J.P.Morgan

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
Other					
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)
P **1 RECEIVER SWAPTION CALL** 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		1.00			N/A
Total Other	**(5,004.000)**		**($1,849,417.20)**	**($1,800,000.00)**	**($49,417.20)**