

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	108.63	3,258,750.00	3,157,500.00	101,250.00	300,000.00 150,000.00	7.47 %
FORD MOTOR CREDIT CO LLC SR NOTES 7% APR 15 2015 DTD 04/09/2010 345397-VN-0 B+ /BA3	5,200,000.000	106.86	5,556,616.00	5,523,956.00	32,660.00	364,000.00 173,908.80	5.28 %
CIT GROUP INC 7% MAY 01 2016 DTD 11/04/2009 125581-FW-3 B+ /B3	5,000,000.000	98.50	4,925,000.00	4,725,000.00	200,000.00	350,000.00 49,580.00	7.33 %
CIT GROUP INC 7% MAY 01 2017 DTD 11/04/2009 125581-FX-1 B+ /B3	5,000,000.000	97.88	4,893,750.00	4,612,500.00	281,250.00	350,000.00 20,415.00	7.41 %
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	33.75	3,375,000.00	3,800,000.00	(425,000.00)		
Total US Fixed Income - Taxable	28,200,000.000		\$22,009,116.00	\$21,818,956.00	\$190,160.00	\$1,364,000.00 \$393,903.80	5.73 %