

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
Other					
WTI PUT OPTION USD CALL OPTION STRIKE 63.00 EXPIRES 05/17/2011 100,000 BARRELS OTCBDP-EX-L	(10.000)	40,589.91	(405,899.06)	(450,000.00)	44,100.94
1 RECEIVER SWAPTION CALL 10,000,000 INTEREST RATE SWAP STRIKE 4.350% S 30/360 VS 3ML EXP DATE 07/26/2010 DEAL 5164984 OTCBDC-GV-H	(1.000)	1.00	(1,157,608.49)	(909,000.00)	(248,608.49)
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 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 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 OTCBDC-GZ-U	(1.000)			(1,103,500.00)	1,103,500.00