

Rate Sensitivity Reports



RATE SENSITIVITY

Portfolio Summary

Category	Coup	Par Value	Mat	(400) BP		(300) BP		(200) BP		(100) BP		Flat		100 BP		200 BP		300 BP		400 BP				
				Gain/Loss		Gain/Loss		Gain/Loss		Gain/Loss		Gain/Loss		Gain/Loss		Gain/Loss		Gain/Loss		Gain/Loss		Gain/Loss		
				FV/BV	WAL	FV/BV	WAL	FV/BV	WAL	FV/BV	WAL	FV/BV	WAL	FV/BV	WAL	FV/BV	WAL	FV/BV	WAL	FV/BV	WAL	FV/BV	WAL	FV/BV
Holdings	Dura	Book Value	Call	% Chg	Price	% Chg	Price	% Chg	Price	% Chg	Price	Market Price	% Chg	Price	% Chg	Price	% Chg	Price	% Chg	Price	% Chg	Price		
% of Total FV	Conv	Fair Value																						
TREAS	0.000	0	0.0									0												
0	0.000	0	0.0	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%		
0.0%	0.000	0		0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000		
AGENCIES	0.000	0	0.0									0												
0	0.000	0	0.0	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%		
0.0%	-0.294	0		0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000		
MBS/CMO	2.975	7,563,384	8.4									(12,011)			(192,276)			(399,872)			(622,346)			(847,323)
7	1.984	7,880,119	0.0	101.9%	0.56	102.1%	1.23	102.2%	1.75	101.6%	2.17	99.8%	2.51	97.6%	2.79	94.9%	3.04	92.1%	3.22	89.2%	3.36			
94.6%	-0.294	7,868,108		2.1%	106.207	2.3%	106.410	2.4%	106.492	1.7%	105.845	104.038	-2.3%	101.654	-4.9%	98.906	-7.8%	95.961	-10.6%	92.983				
MUNIS	5.133	450,000	2.8									725			(6,808)			(14,013)			(21,181)			(30,420)
2	1.679	450,000	0.0	107.6%	1.89	105.6%	1.89	103.7%	1.89	101.9%	1.89	100.2%	1.89	98.5%	1.89	96.9%	1.89	95.3%	2.58	93.2%	2.58			
5.4%	0.034	450,725		7.4%	107.610	5.5%	105.624	3.6%	103.719	1.7%	101.902	100.161	-1.7%	98.490	-3.3%	96.891	-4.9%	95.301	-6.9%	93.249				
TAX MUNI	0.000	0	0.0									0			0			0			0			0
0	0.000	0	0.0	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%
0.0%	0.000	0		0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000
CORP/TP	0.000	0	0.0									0			0			0			0			0
0	0.000	0	0.0	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%
0.0%	0.000	0		0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000
MONEY MK	0.000	0	0.0									0			0			0			0			0
0	0.000	0	0.0	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%
0.0%	0.000	0		0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000
AGCY STK	0.000	0	0.0									0			0			0			0			0
0	0.000	0	0.0	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%
0.0%	0.000	0		0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000
OTHER	0.000	0	0.0									0			0			0			0			0
0	0.000	0	0.0	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%
0.0%	0.000	0		0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000
OTTI/EQT	0.000	0	0.0									0			0			0			0			0
0	0.000	0	0.0	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%	0.00	100.0%
0.0%	0.000	0		0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000	0.0%	100.000



RATE SENSITIVITY

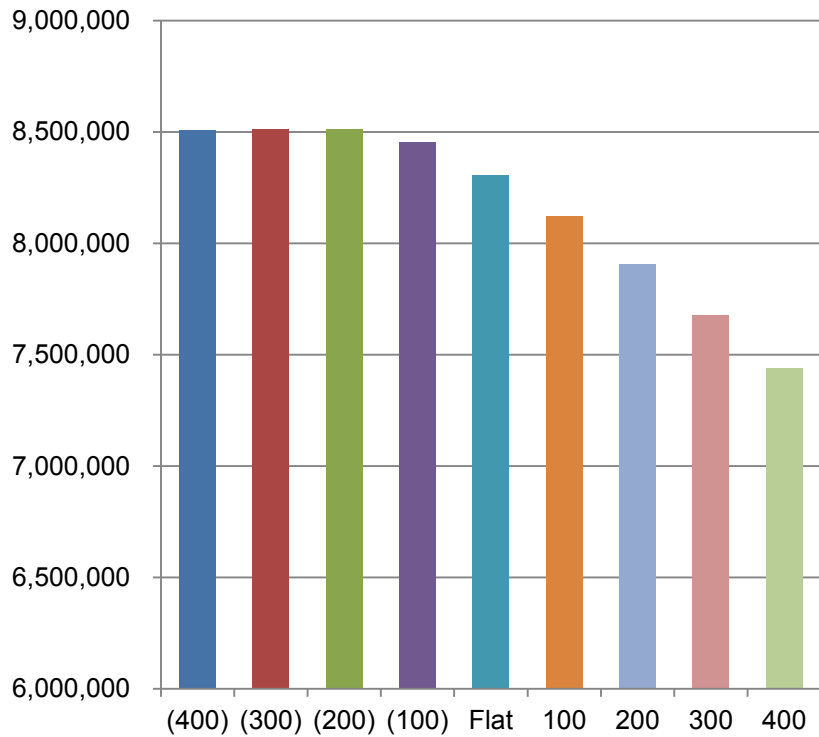
Portfolio Summary

Category	Coup	Par Value	Mat	(400) BP		(300) BP		(200) BP		(100) BP		Flat		100 BP		200 BP		300 BP		400 BP			
				Gain/Loss		Gain/Loss		Gain/Loss		Gain/Loss		Gain/Loss		Gain/Loss		Gain/Loss		Gain/Loss		Gain/Loss		Gain/Loss	
				FV/BV	WAL	FV/BV	WAL	FV/BV	WAL	FV/BV	WAL	FV/BV	WAL	FV/BV	WAL	FV/BV	WAL	FV/BV	WAL	FV/BV	WAL	FV/BV	WAL
Holdings	Dura	Book Value	Call																				
% of Total FV	Conv	Fair Value		% Chg	Price	% Chg	Price	% Chg	Price	% Chg	Price	Market Price	% Chg	Price	% Chg	Price	% Chg	Price	% Chg	Price	% Chg	Price	

