



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

	<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							
CANADIAN DOLLAR	Dec. 4 12	CAD	(10,000,000.00)	82.280000	86.817315	9,516,631.51	(524,792.80)
JAPANESE YEN	Jan. 8 13	JPY	822,800,000.00			10,041,424.31	
MEXICAN NEW PESO	Dec. 18 12	MXN	12,900,000.00	12.749200	13.014592	991,195.13	(20,633.06)
US DOLLAR	Jan. 22 13	USD	(1,011,828.19)			1,011,828.19	
SWISS FRANC	Nov. 2 12	CHF	12,051,000.00	1.205100	1.206286	13,175,417.02	(12,964.19)
EURO CURRENCY	Feb. 6 13	EUR	(10,000,000.00)			13,188,381.21	
Total Foreign Exchange Contracts						\$23,683,243.66	(\$558,390.05)
						\$24,241,633.71	

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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JPM-SDNY-00016625

SDNY_GM_00285823

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