

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
Other					
WTI CALL OPTION USD PUT OPTION STRIKE 90.00 EXPIRES 12/15/2010 100,000 BARRELS OTCBDC-GW-X	10.000	30,754.67	307,546.72	400,000.00	(92,453.28)
WTI CALL OPTION USD PUT OPTION STRIKE 100.00 EXPIRES 05/17/2011 100,000 BARRELS OTCBDC-GW-Y	10.000	38,492.82	384,928.16	450,000.00	(65,071.84)
WTI PUT OPTION USD CALL OPTION STRIKE 65.50 EXPIRES 12/15/2010 100,000 BARRELS OTCBDC-EX-K	(10.000)	18,460.24	(184,602.39)	(400,000.00)	215,397.61
WTI PUT OPTION USD CALL OPTION STRIKE 63.00 EXPIRES 05/17/2011 100,000 BARRELS OTCBDC-EX-L	(10.000)	30,561.33	(305,613.34)	(450,000.00)	144,386.66
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	(1,024,079.28)	(545,000.00)	(479,079.28)