

Note: P indicates position adjusted for Pending Trade Activity.

Fixed Income Detail

	Quantity	Price	Market Value	Tax Cost Adjusted Original	Unrealized Gain/Loss	Estimated Annual Income Accrued Interest	Yield
US Fixed Income - Taxable							
GOLDMAN SACHS GROUP INC 1 5/8% JUL 15 2011 DTD 01/21/2009 [REDACTED]	150,000.000	100.91	151,362.00	150,780.00	582.00	2,437.50 311.40	1.13%
P FEDERAL HOME LOAN BANK 1 1/2% DEC 14 2012 DTD 09/14/2009 STEP CPN [REDACTED]	100,000.000	100.00	100,000.00	100,000.00		1,500.00	1.50%
Total US Fixed Income - Taxable			\$251,362.00	\$250,780.00	\$582.00	\$3,937.50 \$311.40	1.28%
US Fixed Income - Non Taxable							
CITY OF NEW YORK N Y NYC PUBLIC IMPS UNLIMITED TAX 4% SUBSER L-1 APR 01 2019 DTD 4/23/2008 HELD BY DTC BOOK ENTRY PAR CALL 04/01/2018 @ 100 [REDACTED]	200,000.000	100.79	201,586.00	198,768.00	2,818.00	8,000.00 3,333.20	3.90%