

Portfolio Holdings (continued)
U.S. DOLLARS (continued)

Date Acquired	Quantity	Unit Cost	Adjusted Cost Basis	Market Price	Market Value	Unrealized Gain/ Loss	Accrued Interest	Estimated Annual Income	Estimated Yield
Fixed Income (In Maturity Date Sequence)									
Asset Backed Securities									
COUNTRYWIDE HOME LOANS Security Identifier: [REDACTED]									
SER 03-1 CL B1 4.090% 03/25/33 B/E									
DTD 01/30/03									
Factor: 0.23181744 Effective Date:08/01/14									
Current Face Value: 1,043,176.480									
12/13/13	*3,12	4,500,000.000	93.3760	974,082.95	86.1950	899,167.69	-74,915.26	3,555.50	
Original Cost Basis: \$1,111,573.07									
WASHINGTON MUT MTG SECS CORP 2004-RA2 Security Identifier: [REDACTED]									
MTG PASSTHRU CTF CL C-B-1 VAR RATE									
6.972% 07/25/33 B/E DTD 06/01/04 S & P Rating D									
Factor: 0.57776879 Effective Date:08/01/14									
Current Face Value: 745,321.739									
12/13/13	*3,12	1,290,000.000	76.5190	570,309.83	87.0420	648,742.95	78,433.12	4,330.58	
Original Cost Basis: \$638,906.71									
Total Asset Backed Securities			\$1,544,392.78		\$1,547,910.64	\$3,517.86	\$7,886.08	\$0.00	
		5,790,000.000							
Total Current Face Value: 1,788,500.219									
Corporate Bonds									
JPM ORGAN CHASE & CO MEDIUM TERM NTS Security Identifier: [REDACTED]									
CAPPED CONTINGENT BUFFERED EQUITY NTS									
0.000% 10/16/14 B/E DTD 09/27/13									
12/05/13	*3,12	1,000,000.000	100.0000	1,000,000.00	105.0400	1,050,400.00	50,400.00	0.00	
Original Cost Basis: \$1,000,000.00									
PETROLEOS DE VENEZUELA Security Identifier: [REDACTED]									
NOTES SENIOR ISIN#XS0460546525									
5.000% 10/28/15 REG DTD 10/28/09 S & P Rating B+									
12/04/13	*3,12	2,500,000.000	93.6050	2,340,116.28	93.0000	2,325,000.00	-15,116.28	42,361.11	125,000.00 5.37%
Original Cost Basis: \$2,250,000.00									
HEADWATERS INC GTD SR NT Security Identifier: [REDACTED]									
7.625% 04/01/19 B/E DTD 03/11/11									
CALLABLE 04/01/15 @ 103.813 Moody Rating B2 S & P Rating B+									
10/22/12	*12,13	1,000,000.000	102.1670	1,021,666.69	105.5000	1,055,000.00	33,333.31	31,770.83	76,250.00 7.22%
Original Cost Basis: \$1,035,000.00									
EARTHLINK INC GTD SR NT FULLY EXCHANGED Security Identifier: [REDACTED]									
CUSIP FROM 270321AB8 8.875% 05/15/19 B/E									
DTD 05/17/11 CALLABLE 05/15/15 S & P Rating CCC+									
10/22/12	*3,12	400,000.000	102.6890	410,756.48	102.2500	409,000.00	-1,756.48	10,452.78	35,500.00 8.67%