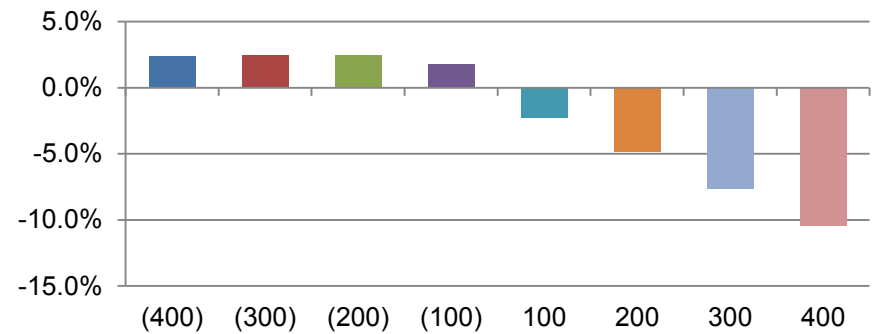
GRAND TOTALS

	3.091	8,013,384	8.1		186,990	193,197	190,585	133,268		(11,286)	(199,084)	(413,885)	(643,527)	(877,743)							
9	1.968	8,330,119	0.3	102.2%	0.63	102.3%	1.27	102.3%	1.76	101.6%	2.16	99.9%	2.48	97.6%	2.74	95.0%	2.97	92.3%	3.19	89.5%	3.32
	-0.276	8,318,833		2.4%	106.283	2.4%	106.368	2.4%	106.342	1.7%	105.631	103.828	-2.3%	101.482	-4.8%	98.797	-7.6%	95.925	-10.4%	92.997	
Interest Rate Elasticity	-2.26%																				

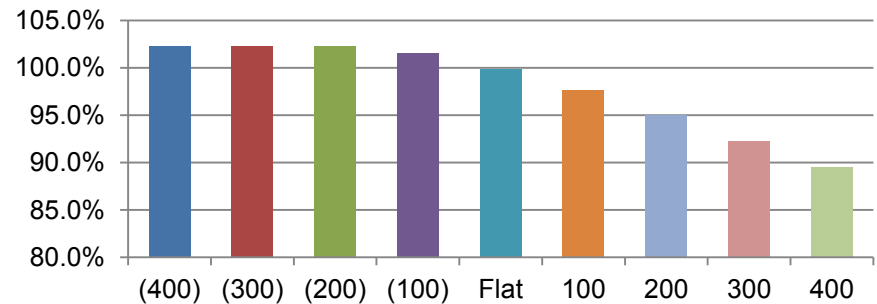
Fair Values



FV % Change



FV/BV



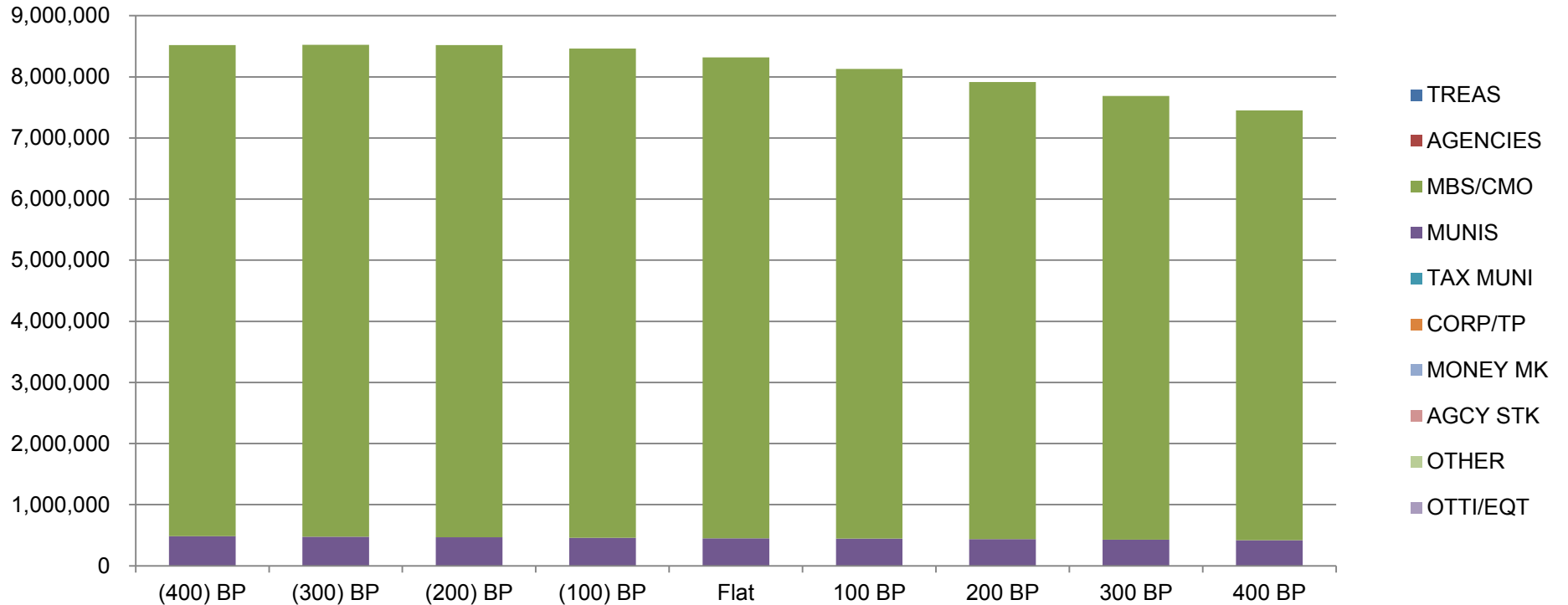


RATE SENSITIVITY

Fair Value

FAS115: AFS/HTM

Category	(400) BP	(300) BP	(200) BP	(100) BP	Flat	100 BP	200 BP	300 BP	400 BP
TREAS	0	0	0	0	0	0	0	0	0
AGENCIES	0	0	0	0	0	0	0	0	0
MBS/CMO	8,032,814	8,047,970	8,053,944	8,004,816	7,868,108	7,687,843	7,480,246	7,257,773	7,032,795
MUNIS	484,295	475,346	466,760	458,571	450,725	443,192	435,987	428,819	419,580
TAX MUNI	0	0	0	0	0	0	0	0	0
CORP/TP	0	0	0	0	0	0	0	0	0
MONEY MK	0	0	0	0	0	0	0	0	0
AGCY STK	0	0	0	0	0	0	0	0	0
OTHER	0	0	0	0	0	0	0	0	0
OTTI/EQT	0	0	0	0	0	0	0	0	0
Totals	8,517,109	8,523,316	8,520,704	8,463,386	8,318,833	8,131,035	7,916,233	7,686,592	7,452,375



