

|                                                                                                                                                                                         | Quantity | Price     | Market Value   | Premium      | Unrealized Gain/Loss |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|-----------|----------------|--------------|----------------------|
| <b>Other</b>                                                                                                                                                                            |          |           |                |              |                      |
| <b>WTI CALL OPTION</b><br>USD PUT OPTION<br>STRIKE 90.00<br>EXPIRES 12/15/2010<br>100,000 BARRELS<br>OTCBDC-GW-X                                                                        | 10.000   | 29,627.55 | 296,275.45     | 400,000.00   | (103,724.55)         |
| <b>WTI CALL OPTION</b><br>USD PUT OPTION<br>STRIKE 100.00<br>EXPIRES 05/17/2011<br>100,000 BARRELS<br>OTCBDC-GW-Y                                                                       | 10.000   | 34,096.78 | 340,967.79     | 450,000.00   | (109,032.21)         |
| <b>WTI PUT OPTION</b><br>USD CALL OPTION<br>STRIKE 65.50<br>EXPIRES 12/15/2010<br>100,000 BARRELS<br>OTCBDC-EX-K                                                                        | (10.000) | 30,297.17 | (302,971.66)   | (400,000.00) | 97,028.34            |
| <b>WTI PUT OPTION</b><br>USD CALL OPTION<br>STRIKE 63.00<br>EXPIRES 05/17/2011<br>100,000 BARRELS<br>OTCBDC-EX-L                                                                        | (10.000) | 40,589.91 | (405,899.06)   | (450,000.00) | 44,100.94            |
| <b>1 RECEIVER SWAPTION CALL</b><br>10,000,000 INTEREST RATE SWAP<br>STRIKE 4.350% S 30/360 VS 3ML<br>EXP DATE 07/26/2010 DEAL 5164984<br>Underlying Asset Price = \$0.00<br>OTCBDC-GV-H | (1.000)  | 1.00      | (1,157,608.49) | (909,000.00) | (248,608.49)         |