

**INFLOWS & OUTFLOWS**

Settlement Date	Type	Description	Quantity Cost	Per Unit Amount	Amount
8/17	Option Assignment	<b>1 RECEIVER SWAPTION CALL</b> [REDACTED]	1.000 545,000.00	4.25	
8/19	Free Delivery	<b>INTEREST RATE SWAP</b> [REDACTED]	(1.000)		
8/19	Free Delivery	<b>INTEREST RATE SWAP</b> [REDACTED]	(1.000)		
8/19	Misc. Disbursement	<b>INTEREST RATE SWAP</b> [REDACTED]			(2,085,614.58)