



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

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

	<u>Trade Date</u> <u>Settlement Date</u>	<u>Currency</u> <u>Counter Currency</u>	<u>Amount</u> <u>Counter Amount</u>	<u>Contract</u> <u>Rate</u>	<u>Current Market</u> <u>Forward Rate</u>	<u>Market Value</u> <u>Receivable</u> <u>Market Value</u> <u>Payable</u>	<u>Unrealized</u> <u>Gain/Loss</u>
Foreign Exchange Contracts							
MEXICAN NEW PESO	Jan. 23 13	MXN	(12,900,000.00)	12.675200	12.734942	1,017,735.42	4,774.41
US DOLLAR	Feb. 22 13	USD	1,017,735.42			1,012,961.01	
SWISS FRANC	Nov. 2 12	CHF	12,051,000.00	1.205100	1.235883	13,236,326.24	(338,103.45)
EURO CURRENCY	Feb. 6 13	EUR	(10,000,000.00)			13,574,429.69	
SWISS FRANC	Jan. 30 13	CHF	(6,188,000.00)	1.237600	1.235883	6,787,214.84	(9,431.64)
EURO CURRENCY	Feb. 6 13	EUR	5,000,000.00			6,796,646.48	
Total Foreign Exchange Contracts						\$31,811,448.17	(\$604,937.00)
						\$32,416,385.17	