

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
Other					
WTI PUT OPTION USD CALL OPTION STRIKE 65.50 EXPIRES 12/15/2010 100,000 BARRELS OTCBDP-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 OTCBDP-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)
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)	1.00	(1,196,234.06)	(1,103,500.00)	(92,734.06)
Total Other	(2.000)		(\$2,018,054.19)	(\$1,648,500.00)	(\$369,554.19)