

INFLOWS & OUTFLOWS

Settlement Date	Type	Description	Quantity Cost	Per Unit Amount	Amount
10/29	Misc. Disbursement	LONG TOTAL RETURN SWAP 3,208,420 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APRIL 28 2011 DEAL 5499085 SWAP RESET PAYMENT AS OF 10/28/10			(7,686.84)
Total Inflows & Outflows					\$607,755.71

TRADE ACTIVITY

Note: **S** indicates Short Term Realized 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									
9/28	10/1	Sale	AMYRIS INC @ 17.0484 BROKERAGE TAX &/OR SEC J.P. MORGAN SECURITIES LLC TRADE DATE 09/28/10	(2,500.000)	16.998	42,495.27	(40,000.00)	2,495.27 S*	