



INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
6/21	Spot FX	SPOT CURRENCY TRANSACTION - SELL BUY USD SELL MXN EXCHANGE RATE 13.700000000 DEAL 06/19/12 VALUE 06/21/12 (ID: OMXNPR-AA-7)	(12,900,000.000) (1,000,000.00)		941,605.84
6/21	FX Option Assigned	SPOT CURRENCY TRANSACTION SETTLEMENT OF ASSIGNED FX OPTION BUY MXN SELL USD TRADE 6/19/12 VALUE 6/21/12 (ID: OMXNPR-AA-7)	12,900,000.000 1,000,000.00		(1,000,000.00)
6/21	Accrued Int Paid	ENTRY REVERSED ON 06/26/2012 BANC OF AMERICA MORTGAGE SECURITIES SER 2007-1 CL 2A12 6% JAN 25 2037 DTD 02/27/2007 @ 57.00 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 06/18/12 FACE VALUE 2,081,519.00 (ID: 05952H-BY-4)	2,043,869.546 0.00	0.003	(6,834.00)
6/26	Accrued Int Paid	TO REVERSE ENTRY OF 06/21/2012 BANC OF AMERICA MORTGAGE SECURITIES SER 2007-1 CL 2A12 6% JAN 25 2037 DTD 02/27/2007 @ 57.00 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 06/18/12 FACE VALUE 2,081,519.00 AS OF 06/21/12 (ID: 05952H-BY-4)	(2,043,869.546) 0.00	0.003	6,834.00
6/26	Accrued Int Paid	TO REVERSE ENTRY OF 06/05/2012 CITICORP MORTGAGE SECURITIES SER 2005-1 CL B2 5.4204% FEB 25 2035 DTD 02/01/2005 @ 83.00 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 05/31/12 FACE VALUE 3,364,000.00 AS OF 06/05/12 (ID: 172973-P9-4)	(2,111,340.457) 0.00	0.001	1,271.59
6/26	Accrued Int Paid	CITICORP MORTGAGE SECURITIES SER 2005-1 CL B2 5.4204% FEB 25 2035 DTD 02/01/2005 @ 83.00 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 05/31/12 FACE VALUE 3,364,000.00 (ID: 172973-P9-4)	2,072,272.230 0.00	0.001	(1,247.84)