

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	101.30	151,948.50	150,780.00	1,168.50	2,437.50 108.30	0.73 %
INTL BK RECON & DEVELOP - BRL 8 3/4% JUN 15 2012 DTD 08/20/2009 HELD BY EUROCLEAR ISIN: [REDACTED] SEDOL [REDACTED]	90,000.000	53.26	47,931.23	50,106.74	(2,175.51)	4,208.07 1,902.24	8.87 %
FEDERAL HOME LOAN BANK 2% SEP 30 2013 DTD 09/30/2009 STEP CPN [REDACTED]	33,333.330	100.31	33,437.66	33,333.33	104.33	666.66 224.06	1.91 %
GENERAL ELEC CAP CORP MEDIUM TERM FLOATING RATE NOTE MAY 11 2016 DTD 05/11/2007 [REDACTED]	50,000.000	91.45	45,724.50	45,394.50	330.00	236.25 52.50	1.92 %
JPMORGAN CHASE & CO NOTES 7.9% APR 29 2049 DTD 04/23/2008 [REDACTED]	150,000.000	102.43	153,646.50	157,909.17	(4,262.67)	11,850.00 2,995.35	7.70 %
Total US Fixed Income - Taxable			\$432,688.39	\$437,523.74	(\$4,835.35)	\$19,398.48 \$5,282.45	4.32 %