J.P.Morgan

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 5/1/10 to 5/31/10

INFLOWS & OUTFLOWS

Settlement Date	Type	Description	Quantity Cost	Per Unit Amount	Amount
5/27	Free Delivery	**INTEREST RATE SWAP** 125,000,000 USD NOTIONAL 04/30/2012 PAY: FLOATING RATE USD 3 MONTH LIBOR DEAL 257872357 1.7525% REC FIXED, S 30/360 SWAP UNWIND - REF # 257872357 TRADE DATE 05/25/10	(1.000)		
5/27	Free Delivery	**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 SWAP UNWIND - REF # 260160350 TRADE DATE 05/25/10	(1.000)		
5/27	Misc. Receipt	**INTEREST RATE SWAP** 125,000,000 USD NOTIONAL 04/30/2012 PAY: FLOATING RATE USD 3 MONTH LIBOR DEAL 257872357 1.7525% REC FIXED, S 30/360 SWAP UNWIND - REF #257872357 - TOTAL CASHFLOW IS PRINCIPAL			273,000.00
5/27	Misc. Receipt	**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 SWAP UNWIND - REF # 260160350 - TOTAL CASHFLOW IS PRINCIPAL			227,000.00
Total Inflows & Outflows					**($904,275.14)**