



Portfolio Activity Detail - Pound Sterling

INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity	Amount USD Local Value	Currency Gain/Loss USD
Foreign Exchange - Inflows					
10/8	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.614821400 TRADE 9/30/13 VALUE 10/08/13 (ID: 0GBPPR-AA-9)	(3,229,642.800)	3,221,099.96 2,000,000.00	
10/8	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.619521400 TRADE 9/30/13 VALUE 10/08/13 (ID: 0GBPPR-AA-9)	(3,239,042.800)	3,221,099.96 2,000,000.00	
10/11	Spot FX	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD EXCHANGE RATE 1.602900000 DEAL 10/08/13 VALUE 10/11/13 (ID: 0GBPPR-AA-9)	(3,205,800.000)	3,205,800.00 2,000,000.00	
10/15	Spot FX	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD EXCHANGE RATE 1.597000000 DEAL 10/09/13 VALUE 10/11/13 (ID: 0GBPPR-AA-9)	(1,277,600.000)	1,277,600.00 800,000.00	(2,320.00)
10/22	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.604750000 TRADE 10/04/13 VALUE 10/22/13 (ID: 0GBPPR-AA-9)	(3,209,500.000)	3,242,499.94 2,000,000.00	
10/22	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.612730000 TRADE 10/04/13 VALUE 10/22/13 (ID: 0GBPPR-AA-9)	(3,225,460.000)	3,242,499.94 2,000,000.00	
10/22	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.602000000 TRADE 10/08/13 VALUE 10/22/13 (ID: 0GBPPR-AA-9)	(1,602,000.000)	1,621,249.97 1,000,000.00	
10/22	Spot FX	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD EXCHANGE RATE 1.617000000 DEAL 10/18/13 VALUE 10/22/13 (ID: 0GBPPR-AA-9)	(2,425,500.000)	2,425,500.00 1,500,000.00	