

## INFLOWS & OUTFLOWS

Settlement Date	Type	Description	Quantity	Per Unit Amount	Amount
4/20	Misc. Receipt	<b>ENTRY REVERSED ON 04/28/2010</b> INTEREST RATE SWAP - FRA 500,000,000 USD NOTIONAL 3/15/2011 PAY: FLOATION RATE USD 3 MONTH LIBOR DEAL 255056959 0.815% REC FIXED, Q ACT/360 SWAP UNWIND DEAL 255345250			198,000.00
4/21	Accrued Interest Received	<b>CABLEVISION SYSTEMS CORP</b> SR NOTES 7 3/4% APR 15 2018 DTD 04/15/2010	1,000,000.000	0.001	1,291.67
4/28	Misc. Debit	<b>TO REVERSE ENTRY OF 04/20/2010</b> INTEREST RATE SWAP - FRA 500,000,000 USD NOTIONAL 3/15/2011 PAY: FLOATION RATE USD 3 MONTH LIBOR DEAL 255056959 0.815% REC FIXED, Q ACT/360 AS OF 04/20/10			(198,000.00)
4/28	Receipt of Assets	<b>LONG TOTAL RETURN SWAP</b> 8,021,050 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APRIL 28 2011 DEAL 5499085 JPMORGAN CHASE BANK TRADE DATE 04/23/10	50,000.000		