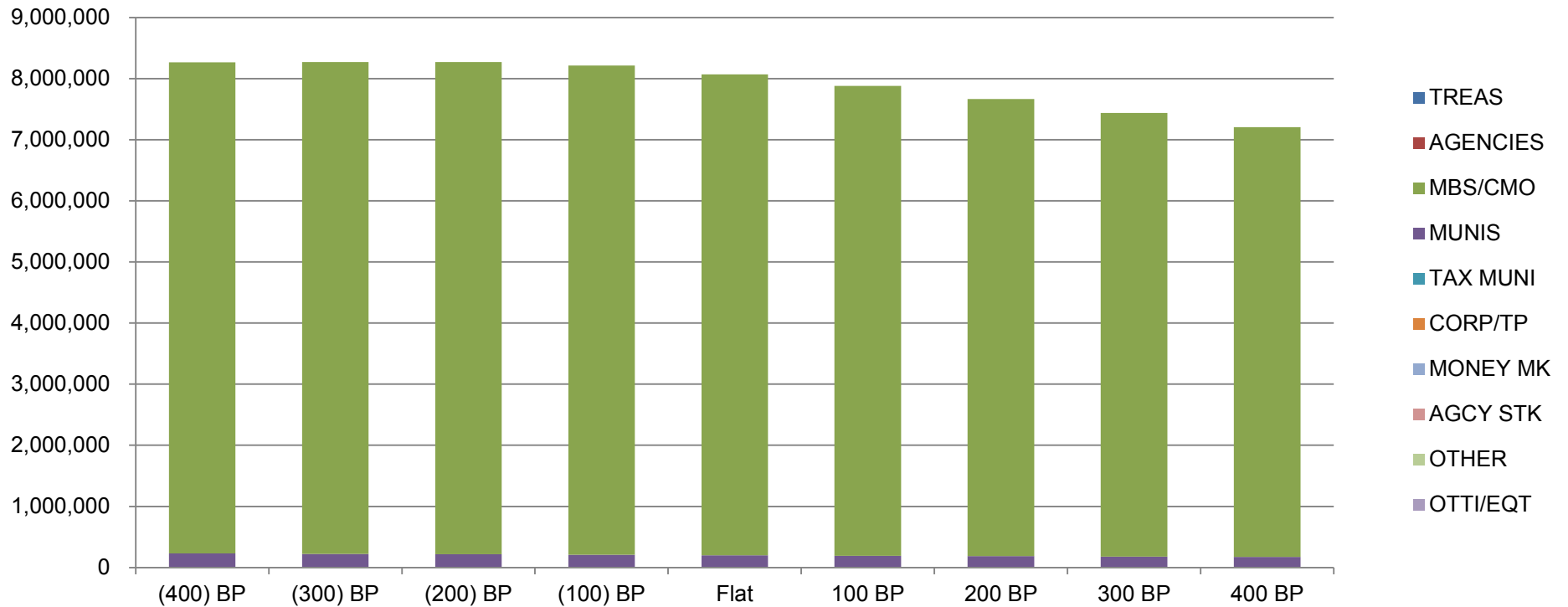


RATE SENSITIVITY

Fair Value

FAS115: AFS

Category	(400) BP	(300) BP	(200) BP	(100) BP	Flat	100 BP	200 BP	300 BP	400 BP
TREAS	0	0	0	0	0	0	0	0	0
AGENCIES	0	0	0	0	0	0	0	0	0
MBS/CMO	8,032,814	8,047,970	8,053,944	8,004,816	7,868,108	7,687,843	7,480,246	7,257,773	7,032,795
MUNIS	232,740	223,996	215,620	207,638	200,000	192,672	185,672	178,974	172,560
TAX MUNI	0	0	0	0	0	0	0	0	0
CORP/TP	0	0	0	0	0	0	0	0	0
MONEY MK	0	0	0	0	0	0	0	0	0
AGCY STK	0	0	0	0	0	0	0	0	0
OTHER	0	0	0	0	0	0	0	0	0
OTTI/EQT	0	0	0	0	0	0	0	0	0
Totals	8,265,554	8,271,966	8,269,564	8,212,454	8,068,108	7,880,515	7,665,918	7,436,747	7,205,355

