



Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

| Settle Date | Type Selection Method | Description | Quantity Cost | Per Unit Amount | Amount |
|-------------|--------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------|--------------------|-----------------|
| 9/4 | 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 |
| 9/4 | Interest Income | DEPOSIT SWEEP INTEREST FOR AUG. @ .01% RATE ON NET AVG COLLECTED BALANCE OF \$12,578,517.80 AS OF 09/01/12 | | | 106.54 |
| 9/4 | Div Domestic | GENERAL MOTORS CO CV PFD B @ 0.59375 PER SHARE (ID: 37045V-20-9) | 71,000.000 | 0.594 | 42,156.25 |
| 9/5 | Corporate Interest | CIT GROUP INC 144A 7% MAY 02 2017 DTD 06/15/2011 (ID: 125581-GA-0) | 959,777.220 | 0.017 | 15,862.98 |
| 9/5 | Corporate Interest | CIT GROUP INC 144A 7% MAY 02 2016 JUN 15 2011 (ID: 125581-FZ-6) | 4,010,282.830 | 0.003 | 14,032.45 |
| 9/10 | Accrued Int Recd | BANC OF AMERICA FUNDING CORPORATION SER 2006-G CL 2A5 FLOATING RATE JUL 20 2036 DTD 07/31/2006 (ID: 05950M-AF-7) | 2,378,735.400 | | 717.39 |
| 9/12 | Misc Disbursement | TRANSFERRED BY WIRE TO MORT INC. AS REQUESTED | | | (10,000,000.00) |
| 9/14 | Accrued Int Paid | MORTGAGEIT TRUST 2005-2 CL 1M1 VAR RT 05/25/2035 DTD 04/27/2005 @ 70.00 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 09/11/12 FACE VALUE 8,126,960.00 (ID: 61915R-AD-8) | 2,080,191.716 0.00 | | (741.62) |
| 9/17 | 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 |
| 9/18 | Corporate Interest | CIT GROUP INC 144A 7% MAY 02 2016 JUN 15 2011 AS OF 09/17/12 (ID: 125581-FZ-6) | 5,000,000.000 | 0.002 | 8,083.74 |