



Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
3/1	Corporate Interest	AMERICAN AXLE & MFG INC 7 7/8% MAR 1 2017 DTD 2/27/2007 (ID: 02406P-AF-7)	2,500,000.000	0.039	98,437.50
3/1	Interest Income	DEPOSIT SWEEP INTEREST FOR FEB. @ .01% RATE ON NET AVG COLLECTED BALANCE OF \$13,177,024.75 AS OF 03/01/12			104.36
3/1	Div Domestic	GENERAL MOTORS CO CV PFD B @ 0.59375 PER SHARE (ID: 37045V-20-9)	71,000.000	0.594	42,156.25
3/5	Accrued Int Recd	SOUTHERN CAL EDISON 6 1/4% DEC 31 2049 DTD 01/17/2012 (ID: 842400-FU-2)	2,000,000.000	0.008	16,666.67
3/6	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY SGD SELL USD CONTRACT RATE : 1.246000000 TRADE 2/02/12 VALUE 3/06/12 (ID: 0SGDPR-AA-5)	3,115,000.000 2,463,813.97		(2,500,000.00)
3/6	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL SGD CONTRACT RATE : 1.249600000 TRADE 2/09/12 VALUE 3/06/12 (ID: 0SGDPR-AA-5)	(3,115,000.000) (2,463,813.97)		2,492,797.70
3/12	Corporate Interest	CIT GROUP INC 144A 7% MAY 02 2017 DTD 06/15/2011 (ID: 125581-GA-0)	2,500,000.000	0.018	43,750.00
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	Spot FX	ENTRY REVERSED ON 03/23/2012 SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL USD EXCHANGE RATE 1.049600000 DEAL 03/12/12 VALUE 03/15/12 (ID: 0AUDPR-AA-8)	2,042,000.000 2,143,283.20		(2,143,283.20)