



Portfolio Activity Detail

INFLOWS & OUTFLOWS

Settlement Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
1/3	Interest Income	DEPOSIT SWEEP INTEREST FOR DEC. @ .03% RATE ON NET AVG COLLECTED BALANCE OF \$7,669,689.68 AS OF 01/01/11			195.42
1/3	Interest Income	JPM CHASE CAPITAL XXIX 6.7% PFD @ 0.41875 PER SHARE	400,000.000	0.419	167,500.00
1/13	Accrued Interest Paid	BANK OF AMERICA CORP 8 1/8% PFD STK DEC 29 2049 DTD 04/30/2008 @ 102.75 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 01/10/11	2,000,000.000	0.013	(26,180.56)
1/28	Receipt of Assets	LONG TOTAL RETURN SWAP 3,007,792.80 USD NOTIONAL APPLE INC MAT FEB 01 2012 DEAL 6505432 JPMORGAN CHASE BANK TRADE DATE 01/25/11	8,860.000		
1/31	Misc. Disbursement	LONG TOTAL RETURN SWAP 3,208,420 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APRIL 28 2011 DEAL 5499085 SWAP RESET PAYMENT AS OF 01/28/11			(6,054.69)