



Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
1/3	Corporate Interest	AMERICAN CAPITAL LTD 8.96% DEC 31 2013 DTD 06/28/2010 (ID: 02503Y-AF-0)	1,000,000.000	0.02	19,900.00
1/3	Interest Income	DEPOSIT SWEEP INTEREST FOR DEC. @ .03% RATE ON NET AVG COLLECTED BALANCE OF \$19,807,110.96 AS OF 01/01/12			504.69
1/12	Corporate Interest	AMERICAN CAPITAL LTD 8.96% DEC 31 2013 DTD 06/28/2010 AS OF 12/30/11 (ID: 02503Y-AF-0)	1,000,000.000	0.01	10,000.00
1/18	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY CNY SELL USD CONTRACT RATE : 6.420000000 TRADE 1/13/11 VALUE 1/18/12 (ID: 0CNYPR-AA-6)	64,200,000.000 10,171,102.66		(10,000,000.00)
1/18	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CNY CONTRACT RATE : 6.381500000 TRADE 10/05/11 VALUE 1/18/12 (ID: 0CNYPR-AA-6)	(64,200,000.000) (10,171,102.66)		10,060,330.64
1/18	Accrued Int Paid	AMERICAN CAPITAL LTD 8.96% DEC 31 2013 DTD 06/28/2010 @ 102.00 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 01/12/12 (ID: 02503Y-AF-0)	1,000,000.000 0.00	0.004	(3,980.00)
1/24	Accrued Int Recd	SOUTHERN CAL EDISON 6 1/4% DEC 31 2049 DTD 01/17/2012 (ID: 842400-FU-2)	325,000.000	0.001	394.97
1/27	Spot FX	SPOT CURRENCY TRANSACTION - SELL BUY USD SELL JPY EXCHANGE RATE 78.320000000 DEAL 01/25/12 VALUE 01/27/12 (ID: 0JPYPR-AA-9)	(9,847,500.000) (125,886.86)		125,734.17
1/30	Interest Income	CITIGROUP CAPITAL XIII 7 7/8% PFD @ 0.492188 PER SHARE (ID: 173080-20-1)	30,000.000	0.492	14,765.64
Total Inflows & Outflows					\$227,650.11