



INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
9/18	Accrued Int Paid	ENTRY REVERSED ON 09/24/2012 WELLS FARGO MORTGAGE BACKED SECURITIES SER 2004-EE CL B1 DEC 25 2034 DTD 12/01/2004 @ 72.75 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 09/13/12 FACE VALUE 3,275,000.00 (ID: 949779-AD-4)	2,059,105.029 0.00	0.001	(2,636.83)
9/21	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY MXN SELL USD CONTRACT RATE : 13.212400000 TRADE 8/17/12 VALUE 9/21/12 (ID: 0MXNPR-AA-7)	12,900,000.000 1,005,546.09		(976,355.54)
9/21	Spot FX	SPOT CURRENCY TRANSACTION - SELL BUY USD SELL MXN EXCHANGE RATE 12.928950000 DEAL 09/20/12 VALUE 09/21/12 (ID: 0MXNPR-AA-7)	(12,900,000.000) (1,005,546.09)		997,760.84
9/24	Accrued Int Paid	TO REVERSE ENTRY OF 09/18/2012 WELLS FARGO MORTGAGE BACKED SECURITIES SER 2004-EE CL B1 DEC 25 2034 DTD 12/01/2004 @ 72.75 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 09/13/12 FACE VALUE 3,275,000.00 AS OF 09/18/12 (ID: 949779-AD-4)	(2,059,105.029) 0.00	0.001	2,636.83
9/24	Accrued Int Paid	ENTRY REVERSED ON 09/27/2012 WELLS FARGO MORTGAGE BACKED SECURITIES SER 2004-EE CL B1 DEC 25 2034 DTD 12/01/2004 @ 72.75 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 09/13/12 FACE VALUE 3,265,878.00 (ID: 949779-AD-4)	2,053,369.950 0.00	0.001	(2,629.49)
9/25	Corporate Interest	BANC OF AMERICA MORTGAGE SECURITIES SER 2007-1 CL 2A12 6% JAN 25 2037 DTD 02/27/2007 (ID: 05952H-BY-4)	2,019,592.876	0.005	10,097.96
9/25	Corporate Interest	BEAR STEARNS ASSET BACKED SECURITIES 2004-AC6 CL M1 VAR RT 11/25/2034 DTD 10/29/2004 (ID: 073879-LR-7)	2,186,057.050	0.001	1,704.55
9/25	Corporate Interest	COUNTRYWIDE HOME LOANS 2003-26 CL B1 5.33684% 08/25/2033 DTD 06/01/2003 (ID: 12669E-RR-9)	1,598,989.907	0.004	7,128.92