

INFLOWS & OUTFLOWS

Settlement Date	Type	Description	Quantity Cost	Per Unit Amount	Amount
5/10	Spot FX	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD EXCHANGE RATE 1.489500000 DEAL 05/06/10 VALUE 05/10/10	114,800.000 170,994.60		(170,994.60)
5/11	Corporate Interest	CIT GROUP INC 7% MAY 01 2016 DTD 11/04/2009 AS OF 05/10/10	5,000,000.000	0.018	87,500.00
5/14	Receipt of Assets	LONG TOTAL RETURN SWAP 3,208,420 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APRIL 28 2011 DEAL 5499085 PARTIAL TERMINATION JPMORGAN CHASE BANK TRADE DATE 04/26/10 AS OF 04/26/10	20,000.000		
5/14	Free Delivery	LONG TOTAL RETURN SWAP 8,021,050 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APRIL 28 2011 DEAL 5499085 PARTIAL TERMINATION JPMORGAN CHASE BANK TRADE DATE 04/26/10 AS OF 04/26/10	(20,000.000)		
5/17	Accrued Interest Paid	FORD MOTOR CREDIT CO 7 3/8% FEB 1 2011 DTD 1/30/2001	5,000,000.000	0.022	(108,576.39)