



Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
3/1	Interest Income	DEPOSIT SWEEP INTEREST FOR FEB. @ .03% RATE ON NET AVG COLLECTED BALANCE OF \$591,002.63 AS OF 03/01/11			13.60
3/1	Div Domestic	GENERAL MOTORS CO CV PFD B @ 0.646527 PER SHARE (ID: 37045V-20-9)	71,000.000	0.647	45,903.42
3/10	Corporate Interest	CIT GROUP INC 7% MAY 01 2017 DTD 11/04/2009 (ID: 125581-FX-1)	5,000,000.000	0.018	87,500.00
3/11	Accrued Int Paid	AMERICAN AXLE & MFG INC 7 7/8% MAR 1 2017 DTD 2/27/2007 @ 104.625 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 03/08/11 (ID: 02406P-AF-7)	2,500,000.000	0.002	(5,468.75)
3/11	Accrued Int Recd	FORD MOTOR CREDIT CO LLC SR NOTES 7% APR 15 2015 DTD 04/09/2010 (ID: 345397-VN-0)	2,500,000.000	0.028	70,972.22
3/14	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL USD CONTRACT RATE : 81.750000000 TRADE 1/04/11 VALUE 3/14/11 (ID: 0JPYPR-AA-9)	3,924,000.000 48,058.79		(48,000.00)
3/15	Foreign Dividend	BARCLAYS BANK PLC PFD SHS SER 5 8 1/8% @ 0.507812 PER SHARE (ID: 06739H-36-2)	39,250.000	0.508	19,931.62
3/15	Corporate Interest	FORD MOTOR CREDIT CO LLC FLOATING RATE NOTE JUN 15 2011 DTD 03/15/2007 (ID: 345397-VF-7)	5,000,000.000	0.014	69,394.50
3/21	Interest Income	JPM HARRAHS 14M CLN 09/20/11 INITIAL RATE 7.0% CPN WHERE MAX RATE IS 7.0% PER ANNUM DD 7/7/10 (ID: 4662A0-2C-4)	10,000,000.000	0.017	174,520.55
3/25	Misc Credit	BOOK TRANSFER CREDIT B/O: J P MORGAN CLEARING CORP BROOKLYN NY 11245-0003 ORG: [REDACTED] FINANCIAL TRUST COMPANY INC OGB: JPMCLEARING CORP METROTECH CENTER TRN: 8744700084JJ			3,589,052.99