



## Portfolio Activity Detail - U S Dollar

### INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
7/2	Accrued Int Paid	GENERAL ELEC CAP CORP 7.125% DEC 15 2049 DTD 06/12/2012 @ 105.75 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 06/27/12 (ID: [REDACTED])	2,000,000.000 0.00	0.004	(7,916.67)
7/2	Corporate Interest	AMERICAN CAPITAL LTD 8.96% DEC 31 2013 DTD 06/28/2010 (ID: [REDACTED])	2,000,000.000	0.02	39,800.00
7/2	Interest Income	ANNALY CAPITAL MGMT PFD 7 5/8% @ 0.238281 PER SHARE (ID: [REDACTED])	170,000.000	0.238	40,507.77
7/2	Interest Income	DEPOSIT SWEEP INTEREST FOR JUNE @ .01% RATE ON NET AVG COLLECTED BALANCE OF \$8,052,318.62 AS OF 07/01/12			66.03
7/9	Foreign Interest	ROYAL BANK SCOTLAND GRP PLC 5.05% JAN 08 2015 DTD 12/08/2004 (ID: [REDACTED])	1,000,000.000	0.025	25,250.00
7/16	Corporate Interest	NRG ENERGY INC 7 5/8% JAN 15 2018 DTD 07/15/2011 (ID: [REDACTED])	1,000,000.000	0.038	38,125.00
7/17	Corporate Interest	JP MORGAN CHASE BANK NA 6.200% 04/16/2015 DTD 04/16/2012 AS OF 07/16/12 (ID: [REDACTED])	1,500,000.000	0.015	23,122.95
7/20	Corporate Interest	BANC OF AMERICA FUNDING CORPORATION SER 2006-G CL 2A5 FLOATING RATE JUL 20 2036 DTD 07/31/2006 (ID: [REDACTED])	2,459,655.510		1,073.54
7/20	Corporate Interest	SEQUOIA MORTGAGE TRUST SER 2003-1 CL B1 FLOATING RATE APR 20 2033 DTD 02/27/2003 (ID: [REDACTED])	1,758,529.380	0.001	2,291.58
7/23	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY MXN SELL USD CONTRACT RATE : 13.735000000 TRADE 6/19/12 VALUE 7/23/12 (ID: [REDACTED])	12,900,000.000 953,028.27		(939,206.41)