

**Portfolio Activity Detail - U S Dollar**

**INFLOWS & OUTFLOWS**

| Settlement Date | Type                           | Description   | Quantity Cost                   | Per Unit Amount | Amount         |
|-----------------|--------------------------------|---|---------------------------------|-----------------|----------------|
| 6/1             | Interest Income                | <b>DEPOSIT SWEEP INTEREST FOR MAY @ .03% RATE ON NET AVG COLLECTED BALANCE OF \$26,295,629.06 AS OF 06/01/10</b>          |                                 |                 | 670.01         |
| 6/7             | Spot FX                        | <b>SPOT CURRENCY TRANSACTION - SELL</b><br>BUY USD SELL EUR<br>EXCHANGE RATE 1.224200000<br>DEAL 06/03/10 VALUE 06/07/10  | (197,000.000)<br>(240,428.63)   |                 | 241,167.40     |
| 6/8             | Domestic Dividend/Distribution | <b>MACERICH CO</b><br>REIT PAYMENT@ 0.50 PER SHARE  | 22,000.000                      | 0.50            | 11,000.00      |
| 6/10            | Corporate Interest             | <b>CIT GROUP INC</b><br>7% MAY 01 2017<br>DTD 11/04/2009  | 5,000,000.000                   | 0.018           | 87,500.00      |
| 6/15            | Corporate Interest             | <b>FORD MOTOR CREDIT CO LLC</b><br>FLOATING RATE NOTE JUN 15 2011<br>DTD 03/15/2007                                       | 5,000,000.000                   | 0.014           | 70,367.61      |
| 6/25            | Forward FX Contract            | <b>SETTLE FORWARD CURRENCY CONTRACT</b><br>BUY USD SELL AUD<br>CONTRACT RATE : 0.819017000<br>TRADE 5/20/10 VALUE 6/25/10 | (277,330.960)<br>(239,724.84)   |                 | 227,139.00     |
| 6/25            | Forward FX Contract            | <b>SETTLE FORWARD CURRENCY CONTRACT</b><br>BUY CHF SELL USD<br>CONTRACT RATE : 1.128396000<br>TRADE 6/15/10 VALUE 6/25/10 | 11,270,000.000<br>10,278,626.75 |                 | (9,987,628.34) |