

|                                   | Quantity           | Price | Market Value            | Premium                 | Unrealized Gain/Loss |
|-----------------------------------|--------------------|-------|-------------------------|-------------------------|----------------------|
| <b>Other</b>                      |                    |       |                         |                         |                      |
| <b>P 1 RECEIVER SWAPTION CALL</b> |                    | 1.00  |                         |                         | N/A                  |
| 10,000,000 INTEREST RATE SWAP     |                    |       |                         |                         |                      |
| STRIKE 4.25% S 30/360 VS 3ML      |                    |       |                         |                         |                      |
| EXP DATE 05/28/2010 DEAL 5163369  |                    |       |                         |                         |                      |
| Underlying Asset Price = \$0.00   |                    |       |                         |                         |                      |
| OTCBDC-TE-Y                       |                    |       |                         |                         |                      |
| <b>Total Other</b>                | <b>(5,004.000)</b> |       | <b>(\$1,849,417.20)</b> | <b>(\$1,800,000.00)</b> | <b>(\$49,417.20)</b> |