



FINANCIAL TRUST COMPANY INC ACCT. [REDACTED]

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

## Portfolio Activity Detail - U S Dollar

### INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
2/1	Corporate Interest	SOUTHERN CAL EDISON 6 1/4% DEC 31 2049 DTD 01/17/2012 (ID: 842400-FU-2)	3,000,000.000	0.031	93,750.00
2/1	Interest Income	DEPOSIT SWEEP INTEREST FOR 01/01/13 - 01/31/13 @ .01% RATE ON AVG COLLECTED BALANCE OF \$16,850,971.61 AS OF 02/01/13			141.03
2/5	Misc Disbursement	LONG TOTAL RETURN SWAP 4,044,412.80 USD NOTIONAL APPLE INC MAT FEB 05 2013 DEAL 50028664 RESET PAYMENT - EQUITY LEG - DEAL REF 50028664 (ID: SWPBDP-MH-9)			(10,366.20)
2/5	Misc Disbursement	LONG TOTAL RETURN SWAP 4,044,412.80 USD NOTIONAL APPLE INC MAT FEB 05 2013 DEAL 50028664 RESET PAYMENT - INTEREST LEG - DEAL REF 50028664 (ID: SWPBDP-MH-9)			(13,568.22)
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)	332,500.000 366,350.82		(366,350.82)
2/8	Spot FX	SPOT CURRENCY TRANSACTION - BUY BUY JPY SELL USD EXCHANGE RATE 93.321700000 DEAL 02/07/13 VALUE 02/08/13 (ID: 0JPYPR-AA-9)	44,612,000.000 478,045.30		(478,045.30)
2/11	Accrued Int Paid	SEQUOIA MORTGAGE TRUST 11 CL B1 VAR RT 12/20/2032 DTD 10/30/2002 @ 73.75 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 02/06/13 FACE VALUE 5,701,000.00 (ID: 81744A-AB-4)	1,060,229.337 0.00	0.001	(1,026.47)
2/14	Misc Receipt	LONG TOTAL RETURN SWAP 4,034,046.60 USD NOTIONAL APPLE INC MAT FEB 05 2014 DEAL 50038481 SWAP DIV DEAL REF 50038481 (ID: SWPBDR-RT-4)			23,479.00