



## Portfolio Activity Summary - Mexican New Peso

| Transactions                | US Dollar Value       |                       | Local Value            |                        |
|-----------------------------|-----------------------|-----------------------|------------------------|------------------------|
|                             | Current Period Value  | Year-To-Date Value*   | Current Period Value   | Year-To-Date Value*    |
| Beginning Cash Balance      | --                    | --                    | 0.00                   | --                     |
| <b>INFLOWS</b>              |                       |                       |                        |                        |
| Foreign Exchange - Inflows  | 1,000,000.00          | 1,000,000.00          | 12,900,000.00          | 12,900,000.00          |
| <b>Total Inflows</b>        | <b>\$1,000,000.00</b> | <b>\$1,000,000.00</b> | <b>12,900,000.00</b>   | <b>12,900,000.00</b>   |
| <b>OUTFLOWS **</b>          |                       |                       |                        |                        |
| Foreign Exchange - Outflows | (941,605.84)          | (941,605.84)          | (12,900,000.00)        | (12,900,000.00)        |
| <b>Total Outflows</b>       | <b>(\$941,605.84)</b> | <b>(\$941,605.84)</b> | <b>(12,900,000.00)</b> | <b>(12,900,000.00)</b> |
| Ending Cash Balance         | --                    | --                    | 0.00                   | --                     |

\* Year to date information is calculated on a calendar year basis.

\*\* Your account's standing instructions use a FIRST IN, FIRST OUT method for relieving assets from your position

## Portfolio Activity Detail - Mexican New Peso

### INFLOWS & OUTFLOWS

| Settle Date                         | Type<br>Selection Method | Description   | Quantity        | Per Unit<br>Amount USD<br>Local Value | Amount USD<br>Local Value       | Currency<br>Gain/Loss USD |
|-------------------------------------|--------------------------|---|-----------------|---------------------------------------|---------------------------------|---------------------------|
| 6/21                                | Spot FX                  | SPOT CURRENCY TRANSACTION - SELL BUY USD SELL<br>MXN EXCHANGE RATE 13.700000000 DEAL 06/19/12<br>VALUE 06/21/12 (ID: 0MXNPR-AA-7) | 941,605.840     |                                       | (941,605.84)<br>(12,900,000.00) | (58,394.16)               |
| 6/21                                | FX Option Assigned       | SPOT CURRENCY TRANSACTION SETTLEMENT OF<br>ASSIGNED FX OPTION BUY MXN SELL USD TRADE<br>6/19/12 VALUE 6/21/12 (ID: 0MXNPR-AA-7)   | (1,000,000.000) |                                       | 1,000,000.00<br>12,900,000.00   |                           |
| <b>Total Inflows &amp; Outflows</b> |                          |   |                 |                                       | <b>\$58,394.16</b>              | <b>(\$58,394.16)</b>      |

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