

	Quantity	Price	Market Value	Tax Cost Adjusted Original	Unrealized Gain/Loss	Estimated Annual Income Accrued Dividends	Yield
<b>US Mid Cap/Small Cap</b>							
STRATEGIC HOTELS & RESORTS INC 86272T-10-6 BEE	20,000.000	4.39	87,800.00	92,000.00	(4,200.00)		
<b>Total US Mid Cap/Small Cap</b>	<b>33,000.000</b>		<b>\$338,180.00</b>	<b>\$378,910.00</b>	<b>(\$40,730.00)</b>	<b>\$31,200.00 \$7,800.00</b>	<b>9.23%</b>
<b>Preferred Stocks</b>							
JPM CHASE CAPITAL XXIX 6.7% PFD 48125E-20-7 JPM PC	800,000.000	23.71	18,968,000.00	19,980,000.00	(1,012,000.00)	1,340,000.00 335,000.00	7.06%