

# Practical Application for Reporting

FIRST QUARTER 2015

## Interactive Analytics Report (IAR)

The Interactive Analytics Report (IAR) builds upon Workbench Interactive Reporting to deliver results in a dynamic and intuitive way. IAR allows you to view your investment analytics in easy, click-through online screens while visually depicting your investments' fundamental characteristics — by country, asset type, quality ratings, or equity ratios.

Results are presented visually in graphs and charts that depict historical and projected analyses of your investment plans; and allowing drill down into underlying asset data to gain a further understanding into the characteristics that make up your portfolios. This new capability enables your risk reporting to dynamically support your risk management process, giving you more insight into your investments including derivatives for more informed decision-making.

Through parameters, users are able to group by our standard breakpoints and also create custom breakpoint for data elements which can be used for grouping and drilldown in the reports and graphs.

This sample report shows a graph using custom groupings for speculative and investment grade bonds. Drilling through to investment grade, the graph shows the portfolio allocation across the custom groupings and is driven by user defined parameters, with Aaa being the largest allocation at over 51%. The report shows the supporting detail for the different positions within the investment grade group including fundamental characteristics such as option adjusted duration, convexity and spread incorporating, which are relevant for portfolios holding derivatives.

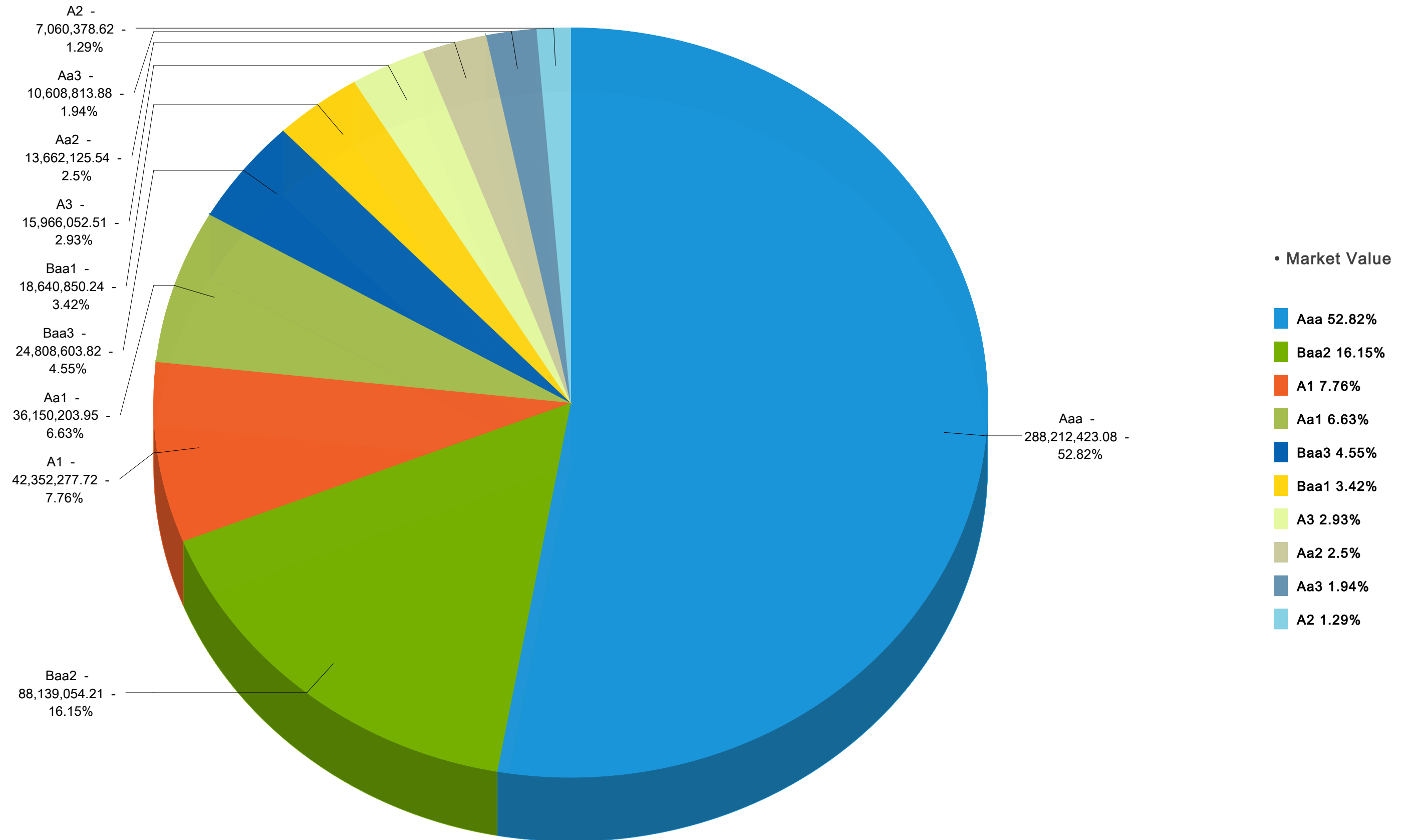
These materials are provided for general information purposes only and do not constitute legal, investment or other professional advice on any subject matter.





