

Fixed Income Detail

| | Quantity | Price | Market Value | Tax Cost Adjusted Original | Unrealized Gain/Loss | Estimated Annual Income Accrued Interest | Yield |
|--|----------------|--------|------------------------|----------------------------|----------------------|--|--------------|
| US Fixed Income - Taxable | | | | | | | |
| FORD MOTOR CREDIT CO LLC SR NOTES 7% APR 15 2015 DTD 04/09/2010 345397-VN-0 B- /B1 | 200,000.000 | 101.69 | 203,388.00 | 198,956.00 | 4,432.00 | 14,000.00 855.40 | 6.59% |
| CIT GROUP INC 7% MAY 01 2016 DTD 11/04/2009 125581-FW-3 B+ /WR | 5,000,000.000 | 95.13 | 4,756,250.00 | 4,725,000.00 | 31,250.00 | 350,000.00 84,580.00 | 8.03% |
| CIT GROUP INC 7% MAY 01 2017 DTD 11/04/2009 125581-FX-1 B+ /WR | 5,000,000.000 | 95.13 | 4,756,250.00 | 4,612,500.00 | 143,750.00 | 350,000.00 69,025.00 | 7.91% |
| GENERAL MOTORS CORP NOTES 8 3/8% JUL 15 2033 DTD 07/03/2003 IN DEFAULT 370442-BT-1 NR /WR | 10,000,000.000 | 38.25 | 3,825,000.00 | 3,800,000.00 | 25,000.00 | | |
| U S A NOTES 4 5/8% FEB 15 2040 DTD 02/16/2010 912810-QE-1 AAA /AAA | 15,000,000.000 | 101.58 | 15,236,700.00 | 14,887,500.00 | 349,200.00 | 693,750.00 141,810.00 | 4.53% |
| Total US Fixed Income - Taxable | | | \$28,777,588.00 | \$28,223,956.00 | \$553,632.00 | \$1,407,750.00 \$296,270.40 | 5.08% |