



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: 842400-FU-2)	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 9966782 SWAP RESET PAYMENT (ID: SWPBBDP-MH-9)			(14,985.94)
8/10	Corporate Interest	CIT GROUP INC 144A 7% MAY 02 2016 JUN 15 2011 (ID: 125581-FZ-6)	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: 02005N-30-8)	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: 404119-AR-0)	1,500,000.000	0.033	48,750.00
8/15	Interest Income	GMAC CAPITAL TRUST I PFD STK 8 1/8% @ 0.507813 PER SHARE (ID: 361860-20-8)	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 9966782 SWAP RESET PAYMENT (ID: SWPBBDP-MH-9)			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: 576434-EY-6)	3,412,000.000 0.00	0.001	(4,157.27)