



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

For the Period 1/1/12 to 1/31/12

Settled Foreign Exchange Contracts

| | Trade Date | Currency | Amount | | | Contracted Base | Revalued | |
|----------------------|-------------|------------------|-----------------|---------------|------------------|-----------------|-----------------|--------------|
| | Settle Date | Counter Currency | Counter Amount | Contract Rate | Revaluation Rate | Amount USD | Amount USD | Currency G/L |
| Trade Related | | | | | | | | |
| JAPANESE YEN | Jan. 25 12 | JPY | (9,847,500.00) | 78.320000 | 78.225003 | 125,734.17 | (125,886.86) | (152.69) |
| U S DOLLAR | Jan. 27 12 | USD | 125,734.17 | | | | | |
| Speculative | | | | | | | | |
| YUAN RENMINBI | Jan. 13 11 | CNY | 64,200,000.00 | 6.420000 | 6.312000 | (10,000,000.00) | 10,171,102.66 | 171,102.66 |
| U S DOLLAR | Jan. 18 12 | USD | (10,000,000.00) | | | | | |
| YUAN RENMINBI | Oct. 5 11 | CNY | (64,200,000.00) | 6.381500 | 6.312000 | 10,060,330.64 | (10,171,102.66) | (110,772.02) |
| U S DOLLAR | Jan. 18 12 | USD | 10,060,330.64 | | | | | |

J.P.Morgan

Account W23560001 Page 27 of 27

Consolidated Statement Page 30

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00015558

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