

## INFLOWS & OUTFLOWS

Settlement Date	Type	Description	Quantity Cost	Per Unit Amount	Amount
7/28	Option Assignment	<b>1 RECEIVER SWAPTION CALL</b> 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	<b>SETTLE FORWARD CURRENCY CONTRACT</b> 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	<b>SETTLE FORWARD CURRENCY CONTRACT</b> 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	<b>SPOT CURRENCY TRANSACTION - BUY</b> 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)
<b>Total Inflows &amp; Outflows</b>					<b>\$50,732.55</b>