

Trade Date	Estimated Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost
<b>Pending Securities Purchased</b>						
5/28	6/2	Write Option	<b>1 RECEIVER SWAPTION CALL</b> 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