



Cash & Fixed Income Summary

Asset Categories	Beginning Market Value	Ending Market Value	Change In Value	Current Allocation
Cash	2,869,989.32	882,554.15	(1,987,435.17)	1%
Non-USD Cash	1,203,326.56	1,205,671.25	2,344.69	2%
US Fixed Income	36,818,301.25	35,811,512.50	(1,006,788.75)	49%
Non-US Fixed Income	414,609.10	405,358.70	(9,250.40)	1%
Complementary Structured Strategies	10,094,000.00	9,891,915.24	(202,084.76)	14%
Foreign Exchange Contracts	497,464.16	165,842.64	(331,621.52)	1%
Total Value	\$51,897,690.39	\$48,362,854.48	(\$3,534,835.91)	68%

Market Value/Cost	Current Period Value
Market Value	48,362,854.48
Tax Cost	48,131,743.01
Unrealized Gain/Loss	65,268.83
Estimated Annual Income	3,411,797.01
Accrued Interest	911,212.12
Yield	6.41 %

Asset Categories



Cash & Fixed Income as a percentage of your portfolio - 68 %