DTD 04/30/2008
 GaWliOSS
 Descnj^h •
 JPM TAX FREE PREMIER SWEEP FD #92 0.01%
 (i\$m
 Cost •

0.00
 -91,600.83
 JPMORG/^ CHASES CO 7.9% PFD STK APR 30 2049 46625HHA1 3,000,000.00 109.805
 -0.24 ▼ 3,294,150.00 -7,080.00 ▼ 3,337,958.33
 DTD 04/23/2008
 JPM HIGH YIELD FD - SEL FUND 3580 5.37%
 -43,808.33
 OHYFX 326,870.729
 JPM TR I FLOAT RATE INC FD FUND 2808 3.96% JPHSX 203,938.513
 JPM 3YRNCCLN TO MTOR 04/16/15 INITIAL RATE 4662A04Q1 1,500,000.00
 6.20% CPN DD 04/16/12
 2,628,040.66 16,925.84 * 2,704,385.15
 10.04 0.01 * 2,047,542.67 9,152.41 * 2,057,601.37
 106.93 0.04
 8.04 0.01
 -76,344.49
 -10,058.70
 103,950.00
 1,603,950.00 600.00 * 1,500,000.00
 PEABODY ENERGY CORP SR NOTES 7 3/8% NOV 1 BTU
 2016 DTD 10/12/2006
 1,200,000.00 112.00 0.00 1,344,000.00 0.00 o 1,363,500.00
 -19,500.00
 KINDRED HEALTHCARE INC 8 1/4% JUN 01 2019 DTD KND
 06/01/2011
 1,000,000.00 105.25 0.25 * 1,052,500.00 2,500,00 *
 996,250.00
 56,250.00
 GSR MORTGAGE LOAN TRUST 2005-5FCL B1
 5.7598% 06/25/2035 DTD 05/01/2005
 CHASE MORTGAGE FINANCE CORPORATION SER 161630BZ0 705,208.15 76.987 -0.39-r
 2007-A1 CL 12A3 5.5595% MAR 25 2037 DTD
 02/01/2007
 36242D7X5 1,234,781.09
 995,727.47 -5,581.21 ▼ 1,203,139.84 -207,412.37
 80.64 -0.45 'T
 542,918.60 -2,757.36 ▼

553,588.40
-10,669.80
IPAYMENT INC 10 1/4% MAY 15 2018 DTD 11/15/2011 46262EAE5 500,000.00
370,000.00 ^,900.00 ^
445,000.00
-75,000.00
74.00 -0.98 tr

Totals

\$22,178,616.04 \$1,821.99 \$22,552,810.56 -\$374,194.52
<https://Jpmorgan.chase.com/Secure/PosltlonsTAN308833384>

Page 1 of 2

J.P. Morgan Online - Positions

9/4/13 10:51AM

Positions

■ Selected View

STC Asset (W-0002i
, AsofG9fi3/2013 { Ohertge
Show- -Q. ■ vjewTax.'iofe

Total Value

\$5,391,431.82

URrealiz6d::@atn/tQs

-\$658,130.00

ACffirued ln:eo:me Est. Annu (in come

\$57,610.00 \$290,897.47

Cash & Swee

574,681.82

s •

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; ' ■ Price ■

. , ' '...Change

SecurityTD fJquantity '• Pnee |\$f%}

PETROLEOS DE VENEZUELA S 8 1^% NOV 02 2017 7165509A8 2,000,000.00 89.99
0.004» 1,799,800.00

DTD 10/29/2010 HELD BY EUROCLEAR ISIN

USP7807HAK16 SEDOL B5SC0L3

ALLY FINANCIAL INC 8 1/2% PFD

• Value

Shart.ge

■

■ Gain/Loss

■ .

0.00 1,985,000.00 -185,200.00

Description

Cost

Value

ALLYPRB 57,000.00 26.65 -0.26 ▼ 1,519,050.00 -14,820.00 ▼ 1,489,980.00

HSBC BRL STEP UP NOTE 4/21/14 LNKD TO BRL VS 40432XE56 1,000,000.00 76.13 |
0.004> 761,300.00

USD 85%BARRIER- 5%CPN-28.5% MXRTRN 4/5/13

INITIAL STRIKE: 2.0035

29,070.00

0.00 1,000,000.00 -238,700.00
HSBC BRL STEP UP NOTE 3/27/14 LNKD TO BRL VS 40432XD32 1,000,000.00 73.67 \

0.00 4^ 736,700.00
USD 85%BARRIER- 5%CPN-28.5% MXRTRN 3/13/13;
INITIAL STRIKE: 1.9619
US DOLLAR

0.00 4f 1,000,000.00 -263,300.00
0USDPRAA7 574,681.82
1.00
0.00 4*. 574,681.82
4.82^ 574,681.82
0.00

Totals
\$5,391,531.82 -\$14,815.18 \$6,049,661.82 -\$658,130.00

Where are my other accounts g
Where applicable, acquisition date, cost, and gain/loss values may reflect special calculations used for gifted securities.
Quotes delayed by at least 20 minutes. Market data provided by Interactive Data.

