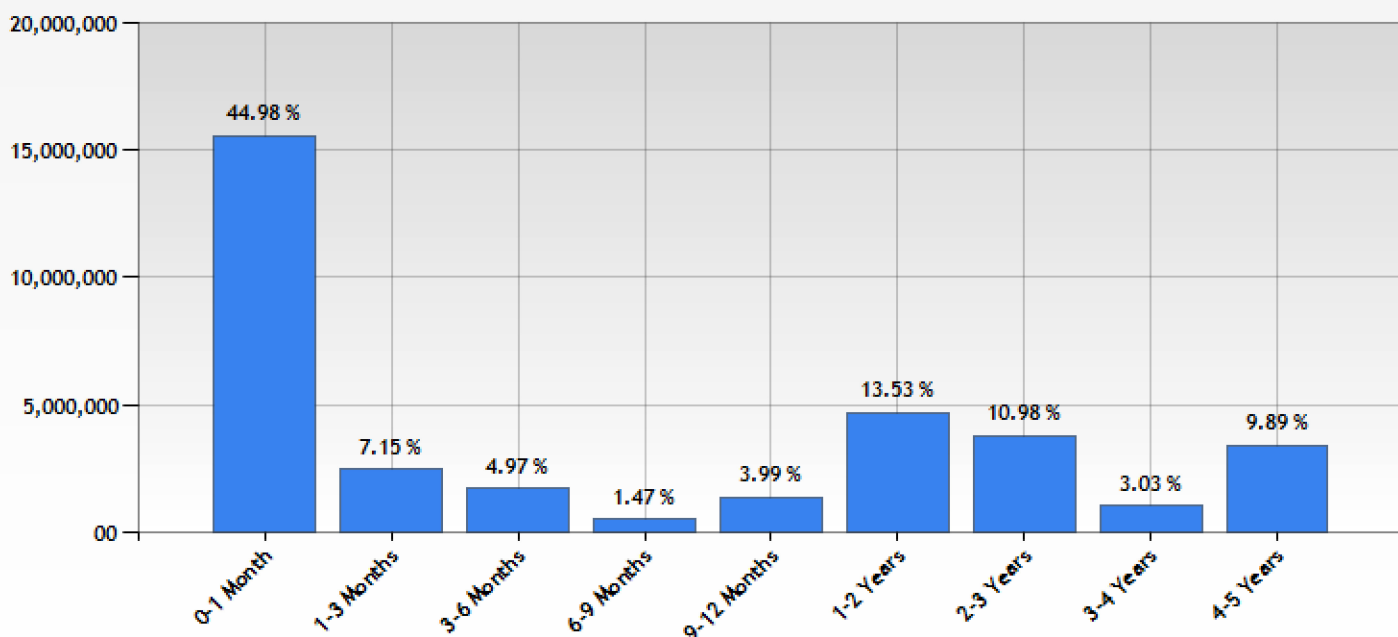


Portfolio / Report Group: All Portfolios
 Report Date: 9/30/2011
 Group By: Maturity Range
 Average By: Face Amount/Shares

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	15,573,290.84	0.33467	15,573,290.84	2	44.98	15,573,290.84	15,573,290.84	0.01
1-3 Months	2,475,000.00	0.58182	2,475,000.00	44	7.15	2,475,098.00	2,475,000.00	0.12
3-6 Months	1,720,730.91	1.13612	1,730,734.91	123	4.97	1,723,334.91	1,723,463.38	0.33
6-9 Months	510,000.00	0.86819	512,536.70	229	1.47	511,587.80	512,432.72	0.62
9-12 Months	1,380,000.00	1.97278	1,401,676.70	320	3.99	1,389,125.50	1,398,885.63	0.58
1-2 Years	4,685,000.00	1.58150	4,811,606.40	622	13.53	4,788,084.00	4,774,751.17	1.66
2-3 Years	3,800,000.00	1.58789	3,945,415.45	947	10.98	3,948,410.83	3,917,167.00	2.51
3-4 Years	1,050,000.00	1.46548	1,069,327.50	1145	3.03	1,072,215.82	1,069,873.42	3.03
4-5 Years	3,425,000.00	2.14282	3,426,268.50	1636	9.89	3,458,653.62	3,426,446.11	4.27
Total / Average	34,619,021.75	0.98481	34,945,857.00	411	100	34,939,801.32	34,871,310.27	1.07