

Portfolio Activity Detail - U S Dollar

INFLOWS & OUTFLOWS

Settlement Date	Type	Description	Quantity Cost	Per Unit Amount	Amount
7/1	Accrued Interest Paid	FELCOR LODGING LP 10% OCT 01 2014 DTD 10/01/2009	1,000,000.000	0.025	(25,000.00)
7/1	Interest Income	DEPOSIT SWEEP INTEREST FOR JUNE @ .03% RATE ON NET AVG COLLECTED BALANCE OF \$29,939,548.47 AS OF 07/01/10			738.31
7/2	Domestic Dividend/Distribution	SOLAR CAPITAL LTD @ 0.60 PER SHARE	13,000.000	0.60	7,800.00
7/2	Free Delivery	CLP SWAP - CLP NOTL 13,000,000,000 MD 3/21/12 TD 3/17/10, START D 3/21/11 PAY FLOAT CLP OIS ANN ACT/360 4.15% REC FIX, DEAL #253571031 SWAP UNWIND - REF # 253571031 JPMORGAN CHASE BANK TRADE DATE 06/30/10	(1.000)		
7/2	Free Delivery	CLP SWAP - CLP NOTL 13,000,000,000 MD 3/29/12 TD 3/25/10, START D 3/29/11 PAY FLOAT CLP OIS ANN ACT/360 4.15% REC FIX, DEAL #254489072 SWAP UNWIND - REF # 254489072 JPMORGAN CHASE BANK TRADE DATE 06/30/10	(1.000)		