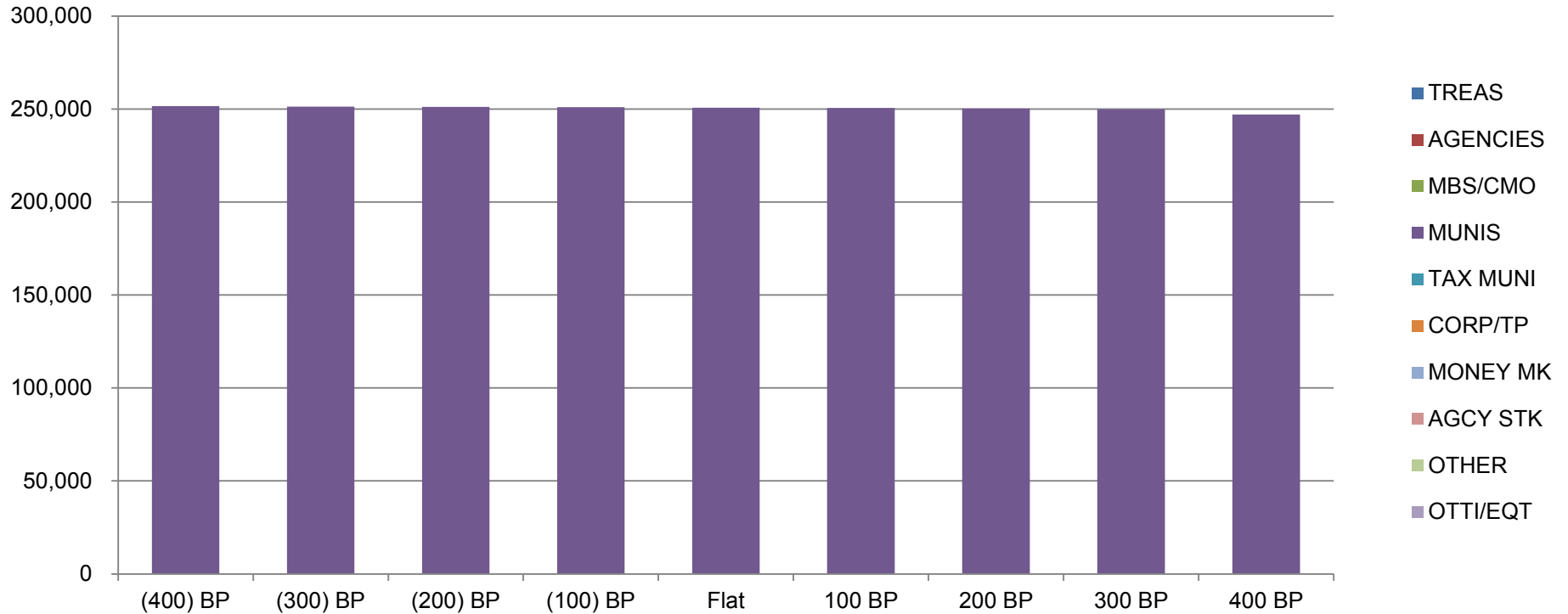


RATE SENSITIVITY

Fair Value

FAS115: HTM

Category	(400) BP	(300) BP	(200) BP	(100) BP	Flat	100 BP	200 BP	300 BP	400 BP
TREAS	0	0	0	0	0	0	0	0	0
AGENCIES	0	0	0	0	0	0	0	0	0
MBS/CMO	0	0	0	0	0	0	0	0	0
MUNIS	251,555	251,350	251,140	250,933	250,725	250,520	250,315	249,845	247,020
TAX MUNI	0	0	0	0	0	0	0	0	0
CORP/TP	0	0	0	0	0	0	0	0	0
MONEY MK	0	0	0	0	0	0	0	0	0
AGCY STK	0	0	0	0	0	0	0	0	0
OTHER	0	0	0	0	0	0	0	0	0
OTTI/EQT	0	0	0	0	0	0	0	0	0
Totals	251,555	251,350	251,140	250,933	250,725	250,520	250,315	249,845	247,020

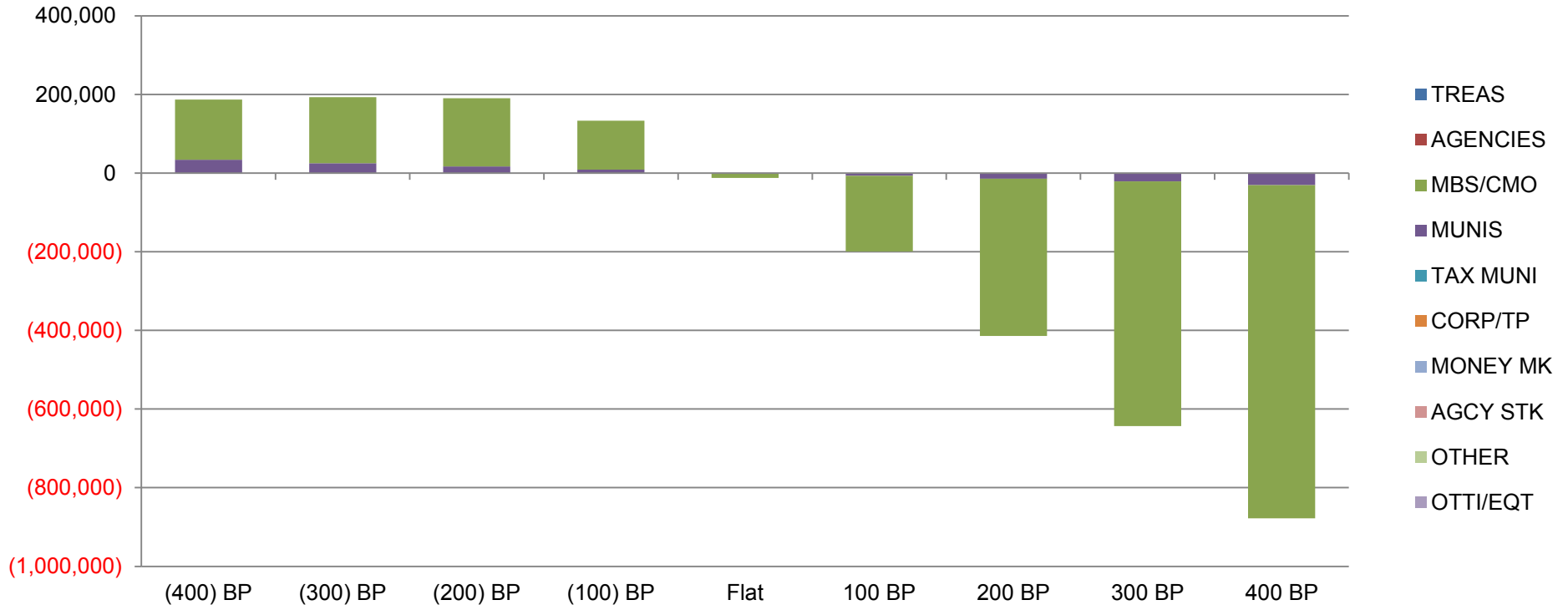


RATE SENSITIVITY

Gain/Loss

FAS115: AFS/HTM

Category	(400) BP	(300) BP	(200) BP	(100) BP	Flat	100 BP	200 BP	300 BP	400 BP
TREAS	0	0	0	0	0	0	0	0	0
AGENCIES	0	0	0	0	0	0	0	0	0
MBS/CMO	152,695	167,851	173,825	124,697	(12,011)	(192,276)	(399,872)	(622,346)	(847,323)
MUNIS	34,295	25,346	16,760	8,571	725	(6,808)	(14,013)	(21,181)	(30,420)
TAX MUNI	0	0	0	0	0	0	0	0	0
CORP/TP	0	0	0	0	0	0	0	0	0
MONEY MK	0	0	0	0	0	0	0	0	0
AGCY STK	0	0	0	0	0	0	0	0	0
OTHER	0	0	0	0	0	0	0	0	0
OTTI/EQT	0	0	0	0	0	0	0	0	0
Totals	186,990	193,197	190,585	133,268	(11,286)	(199,084)	(413,885)	(643,527)	(877,743)