# Grand Total - Market Value

As of Date: 3/31/2015

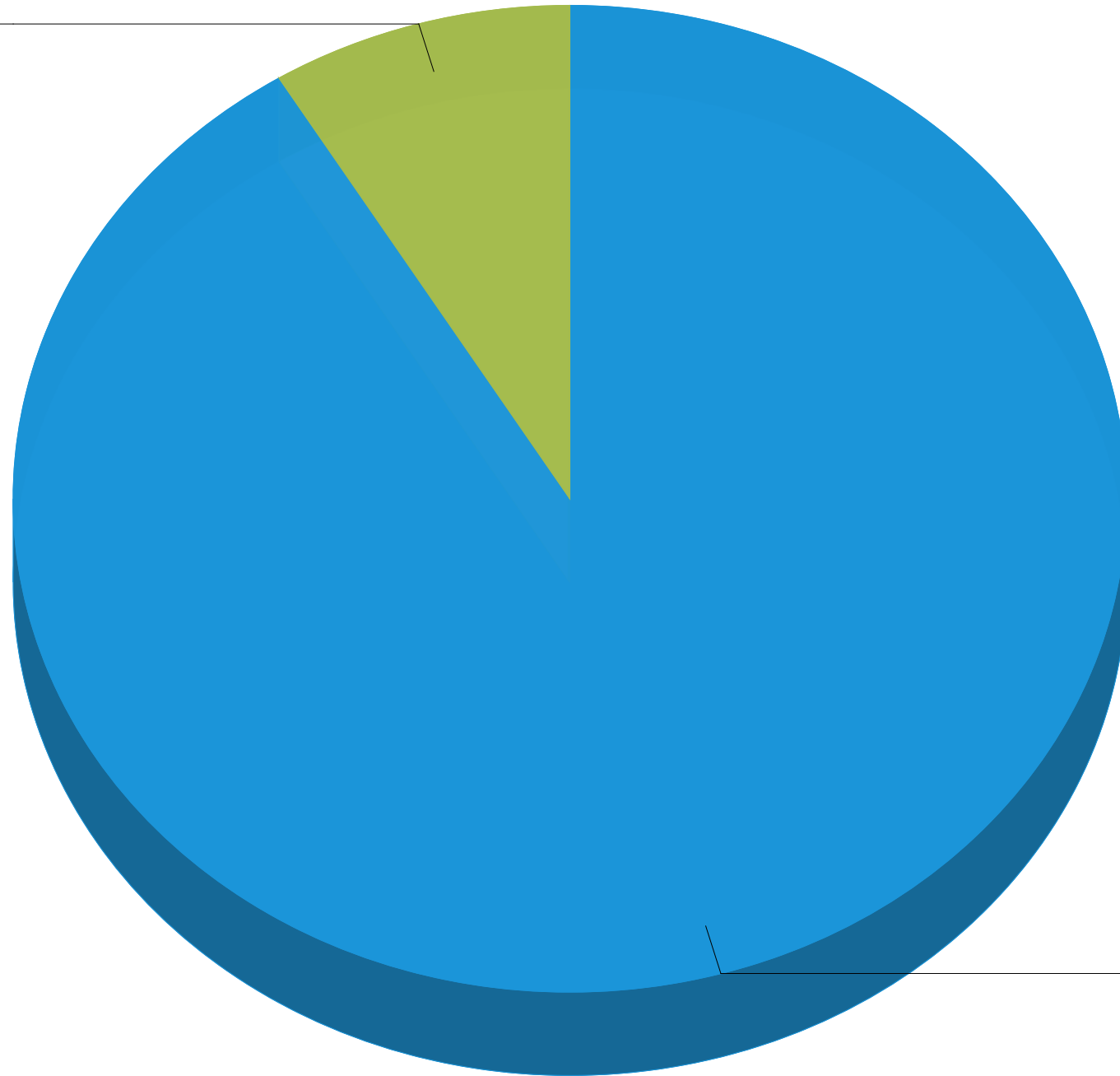


# Fixed Income - % of Market Value

As of Date: 3/31/2015



Speculative  
Grade - 8.75  
- 8.75%



Investment  
Grade -  
91.25 -  
91.25%

• % of Market Value - Reporting Account Name

- Investment Grade 91.25%
- Speculative Grade 8.75%

As of Date: 3/31/2015

Category	Security Id	Security Description	Market Value	Moody's Issue Quality Rating	Option Adjusted Duration	Option Adjusted Convexity	Option Adjusted Spread	Duration Contribution
<b>Fixed Income</b>			<b>913,067,118.90</b>	<b>A2</b>	<b>5.93</b>	<b>0.38</b>	<b>1.41</b>	<b>7.17</b>
<b>Aaa</b>			<b>288,212,423.08</b>					
	912810FQ6	US TREAS-CPI INFLAT	1,005,424.41	Aaa	11.22	2.16	0.00	0.02
	912810PS1	US TREAS-CPI INFLAT	17,151,851.21	Aaa	8.52	1.21	0.00	0.20
	912810RF7	US TREAS-CPI	12,952,974.36	Aaa	20.09	6.49	0.00	0.35
	912828B25	US TREAS-CPI	25,448,286.70	Aaa	6.95	0.77	0.00	0.24
	912828GD6	US TREAS-CPI INFLAT	16,619,927.78	Aaa	1.41	0.04	0.00	0.03
	912828JX9	US TREAS-CPI INFLAT	17,709,898.09	Aaa	2.94	0.15	0.00	0.07
	912828PP9	US TREAS-CPI INFLAT	16,726,761.28	Aaa	4.54	0.34	0.00	0.10
	161571BC7	CHASE ISSUANCE TRUST A2 A2	406,045.90	Aaa	0.85	0.01	0.43	0.00
	161571GT5	CHASE ISSUANCE TRUST A2 A	634,954.95	Aaa				0.00
	3128KVEL5	FHLMC POOL #A6-4639	176,793.31	Aaa	3.05	-0.12	1.12	0.00
	3128MABL2	FHLMC POOL #G0-7843	1,563,505.99	Aaa	1.99	-1.34	0.09	0.01
	3128MAEL9	FHLMC POOL #G0-7939	4,341,044.59	Aaa	1.12	-1.11	-0.30	0.01
	3128MDAH6	FHLMC POOL #G1-4308	1,840,896.73	Aaa	2.50	-0.72	0.45	0.01
	3128MDMR1	FHLMC POOL #G1-4668	358,767.86	Aaa	2.39	-0.52	0.45	0.00
	3128MDVL4	FHLMC POOL #G1-4919	2,278,700.09	Aaa	2.31	-0.76	0.49	0.01
	3128MT6K9	FHLMC POOL #H0-1774	74,020.29	Aaa	2.97	-0.08	0.81	0.00
