

Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

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