

USD BOND LIST - High Yield														6/7/2013	
MIN	CCY	ISSUER	INDUSTRY SECTOR	INDUSTRY SUBGROUP	COLLATERAL	ISIN	CPN	MATURITY	Country Full Name	Country of Risk	S&P	MOODY'S	Bloomberg Composite	YTM ASK	ASK PRICE
200000	USD	CREDIT BANK OF MOSCOW (C	Financial	Commer Banks Non-US	SR UNSECURED	XS0655085081	8.250	8/5/2014	IRELAND	RU	NA	B1	B+	3.75	105.00
85000	USD	FIRST UKR(STANDARD BANK)	Financial	Commer Banks Non-US	SR UNSECURED	XS0287015787	11.000	12/31/2014	BRITAIN	UA	NA	B3	NR	8.82	103.12
100000	USD	CHINA ORIENTAL GROUP CO	Basic Materials	Steel-Producers	COMPANY GUARNT	USG2108VAB74	8.000	8/18/2015	BERMUDA	CN	NA	Ba2	BB	7.56	100.85
2000	USD	FMG RESOURCES AUG 2006	Basic Materials	Diversified Minerals	COMPANY GUARNT	USQ3919KAC55	6.375	2/1/2016	AUSTRALIA	AU	B+	B1	BB-	5.48	102.17
200000	USD	RENAISSANCE SECURITIES T	Financial	Diversified Finan Serv	COMPANY GUARNT	XS0616784509	11.000	4/21/2016	BERMUDA	RU	B+	B3	B	10.94	100.13
100000	USD	ATF BANK	Financial	Commer Banks Non-US	SR UNSECURED	XS0253723281	9.000	5/11/2016	KAZAKHSTAN	KZ	NR	Caa1	CCC+	9.60	98.49
200000	USD	CB RENCRED (REN CONSUMER	Financial	Investment Companies	SR UNSECURED	XS0938341780	7.750	5/31/2016	IRELAND	RU	B	B2	B	7.61	100.37
200000	USD	METALLOINVEST FINANCE LT	Basic Materials	Metal-Iron	COMPANY GUARNT	XS0650962185	6.500	7/21/2016	IRELAND	RU	NA	Ba2	BB-	4.80	104.86
1000	USD	CGG	Energy	Seismic Data Collection	COMPANY GUARNT	US204386AK24	7.750	5/15/2017	FRANCE	FR	BB-	Ba3	BB-	7.01	102.50
1000	USD	DISH DBS CORP	Communications	Cable/Satellite TV	SR UNSECURED	USU25486AJ77	5.000	5/15/2017	UNITED STATES	US	BB- /*-	Ba3 /*-	BB-	4.93	100.25
200000	USD	EUROCHEM M & C OJSC VIA	Basic Materials	Agricultural Chemicals	SR UNSECURED	XS0863583281	5.125	12/12/2017	IRELAND	RU	BB	NA	BB	5.19	99.74
200000	USD	SIBUR SECURITIES LTD	Energy	Oil Comp-Integrated	COMPANY GUARNT	XS0878855773	3.914	1/31/2018	IRELAND	RU	NA	Ba1	BB+	5.08	95.22
200000	USD	PHOSAGRO(PHOS BOND FUND	Basic Materials	Agricultural Chemicals	COMPANY GUARNT	XS0888245122	4.204	2/13/2018	IRELAND	RU	NA	Baa3	BB+	4.28	99.67
200000	USD	METINVEST BV	Basic Materials	Steel-Producers	COMPANY GUARNT	XS0591549232	8.750	2/14/2018	NETHERLANDS	UA	NA	B3	B-	9.00	99.05
200000	USD	SEVERSTAL (STEEL CAP)	Basic Materials	Steel-Producers	SR UNSECURED	XS0899969702	4.450	3/19/2018	LUXEMBOURG	RU	BB+	Ba1e	BB	5.68	94.93
200000	USD	UKRLANDFARMING PLC	Consumer, Non-cyclical	Agricultural Operations	UNSECURED	XS0908502452	10.875	3/26/2018	UKRAINE	UA	B-	NA	B-	10.91	99.83
200000	USD	LUKOIL INTL FINANCE BV	Energy	Oil Comp-Integrated	COMPANY GUARNT	XS0919502434	3.416	4/24/2018	NETHERLANDS	RU	BBB	Baa2	BBB-	3.73	98.60
200000	USD	CHINA OIL AND GAS GROUP	Energy	Pipelines	COMPANY GUARNT	USG2115XAA66	5.250	4/25/2018	BERMUDA	HK	BB+	Ba1	BB+	5.14	100.48
