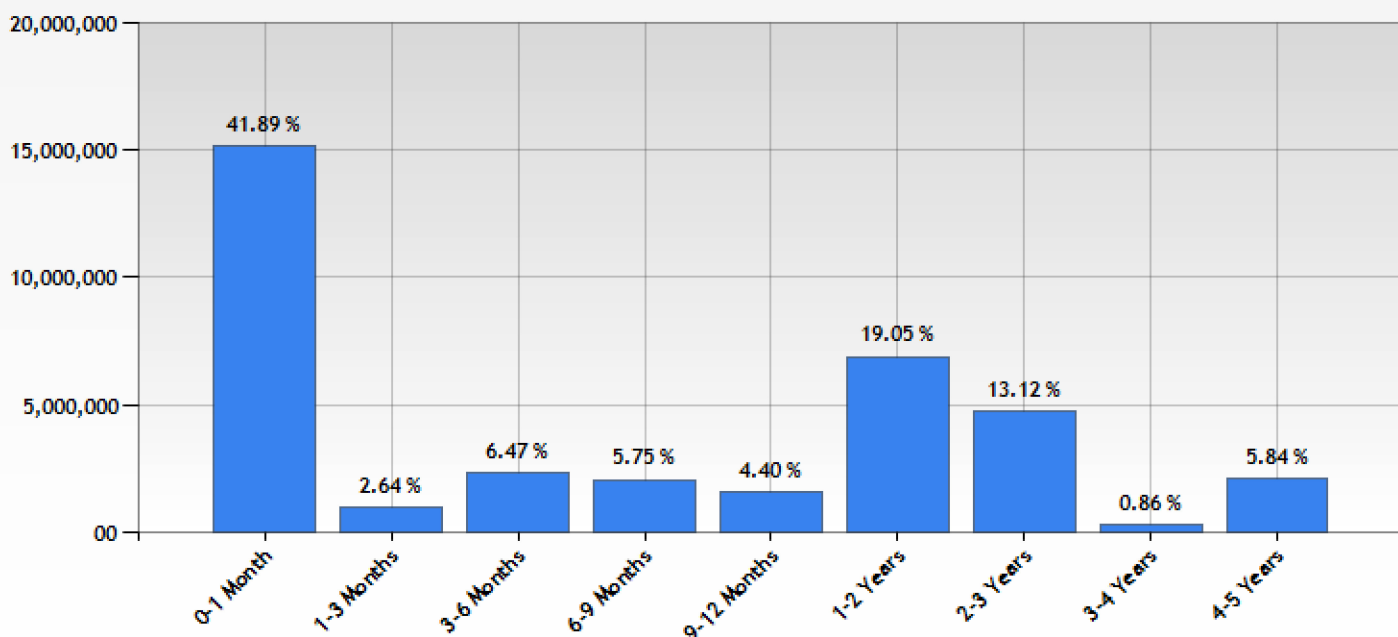


Portfolio / Report Group: All Portfolios  
 Report Date: 12/31/2011  
 Group By: Maturity Range  
 Average By: Face Amount/Shares

### Portfolio Holdings Distribution by Maturity Range



Maturity Range	Face Amount/Shares	YTM @ Cost	Cost Value	Days To Maturity	% of Portfolio	Market Value	Book Value	Duration To Maturity
0-1 Month	15,154,176.16	0.31828	15,155,532.16	3	41.89	15,154,176.16	15,154,176.16	0.01
1-3 Months	955,646.32	0.90372	966,452.82	35	2.64	956,350.32	956,591.29	0.09
3-6 Months	2,340,000.00	0.74556	2,349,708.76	140	6.47	2,345,197.45	2,345,597.77	0.38
6-9 Months	2,080,000.00	1.73793	2,104,766.37	218	5.75	2,088,385.41	2,094,336.86	0.45
9-12 Months	1,590,701.44	0.97993	1,607,760.59	313	4.40	1,596,565.44	1,600,120.53	0.85
1-2 Years	6,891,000.00	1.47297	7,056,301.50	575	19.05	7,017,389.57	7,007,809.73	1.54
2-3 Years	4,745,000.00	1.76279	4,977,405.10	884	13.12	4,956,715.97	4,931,668.08	2.32
3-4 Years	310,000.00	2.15936	312,046.00	1445	0.86	315,518.00	311,618.61	3.82
4-5 Years	2,112,000.00	2.22670	2,116,222.50	1738	5.84	2,145,428.22	2,115,662.61	4.51
<b>Total / Average</b>	<b>36,178,523.92</b>	<b>1.00867</b>	<b>36,646,195.80</b>	<b>377</b>	<b>100</b>	<b>36,575,726.54</b>	<b>36,517,581.64</b>	<b>0.99</b>