INVESTMENT PRODUCTS: NOT FDIC INSURED | NO BANK GUARANTEE | MAY LOSE VALUE
<https://Jpmorgan.chase.com/Secure/Posltlons7AN394712164>

Page 1 of 2
J.P. Morgan Online - Positions
9/4/13 10:51 AM

Positions
As of 08/03/2013 ('Sfjange ©
Southern Trust L Cameron (W...500^

W, Q V}ew.laxU)ts
■fc,
Sr-. ,■/!>¥
Total Value Uiwatized ©aia/toss ' Acoaied locome
\$5,107,821.53

1st. Annual Income' Cash & Sweep
6/378,513.35 (!>
\$0.00
\$85,510.18
\$637.95

Price ■;
Change -
Secaie^t0 • Quantity , P0ae ', - (\$/%)
0USDPRAA7 6,379,513.35 ® 1.00

value
. Change
(^%) ■
0.00 4> 6,379,513.35 6,992,853.15 a 6,379,513.35
0.00 -24,249.32 ▼

..' Gain/Loss
Oestmirtt0h
US DOLLAR
• Cost

Value

0.00

BUY USD SELL NZD FORWARD CONTRACT FX FXUSDBMKT
RATE .7830000TRADE 08/22/13 VALUE 09/03/13

BUY USD SELL GBP FORWARD CONTRACT FX FXUSDBMKS
RATE 1.5592130TRADE 08/22/13 VALUE
09/03/13

0.00

0.00 -9,512.74 'T

0.00

BUY USD SELL AUD FORWARD CONTRACT FX FXUSDBMKR
RATE .9010000TRADE 08/22/13 VALUE 09/03/13

BUY USD SELL NZD FORWARD CONTRACT FX FXUSDBMMH
RATE .7770950TRADE 08/28/13 VALUE 09/03/13

BUY USD SELL NZD FORWARD CONTRACT FX FXUSDBMMP
RATE .7770000TRADE 08/29/13 VALUE 09/23/13

BUY USD SELL GBP FORWARD CONTRACT FX FXUSDBMMO
RATE 1.5490000TRADE 08/29/13 VALUE

09/23/13

0.00 -22,399.37 -r

0.00

-3,054.91 -6,810.00 ▼

-3,054.91

-4,847.27 -21,332.59-r

-4,847.27

-7,168.99 -9,553.02 ▼

-7,168.99

BUY GBP SELL USD FORWARD CONTRACT FX FXGBPBDLV
RATE 1.5636330TRADE 08/21/13 VALUE

09/23/13

-7,461.95 6,695.42,*,

-7,461.95

WRITE - NZD CALL USD PUT FX EUROPEAN XNZDCADEZ
STYLE OPTION FEB 06, 2014 @ .8 KO @ 0,77

WRITE - AUD PUT USD CALL FX EUROPEAN XAUDPAJEZ
STYLE OPTION JAN 24, 2014 @ .89 WINDOW

-9,356.17 -6,185.87 -15,280.00

5,923.83

-11,757.94 64,862.83 a -43,654,50 31,896.56

<https://Jpmorgan.chase.com/Secure/Posltns7AI=410634821>

Page 1 of 3

|.P. Morgan Online - Positions

9/4/13 10:51AM

RKI @ 0,8760 UNTIL 9SEP13

BUY USD SELL AUD FORWARD CONTRACT FX FXUSDBMMN
RATE .8940000TRADE 08/29/13 VALUE 09/09/13

WRITE - CAD CALL USD PUT FX EUROPEAN XCADCAFGZ
STYLE OPTION FEB 11, 2014 @ 1.02

WRITE - JPY CALL USD PUT FX EUROPEAN XJPYCAUWZ
STYLE OPTION JAN 29, 2014 @ 95. Kl @ 94 KO

@101

WRITE - NZD CALL USD PUT FX EUROPEAN XNZDCADDZ
STYLE OPTION JAN 23, 2014 @ .82 Kl @ 0.845
K0 @ 0.768
WRITE - GBP CALL USD PUT FX EUROPEAN XGBPCA0VZ
STYLE OPTION FEB 06, 2014 @ 1.57 Kl @
1.585 K0@ 1.53

, -----
-AUD CALL USD PUT FX EUROPEAN SiAUOCAFKZ
5STYI£ GW6j^ JAN 24, 2014 @ 94 Kl @ 0.96
-22,139.16 -30,005.98 ▼
-22,139.16
-27,294.76
235.84 a. -58,500.00 31,205.24
-27,433.97 37,929.55 a. -71,250.00 43,816.03
-31,020.57 -17,405.67 ▼ -82,000.00 50,979.43
-63,157.52 -17,989.86 w -49,847.50 -13,310.02

-41.445.84 V;

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WRITE - NZD PUT USD CALL FX EUROPEAN XNZDPAEVZ
STYLE OPTION OCT 24, 2013 @ .8 K0 @ 0.84
AUSTRALIAN DOLLAR
-85,571.46 16,553.92 a -43,320.00 -42,251.46
0AUDPRAA8 -1,000,000.00 g 0.9061 USD
1.00 AUD
0.02 A -906,099.96 -2,687,399.81 ▼
-1,000,000.00
-897,000.00 -9,099.96
-1,000,000.00
0.00
Totals
\$5,107,821.53 \$4,224,870.64 \$5,022,311.35 \$85,510.18
Where are my other accounts B

Where applicable, acquisition date, cost, and gain/loss values may reflect special calculations rules used for gifted securities.

Quotes delayed by at least 20 minutes. Market data provided by Interactive Data.

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(CIA) (a licensed Insurance

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are affiliates of JPMorgan Chase Bank, N.A. (JPMC) (a member of FDIC).

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JPMCC; Clearing Services by

<https://Jpmorgan.chase.com/Secure/Posltlons?AI=410634821>

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