

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	101.19	151,788.00	150,780.00	1,008.00	2,437.50 311.40	0.75 %
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	55.29	49,761.69	50,106.74	(345.05)	4,353.23 2,301.84	8.70 %
FEDERAL HOME LOAN BANK 2% SEP 30 2013 DTD 09/30/2009 STEP CPN 3133XU-TS-2 AAA /AAA	33,333.330	100.16	33,385.33	33,333.33	52.00	666.66 279.59	1.95 %
GENERAL ELEC CAP CORP MEDIUM TERM FLOATING RATE NOTE MAY 11 2016 DTD 05/11/2007 36962G-2V-5 AA+ /AA2	50,000.000	90.65	45,326.00	45,394.50	(68.50)	225.00 11.25	2.06 %
JPMORGAN CHASE & CO 7.9% PFD STK APR 29 2049 DTD 04/23/2008 46625H-HA-1 BBB /BAA	150,000.000	103.38	155,071.50	157,909.17	(2,837.67)	11,850.00 3,982.80	7.63 %
Total US Fixed Income - Taxable			\$435,332.52	\$437,523.74	(\$2,191.22)	\$19,532.39 \$6,886.88	4.34 %