

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	106.75	3,202,500.00	3,157,500.00	45,000.00	300,000.00 124,998.00	8.02%
FORD MOTOR CREDIT CO LLC SR NOTES 7% APR 15 2015 DTD 04/09/2010 345397-VN-0 B+ /BA3	200,000.000	103.27	206,540.00	198,956.00	7,584.00	14,000.00 5,522.20	6.17%
CIT GROUP INC 7% MAY 01 2016 DTD 11/04/2009 125581-FW-3 B+ /B3	5,000,000.000	95.00	4,750,000.00	4,725,000.00	25,000.00	350,000.00 20,415.00	8.11%
CIT GROUP INC 7% MAY 01 2017 DTD 11/04/2009 125581-FX-1 B+ /B3	5,000,000.000	94.03	4,701,550.00	4,612,500.00	89,050.00	350,000.00 10,690.00	8.17%
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		\$16,060,590.00	\$16,493,956.00	(\$433,366.00)	\$1,014,000.00 \$161,625.20	6.47%