



## Portfolio Activity Detail - U S Dollar

### INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
4/1	Corporate Interest	FELCOR LODGING LP 10% OCT 01 2014 DTD 10/01/2009 (ID: 31430Q-BA-4)	3,000,000.000	0.05	150,000.00
4/1	Interest Income	DEPOSIT SWEEP INTEREST FOR MAR. @ .03% RATE ON NET AVG COLLECTED BALANCE OF \$376,698.02 AS OF 04/01/11			9.60
4/4	Interest Income	JPM CHASE CAPITAL XXIX 6.7% PFD @ 0.41875 PER SHARE (ID: 48125E-20-7)	400,000.000	0.419	167,500.00
4/15	Corporate Interest	AMR CORP CV 6 1/4% OCT 15 2014 DTD 09/28/2009 (ID: 001765-BC-9)	1,000,000.000	0.031	31,250.00
4/15	Corporate Interest	FORD MOTOR CREDIT CO LLC SR NOTES 7% APR 15 2015 DTD 04/09/2010 (ID: 345397-VN-0)	2,700,000.000	0.035	94,500.00
4/28	Receipt of Assets	LONG TOTAL RETURN SWAP 3,043,800 USD NOTIONAL GOLDMAN SACHS GRP INC MAT MAY 2 2012 DEAL 7064997 JPMORGAN CHASE BANK TRADE DATE 04/25/11 (ID: SWPBDM-DK-9)	1.000 0.00		
4/28	Misc Disbursement	LONG TOTAL RETURN SWAP 3,208,420 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APRIL 28 2011 DEAL 5499085 SWAP RESET PAYMENT (ID: SWPBDE-WG-5)			(170,670.92)
4/29	Free Delivery High Cost	LONG TOTAL RETURN SWAP 3,208,420 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APRIL 28 2011 DEAL 5499085 SWAP MATURED TRADE DATE 04/28/11 AS OF 04/28/11 (ID: SWPBDE-WG-5)	(20,000.000) 0.00		
<b>Total Inflows &amp; Outflows</b>					<b>\$272,588.68</b>