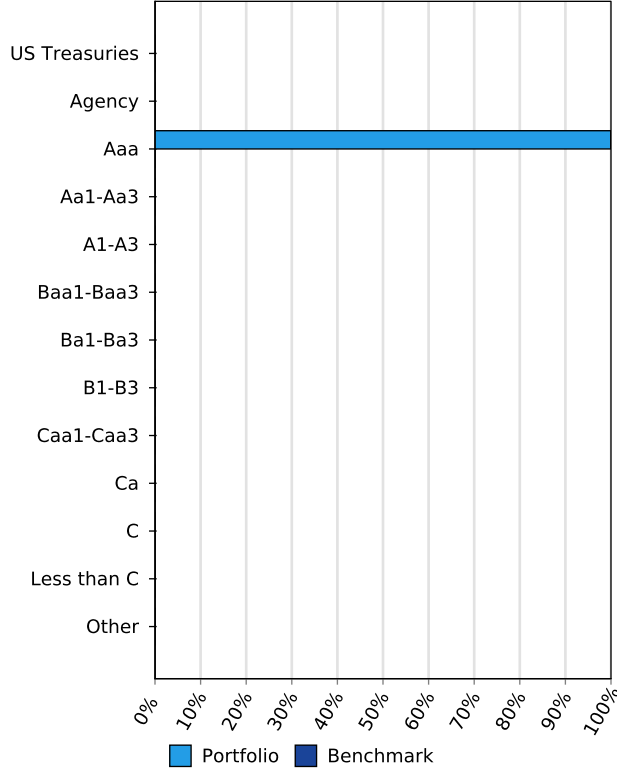


Manager At A Glance
Total
TOTAL US FIXED INCOME

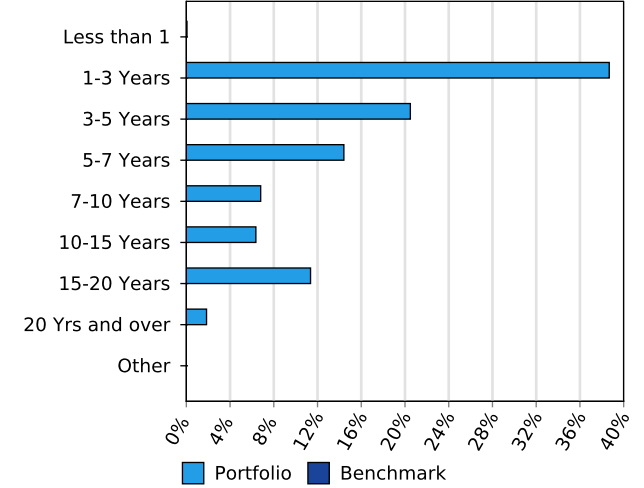
Average Quality Ratings - Credit Exposure



Fixed Income Characteristics

	Portfolio	Benchmark	Difference
Moody's Rating	Aaa	---	---
S&P Rating	AA+	---	---
Fitch Rating	AAA	---	---
Modified Duration	6.38	---	---
Opt. Adj. Duration	6.37	---	---
Spread Duration	0.00	---	---
Opt. Adj. Spread	-0.01	---	---
Opt. Adj. Convexity	0.88	---	---
Weighted Average Life	7.98	---	---
Current Yield	2.06%	---	---
Effective Yield to Maturity	3.06%	---	---

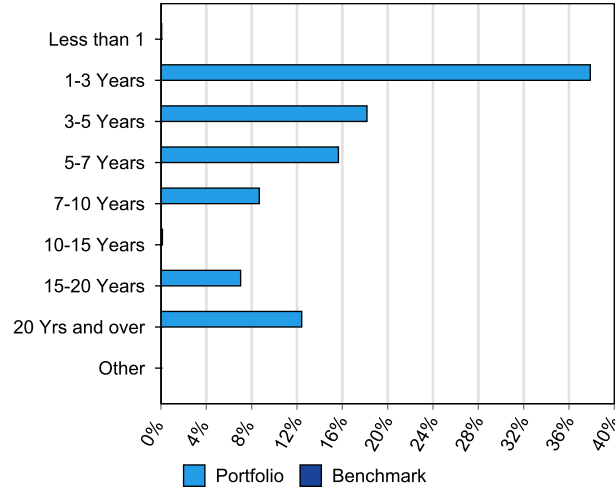
Duration Breakdown - Broad Duration - OAD



Top 10 Fixed Income Including Cash Positions

	Portfolio	Benchmark	Difference
U S TREASURY NOTE	7.73%	---	---
U S TREASURY NOTE	5.70%	---	---
U S TREASURY NOTE	5.67%	---	---
U S TREASURY NOTE	5.42%	---	---
U S TREASURY NOTE	3.24%	---	---
U S TREASURY NOTE	3.10%	---	---
U S TREASURY BOND	3.04%	---	---
U S TREASURY NOTE	2.94%	---	---
U S TREASURY BOND	2.77%	---	---
U S TREASURY BOND	2.29%	---	---
Total	41.90%	---	---

Maturity Breakdown



Barclays Global Scheme

