J.P.Morgan

INFLOWS & OUTFLOWS

Settlement Date	Type	Description	Quantity / Cost	Per Unit Amount	Amount
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)
7/23	Spot FX	**SPOT CURRENCY TRANSACTION - SELL** BUY USD SELL INR EXCHANGE RATE 47.200000000 DEAL 07/20/10 VALUE 07/23/10	(457,000,000.000) (9,736,869.85)		9,682,203.38
7/26	Forward FX Contract	**SETTLE FORWARD CURRENCY CONTRACT** BUY CAD SELL USD CONTRACT RATE : 1.043000000 TRADE 6/23/10 VALUE 7/26/10	5,215,000.000 5,055,009.26		(5,000,000.00)
7/26	Spot FX	**SPOT CURRENCY TRANSACTION - SELL** BUY USD SELL CAD EXCHANGE RATE 1.038910000 DEAL 07/23/10 VALUE 07/26/10	(5,215,000.000) (5,055,009.26)		5,019,684.09
7/28	Receipt of Assets	**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 NEW SWAP #5168723 RESULTING FROM PHYSICAL SETTLEMENT OF SWAPTION DEAL #5164984 JPMORGAN CHASE BANK TRADE DATE 07/26/10	1.000		
7/28	Misc. Disbursement	**LONG TOTAL RETURN SWAP** 3,208,420 USD NOTIONAL GOLDMAN SACHS GRP INC MAT APRIL 28 2011 DEAL 5499085 SWAP RESET PAYMENT			(6,275.25)