

ACCOUNT STATISTICS

	Existing	Proposed	Difference
Acq Yield	2.615	2.890	0.275
Yield to Worst	2.356	2.467	0.111
Yield to Call	2.458	2.663	0.205

Yield to Maturity

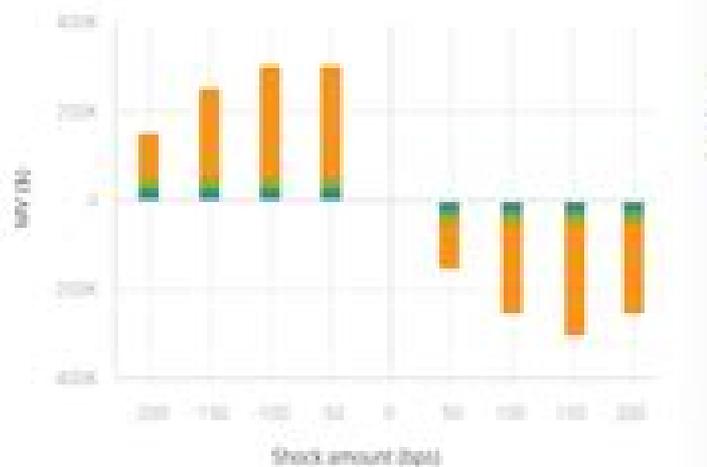
Current Yield

Coupon

Duration

Option Adjusted
Duration

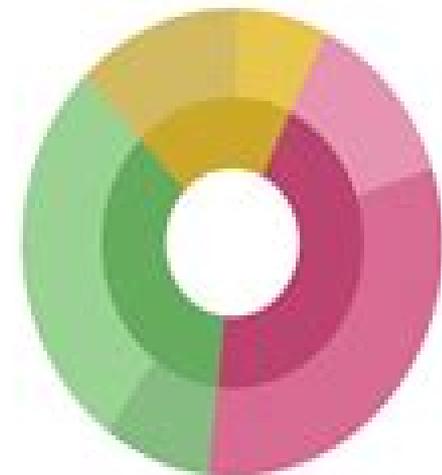
Maturity (years)



Security ID	Before	After (200bps)	Change
Average Price	112.817	105.857	-6.960
Average Yield	1.03%	3.214	2.184
Average OAD	3.232	3.254	0.022
Market Value	\$6,169,658	\$5,840,665	-\$328,993

Asset Type Distribution

Sunburst



US Municipal Bond	44.15%	
Corporate Bond	31.35%	
Government/Agency Bond	24.50%	

-0.013 -0.43%

-381,258 -6.15%

Fixed Income Analytics

Jianjun Gao



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