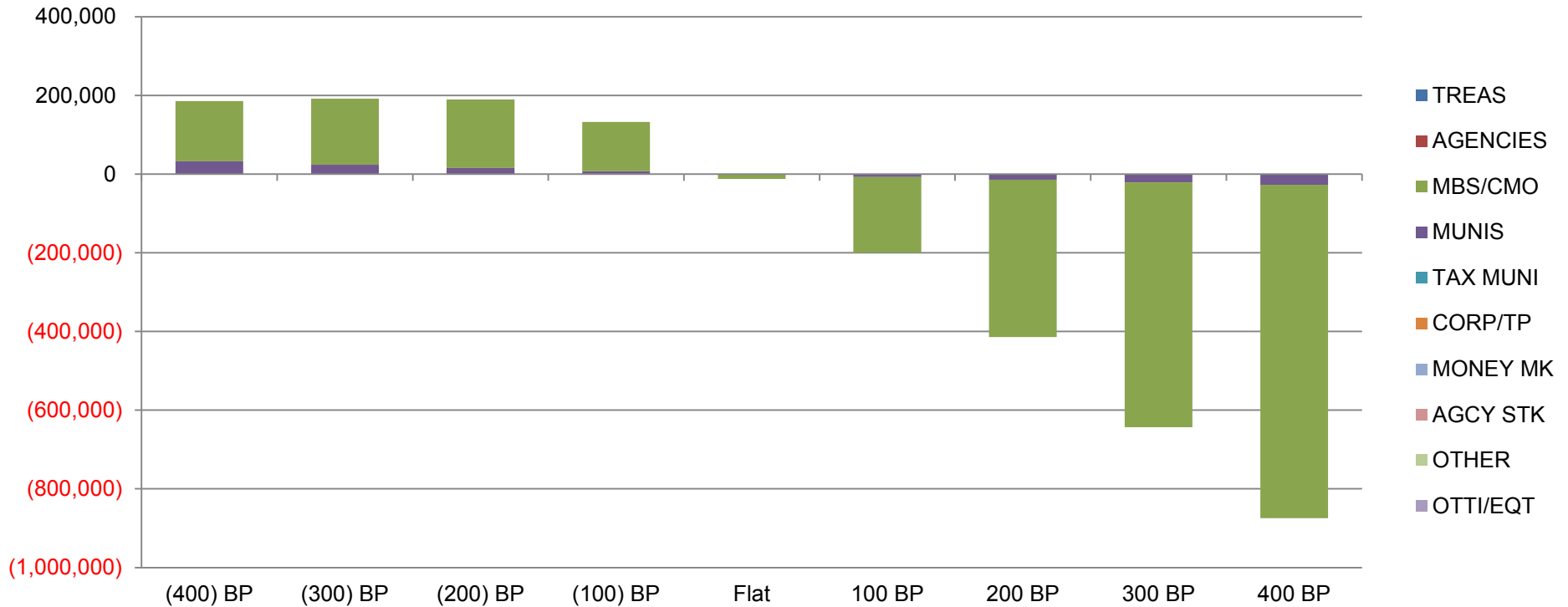


RATE SENSITIVITY

Gain/Loss

FAS115: AFS

Category	(400) BP	(300) BP	(200) BP	(100) BP	Flat	100 BP	200 BP	300 BP	400 BP
TREAS	0	0	0	0	0	0	0	0	0
AGENCIES	0	0	0	0	0	0	0	0	0
MBS/CMO	152,695	167,851	173,825	124,697	(12,011)	(192,276)	(399,872)	(622,346)	(847,323)
MUNIS	32,740	23,996	15,620	7,638	0	(7,328)	(14,328)	(21,026)	(27,440)
TAX MUNI	0	0	0	0	0	0	0	0	0
CORP/TP	0	0	0	0	0	0	0	0	0
MONEY MK	0	0	0	0	0	0	0	0	0
AGCY STK	0	0	0	0	0	0	0	0	0
OTHER	0	0	0	0	0	0	0	0	0
OTTI/EQT	0	0	0	0	0	0	0	0	0
Totals	185,435	191,847	189,445	132,335	(12,011)	(199,604)	(414,200)	(643,372)	(874,763)

