



Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
10/1	Interest Income	DEPOSIT SWEEP INTEREST FOR SEPT @ .01% RATE ON NET AVG COLLECTED BALANCE OF \$13,234,361.11 AS OF 10/01/12			108.52
10/2	Spot FX	SPOT CURRENCY TRANSACTION - SELL BUY USD SELL EUR EXCHANGE RATE 1.291800000 DEAL 09/28/12 VALUE 10/02/12 (ID: 0EURPR-AA-9)	(42,000.000) (55,104.06)		54,255.60
10/2	Accrued Int Paid	TO REVERSE ENTRY OF 09/27/2012 WELLS FARGO MORTGAGE BACKED SECURITIES SER 2004-EE CL B1 DEC 25 2034 DTD 12/01/2004 @ 72.75 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 09/13/12 FACE VALUE 3,265,878.00 AS OF 09/27/12 (ID: 949779-AD-4)	(2,053,369.950) 0.00	0.001	2,642.81
10/2	Accrued Int Paid	WELLS FARGO MORTGAGE BACKED SECURITIES SER 2004-EE CL B1 DEC 25 2034 DTD 12/01/2004 @ 72.75 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 09/13/12 FACE VALUE 3,275,000.00 (ID: 949779-AD-4)	2,053,369.950 0.00	0.001	(2,642.81)
10/4	Accrued Int Paid	KINDRED HEALTHCARE INC 8 1/4% JUN 01 2019 DTD 06/01/2011 @ 99.625 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 10/01/12 (ID: 494580-AB-9)	1,000,000.000 0.00	0.028	(28,187.50)
10/10	Accrued Int Recd	ENTRY REVERSED ON 10/23/2012 BANC OF AMERICA MORTGAGE SECURITIES SER 2007-1 CL 2A12 6% JAN 25 2037 DTD 02/27/2007 (ID: 05952H-BY-4)	2,011,909.315	0.001	3,017.86
10/12	Accrued Int Paid	PETROLEOS DE VENEZUELA S 8 1/2% NOV 02 2017 DTD 10/29/2010 HELD BY EUROCLEAR ISIN USP7807HAK16 SEDOL B5SC0L3 (ID: 716550-9A-8)	500,000.000 0.00	0.038	(18,888.89)