J.P.Morgan

INFLOWS & OUTFLOWS

Settlement Date	Type	Description	Quantity / Cost	Per Unit Amount	Amount
8/17	Receipt of Assets	**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 NEW SWAP # 5170412 RESULTING FROM PHYSICAL SETTLEMENT OF SWAPTION DEAL # 5166005 TRADE DATE 08/13/10	1.000		
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)		