

Treasury Analytics

In an environment where transparency of investments and risk mitigation are paramount, a successful investment program hinges upon having access to accurate and timely information. If you're like many institutional managers today, you are looking for a more efficient way to manage your assets, fulfill your reporting requirements and address your fiduciary responsibilities while providing executive and board reporting at a moment's notice. Treasury Analytics is the most comprehensive investment analytics solution available, providing accounting, compliance, risk and performance reporting on one integrated platform.

Helping you make informed decisions

Treasury Analytics is the answer – a best-in-class solution for your portfolio analysis. Web-based and easy to use, Treasury Analytics gives you a timely, consolidated overview of your investments – and then lets you “drill down” for specific accounting, compliance, risk and performance reporting. The tool has been developed to allow the flexibility that you need to access your data in a format that works best for you and your business.

Independent validation and audit trail of your investments

Regardless of the number of portfolios, investment managers or custody banks, we will monitor your equity, fixed income and cash holdings. Treasury Analytics consolidates the settlement details from all of your broker-dealers, investment managers or custodians at the end of each day. You can view online summary reports in clear, easy-to-follow formats that enable you to quickly assess your portfolio's current status. Instead of having to interpret multiple reports from multiple sources, you can save valuable time by calling up one concise and integrated composite report of your total holdings.

Using core transaction and holdings information, portfolio accounting and

risk measures are independently calculated, allowing for greater transparency. We then conduct a security-by-security reconciliation with your custody information, providing a daily, position-by-position audit process. This automated independent audit confirmation is a unique feature of Treasury Analytics and an invaluable streamlined process control.

Manage volatility and mitigate risk with the information you need, when you need it

Our dynamic reporting capabilities can transform your role. Instead of using your valuable time to build reports, you will be able to use your time more effectively to analyze and interpret information about your investments. Your portfolio will be displayed from four different perspectives: accounting, compliance, risk and performance. Each module offers a variety of online reports that also can be downloaded to your desktop for convenient access whenever you need them. The reports offer a high degree of customization, enabling you to configure the data based on criteria you select.

Benefits at a Glance

- A single, comprehensive location of all investment-related information in a user-friendly format including executive dashboards
- Facilitates improved decision-making by providing timely data and analytics that can help increase your returns and improve your risk management and information exchange
- Integrated reporting for daily portfolio investment accounting, compliance, risk and performance
- Full off-cycle accounting capabilities including FAS 115, FAS 95, FAS 157 and Sarbanes-Oxley certification
- Assurance of being in compliance with investment guidelines
- Oversight capabilities across your portfolio regardless of asset location



Accounting. This module gives you access to independent individual and aggregate portfolio income statement and balance sheet information. It also lets you close your books accurately and efficiently according to your fiscal calendar, using a single, consistent source for accounting entries. You can pull up month-to-

Impaired < 12 Months	Impaired < 12 Months	Impaired < 12 Months	Total
Fair Value	Unrealized Loss	Fair Value	Unrealized Loss
Government	341,852.28	-3,975.08	341,852.28
Municipal	17,885,133.33	-1,606,614.79	17,885,133.33
Financial	88,703,837.05	-7,401,720.81	88,703,837.05
Industrial	3,183,740.39	-225,879.87	3,183,740.39
Utility	1,825,876.39	40,364.91	1,825,876.39
Asset Backed	685,139.39	-173,471.83	685,139.39
Mortgage Backed	5,488,287.83	-2,803,016.13	5,488,287.83
Equity	15,123,900.00	-12,083,100.00	15,123,900.00
Other	0.00	0.00	0.00
Total	133,187,438.78	-25,523,484.79	133,187,438.78

date and historical month-end reports, organized according to your fiscal calendar. You will also have accurate accounting for money market, auction rate, mortgage-backed and asset-backed securities. Additionally, you can gain daily Web access to calendar or off-cycle FAS 115, FAS 95 (purchase and sales report), FAS 157 reporting and cash flow forecasts, along with impairment, income statement, balance sheet, transactions, tax lot, holdings and security detail reports.

Compliance. This component lets you see whether or not your current portfolio is compliant, to help you prepare your regulatory reporting requirements. Treasury Analytics also provides you with three SAS70

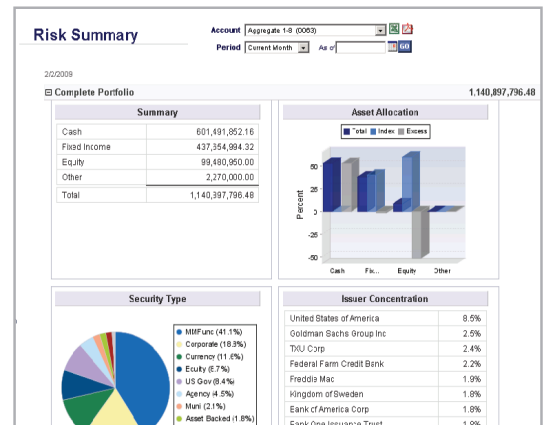
Account 3 ST FI (000)	Limit	Actual
Duration - Maximum Maturity (in years)	3.000	18.740
Securities - Mortgage Backed	0.000	7.584
Credit - A / A2	0.000	6.696
Liquidity - Percent of Issue Outstanding, excluding MBS	10.000	42.626

- Sends e-mail alerts to you and your investment managers as soon as your portfolio is out of compliance with your investment guidelines.
- Maintains an audit trail of compliance violations by manager, date and reason.

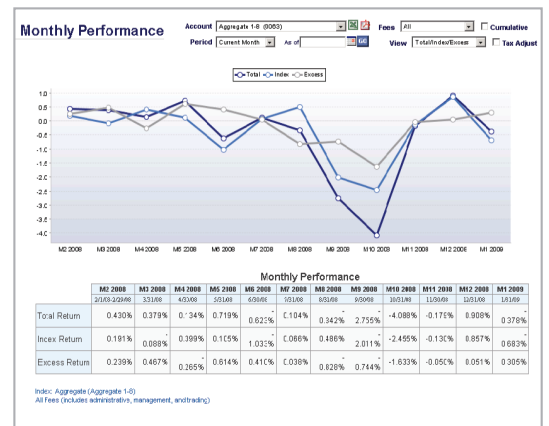
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Risk. The Risk reports show you both individual and aggregate portfolio risk characteristics, including detailed issuer, credit, sector and yield curve concentration. Risk summary reports have drilldown capabilities to display the underlying data at the tax lot level. Additional tools include Value at Risk calculations for individual and aggregate portfolios.



Performance. The Performance reports give you daily portfolio and index total return, using consistent pricing and methodology. Based upon your company's fiscal calendar – on both a month-to-date and historical month basis – this report is designed to meet the CFA Institute Global Investment Performance Standards (GIPS®).



Strategic insights to meet your compliance needs
 Treasury Analytics gives you the flexibility and convenience of having a single view of all investment assets, combined with comprehensive reporting to give you timely, relevant information about your portfolio. We can help you spend less time compiling reports from multiple investment managers, and more time gaining strategic insights into your investment allocations, which can help you make better-informed decisions about your investments.

For more information about how Treasury Analytics can help you manage your investment portfolio accounts and meet your reporting requirements more effectively, please contact your Citi representative.

