

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	112.50	3,375,000.00	3,157,500.00	217,500.00	300,000.00 24,999.00	6.34%
FORD MOTOR CREDIT CO LLC SR NOTES 7% APR 15 2015 DTD 04/09/2010 345397-VN-0 B+ /BA2	5,200,000.000	110.52	5,746,884.00	5,523,956.00	222,928.00	364,000.00 16,177.20	4.38%
CIT GROUP INC 7% MAY 01 2016 DTD 11/04/2009 125581-FW-3 B+ /B3	5,000,000.000	99.63	4,981,250.00	4,725,000.00	256,250.00	350,000.00 78,750.00	7.08%
CIT GROUP INC 7% MAY 01 2017 DTD 11/04/2009 125581-FX-1 B+ /B3	5,000,000.000	99.50	4,975,000.00	4,612,500.00	362,500.00	350,000.00 49,580.00	7.10%
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	36.00	3,600,000.00	3,800,000.00	(200,000.00)		
Total US Fixed Income - Taxable	28,200,000.000		\$22,678,134.00	\$21,818,956.00	\$859,178.00	\$1,364,000.00 \$169,506.20	5.17%