

**Portfolio Activity Detail - U S Dollar**

**INFLOWS & OUTFLOWS**

Settlement Date	Type	Description	Quantity Cost	Per Unit Amount	Amount
11/1	Interest Income	<b>DEPOSIT SWEEP INTEREST FOR OCT. @</b> .03% RATE ON NET AVG COLLECTED BALANCE OF \$11,024,183.53 AS OF 11/01/10			280.90
11/4	Misc. Disbursement	<b>LONG TOTAL RETURN SWAP</b> 4,775,970.00 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APR 29 2011 DEAL 5508960 SWAP RESET PAYMENT			(10,919.92)
11/5	Spot FX	<b>SPOT CURRENCY TRANSACTION - BUY</b> BUY EUR SELL USD EXCHANGE RATE 1.411530000 DEAL 11/03/10 VALUE 11/05/10	2,500.000 3,528.82		(3,528.82)
11/8	Receipt of Assets	<b>LONG TOTAL RETURN SWAP</b> 3,008,270.00 USD NOTIONAL BP MAT NOV 03 2011 DEAL 5955541 TRADE DATE 11/03/10	71,000.000		
11/10	Forward FX Contract	<b>SETTLE FORWARD CURRENCY CONTRACT</b> BUY EUR SELL USD CONTRACT RATE : 1.411500000 TRADE 11/03/10 VALUE 11/10/10	212,415.590 290,977.47		(299,824.60)
11/10	Corporate Interest	<b>CIT GROUP INC</b> 7% MAY 01 2016 DTD 11/04/2009	5,000,000.000	0.018	87,500.00