



Portfolio Activity Detail - Japanese Yen

INFLOWS & OUTFLOWS

| Settle Date | Type | | Description | Quantity | Amount USD | Currency |
|---|------------------|--|---|-----------------|--------------------------------|---------------|
| | Selection Method | | | | Local Value | Gain/Loss USD |
| Foreign Exchange - Inflows | | | | | | |
| 2/6 | Spot FX | | SPOT CURRENCY TRANSACTION - BUY BUY JPY SELL USD EXCHANGE RATE 101.370000000 DEAL 02/05/14 VALUE 02/06/14 (ID: 0JPYPR-AA-9) | (4,838,167.110) | 4,838,167.11 490,445,000.00 | |
| 2/12 | Spot FX | | SPOT CURRENCY TRANSACTION - BUY BUY JPY SELL USD EXCHANGE RATE 102.370000000 DEAL 02/11/14 VALUE 02/12/14 (ID: 0JPYPR-AA-9) | (4,790,905.540) | 4,790,905.54 490,445,000.00 | |
| Total Foreign Exchange - Inflows | | | | | \$9,629,072.65 | \$0.00 |

| Settle Date | Type | | Description | Quantity | Amount USD | Currency |
|--|------------------|--|---|---------------|------------------------------------|----------------------|
| | Selection Method | | | | Local Value | Gain/Loss USD |
| Foreign Exchange - Outflows | | | | | | |
| 2/6 | FX Fwd Contract | | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL JPY CONTRACT RATE : 102.820000000 TRADE 1/30/14 VALUE 2/06/14 (ID: 0JPYPR-AA-9) | 4,769,937.760 | (4,838,167.11) (490,445,000.00) | (23,274.12) |
| 2/12 | FX Fwd Contract | | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL JPY CONTRACT RATE : 101.370000000 TRADE 2/05/14 VALUE 2/12/14 (ID: 0JPYPR-AA-9) | 4,838,167.110 | (4,790,905.54) (490,445,000.00) | (7,709.56) |
| Total Foreign Exchange - Outflows | | | | | (\$9,629,072.65) | (\$30,983.68) |