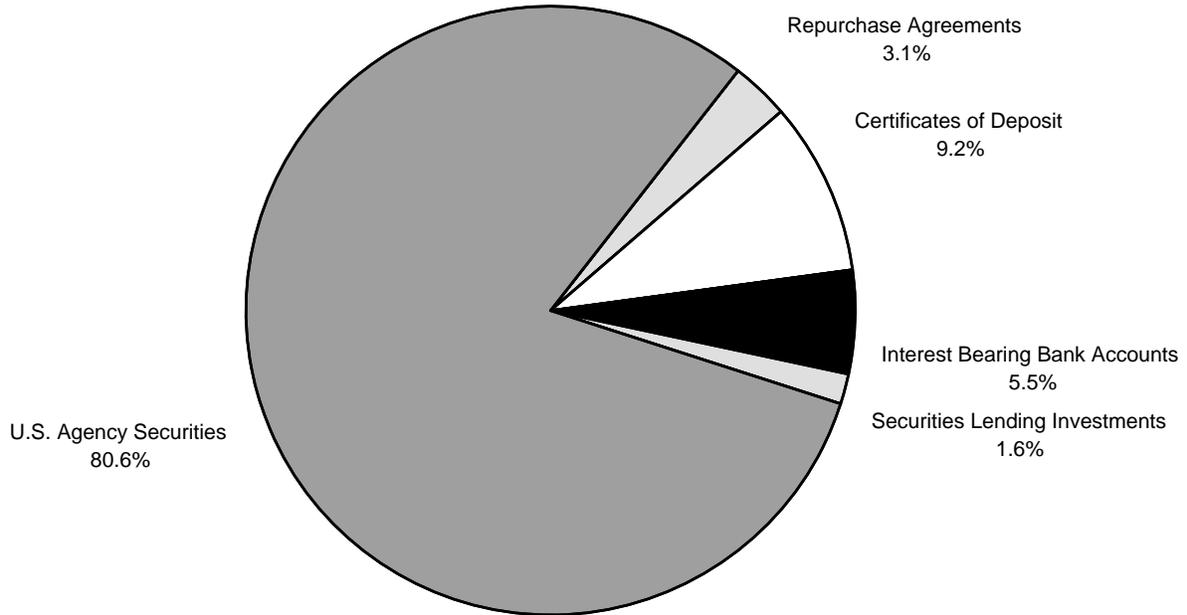


PORTFOLIO COMPOSITION

June 30, 2008
(Trade Date Basis)



MATURITY STRUCTURE

June 30, 2008
(\$ in Millions)

