

| | Quantity | Price | Market Value | Premium | Unrealized Gain/Loss |
|-----------------------------------|--------------------|-------|-------------------------|-------------------------|----------------------|
| Other | | | | | |
| P 1 RECEIVER SWAPTION CALL | | 1.00 | | | N/A |
| 10,000,000 INTEREST RATE SWAP | | | | | |
| STRIKE 4.25% S 30/360 VS 3ML | | | | | |
| EXP DATE 05/28/2010 DEAL 5163369 | | | | | |
| Underlying Asset Price = \$0.00 | | | | | |
| OTCBDC-TE-Y | | | | | |
| Total Other | (5,004.000) | | (\$1,849,417.20) | (\$1,800,000.00) | (\$49,417.20) |