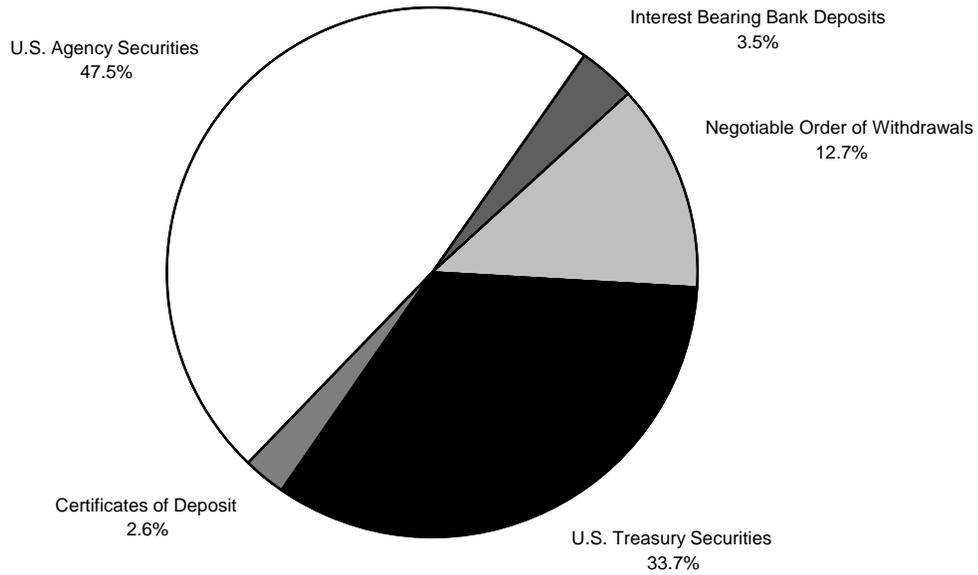


### DISTRIBUTION BY SECURITY TYPE

June 30, 2009  
(Trade Date Basis)



### MATURITY ANALYSIS

June 30, 2009  
(\$ in Millions)