200000	USD	NOMOS BANK(NOMOS CAP)	Financial	Commer Banks Non-US	SR UNSECURED	XS0923110232	7.250	4/25/2018	IRELAND	RU	NA	Ba3	BB-	7.26	99.96
200000	USD	EVRAZ GROUP SA	Basic Materials	Steel-Producers	SR UNSECURED	XS0618905219	6.750	4/27/2018	LUXEMBOURG	RU	B+	B1	B+	6.99	99.00
200000	USD	FAR EAST CPL LTD SA	Industrial	Transport-Marine	SR SECURED	XS0920334900	8.000	5/2/2018	LUXEMBOURG	RU	BB-	NA	B+	8.21	99.15
200000	USD	PARKSON RETAIL GROUP	Consumer, Cyclical	Retail-Major Dept Store	SR UNSECURED	XS0920864708	4.500	5/3/2018	CAYMAN ISLANDS	CN	NA	Ba1	BB+	5.45	95.95
2000	USD	SAFWAY GROUP HOLDING/FIN	Consumer, Non-cyclical	Building-Maint&Service	SECURED	USU7865QAA68	7.000	5/15/2018	UNITED STATES	US	(P)B	B3	B-	6.61	101.63
200000	USD	UZ RAIL VIA SHORTLINE	Industrial	Transport-Rail	SECURED	XS0934134312	9.500	5/21/2018	BRITAIN	UA	B	NA	B-	9.79	98.87
200000	USD	DAR AL-ARKAN SUKUK CO LT	Financial	Real Estate Oper/Develop	COMPANY GUARNT	XS0937237831	5.750	5/24/2018	CAYMAN ISLANDS	SA	B+	NA	NR	5.82	99.68

200000	USD	CENTRAL CHINA REAL ESTAT	Financial	Real Estate Oper/Develop	SR UNSECURED	XS0937236783	6.500	6/4/2018	CAYMAN ISLANDS	HK	BB-	B1	B+	7.21	97.07
2000	USD	GETCO FIN ESCROW LLC	Financial	Diversified Finan Serv	SR SECURED	USU37425AA00	8.250	6/15/2018	UNITED STATES	US	(P)B	B2	B	8.62	98.50
200000	USD	VEDANTA RESOURCES PLC	Basic Materials	Metal-Diversified	SENIOR NOTES	USG9328DAH38	6.000	1/31/2019	BRITAIN	IN	BB	Ba3	BB-	6.29	98.63
2000	USD	WINDSTREAM CORP	Communications	Telephone-Integrated	COMPANY GUARNT	US97381WAF14	7.000	3/15/2019	UNITED STATES	US	B	B1	B+	6.60	101.88
2000	USD	NII INTERNAT TELECOM SCA	Communications	Cellular Telecom	COMPANY GUARNT	USL67466AB54	7.875	8/15/2019	LUXEMBOURG	US	B-	B2	B-	8.30	98.00
200000	USD	OJSC NOVO(STEEL FUNDING)	Basic Materials	Metal-Iron	UNSECURED	XS0783934325	4.950	9/26/2019	IRELAND	RU	BBB-	Baa3	BBB-	5.48	97.20
2000	USD	CHESAPEAKE OIL OP/FIN	Energy	Oil Comp-Explor&Prodtn	COMPANY GUARNT	USU1650HAA87	6.625	11/15/2019	UNITED STATES	US	BB-	Ba3	BB-	5.82	104.25
200000	USD	SHIMAO PPTY HLDNG LTD	Financial	Real Estate Oper/Develop	COMPANY GUARNT	XS0872804207	6.625	1/14/2020	CAYMAN ISLANDS	HK	BB-	B1	BB-	7.48	95.62
200000	USD	METALLOINVEST FINANCE LT	Basic Materials	Metal-Iron	LOCAL GOVT GUARN	XS0918297382	5.625	4/17/2020	IRELAND	RU	BB-	Ba2	BB-	6.40	95.75
200000	USD	EVRAZ GROUP SA	Basic Materials	Steel-Producers	SR UNSECURED	XS0808638612	6.500	4/22/2020	LUXEMBOURG	RU	NA	NA	B+	7.78	93.30
200000	USD	POLYUS GOLD INTL LTD	Basic Materials	Gold Mining	COMPANY GUARNT	XS0922301717	5.625	4/29/2020	JERSEY	RU	NA	NA	BB+	5.58	100.24
200000	USD	WIND ACQUISITION FIN SA	Communications	Telecom Services	SR SECURED	USL97437AH77	6.500	4/30/2020	LUXEMBOURG	IT	BB-	(P)Ba3	BB-	6.26	101.29
