

INFLOWS & OUTFLOWS

Settlement Date	Type	Description	Quantity Cost	Per Unit Amount	Amount
9/27	Forward FX Contract	SETTLE FORWARD CURRENCY CONTRACT BUY CAD SELL USD CONTRACT RATE : 1.064500000 TRADE 8/25/10 VALUE 9/27/10	5,215,000.000 5,079,628.16		(4,899,013.62)
9/27	Spot FX	SPOT CURRENCY TRANSACTION - SELL BUY USD SELL CAD EXCHANGE RATE 1.027900000 DEAL 09/24/10 VALUE 09/27/10	(5,215,000.000) (5,079,628.16)		5,073,450.72
9/27	Accrued Interest Received	PETROLEOS DE VENEZUELA S 4.9% OCT 28 2014 DTD 10/28/2009 HELD BY EUROCLEAR ISIN:XS0460546442 SEDOL:B5B82G7	5,000,000.000	0.02	101,402.78
9/29	Misc. Receipt	LONG TOTAL RETURN SWAP 3,208,420 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APRIL 28 2011 DEAL 5499085 SWAP RESET PAYMENT			7,000.00
9/29	Misc. Receipt	LONG TOTAL RETURN SWAP 4,775,970.00 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APR 29 2011 DEAL 5508960 SWAP RESET PAYMENT			10,500.00
Total Inflows & Outflows					\$531,721.36