

Fundamentals

Description	YTM	Coupon	Avg Maturity (Yrs)	Avg Quality	Current Yield	Duration	Convexity
Portfolio	3.6312	5.7784	14.0186	A+	3.6594	4.3569	0.3071
Aggregate Index by 3/1/11	3.3000	3.0000	4.6000	AA	3.1000	2.5500	0.5500
Difference	0.3312	2.7784	9.4186		0.5594	1.8069	-0.2429

Comments:

YTM / YTC equal to: Book Yield

Current Yield equal to: Annual Interest Payment / Current Market Value ... aka: Market Yield

Coupon is Weighted Average Coupon

Avg Quality is weighted average quality grabbing the highest rating of Moody or S&P