



FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 10/1/12 to 10/31/12

Cash & Fixed Income Summary

NET FX CONTRACTS EXPOSURE SUMMARY

	Value in Currency
SWISS FRANC	11,990,000.00
EURO CURRENCY	(10,000,000.00)
MEXICAN NEW PESO	12,900,000.00
US DOLLAR	(994,089.41)

Note: ¹ This is the Annual Percentage Yield (APY) which is the rate earned if balances remain on deposit for a full year with compounding, there is no change in the interest rate and all interest is left in the account.

** Unrealized Gain/Loss is shown as "N/A" in cases where we do not have appropriate cost information for all tax lots comprising the position. Please contact your J.P. Morgan team for additional information.

Cash & Fixed Income Detail

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Cash							
US DOLLAR	1.00	18,098,876.48	18,098,876.48	18,098,876.48		1,809.88 146.40	0.01 % ¹
COST OF PENDING PURCHASES	1.00	(625,000.00)	(625,000.00)	(625,000.00)			

J.P.Morgan

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