



FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 1/1/13 to 1/31/13

Settled Foreign Exchange Contracts

	Trade Date Settle Date	Currency Counter Currency	Amount Counter Amount	Contract Rate	Revaluation Rate	Contracted Base Amount USD	Revalued Amount USD	Currency G/L
Trade Related								
ARGENTINE PESO U S DOLLAR	Jan. 3 13 Jan. 9 13	ARS USD	(919,190.00) 185,425.24	4.957200	4.892000	185,425.24	(187,896.57)	(2,471.33)
MEXICAN NEW PESO U S DOLLAR	Jan. 23 13 Jan. 25 13	MXN USD	12,799,500.00 (1,013,083.54)	12.634200	12.634200	(1,013,083.54)	1,013,083.54	
MEXICAN NEW PESO U S DOLLAR	Jan. 29 13 Jan. 31 13	MXN USD	150.00 (11.81)	12.695900	12.626263	(11.81)	11.88	0.07
Speculative								
CANADIAN DOLLAR JAPANESE YEN	Jan. 4 13 Jan. 8 13	CAD JPY	10,000,000.00 (891,700,000.00)	89.170000	1.014765	(10,226,938.35)	10,147,648.28	(79,290.07)
JAPANESE YEN U S DOLLAR	Jan. 4 13 Jan. 8 13	JPY USD	68,900,000.00 (783,577.85)	87.930000	87.930000	(783,577.85)	783,577.85	
MEXICAN NEW PESO U S DOLLAR	Dec. 18 12 Jan. 22 13	MXN USD	12,900,000.00 (1,011,828.19)	12.749200	12.682250	(1,011,828.19)	1,017,169.67	5,341.48
MEXICAN NEW PESO U S DOLLAR	Jan. 17 13 Jan. 22 13	MXN USD	(12,900,000.00) 1,025,200.87	12.582900	12.682250	1,025,200.87	(1,017,169.67)	8,031.20
Hedge								
CANADIAN DOLLAR JAPANESE YEN	Dec. 4 12 Jan. 8 13	CAD JPY	(10,000,000.00) 822,800,000.00	82.280000	76.569436	9,443,360.50	(10,147,648.28)	(704,287.78)

J.P.Morgan

Account W23560001 Page 38 of 38

Consolidated Statement Page 41

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00016803

SDNY_GM_00286001

EFTA01493881