J.P.Morgan

Settlement Date	Type	Description	Quantity / Cost	Amount
Foreign Exchange - Inflows				
5/20	Forward FX Contract	**SETTLE FORWARD CURRENCY CONTRACT** 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	**SETTLE FORWARD CURRENCY CONTRACT** 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
Total Foreign Exchange - Inflows				**$379,034.82**
Miscellaneous Credits				
5/4	Receipt of Assets	**LONG TOTAL RETURN SWAP** 4,775,970.00 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APR 29 2011 DEAL 5508960 JPMORGAN CHASE BANK TRADE DATE 04/29/10	30,000.000	
5/5	Receipt of Assets	**INTEREST RATE SWAP** 125,000,000 USD NOTIONAL 05/08/2012 PAY: FLOATING RATE USD 3 MONTH LIBOR DEAL 260160350 1.73% REC FIXED, S 30/360 NEW SWAP DEAL #260160350 JPMORGAN CHASE BANK TRADE DATE 04/30/10	1.000	