

## Fixed Income Detail

|  | Quantity    | Price  | Market Value        | Tax Cost Adjusted Original | Unrealized Gain/Loss | Estimated Annual Income Accrued Interest | Yield        |
|--|-------------|--------|---------------------|----------------------------|----------------------|--|--------------|
| <b>US Fixed Income - Taxable</b>   |             |        |                     |                            |                      |  |              |
| <b>GOLDMAN SACHS GROUP INC</b><br>1 5/8% JUL 15 2011<br>DTD 01/21/2009<br>38146F-AF-8 AAA /AAA   | 150,000.000 | 101.00 | 151,495.50          | 150,780.00                 | 715.50               | 2,437.50<br>514.50                       | 1.06%        |
| <b>INTL BK RECON &amp; DEVELOP - BRL</b><br>8 3/4% JUN 15 2012<br>DTD 08/20/2009<br>HELD BY EUROCLEAR ISIN:XS0446421157<br>SEDOL:B435Z93<br>459058-9B-1 AAA /AAA BRL | 90,000.000  | 55.12  | 49,608.61           | 50,106.74                  | (498.13)             | 4,420.18<br>1,307.86                     | 9.50%        |
| <b>FEDERAL HOME LOAN BANK</b><br>1 1/2% DEC 14 2012<br>DTD 09/14/2009<br>STEP CPN<br>3133XU-NX-7 AAA /AAA  | 100,000.000 | 100.16 | 100,156.00          | 100,000.00                 | 156.00               | 1,500.00<br>70.80                        | 1.45%        |
| <b>FEDERAL HOME LOAN BANK</b><br>2% SEP 30 2013<br>DTD 09/30/2009<br>STEP CPN<br>3133XU-TS-2 AAA /AAA  | 100,000.000 | 100.31 | 100,313.00          | 100,000.00                 | 313.00               | 2,000.00<br>5.50                         | 1.92%        |
| <b>Total US Fixed Income - Taxable</b>   |             |        | <b>\$401,573.11</b> | <b>\$400,886.74</b>        | <b>\$686.37</b>      | <b>\$10,357.68</b><br><b>\$1,898.66</b>  | <b>2.41%</b> |