

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

| Date Acquired | Quantity | Unit Cost | Cost Basis | Market Price | Market Value | Unrealized Gain/ Loss | Estimated Annual Income | Estimated Yield |
|---|------------|-----------|---|--------------|-----------------------|------------------------------|-------------------------|--------------------------------|
| Equities | | | | | | | | |
| <i>Preferred Stocks (Listed by expiration date)</i> | | | | | | | | |
| ALLY FINL INC PERP PFD FIXED/FLTG RATE SER A CALLABLE COUPON 8.5% PERPETUAL MATURITY CALL@ 25 05/15/16 Dividend Option: Cash | | | Security Identifier: ALLY PRB CUSIP: 02005N308 | | | | | |
| 06/11/13 *13 | 57,000.000 | 25.0780 | 1,429,417.50 | 27.1300 | 1,546,410.00 | 116,992.50 | 121,125.00 | 7.83% |
| Total Preferred Stocks | | | \$1,429,417.50 | | \$1,546,410.00 | \$116,992.50 | \$121,125.00 | |
| Total Equities | | | \$1,429,417.50 | | \$1,546,410.00 | \$116,992.50 | \$121,125.00 | |
| | | | Cost Basis | | Market Value | Unrealized Gain/ Loss | Accrued Interest | Estimated Annual Income |
| Total U.S. DOLLARS | | | \$4,378,243.41 | | \$4,509,219.63 | \$130,976.22 | \$25,555.56 | \$221,294.77 |

BRITISH POUND

| Description | Quantity | Opening Balance | Closing Balance | Currency | Accrued Income | 30-Day Yield |
|---|----------|------------------|------------------|------------|----------------|--------------|
| Cash, Money Funds, and Bank Deposits | | | | | | |
| Global Cash Balance | | 38,160.00 | 38,160.00 | GBP | | |
| | | | 64,417.90 | USD | | |
| Total Cash, Money Funds, and Bank Deposits | | 38,160.00 | 38,160.00 | GBP | 0.00 | |
| | | | 64,417.90 | USD | 0.00 | |

| Description | Quantity | Market Price | Market Value | Currency | Accrued Interest | Estimated Annual Income | Estimated Yield |
|---|----------------------|--------------|---------------------|------------|------------------|-------------------------|-----------------|
| Fixed Income (In Maturity Date Sequence) | | | | | | | |
| Corporate Bonds | | | | | | | |
| NATIONWIDE BUILDING SOCIETY EURO ISSUE CONV GBP ISIN# XS1043181269 6.875% 09/20/88 REG DTD 03/11/14 S & P Rating BB+ Security Identifier: G63980UK3 | 2,000,000.000 | 102.0700 | 2,041,400.00 | GBP | 15,403.01 | 137,500.00 | 6.73% |
| | | | 3,446,087.34 | USD | 26,001.81 | 232,113.75 | |
| Total Corporate Bonds: | 2,000,000.000 | | 2,041,400.00 | GBP | 15,403.01 | 137,500.00 | |
| | | | 3,446,087.34 | USD | 26,001.81 | 232,113.75 | |
| Total Fixed Income: | 2,000,000.000 | | 2,041,400.00 | GBP | 15,403.01 | 137,500.00 | |
| | | | 3,446,087.34 | USD | 26,001.81 | 232,113.75 | |

