

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
Other					
1 RECEIVER SWAPTION CALL	(1.000)	1.00	(239,762.78)	(125,000.00)	(114,762.78)
10,000,000 INTEREST RATE SWAP					
STRIKE 4.35% S 30/360 VS 3ML					
EXP DATE 06/14/2010 DEAL 5162475					
Underlying Asset Price = \$0.00					
OTCBDC-TC-N					
Total Other			(\$544,860.99)	(\$486,000.00)	(\$58,860.99)