## INFLOWS & OUTFLOWS

| Settlement Date | Type | Description | Quantity | Per Unit Amount | Amount |
|---|---|---|---|---|---|
| 4/16 | Receipt of Assets | **SX5E DIVIDEND SWAP**<br>FIXED STRIKE EUR 113.30<br>NUMBER OF BASKET 88,261<br>MAT DEC 21 2011 DEAL 4444219<br>JPMORGAN CHASE BANK<br>TRADE DATE 04/12/10 | 88,261.000 | | |
| 4/20 | Free Delivery | **INTEREST RATE SWAP - FRA**<br>500,000,000 USD NOTIONAL 3/15/2011<br>PAY: FLOATION RATE USD<br>3 MONTH LIBOR DEAL 255056959<br>0.815% REC FIXED, Q ACT/360<br>SWAP UNWIND DEAL 255056959<br>JPMORGAN CHASE BANK<br>TRADE DATE 04/16/10 | (1.000) | | |
| 4/20 | Free Delivery | **INTEREST RATE SWAP - FRA**<br>500,000,000 USD NOTIONAL 3/15/2011<br>PAY: FLOATING RATE USD<br>3 MONTH LIBOR DEAL 255345250<br>0.876% REC FIXED, Q ACT/360<br>SWAP UNWIND DEAL 255345250<br>JPMORGAN CHASE BANK<br>TRADE DATE 04/16/10 | (1.000) | | |
| 4/20 | Misc. Receipt | **INTEREST RATE SWAP - FRA**<br>500,000,000 USD NOTIONAL 3/15/2011<br>PAY: FLOATION RATE USD<br>3 MONTH LIBOR DEAL 255056959<br>0.815% REC FIXED, Q ACT/360<br>SWAP UNWIND DEAL 255056959 | | | 132,000.00 |