

Trade Date	Estimated Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost
<b>Pending Securities Purchased</b>						
6/30	7/2	Write Option	<b>1 RECEIVER SWAPTION CALL</b> 10,000,000 INTEREST RATE SWAP STRIKE 4.35% S 30/360 VS 3ML EXP DATE 08/31/2010 DEAL 5167546	(1.000)		1,103,500.00
<b>Total Pending Securities Purchased</b>						<b>\$51,000.00</b>