

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							
FHLB MEDIUM TERM NOTE 1 1/4% SEP 29 2015 DTD 09/29/2010 STEP CPN [REDACTED]	100,000.000	99.72	99,719.00	100,000.00	(281.00)	1,250.00 6.90	1.31 %
Non-US Fixed Income							
INTER AMERICAN DEVEL BANK - IDR 6.7% OCT 31 2011 DTD 10/30/2009 HELD BY EUROCLEAR [REDACTED]	419,625,000.000	0.01	48,055.46	48,769.75	(714.29)	3,148.86	4.95 %
INTL BK RECON & DEVELOP - BRL 8 3/4% JUN 15 2012 DTD 08/20/2009 HELD BY EUROCLEAR [REDACTED] [REDACTED]	90,000.000	59.41	53,470.90	50,106.74	3,364.16	4,648.21 1,375.33	8.28 %