

**Fixed Income Detail**

|  | Quantity              | Price  | Market Value           | Tax Cost Adjusted Original | Unrealized Gain/Loss  | Estimated Annual Income Accrued Interest     | Yield        |
|--|-----------------------|--------|------------------------|----------------------------|-----------------------|--|--------------|
| <b>US Fixed Income - Taxable</b>   |                       |        |                        |                            |                       |  |              |
| <b>FELCOR LODGING LP</b><br>10% OCT 01 2014<br>DTD 10/01/2009<br>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<br>124,998.00                     | 8.02%        |
| <b>FORD MOTOR CREDIT CO LLC</b><br>SR NOTES 7% APR 15 2015<br>DTD 04/09/2010<br>345397-VN-0 B+ /BA3          | 200,000.000           | 103.27 | 206,540.00             | 198,956.00                 | 7,584.00              | 14,000.00<br>5,522.20                        | 6.17%        |
| <b>CIT GROUP INC</b><br>7% MAY 01 2016<br>DTD 11/04/2009<br>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<br>20,415.00                      | 8.11%        |
| <b>CIT GROUP INC</b><br>7% MAY 01 2017<br>DTD 11/04/2009<br>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<br>10,690.00                      | 8.17%        |
| <b>GENERAL MOTORS CORP</b><br>NOTES 8 3/8% JUL 15 2033<br>DTD 07/03/2003<br>IN DEFAULT<br>370442-BT-1 NR /WR | 10,000,000.000        | 32.00  | 3,200,000.00           | 3,800,000.00               | (600,000.00)          |  |              |
| <b>Total US Fixed Income - Taxable</b>   | <b>23,200,000.000</b> |        | <b>\$16,060,590.00</b> | <b>\$16,493,956.00</b>     | <b>(\$433,366.00)</b> | <b>\$1,014,000.00</b><br><b>\$161,625.20</b> | <b>6.47%</b> |