

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
Other					
P 1 RECEIVER SWAPTION CALL		1.00			N/A
10,000,000 INTEREST RATE SWAP					
STRIKE 4.35% S 30/360 VS. 3ML					
EXP DATE 06/30/2010 DEAL 5161946					
OTCBDC-TB-B					
Total Other	(4.000)		(\$3,371,845.74)	(\$3,119,000.00)	(\$252,845.74)