



FINANCIAL TRUST COMPANY INC ACCT. W23560001

For the Period 2/1/13 to 2/28/13

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
Speculative								
SWISS FRANC EURO	Nov. 2 12 Feb. 6 13	CHF EUR	12,051,000.00 (10,000,000.00)	1.205100	1.176405	(13,558,433.61)	13,235,584.84	(322,848.77)
SWISS FRANC U S DOLLAR	Feb. 1 13 Feb. 6 13	CHF USD	332,500.00 (366,350.82)	0.907600	0.907600	(366,350.82)	366,350.82	
SWISS FRANC EURO	Feb. 1 13 Feb. 6 13	CHF EUR	(6,195,500.00) 5,000,000.00	1.239100	1.231335	6,847,999.88	(6,805,086.80)	42,913.08
CANADIAN DOLLAR JAPANESE YEN	Jan. 4 13 Feb. 8 13	CAD JPY	(10,000,000.00) 890,400,000.00	89.040000	85.308418	9,601,552.81	(10,021,546.32)	(419,993.51)
CANADIAN DOLLAR JAPANESE YEN	Feb. 7 13 Feb. 8 13	CAD JPY	10,000,000.00 (935,012,000.00)	93.501200	1.002155	(10,079,598.11)	10,021,546.32	(58,051.79)
JAPANESE YEN U S DOLLAR	Feb. 7 13 Feb. 8 13	JPY USD	44,612,000.00 (478,045.30)	93.321700	93.321700	(478,045.30)	478,045.30	
MEXICAN NEW PESO U S DOLLAR	Jan. 17 13 Feb. 22 13	MXN USD	12,900,000.00 (1,022,438.16)	12.616900	12.764500	(1,022,438.16)	1,010,615.38	(11,822.78)
MEXICAN NEW PESO U S DOLLAR	Jan. 23 13 Feb. 22 13	MXN USD	(12,900,000.00) 1,017,735.42	12.675200	12.764500	1,017,735.42	(1,010,615.38)	7,120.04
Hedge								
SWISS FRANC EURO	Jan. 30 13 Feb. 6 13	CHF EUR	(6,188,000.00) 5,000,000.00	1.237600	1.242692	6,768,999.87	(6,796,848.86)	(27,848.99)

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00016864

SDNY_GM_00286062

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