

INFLOWS & OUTFLOWS

Settlement Date	Type	Description	Quantity	Per Unit Amount	Amount
4/28	Misc. Receipt	INTEREST RATE SWAP - FRA 500,000,000 USD NOTIONAL 3/15/2011 PAY: FLOATING RATE USD 3 MONTH LIBOR DEAL 255345250 0.876% REC FIXED, Q ACT/360 SWAP UNWIND DEAL 255345250 AS OF 04/20/10			198,000.00
4/28	Spot FX	SPOT CURRENCY TRANSACTION - SELL BUY USD SELL GBP EXCHANGE RATE 1.543500000 DEAL 04/26/10 VALUE 04/28/10	(105,700.000)		163,147.95
4/28	Accrued Interest Paid	CIT GROUP INC 7% MAY 01 2016 DTD 11/04/2009	5,000,000.000	0.015	(75,833.33)
4/29	Free Delivery	LONG TOTAL RETURN SWAP 8,021,050 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APRIL 28 2011 DEAL 5499085 PARTIAL UNWIND TRADE DATE 04/26/10	(30,000.000)		
4/29	Misc. Disbursement	LONG TOTAL RETURN SWAP 8,021,050 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APRIL 28 2011 DEAL 5499085 PARTIAL SWAP UNWIND			(231,442.44)