

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
Other					
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 Underlying Asset Price = \$0.00 OTCBDC-GV-H	(1.000)	1.00	(656,612.57)	(909,000.00)	252,387.43
P 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 Underlying Asset Price = \$0.00 OTCBDC-GW-K	(1.000)			(545,000.00)	545,000.00
1 RECEIVER SWAPTION CALL 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	(1.000)	1.00	(613,263.87)	(136,000.00)	(477,263.87)
1 RECEIVER SWAPTION CALL 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	(1.000)	1.00	(573,839.18)	(125,000.00)	(448,839.18)