



INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
10/16	Accrued Int Paid	PETROLEOS DE VENEZUELA S 8 1/2% NOV 02 2017 DTD 10/29/2010 HELD BY EUROCLEAR ISIN USP7807HAK16 SEDOL B5SC0L3 (ID: 716550-9A-8)	1,000,000.000 0.00	0.039	(38,722.22)
10/16	Corporate Interest	JP MORGAN CHASE BANK NA 6.200% 04/16/2015 DTD 04/16/2012 (ID: 4662A0-4Q-1)	1,500,000.000	0.016	23,377.05
10/23	Accrued Int Recd	TO REVERSE ENTRY OF 10/10/2012 BANC OF AMERICA MORTGAGE SECURITIES SER 2007-1 CL 2A12 6% JAN 25 2037 DTD 02/27/2007 AS OF 10/10/12 (ID: 05952H-BY-4)	2,011,909.315	0.001	(3,017.86)
10/23	Accrued Int Recd	BANC OF AMERICA MORTGAGE SECURITIES SER 2007-1 CL 2A12 6% JAN 25 2037 DTD 02/27/2007 (ID: 05952H-BY-4)	1,998,886.400	0.002	2,998.33
10/24	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY MXN SELL USD CONTRACT RATE : 12.967850000 TRADE 9/20/12 VALUE 10/24/12 (ID: OMXNPR-AA-7)	12,900,000.000 995,082.44		(994,767.83)
10/24	Spot FX	SPOT CURRENCY TRANSACTION - SELL BUY USD SELL MXN EXCHANGE RATE 12.942200000 DEAL 10/23/12 VALUE 10/24/12 (ID: OMXNPR-AA-7)	(12,900,000.000) (995,082.44)		996,739.35
10/25	Corporate Interest	BEAR STEARNS ASSET BACKED SECURITIES 2004-AC6 CL M1 VAR RT 11/25/2034 DTD 10/29/2004 (ID: 073879-LR-7)	2,174,631.470	0.001	1,606.51
10/25	Corporate Interest	COUNTRYWIDE HOME LOANS 2003-26 CL B1 5.33684% 08/25/2033 DTD 06/01/2003 (ID: 12669E-RR-9)	1,577,319.427	0.004	7,035.51
10/25	Corporate Interest	CITICORP MORTGAGE SECURITIES SER 2005-1 CL B2 5.4204% FEB 25 2035 DTD 02/01/2005 (ID: 172973-P9-4)	1,979,579.770	0.005	8,947.77
10/25	Corporate Interest	MASTR ALTERNATIVE LOANS TRUST 2003-4 CL B3 5.812343% 06/25/2033 DTD 05/01/2003 (ID: 576434-EY-6)	1,666,948.450	0.005	8,056.95