50000	USD	PACIFIC DRILLING SA	Energy	Oil&Gas Drilling	SR SECURED	USL7257QAB07	5.375	6/1/2020	LUXEMBOURG	US	B+	B1	B+	5.59	98.75
2000	USD	EARTHLINK INC	Communications	Telecom Services	SR SECURED	USU2678FAB68	7.375	6/1/2020	UNITED STATES	US	B+	Ba3	B+	7.51	99.25
100000	USD	CITIC PACIFIC LIMITED	Basic Materials	Steel-Specialty	SR UNSECURED	XS0611586263	6.625	4/15/2021	HONG KONG	CN	BB+	Ba1	BB+	6.34	101.75
2000	USD	FIRST QUALITY FINANCE CO	Consumer, Non-cyclical	Cosmetics&Toiletries	SR UNSECURED	USU31372AA06	4.625	5/15/2021	UNITED STATES	US	BB-	B2	B+	4.95	97.88
2000	USD	FREESCALE SEMICONDUCTOR	Technology	Electronic Compo-Semicon	SR SECURED	USU31395AM54	5.000	5/15/2021	UNITED STATES	US	B	B1	B-	5.47	97.00
2000	USD	SEMINOLE HARD ROCK ENT I	Consumer, Cyclical	Casino Hotels	COMPANY GUARNT	USU81633AB21	5.875	5/15/2021	UNITED STATES	US	BB-	B2	B+	5.87	100.00
2000	USD	SIWF MERGER SUB/SPRING I	Consumer, Cyclical	Textile-Home Furnishings	SR SECURED	USU8277GAA86	6.250	6/1/2021	UNITED STATES	US	B	B2	B	6.23	100.13
2000	USD	PROVIDENT FDG/PFG FIN	Financial	Mortgage Banks	COMPANY GUARNT	USU74337AC73	6.750	6/15/2021	UNITED STATES	US	B+	Ba3	B+	6.33	102.63
1000	USD	ATLAS PIPELINE LP/FIN CO	Energy	Pipelines	COMPANY GUARNT	USU04888AG53	4.750	11/15/2021	UNITED STATES	US	B+	B2	B	5.36	95.88
200000	USD	ROSNEFT(ROSNEFT INT FIN)	Energy	Oil Comp-Integrated	SR UNSECURED	XS0861981180	4.199	3/6/2022	IRELAND	RU	BBB	Baa1	BBB	4.92	94.89
2000	USD	BOMBARDIER INC	Industrial	Diversified Manufact Op	SR UNSECURED	USC10602AR84	5.750	3/15/2022	CANADA	CA	BB	Ba2	BB	5.06	104.80
1000	USD	ANGLOGOLD HOLDINGS PLC	Basic Materials	Gold Mining	COMPANY GUARNT	US03512TAC53	5.125	8/1/2022	ISLE OF MAN	ZA	BBB-	Baa2	BBB-	5.54	97.03
2000	USD	NEWCREST FINANCE PTY LTD	Basic Materials	Gold Mining	COMPANY GUARNT	USQ66511AC26	4.200	10/1/2022	AUSTRALIA	AU	BBB	Baa2 /*-	BBB	4.54	97.43
200000	USD	SEVERSTAL (STEEL CAP)	Basic Materials	Steel-Producers	SR UNSECURED	XS0841671000	5.900	10/17/2022	LUXEMBOURG	RU	BB+	Ba1	BB+	7.05	92.23
200000	USD	VTB BANK (VTB CAPITAL SA	Financial	Commer Banks Non-US	SUBORDINATED	XS0842078536	6.950	10/17/2022	LUXEMBOURG	RU	BBB-	Baa2 /*-	BBB-	6.48	103.24

150000	USD	JAGUAR LAND ROVER AUTOMOC	Consumer, Cyclical	Auto-Cars/Light Trucks	COMPANY GUARNT	USG50027AE42	5.625	2/1/2023	BRITAIN	GB	BB-	Ba3	BB-	5.45	101.30
200000	USD	VIMPELCOM HLDGS	Communications	Cellular Telecom	COMPANY GUARNT	XS0889401724	5.950	2/13/2023	NETHERLANDS	RU	BB	Ba3	BB-	6.69	94.75
200000	USD	QTEL INTERNATIONAL FIN	Communications	Telephone-Integrated	COMPANY GUARNT	XS0866438475	3.250	2/21/2023	BERMUDA	QA	A /*-	A2	A	4.06	93.59
2000	USD	MOTOROLA SOLUTIONS INC	Communications	Wireless Equipment	SR UNSECURED	US620076BC25	3.500	3/1/2023	UNITED STATES	US	BBB	Baa2	BBB	3.71	98.30