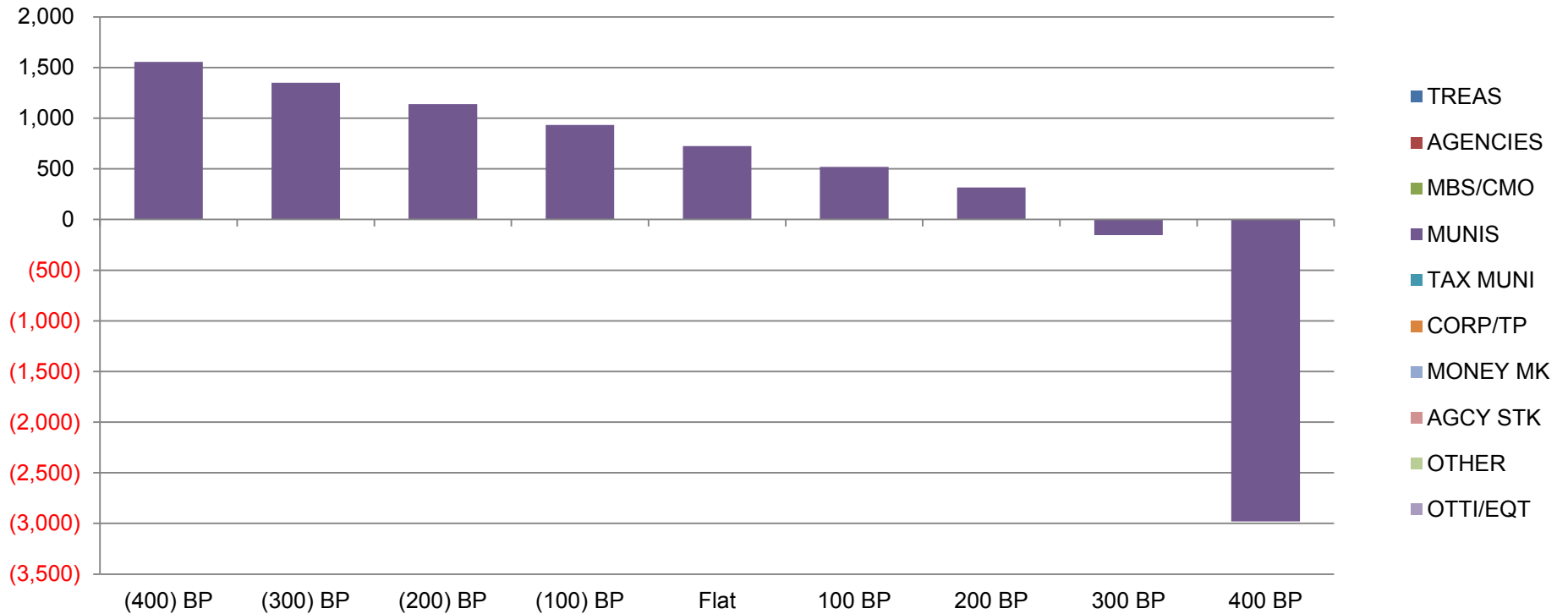


RATE SENSITIVITY

Gain/Loss

FAS115: HTM

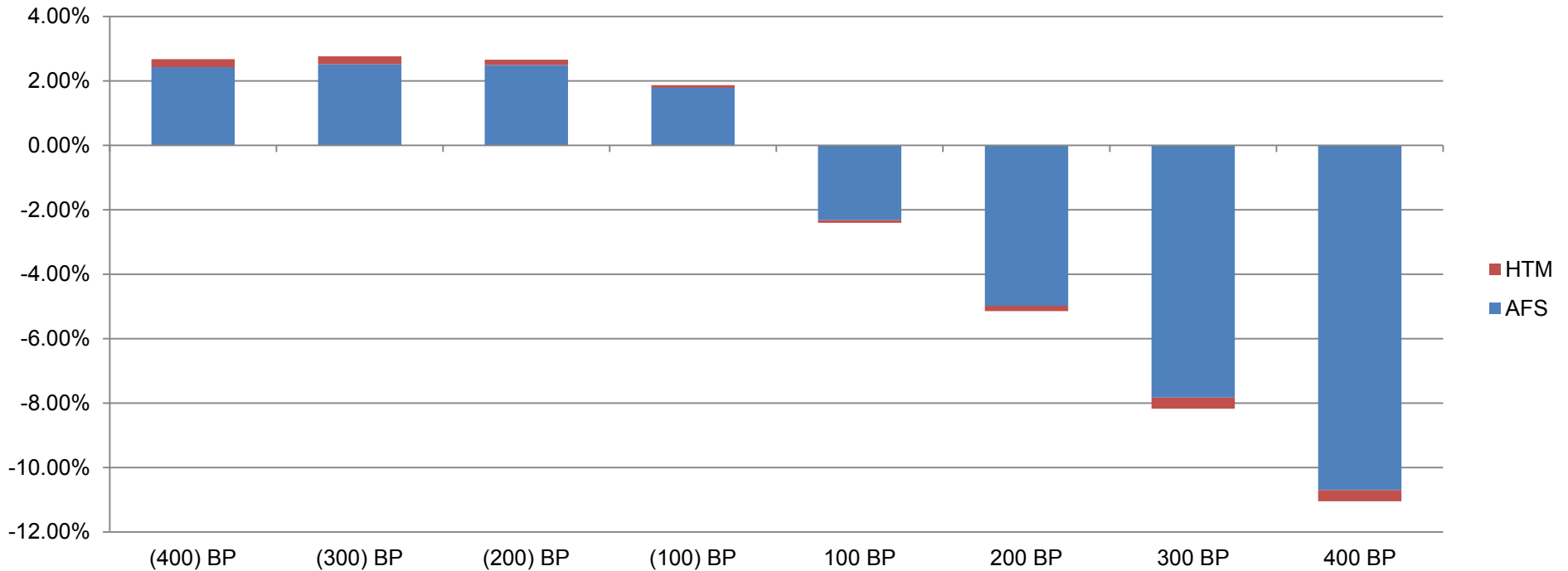
Category	(400) BP	(300) BP	(200) BP	(100) BP	Flat	100 BP	200 BP	300 BP	400 BP
TREAS	0	0	0	0	0	0	0	0	0
AGENCIES	0	0	0	0	0	0	0	0	0
MBS/CMO	0	0	0	0	0	0	0	0	0
MUNIS	1,555	1,350	1,140	933	725	520	315	(155)	(2,980)
TAX MUNI	0	0	0	0	0	0	0	0	0
CORP/TP	0	0	0	0	0	0	0	0	0
MONEY MK	0	0	0	0	0	0	0	0	0
AGCY STK	0	0	0	0	0	0	0	0	0
OTHER	0	0	0	0	0	0	0	0	0
OTTI/EQT	0	0	0	0	0	0	0	0	0
Totals	1,555	1,350	1,140	933	725	520	315	(155)	(2,980)



RATE SENSITIVITY

Fair Value - % of Change

Category	Available for Sale Basis Point Shifts								Held to Maturity Basis Point Shifts							
	(400)	(300)	(200)	(100)	100	200	300	400	(400)	(300)	(200)	(100)	100	200	300	400
TREAS	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
AGENCIES	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
MBS/CMO	2.08	2.28	2.36	1.74	-2.29	-4.93	-7.76	-10.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
MUNIS	16.37	12.00	7.81	3.82	-3.66	-7.16	-10.51	-13.72	0.25	0.25	0.17	0.08	-0.08	-0.16	-0.35	-1.48
TAX MUNI	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CORP/TP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
MONEY MK	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
AGCY STK	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
OTHER	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
OTTI/EQT	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Totals	2.43%	2.51%	2.49%	1.79%	-2.32%	-4.99%	-7.83%	-10.70%	0.25%	0.25%	0.17%	0.08%	-0.08%	-0.16%	-0.35%	-1.48%



