

Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Settlement Date	Type	Description	Quantity Cost	Per Unit Amount	Amount
5/3	Interest Income	DEPOSIT SWEEP INTEREST FOR APR. @ .03% RATE ON NET AVG COLLECTED BALANCE OF \$31,396,909.44 AS OF 05/01/10			774.25
5/4	Receipt of Assets	LONG TOTAL RETURN SWAP 4,775,970.00 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APR 29 2011 DEAL 5508960 JPMORGAN CHASE BANK TRADE DATE 04/29/10	30,000.000		
5/5	Receipt of Assets	INTEREST RATE SWAP 125,000,000 USD NOTIONAL 05/08/2012 PAY: FLOATING RATE USD 3 MONTH LIBOR DEAL 260160350 1.73% REC FIXED, S 30/360 NEW SWAP DEAL #260160350 JPMORGAN CHASE BANK TRADE DATE 04/30/10	1.000		
5/7	Spot FX	SPOT CURRENCY TRANSACTION - SELL BUY USD SELL EUR EXCHANGE RATE 1.282200000 DEAL 05/05/10 VALUE 05/07/10	(13,000.000) (16,724.50)		16,668.60
5/10	Spot FX	SPOT CURRENCY TRANSACTION - BUY BUY EUR SELL USD EXCHANGE RATE 1.269700000 DEAL 05/06/10 VALUE 05/10/10	545,250.000 692,303.92		(692,303.92)