

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 | | | | | | |