

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
Other					
1 RECEIVER SWAPTION CALL 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)
1 RECEIVER SWAPTION CALL 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)
P 1 RECEIVER SWAPTION CALL 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
P 1 RECEIVER SWAPTION CALL 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
Total Other	(4.000)		(\$3,371,845.74)	(\$3,119,000.00)	(\$252,845.74)