

## Portfolio Activity Detail - U S Dollar

## INFLOWS &amp; OUTFLOWS

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