

Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Settlement Date	Type	Description	Quantity Cost	Per Unit Amount	Amount
8/2	Corporate Interest	FORD MOTOR CREDIT CO [REDACTED]	5,000,000.000	0.037	184,375.00
8/2	Interest Income	DEPOSIT SWEEP INTEREST FOR JULY @ [REDACTED]			517.03
8/5	Misc. Disbursement	LONG TOTAL RETURN SWAP [REDACTED]			(9,695.61)
8/6	Forward FX Contract	SETTLE FORWARD CURRENCY CONTRACT [REDACTED]	246,892.660 240,226.37		(236,652.69)
8/10	Corporate Interest	CIT GROUP INC [REDACTED]	5,000,000.000	0.018	87,500.00
8/17	Receipt of Assets	INTEREST RATE SWAP [REDACTED]	1.000		