



Portfolio Activity Summary - Euro

	US Dollar Value		Local Value	
	Current Period Value	Year-To-Date Value	Current Period Value	Year-To-Date Value
Transactions				
Beginning Cash Balance	--	--	837,388.58	--
Ending Cash Balance	--	--	837,388.58	--

Portfolio Activity Detail - Euro

SECURITIES TRANSFERRED IN/OUT

Notes: * Transaction Market Value is representative of the prior trading day's market value. This is for informational purposes only and is not to be used for any financial or tax purposes. The Transaction Market Value shown is in USD.

Settle Date	Type Selection Method	Description	Quantity Cost	Transaction Market Value *
Securities Transferred In				
9/10	Receipt of Assets	INTEREST RATE SWAP 40,000,000 EUR NOTIONAL 09/12/2016 PAY: FLOATING RATE EUR 6 MONTH EURIBOR DEAL 3000244528 1.340% REC FIXED, ANN 30/360 NEW SWAP DEAL # 3000244528 (ID: SWPBDR-KV-6)	1.000 0.00	