



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	--
INFLOWS				
Foreign Exchange - Inflows	1,000,000.00	1,000,000.00	12,900,000.00	12,900,000.00
Total Inflows	\$1,000,000.00	\$1,000,000.00	12,900,000.00	12,900,000.00
OUTFLOWS **				
Foreign Exchange - Outflows	(941,605.84)	(941,605.84)	(12,900,000.00)	(12,900,000.00)
Total Outflows	(\$941,605.84)	(\$941,605.84)	(12,900,000.00)	(12,900,000.00)
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 Selection Method	Description	Quantity	Per Unit Amount USD Local Value	Amount USD Local Value	Currency Gain/Loss USD
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: 0MXNPR-AA-7)	941,605.840		(941,605.84) (12,900,000.00)	(58,394.16)
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: 0MXNPR-AA-7)	(1,000,000.000)		1,000,000.00 12,900,000.00	
Total Inflows & Outflows					\$58,394.16	(\$58,394.16)

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