

|                          |   |               |    |               |           |         |    |             |
|--------------------------|---|---------------|----|---------------|-----------|---------|----|-------------|
| Quantity:                | 250000.000000                                       | Registration: | 66 | Cusip Number: | 917800AA9 | Liened: | NA | Mean Value: |
| Transaction through STP: | PEND APFR   |               |    |               |           |         |    |             |
| Security Description:    | SERVICEMASTER COMPANY 6% FEB 15 2020 DTD 06/15/2012 |               |    |               |           |         |    |             |

|                          |  |               |    |               |           |         |    |             |
|--------------------------|--|---------------|----|---------------|-----------|---------|----|-------------|
| Quantity:                | 100000.000000                                  | Registration: | 66 | Cusip Number: | 42210PAC5 | Liened: | NA | Mean Value: |
| Transaction through STP: | PEND APFR                                      |               |    |               |           |         |    |             |
| Security Description:    | HEADWATERS INC 7.625 04/01/2019 DTD 03/11/2011 |               |    |               |           |         |    |             |

|                          |   |               |    |               |          |         |    |             |
|--------------------------|---|---------------|----|---------------|----------|---------|----|-------------|
| Quantity:                | 300000.000000                                     | Registration: | 66 | Cusip Number: | 06750F9D | Liened: | NA | Mean Value: |
| Transaction through STP: | PEND APFR   |               |    |               |          |         |    |             |
| Security Description:    | BARCLAYS BANK PLC 7.750% 04/1/2023 DTD 04/10/2013 |               |    |               |          |         |    |             |

|                          |  |               |    |               |          |         |    |             |
|--------------------------|--|---------------|----|---------------|----------|---------|----|-------------|
| Quantity:                | 1400000.000000   | Registration: | 66 | Cusip Number: | 389225T3 | Liened: | NA | Mean Value: |
| Transaction through STP: | PEND APFR  |               |    |               |          |         |    |             |
| Security Description:    | GENERAL ELECTRIC CAP CORP 5.250% 12/31/2049 DTD 05/29/2013 |               |    |               |          |         |    |             |

|                          |  |               |    |               |           |         |    |             |
|--------------------------|--|---------------|----|---------------|-----------|---------|----|-------------|
| Quantity:                | 750000.000000  | Registration: | 66 | Cusip Number: | 49120HAA6 | Liened: | NA | Mean Value: |
| Transaction through STP: | PEND APFR  |               |    |               |           |         |    |             |
| Security Description:    | JPMORGAN CHASE & CO VAR RT 07/24/2013 DTD 07/29/2013 |               |    |               |           |         |    |             |

|                          |                |               |    |               |           |         |    |             |
|--------------------------|----------------|---------------|----|---------------|-----------|---------|----|-------------|
| Quantity:                | 2065.000000    | Registration: | 66 | Cusip Number: | 09062X103 | Liened: | NA | Mean Value: |
| Transaction through STP: | PEND APFR      |               |    |               |           |         |    |             |
| Security Description:    | 3NOGEN DEC INC |               |    |               |           |         |    |             |

|                          |  |               |    |               |           |         |    |             |
|--------------------------|--|---------------|----|---------------|-----------|---------|----|-------------|
| Quantity:                | 190000.000000                                    | Registration: | 66 | Cusip Number: | 780097713 | Liened: | NA | Mean Value: |
| Transaction through STP: | PEND APFR  |               |    |               |           |         |    |             |
| Security Description:    | ROYAL BANK SCOTLAND GROUP PLC ADR NON-CUMULATIVE |               |    |               |           |         |    |             |

|                          |   |               |    |               |           |         |    |             |
|--------------------------|---|---------------|----|---------------|-----------|---------|----|-------------|
| Quantity:                | 5000000.000000  | Registration: | 66 | Cusip Number: | 486251HA1 | Liened: | NA | Mean Value: |
| Transaction through STP: | PEND APFR   |               |    |               |           |         |    |             |
| Security Description:    | JPMORGAN CHASE & CO 7.8% PFD STK APR 30 2048 DTD 04/29/2008 |               |    |               |           |         |    |             |

September 25, 2013, 10:25:41 AM (EDT)