

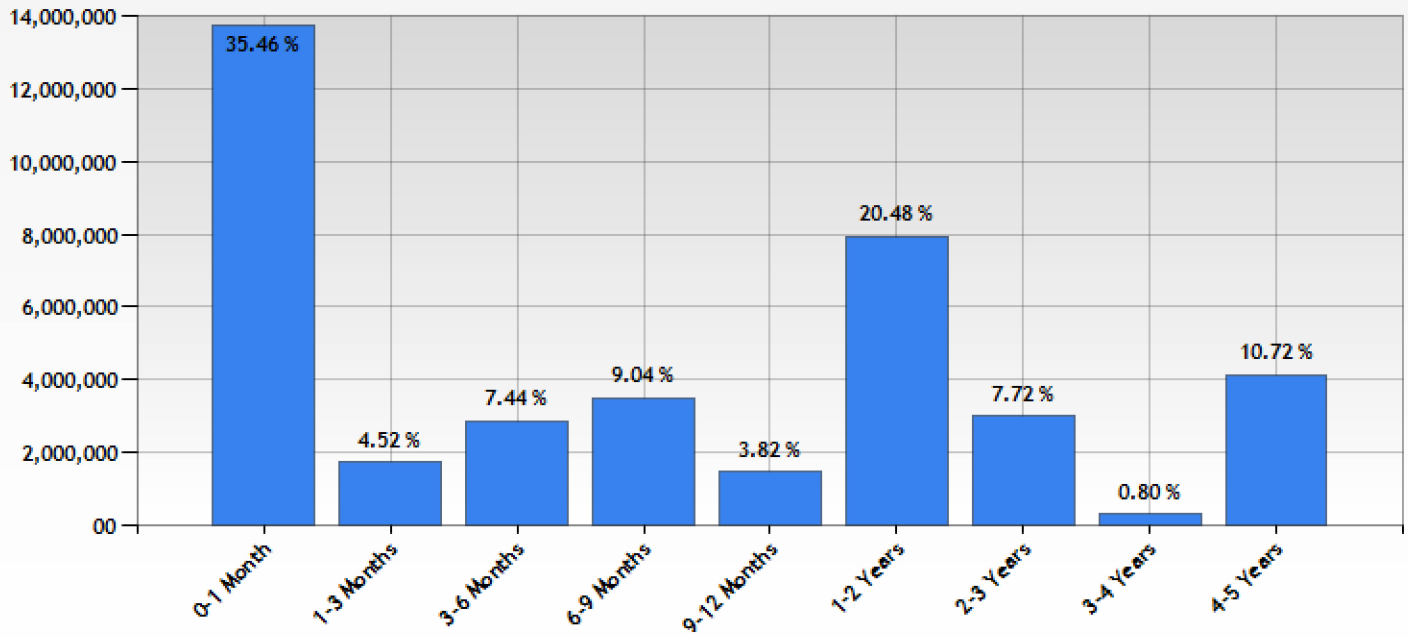
Portfolio / Report Group: All Portfolios

Report Date: 6/30/2012

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	13,728,536.34	0.32094	13,741,526.16	2	35.46	13,728,404.84	13,728,348.30	0.00
1-3 Months	1,748,195.33	0.68830	1,761,521.68	55	4.52	1,749,174.38	1,751,019.48	0.10
3-6 Months	2,880,701.44	0.91312	2,889,277.84	134	7.44	2,879,918.33	2,880,471.41	0.36
6-9 Months	3,500,084.59	0.94077	3,529,127.82	221	9.04	3,509,995.39	3,515,359.38	0.60
9-12 Months	1,478,000.00	0.94910	1,515,613.30	321	3.82	1,498,594.60	1,497,900.24	0.87
1-2 Years	7,928,000.00	1.49610	8,155,138.80	521	20.48	8,109,580.99	8,072,114.25	1.36
2-3 Years	2,990,000.00	1.66447	3,117,794.30	833	7.72	3,103,617.45	3,085,537.15	2.20
3-4 Years	310,000.00	2.15751	312,046.00	1263	0.80	319,138.80	311,415.15	3.34
4-5 Years	4,149,000.00	1.72580	4,153,602.50	1704	10.72	4,194,190.17	4,152,644.55	4.52
<b>Total / Average</b>	<b>38,712,517.70</b>	<b>0.97132</b>	<b>39,175,648.40</b>	<b>409</b>	<b>100</b>	<b>39,092,614.95</b>	<b>38,994,809.91</b>	<b>1.08</b>