



**INFLOWS & OUTFLOWS**

Settle Date	Type Selection Method	Description	Quantity Cost	Per Unit Amount	Amount
2/6	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY SGD SELL USD CONTRACT RATE : 1.299700000 TRADE 12/12/11 VALUE 2/06/12 (ID: 0SGDPR-AA-5)	3,249,250.000 2,600,024.01		(2,500,000.00)
2/6	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL SGD CONTRACT RATE : 1.269500000 TRADE 1/25/12 VALUE 2/06/12 (ID: 0SGDPR-AA-5)	(3,249,250.000) (2,600,024.01)		2,559,472.23
2/6	Spot FX	SPOT CURRENCY TRANSACTION - SELL BUY USD SELL SGD EXCHANGE RATE 1.246400000 DEAL 02/02/12 VALUE 02/06/12 (ID: 0SGDPR-AA-5)	(3,183,000.000) (2,547,011.28)		2,553,754.81
2/10	Accrued Int Paid	ROYAL BANK SCOTLAND GRP PLC 5.05% JAN 08 2015 DTD 12/08/2004 @ 96.60 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 02/07/12 (ID: 780097-AP-6)	1,000,000.000 0.00	0.004	(4,488.89)
2/10	Corporate Interest	CIT GROUP INC 144A 7% MAY 02 2016 JUN 15 2011 (ID: 125581-FZ-6)	5,000,000.000	0.018	87,500.00
2/15	Accrued Int Paid	BRASKEM FINANCE LTD 144A 7 3/8% OCT 29 2049 DTD 10/04/2010 HELD BY EUROCLEAR ISIN US10553YAC93 SEDOL B3WJX06 (ID: 10553Y-9A-5)	300,000.000 0.00	0.008	(2,458.33)
2/15	Corporate Interest	HCA INC 6 1/2% FEB 15 2016 DTD 2/8/2006 (ID: 404119-AR-0)	1,500,000.000	0.033	48,750.00
2/27	Accrued Int Paid	NRG ENERGY INC 7 5/8% JAN 15 2018 DTD 07/15/2011 @ 100.15 JP MORGAN SECURITIES LLC (BIDL) TRADE DATE 02/22/12 (ID: 629377-BN-1)	1,000,000.000 0.00	0.009	(8,895.83)
2/27	Accrued Int Recd	FELCOR LODGING LP 10% OCT 01 2014 DTD 10/01/2009 (ID: 31430Q-BA-4)	2,321,000.000	0.041	94,129.44
<b>Total Inflows &amp; Outflows</b>					<b>\$1,480,023.66</b>