	3128M1PY9	FHLMC POOL #G1-2339	289,485.62	Aaa	1.56	-0.11	0.20	0.00
	3128M5QY9	FHLMC POOL #G0-3771	308,577.03	Aaa	3.15	-0.11	1.14	0.00
	3128M7BK1	FHLMC POOL #G0-5142	3,880,141.15	Aaa	3.02	-0.50	0.67	0.02
	3128M9PX4	FHLMC POOL #G0-7338	900,179.12	Aaa	3.53	-0.23	0.96	0.00
	3128M9YH9	FHLMC POOL #G0-7612	770,251.84	Aaa	1.05	-1.04	-0.40	0.00
	3128NCLA0	FHLMC POOL #1G-0321	528,682.47	Aaa	0.39	0.02	-2.66	0.00
	3128PSGG6	FHLMC POOL #J1-2899	708,235.65	Aaa	2.45	-0.65	0.43	0.00
	3128S5TY0	FHLMC POOL #1Q-1467	449,750.62	Aaa	0.66	0.02	-1.78	0.00
	3128UNCE0	FHLMC POOL #H0-9069	111,876.18	Aaa	2.88	-0.12	1.10	0.00
	31283H5J0	FHLMC POOL #G0-1749	176,324.24	Aaa	2.44	-0.54	0.40	0.00
	31283H6C4	FHLMC POOL #G0-1767	95,072.38	Aaa	2.42	-0.22	0.16	0.00
	31283KG77	FHLMC POOL #G1-1122	11,013.71	Aaa	0.56	0.01	2.63	0.00
	31283KMV7	FHLMC POOL #G1-1272	48,270.16	Aaa	0.79	0.01	1.42	0.00
	31300MH71	FHLMC POOL #84-9254	821,349.11	Aaa	0.27	-0.01	-0.42	0.00
	31300MNT6	FHLMC POOL #84-9402	1,377,919.98	Aaa				0.00
	31326G2Y1	FHLMC POOL #2B-2591	1,023,465.22	Aaa				0.00
	31326JGE4	FHLMC POOL #2B-3797	1,153,411.65	Aaa				0.00
	3136AHPA2	FNMA GTD REMIC P/T 13-128 CF	3,343,364.25	Aaa	0.46	0.22	0.50	0.02
	3136ALYC9	FNMA GTD REMIC P/T 14-M13 ASQ2	582,453.92	Aaa	0.91	-0.17	-0.13	0.00
	3136A9SC3	FNMA GTD REMIC P/T 12-128 FK	1,298,631.85	Aaa	0.18	0.23	0.10	0.01
	3137ATEJ7	FHLMC MULTICLASS MTG 4091 JF	1,579,702.21	Aaa	0.58	0.40	0.49	0.01
	3137B3V70	FHLMC MULTICLASS MTG 4240 FA	1,285,621.37	Aaa	0.53	0.23	0.47	0.01
	3137B6GQ8	FHLMC MULTICLASS CTF 4283 EW	607,780.50	Aaa	0.70	-1.35	-0.30	0.00
	3137B8LR6	FHLMC MULTICLASS MTG 4319 MA	1,666,474.07	Aaa	0.33	-1.39	-0.50	0.01
	31371MRB5	FNMA POOL #0256182	893,186.92	Aaa	0.55	-0.27	0.58	0.00
	31371NH40	FNMA POOL #0256851	101,674.14	Aaa	2.14	0.00	0.94	0.00