

Settlement Date	Type	Description	Quantity Cost	Amount
Miscellaneous Credits				
5/14	Receipt of Assets	LONG TOTAL RETURN SWAP 3,208,420 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APRIL 28 2011 DEAL 5499085 PARTIAL TERMINATION JPMORGAN CHASE BANK TRADE DATE 04/26/10 AS OF 04/26/10	20,000.000	
5/18	Receipt of Assets	SX5E DIVIDEND SWAP FIXED STRIKE EUR 100.00 NUMBER OF BASKET 50,000 MAT DEC 21 2012 DEAL 4458593 JPMORGAN CHASE BANK TRADE DATE 05/13/10	50,000.000	
Total Miscellaneous Credits				\$0.00

Settlement Date	Type	Description	Quantity Cost	Amount
Withdrawals				
5/20	Misc. Disbursement	INTEREST RATE SWAP 14,050,000 USD NOTIONAL 2/15/2040 REC: FLOATING RATE USD 3 MONTH LIBOR DEAL 254307367 4.45653% PAY FIXED, S 30/360 SWAP UNWIND -REF #254307367 -UNWIND PRINCIPAL		(938,158.14)