



FINANCIAL TRUST COMPANY INC ACCT [REDACTED]

For the Period 4/1/12 to 4/30/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Complementary Structured Strategies							
JPY CALL CAD PUT FX EUROPEAN STYLE OPTION AUG 13, 2012 @ 76. KI @ 71 [REDACTED]	0.01	(760,000,000.00)	(75,186.54)	(411,436.90)	336,250.36		
JPY CALL USD PUT FX EUROPEAN STYLE OPTION MAY 22, 2012 @ 81. KI @79 [REDACTED]	0.02	(405,000,000.00)	(73,498.87)	(26,500.00)	(46,998.87)		
JPY PUT CAD CALL FX EUROPEAN STYLE OPTION AUG 13, 2012 @ 83.25 [REDACTED]	0.02	832,500,000.00	125,798.55	411,436.90	(285,638.35)		
JPY PUT USD CALL FX EUROPEAN STYLE OPTION MAY 22, 2012 @ 83. [REDACTED]		415,000,000.00	2,582.20	26,500.00	(23,917.80)		
MXN CALL USD PUT FX EUROPEAN STYLE OPTION JUN 19, 2012 @ 12.565 [REDACTED]	0.02	12,565,000.00	3,022.41	17,200.00	(14,177.59)		
MXN PUT USD CALL FX EUROPEAN STYLE OPTION JUN 19, 2012 @ 12.9 AT EXP KI @ 13.25 [REDACTED]	0.16	(12,900,000.00)	(21,061.17)	(17,200.00)	(3,861.17)		

J.P.Morgan

Account [REDACTED]

Page 15 of 26

Consolidated Statement Page 18

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00015796

SDNY_GM_00284994

EFTA01492975