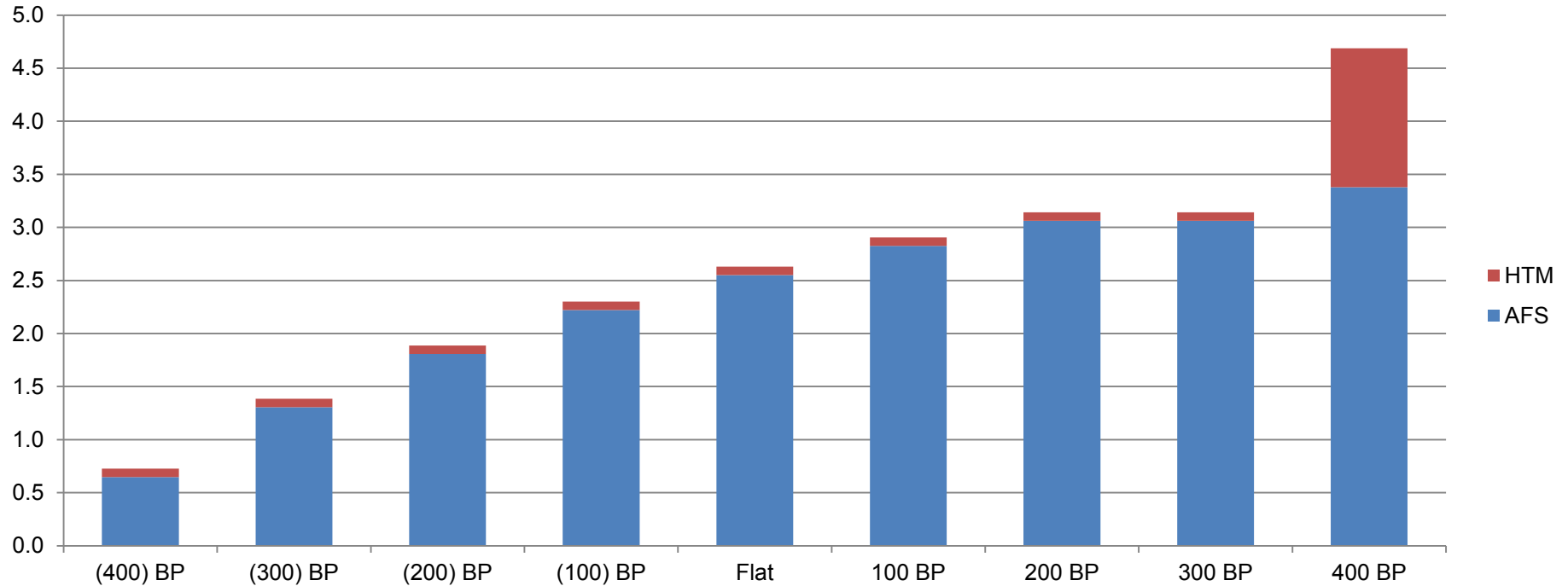


SAMPLE BANK - 3059
ANYWHERE, MO

RATE SENSITIVITY

Weighted Average Life

Category	Available for Sale Basis Point Shifts										Held to Maturity Basis Point Shifts									
	(400)	(300)	(200)	(100)	Flat	100	200	300	400	(400)	(300)	(200)	(100)	Flat	100	200	300	400		
TREAS	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0		
AGENCIES	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0		
MBS/CMO	0.6	1.2	1.7	2.2	2.5	2.8	3.0	3.2	3.4	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0		
MUNIS	4.2	4.2	4.2	4.2	4.2	4.2	4.2	4.2	4.2	0.1	0.1	0.1	0.1	0.1	0.1	0.1	1.3	1.3		
TAX MUNI	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0		
CORP/TP	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0		
MONEY MK	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0		
AGCY STK	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0		
OTHER	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0		
OTTI/EQT	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0		
Totals	0.6	1.3	1.8	2.2	2.6	2.8	3.1	3.2	3.4	0.1	0.1	0.1	0.1	0.1	0.1	0.1	1.3	1.3		





RATE SENSITIVITY

Inventory Detail

CUSIP	Description	Coup	Par Value	(400) BP		(300) BP		(200) BP		(100) BP		Flat		100 BP		200 BP		300 BP		400 BP			
				Gain/Loss		Gain/Loss		Gain/Loss		Gain/Loss		Gain/Loss		Gain/Loss		Gain/Loss		Gain/Loss		Gain/Loss		Gain/Loss	
				WAL	Price	WAL	Price	WAL	Price	WAL	Price	WAL	Price	MYId	Price	WAL	Price	WAL	Price	WAL	Price	WAL	Price
LOT	Maturity	Dura	Book Value	% Chg		% Chg		% Chg		% Chg				% Chg		% Chg		% Chg		% Chg			
	Nxt Call	Conv	Fair Value																				
AVAILABLE FOR SALE																							
MBS/CMO																							
31282CA80	FHG M30031	5.500	1,646		38		32		25		19		11		4		(3)		(10)		(17)		
179002935	8/01/2017	0.432	1,646		0.34		0.42		0.44		0.44		3.446	0.45	0.45		0.45		0.45		0.45		
		0.000	1,657	1.60%	102.309	1.22%	101.926	0.8%	101.539	0.43%	101.131		100.694		-0.43%	100.256	-0.87%	99.821	-1.30%	99.387	-1.73%	98.953	
3128MDL84	FHLMC GOLD P#G1	2.500	863,435		29,262		29,910		29,547		23,158		7,446		(11,690)		(32,257)		(53,584)		(75,032)		
182010420	11/01/2022	1.924	879,468		0.49		1.13		1.62		1.99		1.217	2.24	2.42		2.55		2.64		2.70		
		-0.210	886,914	2.46%	105.246	2.53%	105.321	2.5%	105.279	1.77%	104.539		102.719		-2.16%	100.503	-4.48%	98.121	-6.88%	95.651	-9.30%	93.167	
3128MDVQ3	FHLMC GOLD P#G1	3.000	1,880,171		32,600		36,285		37,714		25,606		(7,816)		(50,936)		(99,557)		(151,168)		(203,286)		
182010409	10/01/2023	1.912	1,968,973		0.56		1.23		1.73		2.12		1.126	2.41	2.64		2.83		2.98		3.07		
		-0.266	1,961,157	2.06%	106.457	2.25%	106.653	2.3%	106.729	1.70%	106.085		104.307		-2.20%	102.014	-4.68%	99.428	-7.31%	96.683	-9.97%	93.911	
3128MDVQ3	FHLMC GOLD P#G1	3.000	1,880,171		32,600		36,285		37,714		25,606		(7,816)		(50,936)		(99,557)		(151,168)		(203,286)		
182010412	10/01/2023	1.912	1,968,973		0.56		1.23		1.73		2.12		1.126	2.41	2.64		2.83		2.98		3.07		
		-0.266	1,961,157	2.06%	106.457	2.25%	106.653	2.3%	106.729	1.70%	106.085		104.307		-2.20%	102.014	-4.68%	99.428	-7.31%	96.683	-9.97%	93.911	
3128MMRC9	FHLMC GOLD P#G1	3.500	1,665,535		4,089		16,314		26,124		21,427		(7,292)		(52,306)		(109,983)		(174,556)		(240,295)		
182010410	9/01/2028	2.101	1,760,129		0.53		1.21		1.81		2.41		1.614	2.97	3.50		3.99		4.38		4.69		
		-0.477	1,752,837	0.65%	105.925	1.35%	106.659	1.9%	107.248	1.64%	106.966		105.242		-2.57%	102.539	-5.86%	99.076	-9.54%	95.199	-13.29%	91.252	
31418ASV1	FNMA P#MA1431	2.500	1,267,696		53,911		48,853		42,552		28,760		3,364		(26,474)		(58,547)		(91,862)		(125,380)		
182010411	5/01/2023	2.094	1,296,198		0.63		1.35		1.81		2.14		1.345	2.38	2.56		2.71		2.81		2.89		
		-0.189	1,299,562	3.89%	106.501	3.50%	106.102	3.0%	105.605	1.95%	104.517		102.514		-2.30%	100.160	-4.76%	97.630	-7.33%	95.002	-9.91%	92.358	
36202DVF5	GN2 003314	5.500	4,731		195		172		148		122		92		62		32		2		(28)		
179002927	12/20/2017	0.618	4,731		0.44		0.59		0.63		0.64		2.458	0.65	0.65		0.65		0.66		0.66		
		-0.003	4,823	2.14%	104.127	1.65%	103.636	1.2%	103.136	0.62%	102.581		101.949		-0.62%	101.313	-1.24%	100.681	-1.86%	100.049	-2.48%	99.418	
MBS/CMO Totals		2.975	7,563,384		152,695		167,851		173,825		124,697		(12,011)		(192,276)		(399,872)		(622,346)		(847,323)		
#	7	8.43	1,984	7,880,119	0.56	1.23	1.75	2.17	1.282	2.51	2.79	3.04	3.22	3.36									
%	94.6%	0.00	-0.294	7,868,108	2.08%	106.207	2.28%	106.410	2.4%	106.492	1.74%	105.845	104.038	-2.29%	101.654	-4.93%	98.906	-7.76%	95.961	-10.63%	92.983		
MUNIS																							
644770BX6	NEW HAMPTN IA	5.050	200,000		32,740		23,996		15,620		7,638		0		(7,328)		(14,328)		(21,026)		(27,440)		
179002930	6/01/2020	3.680	200,000		4.17		4.17		4.17		4.17		5.048	4.17	4.17		4.17		4.17		4.17		
		0.076	200,000	16.37%	116.370	12.00%	111.998	7.8%	107.810	3.82%	103.819		100.000		-3.66%	96.336	-7.16%	92.836	-10.51%	89.487	-13.72%	86.280	
MUNIS Totals		5.050	200,000		32,740		23,996		15,620		7,638		0		(7,328)		(14,328)		(21,026)		(27,440)		
#	1	4.17	3,680	200,000	4.17	4.17	4.17	4.17	5.048	4.17	4.17	4.17	4.17	4.17									
%	2.4%	0.00	0.076	200,000	16.37%	116.370	12.00%	111.998	7.8%	107.810	3.82%	103.819	100.000	-3.66%	96.336	-7.16%	92.836	-10.51%	89.487	-13.72%	86.280		
AFS Totals		3.026	7,763,384		185,435		191,847		189,445		132,335		(12,011)		(199,604)		(414,200)		(643,372)		(874,763)		



