



Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
2/1	Interest Income	DEPOSIT SWEEP INTEREST FOR JAN. @ .01% RATE ON NET AVG COLLECTED BALANCE OF \$20,870,797.17 AS OF 02/01/12			199.52
2/1	Spot FX	SPOT CURRENCY TRANSACTION - SELL BUY USD SELL ARS EXCHANGE RATE 4.358000000 DEAL 01/30/12 VALUE 02/01/12 (ID: OARSPR-AA-9)	(595,420.000) (138,349.11)		136,626.89
2/2	Misc Receipt	FUNDS TRANSFERRED FROM PRN A/C# Q78805001 TO PRN A/C# W23560001 PHONE INSTRUCTIONS FROM CLIENT			533.32
2/2	Accrued Int Paid	SOUTHERN CAL EDISON 6 1/4% DEC 31 2049 DTD 01/17/2012 @ 99.739 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 01/30/12 (ID: 842400-FU-2)	5,000,000.000 0.00	0.003	(13,020.83)
2/3	Receipt of Assets	LONG TOTAL RETURN SWAP 4,044,412.80 USD NOTIONAL APPLE INC MAT FEB 05 2013 DEAL 9966782 TRADE DATE 01/31/12 (ID: SWPBDP-MH-9)	8,860.000 0.00		
2/3	Free Delivery FIFO	LONG TOTAL RETURN SWAP 3,007,792.80 USD NOTIONAL APPLE INC MAT FEB 03 2012 DEAL 6505432 SWAP UNWIND TRADE DATE 01/31/12 (ID: SWPBDH-AY-3)	(8,860.000) 0.00		
2/3	Misc Receipt	LONG TOTAL RETURN SWAP 3,007,792.80 USD NOTIONAL APPLE INC MAT FEB 03 2012 DEAL 6505432 SWAP UNWIND (ID: SWPBDH-AY-3)			1,027,921.33
2/6	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY SGD SELL USD CONTRACT RATE : 1.273200000 TRADE 11/02/11 VALUE 2/06/12 (ID: OSGDPR-AA-5)	3,183,000.000 2,547,011.28		(2,500,000.00)