

## 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 |
|--------------------------------|----------|-------|-----------------|------------------------|---------------------|----------|
| <b>Swaps</b>                   |          |       |                 |                        |                     |          |
| <b>CLP SWAP - CLP NOTL</b>     | 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                    |          |       |                 |                        |                     |          |