



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

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

Portfolio Activity Detail - Swiss Franc

INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity	Per Unit Amount USD Local Value	Amount USD Local Value	Currency Gain/Loss USD
2/6	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL EUR CONTRACT RATE : 1.205100000 TRADE 11/02/12 VALUE 2/06/13 (ID: 0CHFPR-AA-4)	(10,000,000.000)		13,235,584.84 12,051,000.00	409,914.34
2/6	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL CHF CONTRACT RATE : 1.237600000 TRADE 1/30/13 VALUE 2/06/13 (ID: 0CHFPR-AA-4)	5,000,000.000		(6,796,848.86) (6,188,000.00)	(12,098.87)
2/6	Spot FX	SPOT CURRENCY TRANSACTION - BUY BUY CHF SELL USD EXCHANGE RATE .907600000 DEAL 02/01/13 VALUE 02/06/13 (ID: 0CHFPR-AA-4)	(366,350.820)		366,350.82 332,500.00	
2/6	Spot FX	SPOT CURRENCY TRANSACTION - SELL BUY EUR SELL CHF EXCHANGE RATE 1.239100000 DEAL 02/01/13 VALUE 02/06/13 (ID: 0CHFPR-AA-4)	5,000,000.000		(6,847,999.88) (6,195,500.00)	42,913.08
Total Inflows & Outflows					(\$42,913.08)	\$440,728.55

J.P.Morgan