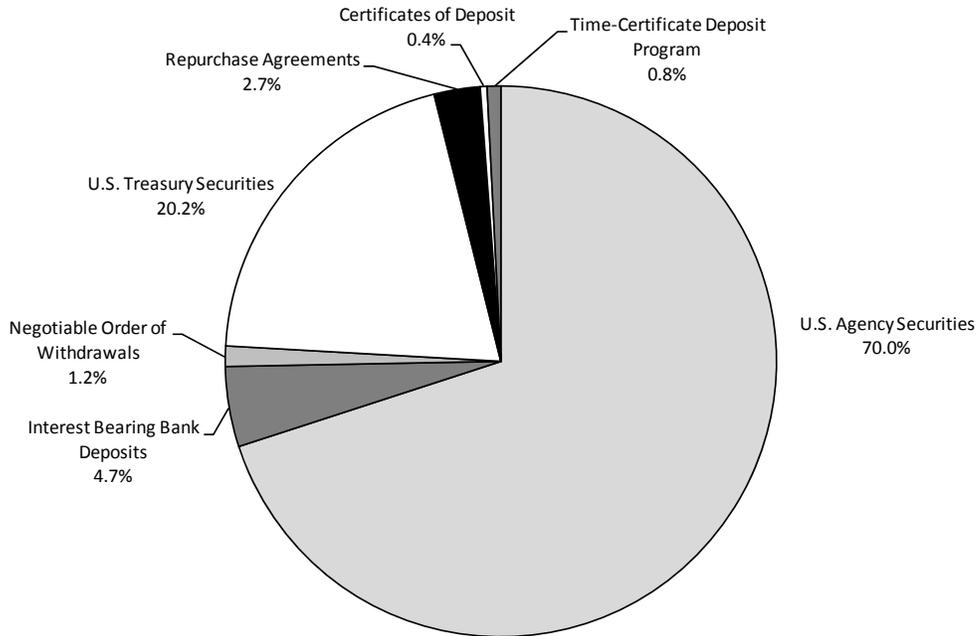


DISTRIBUTION BY SECURITY TYPE

June 30, 2011
(Trade Date Basis)



MATURITY ANALYSIS

June 30, 2011
(expressed in millions)

