

Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Settlement Date	Type	Description	Quantity Cost	Per Unit Amount	Amount
9/1	Interest Income	DEPOSIT SWEEP INTEREST FOR AUG. @ .03% RATE ON NET AVG COLLECTED BALANCE OF \$13,673,845.60 AS OF 09/01/10			348.41
9/3	Spot FX	SPOT CURRENCY TRANSACTION - SELL BUY USD SELL EUR EXCHANGE RATE 1.280400000 DEAL 09/01/10 VALUE 09/03/10	(50,000.000) (64,099.98)		64,020.00
9/10	Corporate Interest	CIT GROUP INC 7% MAY 01 2017 DTD 11/04/2009	5,000,000.000	0.018	87,500.00
9/15	Corporate Interest	FORD MOTOR CREDIT CO LLC FLOATING RATE NOTE JUN 15 2011 DTD 03/15/2007	5,000,000.000	0.015	73,945.77
9/20	Accrued Interest Paid	FORD MOTOR CREDIT CO LLC SR NOTES 7% APR 15 2015 DTD 04/09/2010	5,000,000.000	0.031	(156,527.78)
9/20	Accrued Interest Received	FORD MOTOR CREDIT CO 7 3/8% FEB 1 2011 DTD 1/30/2001	5,000,000.000	0.01	50,190.97
9/20	Corporate Interest	JPM HARRAHS 14M CLN 09/20/11 INITIAL RATE 7.0% CPN WHERE MAX RATE IS 7.0% PER ANNUM DD 7/7/10	10,000,000.000	0.012	118,904.11