

## INFLOWS & OUTFLOWS

| Settlement Date | Type                  | Description  | Quantity<br>Cost                    | Per Unit<br>Amount | Amount        |
|-----------------|-----------------------|--|-------------------------------------|--------------------|---------------|
| 6/25            | Forward FX Contract   | <b>SETTLE FORWARD CURRENCY CONTRACT</b><br>BUY USD SELL CHF<br>CONTRACT RATE : 1.111374900<br>TRADE 6/17/10 VALUE 6/25/10                  | (11,270,000.000)<br>(10,278,626.75) |                    | 10,140,592.02 |
| 6/25            | Misc. Disbursement    | <b>TRANSFERRED BY WIRE TO</b><br>J.P. MORGAN CLEARING CORP.<br>FAO FINANCIAL TRUST COMPANY<br>AS REQUESTED                                 |                                     |                    | (137,006.00)  |
| 6/29            | Misc. Receipt         | <b>LONG TOTAL RETURN SWAP</b><br>3,208,420 USD NOTIONAL<br>GOLDMAN SACHS GRP INC<br>MAT APRIL 28 2011 DEAL 5499085<br>EQUITY SWAP PAYMENT  |                                     |                    | 7,000.00      |
| 6/29            | Misc. Receipt         | <b>LONG TOTAL RETURN SWAP</b><br>4,775,970.00 USD NOTIONAL<br>GOLDMAN SACHS GRP INC<br>MAT APR 29 2011 DEAL 5508960<br>EQUITY SWAP PAYMENT |                                     |                    | 10,500.00     |
| 6/30            | Forward FX Contract   | <b>SETTLE FORWARD CURRENCY CONTRACT</b><br>BUY GBP SELL USD<br>CONTRACT RATE : 1.494890000<br>TRADE 5/06/10 VALUE 6/30/10                  | 260,384.100<br>389,560.65           |                    | (389,245.58)  |
| 6/30            | Accrued Interest Paid | <b>FELCOR LODGING LP</b><br>10% OCT 01 2014<br>DTD 10/01/2009  | 2,000,000.000                       | 0.025              | (49,444.44)   |