

| | 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 |