

## INFLOWS & OUTFLOWS

Settlement Date	Type	Description	Quantity Cost	Per Unit Amount	Amount
6/25	Forward FX Contract	<b>SETTLE FORWARD CURRENCY CONTRACT</b> BUY USD SELL CHF CONTRACT RATE : 1.111374900 TRADE 6/17/10 VALUE 6/25/10	(11,270,000.000) (10,278,626.75)		10,140,592.02
6/25	Misc. Disbursement	<b>TRANSFERRED BY WIRE TO</b> J.P. MORGAN CLEARING CORP. FAO FINANCIAL TRUST COMPANY AS REQUESTED			(137,006.00)
6/29	Misc. Receipt	<b>LONG TOTAL RETURN SWAP</b> 3,208,420 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APRIL 28 2011 DEAL 5499085 EQUITY SWAP PAYMENT			7,000.00
6/29	Misc. Receipt	<b>LONG TOTAL RETURN SWAP</b> 4,775,970.00 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APR 29 2011 DEAL 5508960 EQUITY SWAP PAYMENT			10,500.00
6/30	Forward FX Contract	<b>SETTLE FORWARD CURRENCY CONTRACT</b> BUY GBP SELL USD CONTRACT RATE : 1.494890000 TRADE 5/06/10 VALUE 6/30/10	260,384.100 389,560.65		(389,245.58)
6/30	Accrued Interest Paid	<b>FELCOR LODGING LP</b> 10% OCT 01 2014 DTD 10/01/2009	2,000,000.000	0.025	(49,444.44)