

## INFLOWS & OUTFLOWS

Settlement Date	Type	Description	Quantity Cost	Per Unit Amount	Amount
5/20	Misc. Receipt	<b>INTEREST RATE SWAP</b> 14,050,000 USD NOTIONAL 2/15/2040 REC: FLOATING RATE USD 3 MONTH LIBOR DEAL 254307367 4.45653% PAY FIXED, S 30/360 IR SWAP NET PAYMENT FIXED -0.00 + 5,215.67 LIBOR AS OF 05/17/10			5,215.67
5/20	Forward FX Contract	<b>SETTLE FORWARD CURRENCY CONTRACT</b> BUY USD SELL JPY CONTRACT RATE : 93.494900000 TRADE 4/14/10 VALUE 5/20/10	(15,998,998.500) (178,649.97)		171,121.60
5/20	Forward FX Contract	<b>SETTLE FORWARD CURRENCY CONTRACT</b> BUY USD SELL JPY CONTRACT RATE : 93.335900000 TRADE 4/14/10 VALUE 5/20/10	(17,850,000.000) (199,318.85)		191,244.62
5/20	Accrued Interest Received	<b>U S A NOTES</b> 4 5/8% FEB 15 2040 DTD 02/16/2010	15,000,000.000	0.012	180,145.03
5/26	Option Assignment	<b>MACERICH CO</b> CALL OPTION MAY 10 @ 40 COVERED CALL ASSIGNED TRADE DATE 05/21/10	220.000 43,339.25	40.00	
5/26	Accrued Interest Paid	<b>FORD MOTOR CREDIT CO LLC</b> FLOATING RATE NOTE JUN 15 2011 DTD 03/15/2007	5,000,000.000	0.011	(55,070.00)