

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 38146F-AF-8 AAA /AAA	150,000.000	100.89	151,341.00	150,780.00	561.00	2,437.50 1,123.95	1.04%
INTL BK RECON & DEVELOP - BRL 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	56.25	50,629.13	50,106.74	522.39	4,517.55 1,658.48	9.62%
FEDERAL HOME LOAN BANK 2% SEP 30 2013 DTD 09/30/2009 STEP CPN 3133XU-TS-2 AAA /AAA	100,000.000	100.34	100,344.00	100,000.00	344.00	2,000.00 505.50	1.90%
GENERAL ELEC CAP CORP MEDIUM TERM FLOATING RATE NOTE MAY 11 2016 DTD 05/11/2007 36962G-2V-5 AA+ /AA2	50,000.000	91.08	45,541.00	45,394.50	146.50	236.25 32.15	1.97%
JPMORGAN CHASE & CO NOTES 7.9% APR 29 2049 DTD 04/23/2008 46625H-HA-1 BBB /BAA	150,000.000	103.15	154,719.00	157,909.17	(3,190.17)	11,850.00 2,007.90	7.65%
Total US Fixed Income - Taxable			\$502,574.13	\$504,190.41	(\$1,616.28)	\$21,041.30 \$5,327.98	4.20%