

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 FLOATING RATE NOTE JUN 15 2011 DTD 03/15/2007 345397-VF-7 B- /BA3	5,000,000.000	100.50	5,025,000.00	5,000,000.00	25,000.00	275,351.50 59,655.00	4.98 %
FORD MOTOR CREDIT CO LLC SR NOTES 7% APR 15 2015 DTD 04/09/2010 345397-VN-0 B- /BA3	200,000.000	98.98	197,954.00	198,956.00	(1,002.00)	14,000.00 2,022.20	7.25 %
CIT GROUP INC 7% MAY 01 2016 DTD 11/04/2009 125581-FW-3 B+ /B3	5,000,000.000	90.75	4,537,500.00	4,725,000.00	(187,500.00)	350,000.00 20,415.00	9.03 %
CIT GROUP INC 7% MAY 01 2017 DTD 11/04/2009 125581-FX-1 B+ /B3	5,000,000.000	90.25	4,512,500.00	4,612,500.00	(100,000.00)	350,000.00 10,690.00	8.90 %
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	32.50	3,250,000.00	3,800,000.00	(550,000.00)		
Total US Fixed Income - Taxable	25,200,000.000		\$17,522,954.00	\$18,336,456.00	(\$813,502.00)	\$989,351.50 \$92,782.20	6.14 %