

Portfolio Distributions

Customer: Test

As of 04/30/2011

<u>Maturity Yrs</u>	Bnchmk	Test	Diff
	%Held	%Held	%Held
0-1	10.00	0.00	-10.00
1-3	20.00	0.00	-20.00
3-5	30.00	5.26	-24.74
5-10	20.00	44.74	24.74
10-20	10.00	21.05	11.05
20+	10.00	28.95	18.95
	100.00	100.00	0.00

<u>Eff Mat</u>	Test
	% Held
0-1	7.89
1-3	10.53
3-5	26.32
5-10	50.00
10-20	2.63
20+	2.63
Total	100.00

<u>Eff Dur</u>	Test
	%Held
0-1	13.16
1-3	15.79
3-5	18.42
5-10	50.00
10-20	2.63
	100.00

<u>Holding Type</u>	Bnchmk	Test	Diff
	%Held	%Held	%Held
Agency Discount Notes	10.00	0.00	-10.00
Agency Notes/Bonds - FR	0.00	7.89	7.89
Agency Notes/Bonds - VR	0.00	2.63	2.63
Asset-Backed Securities - FR	0.00	2.63	2.63
Asset-Backed Securities - VR	10.00	7.89	-2.11
CMBS - Fixed - CMO	0.00	2.63	2.63
CMOs - Variable Rate	0.00	7.89	7.89
Corporate Bonds - Fixed Rate	30.00	31.58	1.58
MBS - Fixed Rate FHLMC	10.00	5.26	-4.74
MBS - Fixed Rate FNMA	10.00	21.05	11.05
US Treasury Notes & Bonds	30.00	10.53	-19.47
	100.00	100.00	0.00

<u>Quality</u>	Bnchmk	Test	Diff
	%Held	%Held	%Held
Aaa/AAA	35.00	7.89	-27.11
Aa/AA	25.00	5.26	-19.74
A	15.00	42.11	27.11
Baa/BBB	10.00	5.26	-4.74
Ba/BB	5.00	0.00	-5.00
B	2.00	0.00	-2.00
Caa/CCC	1.00	2.63	1.63
Ca/CC	0.00	0.00	0.00
C	0.00	0.00	0.00
D	0.00	0.00	0.00
NR	0.00	36.84	36.84
Other	0.00	0.00	0.00
	93.00	100.00	7.00

<u>Coupon</u>	Bnchmk	Test	Diff
	%Held	%Held	%Held
0.00-0.99	5.00	10.53	5.53
1.00-1.99	8.00	2.63	-5.37
2.00-2.99	15.00	7.89	-7.11
3.00-3.99	25.00	2.63	-22.37
4.00-4.99	25.00	10.53	-14.47
5.00-5.99	11.00	34.21	23.21
6.00-6.99	5.00	15.79	10.79
7.00-7.99	1.00	10.53	9.53
8.00-8.99	5.00	5.26	0.26
9.00-9.99	0.00	0.00	0.00
10.00+	0.00	0.00	0.00
	100.00	100.00	0.00

Comments:

Eff Mat is equal to Maturity Date on non-callable or bullet securities, next call date if market price > 100 or maturity if < 100 on callable securities, and average life on amortizing CMO / MBS securities

Quality buckets reflect S&P rating (if rating provided) otherwise Moody rating (if provided) otherwise NR

Bnchmk used is: BC AGGREGATE INDEX