



## Portfolio Activity Detail - U S Dollar

### INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
7/1	Interest Income	DEPOSIT SWEEP INTEREST FOR JUNE @ .03% RATE ON NET AVG COLLECTED BALANCE OF \$5,201,542.83 AS OF 07/01/11			128.27
7/8	Receipt of Assets	CORN LONG FORWARD CONTRACT 2,041,825.00 USD NOTIONAL 67.00 NOTIONAL CONTRACTS (335K BSH) 6.095 FORWARD RATE 12/02/2011 MATURITY DEAL 40996151 COMMODITY FORWARD JPMORGAN CHASE BANK TRADE DATE 07/06/11 (ID: CFCONT-GJ-3)	1.000 0.01		
7/8	Accrued Int Paid	WACHOVIA CAPITAL TRUST III VAR RATE DEC 31 2049 DTD 2/1/2006 @ 93.50 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 07/05/11 (ID: 92978A-AA-0)	2,000,000.000 0.00	0.004	(7,116.84)
7/12	Misc Disbursement	FUNDS TRANSFERRED FROM ASSET AC# [REDACTED] TO DDA AC# [REDACTED] AS REQUESTED			(1,000,000.00)
7/13	Misc Receipt	LONG TOTAL RETURN SWAP 3,008,270.00 USD NOTIONAL BP MAT NOV 16 2011 DEAL 5958346 SWAP UNWIND (ID: SWPBDG-UX-5)			119,001.84
7/15	Receipt of Assets	CORN SHORT FORWARD CONTRACT 2,274,650.00 USD NOTIONAL 67.00 NOTIONAL CONTRACTS (335K BSH) 6.79 FORWARD RATE 12/02/2011 MATURITY DEAL 41129331 COMMODITY FORWARD CLOSEOUT TRADE DATE 07/13/11 (ID: CFCONT-GM-6)	1.000 0.01		
7/18	Free Delivery FIFO	LONG TOTAL RETURN SWAP 3,008,270.00 USD NOTIONAL BP MAT NOV 16 2011 DEAL 5958346 SWAP UNWIND TRADE DATE 07/08/11 AS OF 07/13/11 (ID: SWPBDG-UX-5)	(71,000.000) 0.00		
7/20	Misc Disbursement	FUNDS TRANSFERRED FROM ASSET AC# [REDACTED] TO DDA AC# [REDACTED] AS REQUESTED			(1,000,000.00)