



StateTrust Capital, LLC.
FIXED INCOME DISTRIBUTION
MODEL PORTFOLIO
Investment Grade and Emerging Markets
ABP33
 September 30, 2011

Summary Information

<u>Totals</u>		<u>Weighted Averages</u>	
Par Value	476,750	Average YTM	6.88
Market Value	517,122.56	Average Maturity (yrs)	14.61
Total Cost	491,706.43	Average Coupon (%)	7.33
Net Gain/Loss	25,416.14	Average Duration	7.82
Annual Income	34,735.50	Average S&P Rating	BBB-
Accrued Interest	9,356.93		
Number of Issues	33		

Distribution by Maturity

<u>Maturity</u>	<u>Number</u>	<u>Mkt Value</u>	<u>% Bond Holdings</u>	<u>Average Y T M</u>	<u>Average Coupon</u>	<u>Average Duration</u>
1 Yr - 3 Yrs	2	28,061.98	5.5	9.1	7.532%	4.5
3 Yrs - 5 Yrs	5	78,400.03	15.2	5.3	6.647%	5.1
5 Yrs - 7 Yrs	5	79,189.45	15.4	7.6	7.477%	6.7
7 Yrs - 10 Yrs	8	136,489.06	26.4	6.5	7.757%	6.7
Over 10 Yrs	13	194,982.05	37.8	7.3	7.211%	10.7

Distribution by Coupon

<u>Coupon %</u>	<u>Number</u>	<u>Mkt Value</u>	<u>% Bond Holdings</u>	<u>Average Y T M</u>	<u>Average Coupon</u>	<u>Average Duration</u>
5% - 7%	11	160,386.12	31.1	6.2	6.039%	7.6
7% - 10%	22	356,736.45	69.0	7.2	7.907%	8.0



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Distribution by Duration

<u>Duration</u>	<u>Number</u>	<u>Mkt Value</u>	<u>% Bond Holdings</u>	<u>Average Y T M</u>	<u>Average Coupon</u>	<u>Average Duration</u>
3 Yrs - 5 Yrs	3	60,304.73	11.7	6.8	7.204%	3.7
5 Yrs - 7 Yrs	11	180,980.88	35.0	7.0	7.557%	6.3
7 Yrs - 10 Yrs	12	169,085.54	32.7	6.9	7.216%	8.2
Over 10 Yrs	7	106,751.43	20.7	6.9	7.183%	12.3

Distribution by S&P Rating

<u>Rating</u>	<u>Number</u>	<u>Mkt Value</u>	<u>% Bond Holdings</u>	<u>Average Y T M</u>	<u>Average Coupon</u>	<u>Average Duration</u>
A	2	28,603.65	5.6	8.0	7.161%	10.8
A-	3	33,739.61	6.6	5.6	5.549%	6.3
BBB+	5	74,892.40	14.5	6.2	6.804%	8.8
BBB	9	146,056.79	28.3	6.8	7.700%	7.5
BBB-	9	138,638.69	26.9	7.3	7.366%	7.8
BB+	2	30,313.53	5.9	9.4	7.926%	6.8
BB	1	26,868.75	5.2	7.1	7.500%	6.6
B+	1	20,685.56	4.1	4.3	7.400%	3.7
B	1	17,323.62	3.4	7.2	8.500%	13.9