



Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
5/2	Interest Income	DEPOSIT SWEEP INTEREST FOR APR. @ .03% RATE ON NET AVG COLLECTED BALANCE OF \$551,816.09 AS OF 05/01/11			13.61
5/2	Interest Income	CITIGROUP CAPITAL XIII 7 7/8% PFD @ 0.492187 PER SHARE (ID: 173080-20-1)	30,000.000	0.492	14,765.61
5/3	Misc Disbursement	LONG TOTAL RETURN SWAP 3,007,792.80 USD NOTIONAL APPLE INC MAT FEB 03 2012 DEAL 6505432 SWAP RESET PAYMENT (ID: SWPBDH-AY-3)			(7,972.00)
5/4	Receipt of Assets	LONG TOTAL RETURN SWAP 4,530,300 USD NOTIONAL GOLDMAN SACHS GRP INC MAT MAY 10 2012 DEAL 7103373 TRADE DATE 04/29/11 (ID: SWPBDM-DT-0)	30,000.000 0.00		
5/4	Misc Disbursement	LONG TOTAL RETURN SWAP 4,775,970.00 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APR 29 2011 DEAL 5508960 SWAP RESET PAYMENT (ID: SWPBDE-TJ-3)			(254,088.58)
5/5	Free Delivery High Cost	LONG TOTAL RETURN SWAP 4,775,970.00 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APR 29 2011 DEAL 5508960 SWAP MATURED TRADE DATE 04/29/11 AS OF 05/04/11 (ID: SWPBDE-TJ-3)	(30,000.000) 0.00		
5/10	Corporate Interest	CIT GROUP INC 7% MAY 01 2016 DTD 11/04/2009 (ID: 125581-FW-3)	5,000,000.000	0.018	87,500.00
5/16	Misc Disbursement	LONG TOTAL RETURN SWAP 3,008,270.00 USD NOTIONAL BP MAT NOV 16 2011 DEAL 5958346 SWAP RESET PAYMENT (ID: SWPBDG-UX-5)			(5,681.95)
5/16	Div Domestic	BANK OF AMERICA CORP 8 1/8% PFD STK DEC 29 2049 DTD 04/30/2008 (ID: 060505-DT-8)	2,000,000.000	0.041	81,250.00