

INFLOWS & OUTFLOWS

| Settlement Date | Type | Description | Quantity Cost | Per Unit Amount | Amount |
|-----------------|---------------------------|---|----------------------------------|-----------------|-------------|
| 5/20 | Misc. Receipt | 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 IR SWAP NET PAYMENT FIXED -0.00 + 5,215.67 LIBOR AS OF 05/17/10 | | | 5,215.67 |
| 5/20 | Forward FX Contract | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL JPY CONTRACT RATE : 93.494900000 TRADE 4/14/10 VALUE 5/20/10 | (15,998,998.500) (178,649.97) | | 171,121.60 |
| 5/20 | Forward FX Contract | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL JPY CONTRACT RATE : 93.335900000 TRADE 4/14/10 VALUE 5/20/10 | (17,850,000.000) (199,318.85) | | 191,244.62 |
| 5/20 | Accrued Interest Received | U S A NOTES 4 5/8% FEB 15 2040 DTD 02/16/2010 | 15,000,000.000 | 0.012 | 180,145.03 |
| 5/26 | Option Assignment | MACERICH CO CALL OPTION MAY 10 @ 40 COVERED CALL ASSIGNED TRADE DATE 05/21/10 | 220.000 43,339.25 | 40.00 | |
| 5/26 | Accrued Interest Paid | FORD MOTOR CREDIT CO LLC FLOATING RATE NOTE JUN 15 2011 DTD 03/15/2007 | 5,000,000.000 | 0.011 | (55,070.00) |