



**COMPANY NAME**  
**SAMPLE INVESTMENT SUMMARY REPORT**  
**As of Date:**

**PORTFOLIO SUMMARY**

BOOK VALUE	39,105,655.99
MARKET VALUE	39,626,092.73
UNREALIZED GAIN/(LOSS)	\$520,436.74
NUMBER OF SECURITIES	42

**PORTFOLIO AVERAGES**

COUPON	2.82
AVERAGE LIFE	2.02
DURATION	1.71
CONVEXITY	2.02
YIELD TO WORST	3.15

**S & P RATING**

RATING	BOOK VALUE	PERCENT
AAA	\$248,382.70	0.64%
AA	0.00	0.00%
A	0.00	0.00%
BBB	0.00	0.00%
BB	0.00	0.00%
B	0.00	0.00%
CCC	0.00	0.00%
CC	0.00	0.00%
C	0.00	0.00%
D	0.00	0.00%
NR	0.00	0.00%
OTHER	38,857,273.29	99.36%
	\$39,105,655.99	100.00%

**ASSET CLASS**

ASSET CLASS	BOOK VALUE	PERCENT
BONDS	\$13,296,685.90	34.00%
MBS / CMO	6,921,759.35	17.70%
SHORT TERM	13,078,091.84	33.44%
COMMON STOCK	5,809,118.90	14.85%
PREFERRED STOCK	0.00	0.00%
O/R/W	0.00	0.00%
FUTURES	0.00	0.00%
	\$39,105,655.99	100.00%

**DURATION**

YEARS	BOOK VALUE	PERCENT
1 YEAR OR LESS	\$18,812,506.63	48.11%
1 TO 3 YEARS	5,863,323.95	14.99%
3 TO 5 YEARS	4,884,270.44	12.49%
5 TO 7 YEARS	3,216,253.36	8.22%
7 TO 10 YEARS	520,182.71	1.33%
OVER 10 YEARS	0.00	0.00%
	\$33,296,537.09	85.15%

**COUPON**

COUPON	BOOK VALUE	PERCENT
0 TO 5%	\$28,371,466.80	72.55%
5 TO 6%	3,923,102.11	10.03%
6 TO 7%	1,001,968.18	2.56%
7 TO 8%	0.00	0.00%
8 TO 9%	0.00	0.00%
9 TO 11%	0.00	0.00%
OVER 11%	0.00	0.00%
	\$33,296,537.09	85.15%

**MATURITY DISTRIBUTION**

YEARS	BOOK VALUE	PERCENT
LESS THAN 1 YEAR	\$16,812,638.74	42.99%
1 TO 5 YEARS	9,778,079.88	25.00%
5 TO 10 YEARS	1,449,754.47	3.71%
10 TO 15 YEARS	0.00	0.00%
15 TO 20 YEARS	3,242,809.74	8.29%
OVER 20 YEARS	2,013,254.26	5.15%
	\$33,296,537.09	85.15%