

**Portfolio Activity Detail - U S Dollar**

**INFLOWS & OUTFLOWS**

Settlement Date	Type	Description	Quantity	Per Unit Amount	Amount
4/1	Interest Income	<b>DEPOSIT SWEEP INTEREST FOR MAR. @</b> .05% RATE ON NET AVG COLLECTED BALANCE OF \$18,095,238.29 AS OF 04/01/10			768.50
4/6	Receipt of Assets	<b>INTEREST RATE SWAP - FRA</b> 500,000,000 USD NOTIONAL 3/15/2011 PAY: FLOATION RATE USD 3 MONTH LIBOR DEAL 255056959 0.815% REC FIXED, Q ACT/360 NEW SWAP DEAL #255056959 JPMORGAN CHASE BANK TRADE DATE 03/31/10	1.000		
4/7	Receipt of Assets	<b>INTEREST RATE SWAP - FRA</b> 500,000,000 USD NOTIONAL 3/15/2011 PAY: FLOATING RATE USD 3 MONTH LIBOR DEAL 255345250 0.876% REC FIXED, Q ACT/360 NEW SWAP DEAL # 255345250 JPMORGAN CHASE BANK TRADE DATE 04/05/10	1.000		
4/16	Receipt of Assets	<b>SX5E DIVIDEND SWAP</b> FIXED STRIKE EUR 112.10 NUMBER OF BASKET 89,206 MAT DEC 16 2011 DEAL 4444220 JPMORGAN CHASE BANK TRADE DATE 04/12/10 AS OF 04/15/10	89,206.000		