

**Portfolio Activity Detail - U S Dollar**

**INFLOWS & OUTFLOWS**

Settlement Date	Type	Description	Quantity Cost	Per Unit Amount	Amount
8/2	Corporate Interest	<b>FORD MOTOR CREDIT CO</b> 7 3/8% FEB 1 2011 DTD 1/30/2001	5,000,000.000	0.037	184,375.00
8/2	Interest Income	<b>DEPOSIT SWEEP INTEREST FOR JULY @</b> .03% RATE ON NET AVG COLLECTED BALANCE OF \$20,291,655.07 AS OF 08/01/10			517.03
8/5	Misc. Disbursement	<b>LONG TOTAL RETURN SWAP</b> 4,775,970.00 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APR 29 2011 DEAL 5508960 SWAP RESET PAYMENT AS OF 08/04/10			(9,695.61)
8/6	Forward FX Contract	<b>SETTLE FORWARD CURRENCY CONTRACT</b> BUY CAD SELL USD CONTRACT RATE : 1.043270000 TRADE 5/06/10 VALUE 8/06/10	246,892.660 240,226.37		(236,652.69)
8/10	Corporate Interest	<b>CIT GROUP INC</b> 7% MAY 01 2016 DTD 11/04/2009	5,000,000.000	0.018	87,500.00