

INFLOWS & OUTFLOWS

Settlement Date	Type	Description	Quantity Cost	Per Unit Amount	Amount
6/30	Interest Income	TO ADJUST INTEREST PREVIOUSLY PAID ON CASH BALANCES BASED ON THE FOLLOWING TRANSACTION ACTIVITY			(3.91)
		ORIGINAL ADJUSTED TRANSACTION TRAN DATE VALUE DATE AMOUNT			
		6/15/10 5/26/10 88,000.00			
		6/16/10 5/26/10 882,000.00D			
		AS OF 06/01/10			
Total Inflows & Outflows					\$232,607.77

TRADE ACTIVITY

Note: **S** indicates Short Term Realized Gain/Loss **C** indicates Currency Gain/Loss
* Settled transaction was initiated in prior statement period and settled in current statement period

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Proceeds	Tax Cost	Realized Gain/Loss
Settled Sales/Maturities/Redemptions								
5/28	6/2	Option Buyback	1 RECEIVER SWAPTION CALL 10,000,000 INTEREST RATE SWAP STRIKE 4.25% S 30/360 VS 3ML EXP DATE 05/28/2010 DEAL 5163369 BUY BACK OTC CALL SWAPTION UNWIND - REF #5163369 TRADE DATE 05/28/10	1.000	380,000.00	(380,000.00)	113,000.00	(267,000.00) S*