



Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

| Settle Date | Type Selection Method | Description | Quantity Cost | Per Unit Amount | Amount |
|-------------|--------------------------|--|-----------------------|--------------------|-------------|
| 8/1 | Corporate Interest | SOUTHERN CAL EDISON 6 1/4% DEC 31 2049 DTD 01/17/2012 (ID: [REDACTED]) | 3,000,000.000 | 0.034 | 101,041.67 |
| 8/1 | Interest Income | DEPOSIT SWEEP INTEREST FOR JULY @ .01% RATE ON NET AVG COLLECTED BALANCE OF \$10,316,918.79 AS OF 08/01/12 | | | 87.38 |
| 8/6 | Misc Disbursement | LONG TOTAL RETURN SWAP 4,044,412.80 USD NOTIONAL APPLE INC MAT FEB 05 2013 DEAL [REDACTED] SWAP RESET PAYMENT (ID: [REDACTED]) | | | (14,985.94) |
| 8/10 | Corporate Interest | CIT GROUP INC 144A 7% MAY 02 2016 JUN 15 2011 (ID: [REDACTED]) | 5,000,000.000 | 0.018 | 87,500.00 |
| 8/15 | Div Domestic | ALLY FINANCIAL INC 8 1/2% PFD @ 0.53125 PER SHARE (ID: [REDACTED]) | 126,600.000 | 0.531 | 67,256.25 |
| 8/15 | Corporate Interest | HCA INC 6 1/2% FEB 15 2016 DTD 2/8/2006 (ID: [REDACTED]) | 1,500,000.000 | 0.033 | 48,750.00 |
| 8/15 | Interest Income | GMAC CAPITAL TRUST LPFD STK 8 1/8% @ 0.507813 PER SHARE (ID: [REDACTED]) | 80,000.000 | 0.508 | 40,625.04 |
| 8/16 | Misc Receipt | LONG TOTAL RETURN SWAP 4,044,412.80 USD NOTIONAL APPLE INC MAT FEB 05 2013 DEAL [REDACTED] SWAP RESET PAYMENT (ID: [REDACTED]) | | | 23,479.00 |
| 8/16 | Accrued Int Paid | ENTRY REVERSED ON 08/21/2012 MASTR ALTERNATIVE LOANS TRUST 2003-4 CL B3 5.812343% 06/25/2033 DTD 05/01/2003 @ 61.00 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 08/13/12 FACE VALUE 6,781,882.00 (ID: [REDACTED]) | 3,412,000.000 0.00 | 0.001 | (4,157.27) |