2000	USD	CONCHO RESOURCES INC	Energy	Oil Comp-Explor&Prodtn	COMPANY GUARNT	US20605PAE16	5.500	4/1/2023	UNITED STATES	US	BB+	Ba3	BB	5.45	100.38
200000	USD	LUKOIL INTL FINANCE BV	Energy	Oil Comp-Integrated	COMPANY GUARNT	XS0919504562	4.563	4/24/2023	NETHERLANDS	RU	BBB	Baa2	BBB-	5.22	95.00
200000	USD	KAZMUNAYGAS NATIONAL CO	Energy	Oil Comp-Explor&Prodtn	SR UNSECURED	XS0925015074	4.400	4/30/2023	KAZAKHSTAN	KZ	BBB-	Baa3	BBB-	4.98	95.49
2000	USD	GENERAL MOTORS FINL CO	Financial	Finance-Auto Loans	SR UNSECURED	USU37047AE46	4.250	5/15/2023	UNITED STATES	US	BB-	Ba3	BB-	4.89	95.00
2000	USD	SONIC AUTOMOTIVE INC	Consumer, Cyclical	Retail-Automobile	COMPANY GUARNT	USU83546AF52	5.000	5/15/2023	UNITED STATES	US	BB-	B3	B	5.03	99.75
200000	USD	LBC TANK TERMINAL HLDING	Utilities	Gas-Distribution	COMPANY GUARNT	USN51668AA44	6.875	5/15/2023	NETHERLANDS	BE	B	(P)B3	B-	6.34	103.88
2000	USD	WYNN LAS VEGAS LLC/CORP	Consumer, Cyclical	Casino Hotels	SR UNSECURED	USU98347AJ32	4.250	5/30/2023	UNITED STATES	US	BBB-	Ba2e	BB+	4.81	95.63
200000	USD	MTS INTL FUNDING LTD	Communications	Cellular Telecom	SR UNSECURED	XS0921331509	5.000	5/30/2023	IRELAND	RU	BB	Ba2	BB	5.35	97.30
2000	USD	CINEMARK USA INC	Consumer, Cyclical	Theaters	COMPANY GUARNT	USU17176AG07	4.875	6/1/2023	UNITED STATES	US	BB-	B2	B+	4.99	99.13
2000	USD	SEAGATE HDD CAYMAN	Technology	Computers-Memory Devices	COMPANY GUARNT	USG79456AD42	4.750	6/1/2023	CAYMAN ISLANDS	US	BB+	Ba1	BB+	5.14	97.00
2000	USD	INGLES MARKETS INC	Consumer, Non-cyclical	Food-Retail	SR UNSECURED	USU45690AD32	5.750	6/15/2023	UNITED STATES	US	BB-	B1	B+	5.68	100.50
2000	USD	TARGA RESOURCES PARTNER	Energy	Pipelines	COMPANY GUARNT	USU87571AG76	4.250	11/15/2023	UNITED STATES	US	BB	Ba3	BB-	4.90	94.75
2000	USD	SM ENERGY CO	Energy	Oil Comp-Explor&Prodtn	SR UNSECURED	USU83067AD79	5.000	1/15/2024	UNITED STATES	US	BB-	Ba3	BB-	4.89	100.88
1000	USD	SPRINT CAPITAL CORP	Communications	Telephone-Integrated	COMPANY GUARNT	US852060AD48	6.875	11/15/2028	UNITED STATES	US	B+ /*	B3 /*	B	6.94	99.38
1000	USD	TELECOM ITALIA CAPITAL	Communications	Telephone-Integrated	COMPANY GUARNT	US87927VAM00	6.000	9/30/2034	LUXEMBOURG	IT	BBB-	Baa3	BBB-	6.26	97.00
2000	USD	ARCELORMITTAL	Basic Materials	Steel-Producers	SR UNSECURED	US03938LAS34	7.250	3/1/2041	LUXEMBOURG	LU	BB+	Ba1	BB+	7.42	98.00
200000	USD	SINOPEC CAPITAL 2013	Energy	Oil Comp-Integrated	COMPANY GUARNT	USG81877AD72	4.250	4/24/2043	BRITISH VIRGIN	CN	A+	Aa3	A+	4.97	88.81
200000	USD	KAZMUNAYGAS NATIONAL CO	Energy	Oil Comp-Explor&Prodtn	SR UNSECURED	XS0925015157	5.750	4/30/2043	KAZAKHSTAN	KZ	BBB-	Baa3	BBB-	6.22	93.65
200000	USD	PERTAMINA PERSERO PT	Energy	Oil Comp-Explor&Prodtn	SR UNSECURED	USY7138AAF76	5.625	5/20/2043	INDONESIA	ID	BB+	Baa3	BB+	6.27	91.38