

Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

| Settlement Date | Type | Description | Quantity Cost | Per Unit Amount | Amount |
|-----------------|-------------------|---|-----------------------------|-----------------|--------------|
| 5/3 | Interest Income | DEPOSIT SWEEP INTEREST FOR APR. @ .03% RATE ON NET AVG COLLECTED BALANCE OF \$31,396,909.44 AS OF 05/01/10 | | | 774.25 |
| 5/4 | Receipt of Assets | LONG TOTAL RETURN SWAP 4,775,970.00 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APR 29 2011 DEAL 5508960 JPMORGAN CHASE BANK TRADE DATE 04/29/10 | 30,000.000 | | |
| 5/5 | Receipt of Assets | INTEREST RATE SWAP 125,000,000 USD NOTIONAL 05/08/2012 PAY: FLOATING RATE USD 3 MONTH LIBOR DEAL 260160350 1.73% REC FIXED, S 30/360 NEW SWAP DEAL #260160350 JPMORGAN CHASE BANK TRADE DATE 04/30/10 | 1.000 | | |
| 5/7 | Spot FX | SPOT CURRENCY TRANSACTION - SELL BUY USD SELL EUR EXCHANGE RATE 1.282200000 DEAL 05/05/10 VALUE 05/07/10 | (13,000.000) (16,724.50) | | 16,668.60 |
| 5/10 | Spot FX | SPOT CURRENCY TRANSACTION - BUY BUY EUR SELL USD EXCHANGE RATE 1.269700000 DEAL 05/06/10 VALUE 05/10/10 | 545,250.000 692,303.92 | | (692,303.92) |