

Note: P indicates position adjusted for Pending Trade Activity.

Fixed Income Detail

	Quantity	Price	Market Value	Tax Cost Adjusted Original	Unrealized Gain/Loss	Estimated Annual Income Accrued Interest	Yield
US Fixed Income - Taxable							
P FELCOR LODGING LP 10% OCT 01 2014 DTD 10/01/2009 31430Q-BA-4 B- /B2	3,000,000.000	104.50	3,135,000.00	3,157,500.00	(22,500.00)	300,000.00 50,000.00	8.70%
FORD MOTOR CREDIT CO LLC SR NOTES 7% APR 15 2015 DTD 04/09/2010 345397-VN-0 B- /BA3	200,000.000	98.92	197,834.00	198,956.00	(1,122.00)	14,000.00 3,188.80	7.27%
CIT GROUP INC 7% MAY 01 2016 DTD 11/04/2009 125581-FW-3 B+ /B3	5,000,000.000	91.25	4,562,500.00	4,725,000.00	(162,500.00)	350,000.00 49,580.00	8.94%
CIT GROUP INC 7% MAY 01 2017 DTD 11/04/2009 125581-FX-1 B+ /B3	5,000,000.000	90.00	4,500,000.00	4,612,500.00	(112,500.00)	350,000.00 39,860.00	8.97%
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	32.00	3,200,000.00	3,800,000.00	(600,000.00)		
Total US Fixed Income - Taxable	23,200,000.000		\$15,595,334.00	\$16,493,956.00	(\$898,622.00)	\$1,014,000.00 \$142,628.80	7.04%