

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	101.46	152,194.50	150,780.00	1,414.50	2,437.50 920.70	0.72%
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	56.77	51,088.88	50,106.74	982.14	4,508.37 1,272.18	9.09%
FEDERAL HOME LOAN BANK 1 1/2% DEC 14 2012 DTD 09/14/2009 STEP CPN 3133XU-NX-7 AAA /AAA	100,000.000	100.03	100,031.00	100,000.00	31.00	1,500.00 320.80	1.49%
FEDERAL HOME LOAN BANK 2% SEP 30 2013 DTD 09/30/2009 STEP CPN 3133XU-TS-2 AAA /AAA	100,000.000	100.16	100,156.00	100,000.00	156.00	2,000.00 338.80	1.96%
Total US Fixed Income - Taxable			\$403,470.38	\$400,886.74	\$2,583.64	\$10,445.87 \$2,852.48	2.28%