J.P.Morgan

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss

Other

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
WTI CALL OPTION USD PUT OPTION STRIKE 90.00 EXPIRES 12/15/2010 100,000 BARRELS OTCBDC-GW-X	10.000	29,627.55	296,275.45	400,000.00	(103,724.55)
WTI CALL OPTION USD PUT OPTION STRIKE 100.00 EXPIRES 05/17/2011 100,000 BARRELS OTCBDC-GW-Y	10.000	34,096.78	340,967.79	450,000.00	(109,032.21)
WTI PUT OPTION USD CALL OPTION STRIKE 65.50 EXPIRES 12/15/2010 100,000 BARRELS OTCBDP-EX-K	(10.000)	30,297.17	(302,971.66)	(400,000.00)	97,028.34
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 Underlying Asset Price = $0.00 OTCBDC-GV-H	(1.000)	1.00	(1,157,608.49)	(909,000.00)	(248,608.49)