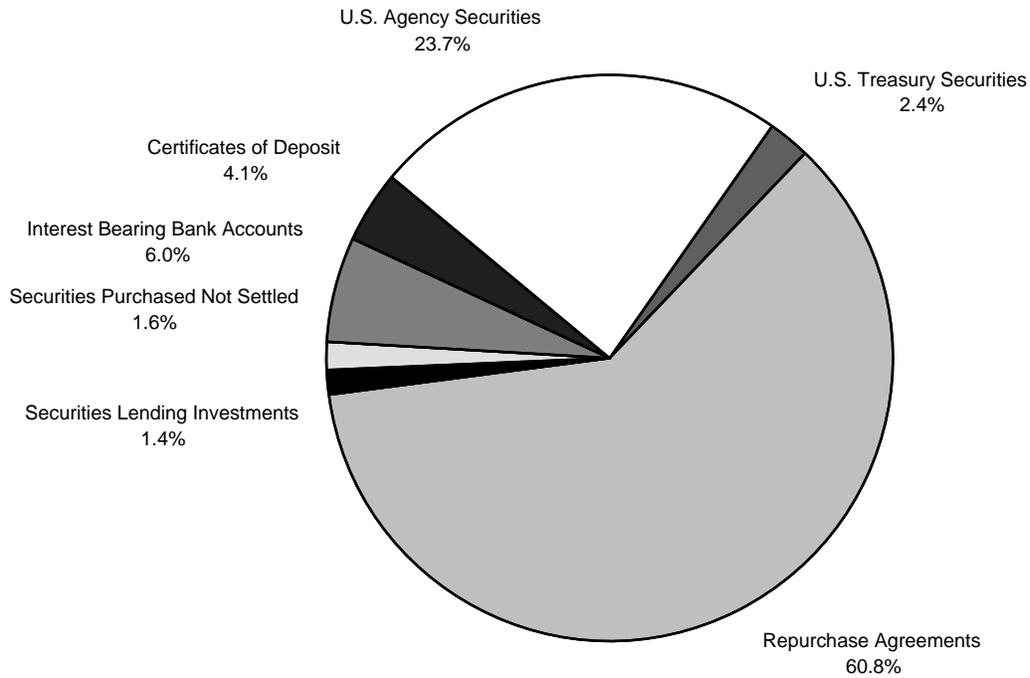


PORTFOLIO COMPOSITION

June 30, 2007
(Trade Date Basis)



MATURITY STRUCTURE

June 30, 2007
(\$ in Millions)

