J.P.Morgan

INFLOWS & OUTFLOWS

Settlement Date	Type	Description	Quantity / Cost	Per Unit Amount	Amount
7/28	Option Assignment	**1 RECEIVER SWAPTION CALL** 10,000,000 INTEREST RATE SWAP STRIKE 4.350% S 30/360 VS 3ML EXP DATE 07/26/2010 DEAL 5164984 WRITTEN OTC CALL ASSIGNED TRADE DATE 07/26/10	1.000 909,000.00	4.35	
7/29	Forward FX Contract	**SETTLE FORWARD CURRENCY CONTRACT** BUY NOK SELL USD CONTRACT RATE : 6.494500000 TRADE 6/25/10 VALUE 7/29/10	32,472,500.000 5,328,602.02		(5,000,000.00)
7/29	Forward FX Contract	**SETTLE FORWARD CURRENCY CONTRACT** BUY USD SELL NOK CONTRACT RATE : 6.220500000 TRADE 7/23/10 VALUE 7/29/10	(32,472,500.000) (5,328,602.02)		5,220,239.53
7/29	Spot FX	**SPOT CURRENCY TRANSACTION - BUY** BUY SEK SELL USD EXCHANGE RATE 7.279500000 DEAL 07/28/10 VALUE 07/29/10	326,400.000 44,838.24		(44,838.24)
Total Inflows & Outflows					**$50,732.55**