J.P.Morgan

INFLOWS & OUTFLOWS

Settlement Date	Type	Description	Quantity / Cost	Per Unit Amount	Amount
7/16	Receipt of Assets	**INTEREST RATE SWAP** 10,000,000 USD NOTIONAL 7/16/2040 REC: FLOATING RATE USD 3 MONTH LIBOR DEAL 5168074 4.35% PAY FIXED, S 30/360 NEW SWAP #5168074 RESULTING FROM PHYSICAL SETTLEMENT OF SWAPTION DEAL #5166838 JPMORGAN CHASE BANK TRADE DATE 07/14/10	1.000		
7/16	Interest Income	**JPM CHASE CAPITAL XXIX** 6.7% PFD @ 0.423403 PER SHARE AS OF 07/02/10	800,000.000	0.423	338,722.40
7/16	Accrued Interest Paid	**PETROLEOS DE VENEZUELA S** 4.9% OCT 28 2014 DTD 10/28/2009 HELD BY EUROCLEAR ISIN:XS0460546442 SEDOL:B5B82G7	2,500,000.000	0.011	(26,541.67)
7/16	Option Assignment	**1 RECEIVER SWAPTION CALL** 10,000,000 INTEREST RATE SWAP STRIKE 4.35% S 30/360 VS 3ML EXP DATE 07/14/2010 DEAL 5166838 WRITTEN OTC CALL ASSIGNED TRADE DATE 07/14/10	1.000 561,500.00	4.35	
7/23	Forward FX Contract	**SETTLE FORWARD CURRENCY CONTRACT** BUY INR SELL USD CONTRACT RATE : 45.700000000 TRADE 6/21/10 VALUE 7/23/10	457,000,000.000 9,736,869.85		(10,000,000.00)