

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	100.96	151,441.50	150,780.00	661.50	2,437.50 717.60	0.82 %
GENERAL ELEC CAP CORP MEDIUM TERM FLOATING RATE NOTE MAY 11 2016 DTD 05/11/2007 36962G-2V-5 AA+ /AA2	50,000.000	91.15	45,577.00	45,394.50	182.50	225.00 49.35	2.01 %
JPMORGAN CHASE & CO 7.9% PFD STK APR 29 2049 DTD 04/23/2008 46625H-HA-1 BBB /BAA	150,000.000	105.03	157,537.50	157,909.17	(371.67)	11,850.00	7.50 %
Total US Fixed Income - Taxable			\$354,556.00	\$354,083.67	\$472.33	\$14,512.50 \$766.95	3.94 %
Non-US Fixed Income							
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 NA /AAA BRL	90,000.000	56.53	50,879.13	50,106.74	772.39	4,550.05 3,166.31	9.90 %