

|  | Quantity          | Price | Market Value        | Tax Cost<br>Adjusted<br>Original | Unrealized<br>Gain/Loss | Estimated<br>Annual Income<br>Accrued<br>Dividends | Yield        |
|--|-------------------|-------|---------------------|----------------------------------|-------------------------|--|--------------|
| <b>US Mid Cap/Small Cap</b>                              |                   |       |                     |                                  |                         |  |              |
| STRATEGIC HOTELS & RESORTS INC<br>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</b><br><b>\$7,800.00</b>            | <b>9.23%</b> |
| <b>Preferred Stocks</b>                                  |                   |       |                     |                                  |                         |  |              |
| JPM CHASE CAPITAL XXIX<br>6.7% PFD<br>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<br>335,000.00                         | 7.06%        |