



INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
3/29	Misc Receipt	LONG TOTAL RETURN SWAP 3,008,270.00 USD NOTIONAL BP MAT NOV 16 2011 DEAL 5958346 SWAP RESET PAYMENT AS OF 03/28/11 (ID: SWPBDG-UX-5)			29,820.00
3/30	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 (ID: SWPBDE-TJ-3)			7,000.00
3/30	Misc Receipt	LONG TOTAL RETURN SWAP 3,208,420 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APRIL 28 2011 DEAL 5499085 SWAP RESET PAYMENT (ID: SWPBDE-WG-5)			10,500.00
Total Inflows & Outflows					\$4,051,140.15

TRADE ACTIVITY

Note: S indicates Short Term Realized Gain/Loss

Trade Date Settle Date	Type Selection Method	Description	Quantity	Per Unit Amount	Proceeds	Tax Cost	Realized Gain/Loss
Settled Sales/Maturities/Redemptions							
3/1	Sale	CHESAPEAKE LODGING TRUST @ 18.00 36,000.00	(2,000.000)	17.95	35,899.30	(35,500.00)	399.30 S
3/4	High Cost	BROKERAGE 100.00 TAX &/OR SEC .70 J.P. MORGAN SECURITIES LLC (ID: 165240-10-2)					
3/2	Sale	EOG RESOURCES INC @ 108.10754 108,107.54	(1,000.000)	108.005	108,005.46	(105,500.00)	2,505.46 S
3/7	High Cost	BROKERAGE 100.00 TAX &/OR SEC 2.08 J.P. MORGAN SECURITIES LLC (ID: 26875P-10-1)					
3/2	Sale	HEALTH CARE REIT INC @ 51.20 51,200.00	(1,000.000)	51.099	51,099.01	(49,250.00)	1,849.01 S
3/7	High Cost	BROKERAGE 100.00 TAX &/OR SEC .99 J.P. MORGAN SECURITIES LLC (ID: 42217K-10-6)					