J.P.Morgan

FINANCIAL TRUST COMPANY INC ACCT. [redacted]
For the Period 8/1/10 to 8/31/10

INFLOWS & OUTFLOWS

Settlement Date	Type	Description	Quantity / Cost	Per Unit Amount	Amount
8/17	Option Assignment	**1 RECEIVER SWAPTION CALL** 10,000,000 INTEREST RATE SWAP STRIKE 4.25% S 30/360 VS 3ML EXP DATE 08/13/2010 DEAL 5166005 WRITTEN OTC CALL ASSIGNED TRADE DATE 08/13/10	1.000 545,000.00	4.25	
8/19	Free Delivery	**INTEREST RATE SWAP** 10,000,000 USD NOTIONAL 07/28/2040 REC: FLOATING RATE USD 3 MONTH LIBOR DEAL 5168723 4.35% PAY FIXED, S 30/360 SWAP UNWIND - REF # 5168723 TRADE DATE 08/16/10 AS OF 08/18/10	(1.000)		
8/19	Free Delivery	**INTEREST RATE SWAP** 10,000,000 USD NOTIONAL 08/17/2040 REC: FLOATING RATE USD 3M LIBOR DEAL 5170412 4.25% PAY FIXED, SA 30/360 SWAP UNWIND - REF # 5170412 TRADE DATE 08/16/10 AS OF 08/18/10	(1.000)		
8/19	Misc. Disbursement	**INTEREST RATE SWAP** 10,000,000 USD NOTIONAL 07/28/2040 REC: FLOATING RATE USD 3 MONTH LIBOR DEAL 5168723 4.35% PAY FIXED, S 30/360 SWAP UNWIND - REF # 5168723 - UNWIND PRINCIPAL AS OF 08/18/10			(2,085,614.58)