

INFLOWS & OUTFLOWS

| Settlement Date | Type | Description | Quantity Cost | Per Unit Amount | Amount |
|-----------------|--------------------|--|---------------------|--------------------|----------------|
| 8/17 | Option Assignment | 1 RECEIVER SWAPTION CALL 10,000,000 INTEREST RATE SWAP STRIKE 4.25% S 30/360 VS 3ML EXP DATE 08/13/2010 DEAL 5166005 WRITTEN OTC CALL ASSIGNED TRADE DATE 08/13/10 | 1.000 545,000.00 | 4.25 | |
| 8/19 | Free Delivery | INTEREST RATE SWAP 10,000,000 USD NOTIONAL 07/28/2040 REC: FLOATING RATE USD 3 MONTH LIBOR DEAL 5168723 4.35% PAY FIXED, S 30/360 SWAP UNWIND - REF # 5168723 TRADE DATE 08/16/10 AS OF 08/18/10 | (1.000) | | |
| 8/19 | Free Delivery | INTEREST RATE SWAP 10,000,000 USD NOTIONAL 08/17/2040 REC: FLOATING RATE USD 3M LIBOR DEAL 5170412 4.25% PAY FIXED, SA 30/360 SWAP UNWIND - REF # 5170412 TRADE DATE 08/16/10 AS OF 08/18/10 | (1.000) | | |
| 8/19 | Misc. Disbursement | INTEREST RATE SWAP 10,000,000 USD NOTIONAL 07/28/2040 REC: FLOATING RATE USD 3 MONTH LIBOR DEAL 5168723 4.35% PAY FIXED, S 30/360 SWAP UNWIND - REF # 5168723 - UNWIND PRINCIPAL AS OF 08/18/10 | | | (2,085,614.58) |