



FINANCIAL TRUST COMPANY INC ACCT [REDACTED]

For the Period 11/1/11 to 11/30/11

	<u>Trade Date</u>	<u>Currency</u>	<u>Amount</u>	<u>Contract</u>	<u>Current Market</u>	<u>Market Value</u>	<u>Unrealized</u>
	<u>Settlement Date</u>	<u>Counter Currency</u>	<u>Counter Amount</u>	<u>Rate</u>	<u>Forward Rate</u>	<u>Receivable</u> <u>Market Value</u> <u>Payable</u>	<u>Gain/Loss</u>
Foreign Exchange Contracts							
CHINESE RENMINBI US DOLLAR	Jan. 13 11 Jan. 18 12	CNY USD	64,200,000.00 (10,000,000.00)	6.420000	6.365299	10,085,936.71 10,000,000.00	85,936.71
CHINESE RENMINBI US DOLLAR	Jun. 8 11 Jun. 11 12	CNY USD	31,818,000.00 (5,000,000.00)	6.363600	6.376461	4,989,915.15 5,000,000.00	(10,084.85)
CHINESE RENMINBI US DOLLAR	Oct. 5 11 Jan. 18 12	CNY USD	(64,200,000.00) 10,060,330.64	6.381500	6.365299	10,060,330.64 10,085,936.71	(25,606.07)
CHINESE RENMINBI US DOLLAR	Oct. 5 11 Jun. 11 12	CNY USD	(31,818,000.00) 4,983,632.23	6.384500	6.376461	4,983,632.23 4,989,915.15	(6,282.92)
INDIAN RUPEE US DOLLAR	Sep. 7 11 Dec. 9 11	INR USD	457,000,000.00 (9,844,682.36)	46.421000	52.171999	8,759,488.09 9,844,682.36	(1,085,194.27)
INDIAN RUPEE US DOLLAR	Sep. 19 11 Dec. 9 11	INR USD	(457,000,000.00) 9,383,983.57	48.700000	52.171999	9,383,983.57 8,759,488.09	624,495.48
SINGAPORE DOLLAR US DOLLAR	Sep. 7 11 Dec. 9 11	SGD USD	12,679,500.00 (10,508,627.69)	1.206580	1.281241	9,896,264.63 10,508,627.69	(612,363.06)
SINGAPORE DOLLAR US DOLLAR	Nov. 2 11 Feb. 6 12	SGD USD	3,183,000.00 (2,500,000.00)	1.273200	1.281049	2,484,681.86 2,500,000.00	(15,318.14)
SINGAPORE DOLLAR US DOLLAR	Sep. 19 11 Dec. 9 11	SGD USD	(12,679,500.00) 10,017,776.72	1.265700	1.281241	10,017,776.72 9,896,264.63	121,512.09
Total Foreign Exchange Contracts						\$70,662,009.60 \$71,584,914.63	(\$922,905.03)

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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JPM-SDNY-00015297

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