

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
<b>Other</b>					
<b>1 RECEIVER SWAPTION CALL</b> 10,000,000 INTEREST RATE SWAP STRIKE 4.25% S 30/360 VS 3ML EXP DATE 08/13/2010 DEAL 5166005 Underlying Asset Price = \$0.00 OTCBDC-GW-K	(1.000)	1.00	(974,551.64)	(545,000.00)	(429,551.64)
<b>1 RECEIVER SWAPTION CALL</b> 10,000,000 INTEREST RATE SWAP STRIKE 4.35% S 30/360 VS 3ML EXP DATE 07/14/2010 DEAL 5166838 Underlying Asset Price = \$0.00 OTCBDC-GX-M	(1.000)	1.00	(1,168,058.13)	(561,500.00)	(606,558.13)
<b>P 1 RECEIVER SWAPTION CALL</b> 10,000,000 INTEREST RATE SWAP STRIKE 4.35% S 30/360 VS 3ML EXP DATE 08/31/2010 DEAL 5167546 Underlying Asset Price = \$0.00 OTCBDC-GZ-U	(1.000)			(1,103,500.00)	1,103,500.00
<b>P 1 RECEIVER SWAPTION CALL</b> 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		1.00			N/A
<b>Total Other</b>	<b>(4.000)</b>		<b>(\$3,371,845.74)</b>	<b>(\$3,119,000.00)</b>	<b>(\$252,845.74)</b>