



Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
2/1	Interest Income	DEPOSIT SWEEP INTEREST FOR JAN. @ .03% RATE ON NET AVG COLLECTED BALANCE OF \$4,125,897.31 AS OF 02/01/11			105.13
2/7	Misc Disbursement	LONG TOTAL RETURN SWAP 4,775,970.00 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APR 29 2011 DEAL 5508960 SWAP RESET PAYMENT AS OF 02/04/11 (ID: SWPBDE-TJ-3)			(8,982.34)
2/10	Corporate Interest	CIT GROUP INC 7% MAY 01 2016 DTD 11/04/2009 (ID: 125581-FW-3)	5,000,000.000	0.018	87,500.00
2/17	Misc Disbursement	LONG TOTAL RETURN SWAP 3,008,270.00 USD NOTIONAL BP MAT NOV 16 2011 DEAL 5958346 SWAP RESET PAYMENT AS OF 02/16/11 (ID: SWPBDG-UX-5)			(6,147.15)
2/18	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY INR SELL USD CONTRACT RATE : 45.755000000 TRADE 11/15/10 VALUE 2/18/11 (ID: 0INRPR-AA-8)	457,000,000.000 10,109,501.16		(9,987,979.45)
2/18	Spot FX	SPOT CURRENCY TRANSACTION - SELL BUY USD SELL INR EXCHANGE RATE 45.450000000 DEAL 02/15/11 VALUE 02/18/11 (ID: 0INRPR-AA-8)	(457,000,000.000) (10,109,501.16)		10,055,005.50
2/28	Interest Income	TO ADJUST INTEREST PREVIOUSLY PAID ON CASH BALANCES BASED ON THE FOLLOWING TRANSACTION ACTIVITY ORIGINAL ADJUSTED TRANSACTION TRAN DATE VALUE DATE AMOUNT ----- 2/07/11 1/19/11 1,002,565.50D AS OF 02/01/11			(10.71)