

Trade Date	Estimated Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost
Pending Securities Purchased						
3/31	4/6	Write Option	1 RECEIVER SWAPTION CALL 10,000,000 INTEREST RATE SWAP STRIKE 4.35% S 30/360 VS. 3ML EXP DATE 06/30/2010 DEAL 5161946	(1.000)		136,000.00
Total Pending Securities Purchased						(\$19,844,000.00)