



Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
8/1	Interest Income	DEPOSIT SWEEP INTEREST FOR JULY @ .03% RATE ON NET AVG COLLECTED BALANCE OF \$5,372,503.07 AS OF 08/01/11			136.89
8/1	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
8/3	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)			(7,480.97)
8/8	Accrued Int Recd	AMR CORP CV 6 1/4% OCT 15 2014 DTD 09/28/2009 (ID: 001765-BC-9)	1,000,000.000	0.02	19,618.06
8/10	Corporate Interest	CIT GROUP INC 144A 7% MAY 02 2016 JUN 15 2011 (ID: 125581-FZ-6)	5,000,000.000	0.011	53,472.22
8/15	Accrued Int Paid	BANK OF AMERICA CORP 8 1/8% PFD STK DEC 29 2049 DTD 04/30/2008 @ 87.65 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 08/10/11 (ID: 060505-DT-8)	1,000,000.000 0.00	0.02	(20,312.50)
8/16	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY INR SELL USD CONTRACT RATE : 45.340000000 TRADE 5/11/11 VALUE 8/16/11 (ID: 0INRPR-AA-8)	457,000,000.000 10,069,406.19		(10,079,400.09)
8/16	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY SGD SELL USD CONTRACT RATE : 1.232131000 TRADE 5/11/11 VALUE 8/16/11 (ID: 0SGDPR-AA-5)	12,679,500.000 10,553,937.07		(10,290,707.73)
8/16	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL INR CONTRACT RATE : 45.230000000 TRADE 8/09/11 VALUE 8/16/11 (ID: 0INRPR-AA-8)	(457,000,000.000) (10,069,406.19)		10,103,913.33