

**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> 1 5/8% JUL 15 2011 DTD 01/21/2009 38146F-AF-8 AAA /AAA	150,000.000	101.22	151,828.50	150,780.00	1,048.50	2,437.50 717.60	0.90%
<b>INTL BK RECON &amp; DEVELOP - BRL</b> 8 3/4% JUN 15 2012 DTD 08/20/2009 HELD BY EUROCLEAR ISIN:XS0446421157 SEDOL:B435Z93 459058-9B-1 AAA /AAA BRL	90,000.000	56.88	51,195.54	50,106.74	1,088.80	4,512.50 1,718.41	9.04%
<b>FEDERAL HOME LOAN BANK</b> 1 1/2% DEC 14 2012 DTD 09/14/2009 STEP CPN 3133XU-NX-7 AAA /AAA	100,000.000	100.13	100,125.00	100,000.00	125.00	1,500.00 195.80	1.46%
<b>FEDERAL HOME LOAN BANK</b> 2% SEP 30 2013 DTD 09/30/2009 STEP CPN 3133XU-TS-2 AAA /AAA	100,000.000	100.25	100,250.00	100,000.00	250.00	2,000.00 172.20	1.93%
<b>Total US Fixed Income - Taxable</b>			<b>\$403,399.04</b>	<b>\$400,886.74</b>	<b>\$2,512.30</b>	<b>\$10,450.00</b> <b>\$2,804.01</b>	<b>2.33%</b>