

INFLOWS & OUTFLOWS

| Settlement Date | Type | Description | Quantity Cost | Per Unit Amount | Amount |
|-------------------------------------|---------------------|---|------------------------------------|--------------------|--------------------|
| 7/28 | Option Assignment | 1 RECEIVER SWAPTION CALL 10,000,000 INTEREST RATE SWAP STRIKE 4.350% S 30/360 VS 3ML EXP DATE 07/26/2010 DEAL 5164984 WRITTEN OTC CALL ASSIGNED TRADE DATE 07/26/10 | 1.000 909,000.00 | 4.35 | |
| 7/29 | Forward FX Contract | SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 6.494500000 TRADE 6/25/10 VALUE 7/29/10 | 32,472,500.000 5,328,602.02 | | (5,000,000.00) |
| 7/29 | Forward FX Contract | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NOK CONTRACT RATE : 6.220500000 TRADE 7/23/10 VALUE 7/29/10 | (32,472,500.000) (5,328,602.02) | | 5,220,239.53 |
| 7/29 | Spot FX | SPOT CURRENCY TRANSACTION - BUY BUY SEK SELL USD EXCHANGE RATE 7.279500000 DEAL 07/28/10 VALUE 07/29/10 | 326,400.000 44,838.24 | | (44,838.24) |
| Total Inflows & Outflows | | | | | \$50,732.55 |