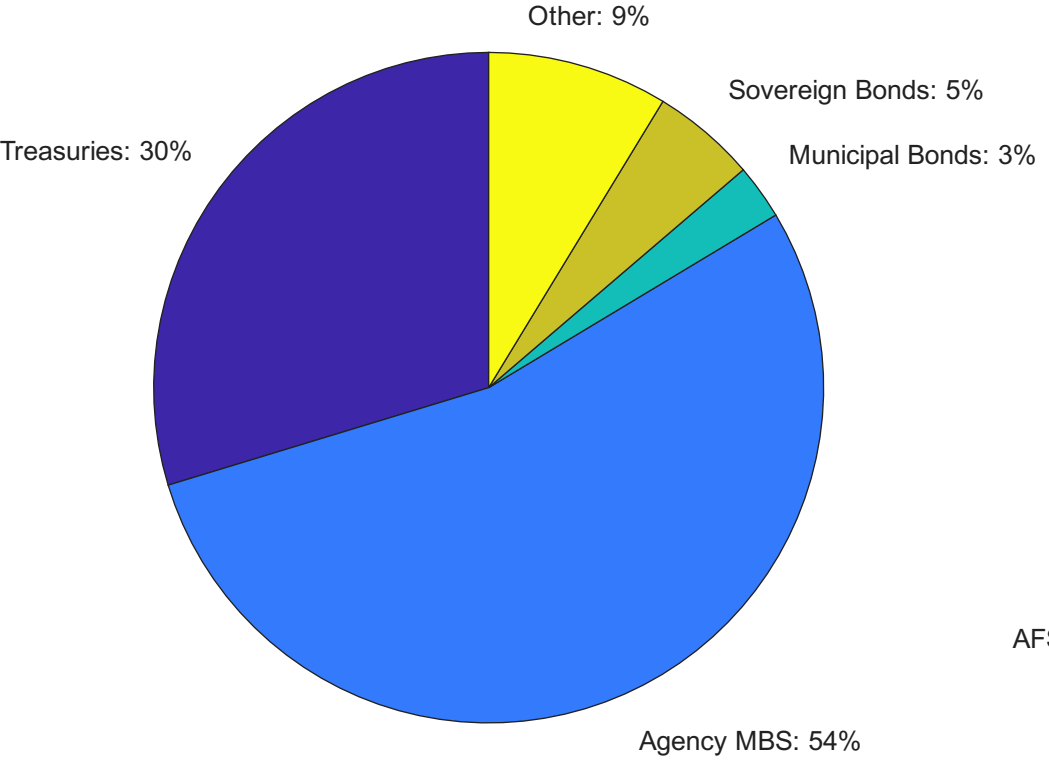
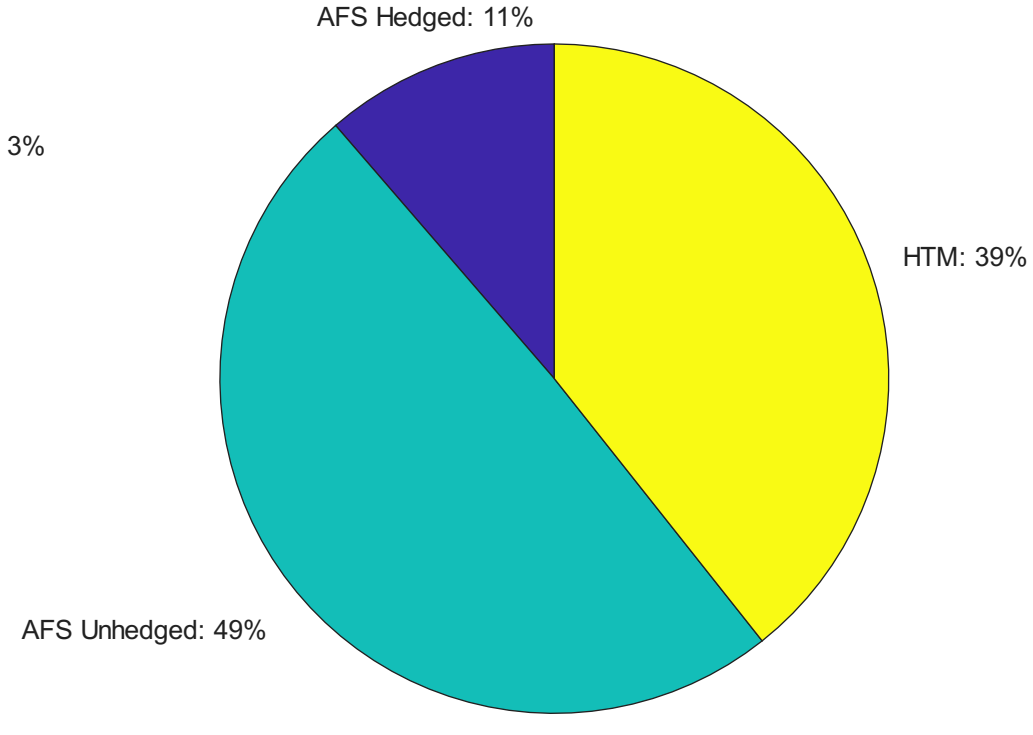

Other: 9%
Sovereign Bonds: 5%
Municipal Bonds: 3%
Treasuries: 30%
Agency MBS: 54%


AFS Hedged: 11%
HTM: 39%
AFS Unhedged: 49%