

Other Assets Summary

Asset Categories	Beginning Estimated Value	Ending Estimated Value	Change In Value	Current Allocation
Swaps	0.00	(6,731,159.99)	(6,731,159.99)	

Market Value/Cost	Current Period Value
Estimated Value	(6,731,159.99)

Other Assets Detail

	Quantity	Price	Estimated Value	Cost Adjusted Original	Estimated Gain/Loss	Accruals
Swaps						
CLP SWAP - CLP NOTL	1.000	1.00	(48,084.73)		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						