

INFLOWS & OUTFLOWS

Settlement Date	Type	Description	Quantity Cost	Per Unit Amount	Amount
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)
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 ACCRUED AS OF 08/18/10			(20,385.42)