

**Other Assets Summary**

Asset Categories	Beginning Estimated Value	Ending Estimated Value	Change In Value	Current Allocation
Swaps	(328,464.35)	(4,569,518.13)	(4,241,053.78)	

Market Value/Cost	Current Period Value
Market Value	(4,569,518.13)

**Other Assets Detail**

	Quantity	Price	Estimated Value	Cost Adjusted Original	Estimated Gain/Loss	Accruals
<b>Swaps</b>						
<b>CLP SWAP - CLP NOTL</b>	1.000	1.00	(18,063.74)		N/A	
13,000,000,000 MD 3/21/12						
TD 3/17/10, START D 3/21/11						
PAY FLOAT CLP OIS ANN ACT/360						
4.15% REC FIX, DEAL #253571031						
N/O Client						
SWPBDA-ZQ-8						