

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
Other					
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 OTCBDC-GZ-U	(1.000)	1.00	(1,196,234.06)	(1,103,500.00)	(92,734.06)
Total Other	(2.000)		(\$2,018,054.19)	(\$1,648,500.00)	(\$369,554.19)