

Trade Date	Estimated Settlement Date	Type	Description	Quantity	Per Unit Amount	Proceeds	Tax Cost	Realized Gain/Loss
Pending Sales, Maturities, Redemptions								
5/28	6/2	Option Buyback	1 RECEIVER SWAPTION CALL 10,000,000 INTEREST RATE SWAP STRIKE 4.25% S 30/360 VS 3ML EXP DATE 05/28/2010 DEAL 5163369	1.000		(380,000.00)	113,000.00	(267,000.00) S

Trade Date	Estimated Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Pending Securities Purchased						
5/28	6/2	Write Option	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	(1.000)		545,000.00