

Note: P indicates position adjusted for Pending Trade Activity.

Options Detail

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
Other					
P 1 RECEIVER SWAPTION CALL	(1.000)			(136,000.00)	136,000.00
10,000,000 INTEREST RATE SWAP					
STRIKE 4.35% S 30/360 VS. 3ML					
EXP DATE 06/30/2010 DEAL 5161946					
Underlying Asset Price = \$0.00					
OTCBDC-TB-B					