

Fixed Income Detail

	Quantity	Price	Market Value	Tax Cost Adjusted Original	Unrealized Gain/Loss	Estimated Annual Income Accrued Interest	Yield
US Fixed Income - Taxable							
FELCOR LODGING LP 10% OCT 01 2014 DTD 10/01/2009 31430Q-BA-4 B- /B2	3,000,000.000	106.50	3,195,000.00	3,157,500.00	37,500.00	300,000.00 99,999.00	8.12%
FORD MOTOR CREDIT CO LLC SR NOTES 7% APR 15 2015 DTD 04/09/2010 345397-VN-0 B- /BA3	200,000.000	103.44	206,882.00	198,956.00	7,926.00	14,000.00 4,355.40	6.14%
CIT GROUP INC 7% MAY 01 2016 DTD 11/04/2009 125581-FW-3 B+ /B3	5,000,000.000	95.25	4,762,500.00	4,725,000.00	37,500.00	350,000.00 78,750.00	8.04%
CIT GROUP INC 7% MAY 01 2017 DTD 11/04/2009 125581-FX-1 B+ /B3	5,000,000.000	94.25	4,712,500.00	4,612,500.00	100,000.00	350,000.00 69,025.00	8.11%
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	34.50	3,450,000.00	3,800,000.00	(350,000.00)		
Total US Fixed Income - Taxable	23,200,000.000		\$16,326,882.00	\$16,493,956.00	(\$167,074.00)	\$1,014,000.00 \$252,129.40	6.35%