

DashBoard Portfolio Summary

Test

<u>HoldingTypeDesc</u>	<u>CustomerAccount</u>	<u>PositionCnt</u>	<u>BookValue</u>	<u>BookValuePM</u>	<u>BookValuePO</u>	<u>MarketValue</u>	<u>MTM</u>	<u>ParValue</u>	<u>TEY</u>	<u>Duration</u>	<u>Convexity</u>
Agency Notes/Bonds - FR	Test	3	953,597.50	1,056,958.50		953,597.50	0.00	915,000.00	3.22	6.39	0.79
Agency Notes/Bonds - VR	Test	1	21,370.80	21,285.00		21,370.80	0.00	22,000.00	1.53	3.65	0.15
Asset-Backed Securities - FR	Test	1	7,884.10	7,887.30		7,884.10	0.00	8,011.48	9.32	0.31	0.00
Asset-Backed Securities - VR	Test	3	15,716.90	18,047.44		15,716.90	0.00	15,886.38	3.95	0.38	0.00
CMBS - Fixed - CMO	Test	1	19,170.00	18,768.60		19,170.00	0.00	18,000.00	4.58	3.25	0.00
CMOs - Variable Rate	Test	3	129,894.75	133,766.42		129,894.75	0.00	141,440.88	4.34	4.82	0.00
Corporate Bonds - Fixed Rate	Test	12	2,845,008.50	2,726,763.50		2,845,008.50	0.00	2,450,000.00	4.45	5.88	0.43
MBS - Fixed Rate FHLMC	Test	2	399,876.82	412,016.05		399,876.82	0.00	368,992.18	2.30	3.01	0.16
MBS - Fixed Rate FNMA	Test	8	1,251,841.31	1,235,393.46		1,251,841.31	0.00	1,155,049.60	1.95	2.62	0.13
US Treasury Notes & Bonds	Test	4	618,961.00	567,975.00		618,961.00	0.00	550,000.00	2.44	5.59	0.37