



FINANCIAL TRUST COMPANY INC ACCT. W23560001
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

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Confidential Treatment Requested by JPMorgan
Chase
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JPM-SDNY-00016927

SDNY_GM_00286125

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