



## Portfolio Activity Detail - U S Dollar

### INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
5/1	Interest Income	DEPOSIT SWEEP INTEREST FOR APR. @ .01% RATE ON NET AVG COLLECTED BALANCE OF \$10,933,276.63 AS OF 05/01/12			89.65
5/3	Corporate Interest	CIT GROUP INC 144A 7% MAY 02 2017 DTD 06/15/2011 AS OF 05/02/12 (ID: 125581-GA-0)	2,500,000.000	0.001	3,070.48
5/8	Misc Disbursement	LONG TOTAL RETURN SWAP 4,044,412.80 USD NOTIONAL APPLE INC MAT FEB 05 2013 DEAL 9966782 SWAP RESET PAYMENT AS OF 05/07/12 (ID: SWPBDP-MH-9)			(16,232.41)
5/10	Corporate Interest	CIT GROUP INC 144A 7% MAY 02 2016 JUN 15 2011 (ID: 125581-FZ-6)	5,000,000.000	0.018	87,500.00
5/15	Div Domestic	ALLY FINANCIAL INC 8 1/2% PFD @ 0.53125 PER SHARE (ID: 02005N-30-8)	126,600.000	0.531	67,256.25
5/15	Accrued Int Paid	LLOYDS TSB BANK PLC MTN 9 7/8% DEC 16 2021 DTD 12/16/2011 HELD BY EUROCLEAR ISIN XS0717735822 SEDOL B7FQXT1 (ID: G4715J-9D-3)	1,500,000.000 0.00	0.041	(61,307.29)
5/15	Corporate Interest	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
5/15	Interest Income	GMAC CAPITAL TRUST I PFD STK 8 1/8% @ 0.507813 PER SHARE (ID: 361860-20-8)	80,000.000	0.508	40,625.04
5/21	Corporate Interest	BANC OF AMERICA FUNDING CORPORATION SER 2006-G CL 2A5 FLOATING RATE JUL 20 2036 DTD 07/31/2006 (ID: 05950M-AF-7)	2,508,251.380		1,122.60