

# Portfolio / Sector / Security Shock Analysis

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## Main Portfolio View

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**(TRMP) Total Return Model Portfolio, Memphis, TN, as of 2/28/2006 (EFFDUR)**

[Total Portfolio](#)  Total

CASH ACCOUNTS  Expand

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**Morgan Keegan & Company, Inc.**

**Total Portfolio Shock Table: (TRMP) Total Return Model Portfolio, Memphis, TN**

Count: 112    TPar: 995,762,946    WACpn: 5.518    WA Bk\_Price: 101.9271

Data Category	Down 300	Down 200	Down 100	Base Case	Up 100	Up 200	Up 300
Mkt Value	1,125,514,327	1,089,854,672	1,057,963,238	1,014,952,640	965,295,151	919,446,142	875,483,466
Pct Change	10.89	7.38	4.24	0	-4.89	-9.41	-13.74
Mkt Price (Cap)	113.03 (-0)	109.45 (-0)	106.25 (-0)	101.93	96.94 (-0)	92.34 (-0)	87.92 (-0.04)
Avg Life / Duration	4.14 / 3.23	4.37 / 3.37	5.48 / 4.20	6.39 / 4.72	6.70 / 4.79	6.87 / 4.76	7.02 / 4.71
Book Yld / Mkt Yld	6.21 / 2.48	5.84 / 3.47	5.47 / 4.46	5.45 / 5.45	5.47 / 6.45	5.49 / 7.45	5.50 / 8.45
Gain (Loss) \$	\$110,561,689	\$74,902,024	\$43,010,599	\$0	-\$49,663,846	-\$95,531,989	-\$139,873,052
Gain (Loss) %	10.89%	7.38%	4.24%	0.00%	-4.89%	-9.41%	-13.74%
EffDur / EffCnvt	3.48 / 0.31	3.10 / 0.17	3.54 / -0.53	4.57 / -0.33	4.95 / 0.20	4.91 / 0.08	4.77 / 0.26

Clicking on the “Total Portfolio” link while viewing your portfolio in eFolio allows you to see your entire portfolio in a +/- 300 bps shock environment.

# Portfolio / Sector / Security Shock Analysis

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## Main Portfolio View

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**(TRMP) Total Return Model Portfolio, Memphis, TN, as of 2/28/2006 (EFFDUR)**

**Fixed Agency**  Expand  Total  (TRMP) Total Return Model Portfolio, Memphis, TN, as of 2/28/2006 (EFFDUR)

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**Morgan Keegan & Company, Inc.**

**Fixed Agency:** (TRMP) Total Return Model Portfolio, Memphis, TN  
 Count: 14 TPar: 137,800,000 WACpn: 5.008 WA Bk\_Price: 99.1442

Data Category	Down 300	Down 200	Down 100	Base Case	Up 100	Up 200	Up 300
Mkt Value	148,643,042	144,668,947	140,960,757	136,620,802	130,980,550	125,604,697	120,454,870
Pct Change	8.80	5.89	3.18	0	-4.13	-8.06	-11.83
Mkt Price	107.87	104.98	102.29	99.14	95.05	91.15	87.41
Avg Life / Duration	2.90 / 2.53	2.90 / 2.51	3.51 / 2.99	4.63 / 3.81	4.99 / 4.05	5.36 / 4.28	5.36 / 4.23
Book Yld / Mkt Yld	6.60 / 1.99	6.60 / 2.99	5.32 / 4.05	5.12 / 5.12	5.17 / 6.11	5.23 / 7.11	5.23 / 8.10
Gain (Loss) \$	\$12,022,240	\$8,048,145	\$4,339,955	\$0	-\$5,640,252	-\$11,016,105	-\$16,165,932
Gain (Loss) %	8.80%	5.89%	3.18%	0.00%	-4.13%	-8.06%	-11.83%
EffDur / EffCnvy	2.76 / 0.09	2.66 / 0.09	2.85 / -0.22	3.65 / -0.48	4.21 / 0.10	4.19 / 0.09	4.14 / 0.13

Clicking on the on a specific sector header link while viewing your portfolio in eFolio allows you to see your that particular sector of your portfolio in a +/- 300 bps shock environment.

# Portfolio / Sector / Security Shock Analysis

<a href="#">Return</a>	<a href="#">Show Options</a>	<a href="#">New eSwap</a>	<a href="#">View Warnings</a>	<a href="#">View Exceptions</a>	<a href="#">Port Settings</a>	<a href="#">Calculation Methods</a>
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**(TRMP) Total Return Model Portfolio, Memphis, TN, as of 2/28/2006 (EFFDUR)**

FIXED MBS Cusip Description Pct. Book	Par Coupon	OrigFace Factor Date	Maturity	Bk TEY Mkt TEY	Bk Price Mkt Price	Book Value Mkt Value	Avg Life Mod Dur	Call Date	AFS/HTM	Gain/Loss \$ Gain/Loss %	BkEv 1Y BkEv 2Y
11 - <b>31335HU76</b> FGTW C90606 5.500 01/01/23 FH 20yr GOLD~ 0.74%	7,517,575 5.500	16,807,586 0.4472728 2/1/2006	1/1/2023	5.496 5.496	100.0970 100.0970	7,524,867 7,524,867	5.32 4.16		AFS	\$0 0.00%	5.50 5.50

**Morgan Keegan & Company, Inc.**

**User Preferences**

Check the tables to show:  Security Detail  Total Return  Bond Shock Table  Cashflow Table  Price History  Change Price/Speed [Show Table\(s\)](#)

Book Price = 99.969

**Individual Bond Shock Table - CUSIP: 3133MKED5; (TRMP) Total Return Model Portfolio, Memphis, TN**

	Down 300	Down 200	Down 100	Base Case	Up 100	Up 200	Up 300
Mkt Value	7,757,527	7,703,599	7,650,309	7,597,644	7,545,595	7,494,152	7,443,303
Pct Change	2.10	1.39	0.69	0.00	-0.69	-1.36	-2.03
Mkt Price	102.07	101.36	100.66	99.97	99.28	98.61	97.94
Avg Life / Duration	0.71/0.69	0.71/0.69	0.71/0.68	0.71/0.68	0.71/0.68	0.71/0.67	0.71/0.67
Bk Yld / Mkt Yld	4.95/1.95	4.95/2.95	4.95/3.95	4.95/4.95	4.95/5.95	4.95/6.95	4.95/7.95
Gain(Loss) \$	\$159,883	\$105,955	\$52,665	\$0	-\$52,049	-\$103,492	-\$154,341
Gain(Loss) %	2.10%	1.39%	0.69%	0.00%	-0.69%	-1.36%	-2.03%
EffDur / EffCrvx	0.70 / 0.00	0.70 / 0.00	0.69 / 0.00	0.69 / 0.00	0.69 / 0.00	0.68 / 0.00	0.68 / 0.00

Clicking on a specific cusip within your portfolio in eFolio allows you to see that bond in a +/- 300 bps shock environment.