SAMPLE BANK - 3059
ANYWHERE, MO

RATE SENSITIVITY

Inventory Detail

CUSIP	Description	Coup	Par Value	(400) BP		(300) BP		(200) BP		(100) BP		Flat		100 BP		200 BP		300 BP		400 BP			
				Gain/Loss	WAL	Gain/Loss	WAL	Gain/Loss	WAL	Gain/Loss	WAL	Gain/Loss	WAL	Gain/Loss	WAL	Gain/Loss	WAL	Gain/Loss	WAL	Gain/Loss	WAL	Gain/Loss	WAL
				MYld	Price	MYld	Price	MYld	Price	MYld	Price	MYld	Price	MYld	Price	MYld	Price	MYld	Price	MYld	Price	MYld	Price
				% Chg	Price	% Chg	Price	% Chg	Price	% Chg	Price	% Chg	Price	% Chg	Price	% Chg	Price	% Chg	Price	% Chg	Price	% Chg	Price
#	8	8.32	2.026	8,080,119	0.65		1.31		1.81		2.22		1.376	2.55	2.83	3.06	3.25	3.38					
%	97.0%	0.00	-0.285	8,068,108	2.43%	106.459	2.51%	106.549	2.49%	106.525	1.79%	105.795		103.938	-2.32%	101.522	-4.99%	98.756	-7.83%	95.801	-10.70%	92.817	



RATE SENSITIVITY

Inventory Detail

CUSIP	Description	Coup	Par Value	(400) BP		(300) BP		(200) BP		(100) BP		Flat		100 BP		200 BP		300 BP		400 BP			
				Gain/Loss	WAL	Gain/Loss	WAL	Gain/Loss	WAL	Gain/Loss	WAL	Gain/Loss	WAL	Gain/Loss	WAL	Gain/Loss	WAL	Gain/Loss	WAL	Gain/Loss	WAL	Gain/Loss	WAL
				% Chg	Price	% Chg	Price	% Chg	Price	% Chg	Price	MYld	WAL	Price	Price	% Chg	Price	% Chg	Price	% Chg	Price	% Chg	Price
HELD TO MATURITY																							
MUNIS																							
790267AL2	ST JOHN IN	5.200	250,000	1,555		1,350		1,140		933		725		520		315		(155)		(2,980)			
179002932	1/15/2018	0.082	250,000	0.08		0.08		0.08		0.08		1.530	0.08	0.08		0.08		1.31		1.31			
Option	7/15/2016	0.000	250,725	0.33%	100.622	0.25%	100.540	0.2%	100.456	0.08%	100.373		100.290	-0.08%	100.208	-0.16%	100.126	-0.35%	99.938	-1.48%	98.808		
MUNIS	Totals	5.200	250,000	1,555		1,350		1,140		933		725		520		315		(155)		(2,980)			
#	1	1.79	0.082	250,000	0.08		0.08	0.08		0.08		1.530	0.08	0.08		0.08		1.31		1.31			
%	3.0%	0.29	0.000	250,725	0.33%	100.622	0.25%	100.540	0.17%	100.456	0.08%	100.373		100.290	-0.08%	100.208	-0.16%	100.126	-0.35%	99.938	-1.48%	98.808	
HTM Totals		5.200	250,000	1,555		1,350		1,140		933		725		520		315		(155)		(2,980)			
#	1	1.79	0.082	250,000	0.08		0.08	0.08		0.08		1.530	0.08	0.08		0.08		1.31		1.31			
%	3.0%	0.29	0.000	250,725	0.33%	100.622	0.25%	100.540	0.17%	100.456	0.08%	100.373		100.290	-0.08%	100.208	-0.16%	100.126	-0.35%	99.938	-1.48%	98.808	
GRAND TOTALS		3.091	8,013,384	186,990		193,197		190,585		133,268		(11,286)		(199,084)		(413,885)		(643,527)		(877,743)			
#	9	8.12	1.968	8,330,119	0.63		1.27	1.76		2.16		1.380	2.48	2.74		2.97		3.19		3.32			
%		0.29	-0.276	8,318,833	2.36%	106.283	2.45%	106.368	2.42%	106.342	1.74%	105.631		103.828	-2.26%	101.482	-4.85%	98.797	-7.61%	95.925	-10.43%	92.997	



RATE SENSITIVITY

SAMPLE BANK - 3059
ANYWHERE, MO

Inactivity Log

CUSIP	Lot	Description	Coupon	Par Value	Book Value	Fair Value	Message
Totals	No. 0			\$0	\$0	\$0	



NOTATIONS

Accounting Date:	3/31/2016
Inventory Date:	3/28/2016
Today's Date:	3/29/2016
Duration:	Effective
Rate Shift Type:	Parallel
Rate Shift Horizon:	Instantaneous
BP Ticks:	100
Volatility Limits:	
Avg Life Range:	
Contraction	6.00
Extension	4.00
Avg Life Cap:	10.00
Price Change Sensitivity:	17.00%
Exceeds Multiple Limits:	Shaded & Outlined
Weighted Averages:	Flat Fair Value
Modeling:	InTrader-based