

AS of 04/30/2011

DashBoard Portfolio Summary By Sector

Test

<u>SectorName</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>
Agencies	Test	4	974,968.30	1,078,243.50		974,968.30	0.00	937,000.00	3.18	6.33	0.78
Asset Backed Securities	Test	4	23,601.00	25,934.74		23,601.00	0.00	23,897.86	5.75	0.36	0.00
CMO's	Test	3	129,894.75	133,766.42		129,894.75	0.00	141,440.88	4.34	4.82	0.00
Corporates	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
Mortgage Backed Passthroughs	Test	10	1,651,718.13	1,647,409.51		1,651,718.13	0.00	1,524,041.78	2.03	2.72	0.13
Other	Test	1	19,170.00	18,768.60		19,170.00	0.00	18,000.00	4.58	3.25	0.00
U S Treasury Notes	Test	4	618,961.00	567,975.00		618,961.00	0.00	550,000.00	2.44	5.59	0.37