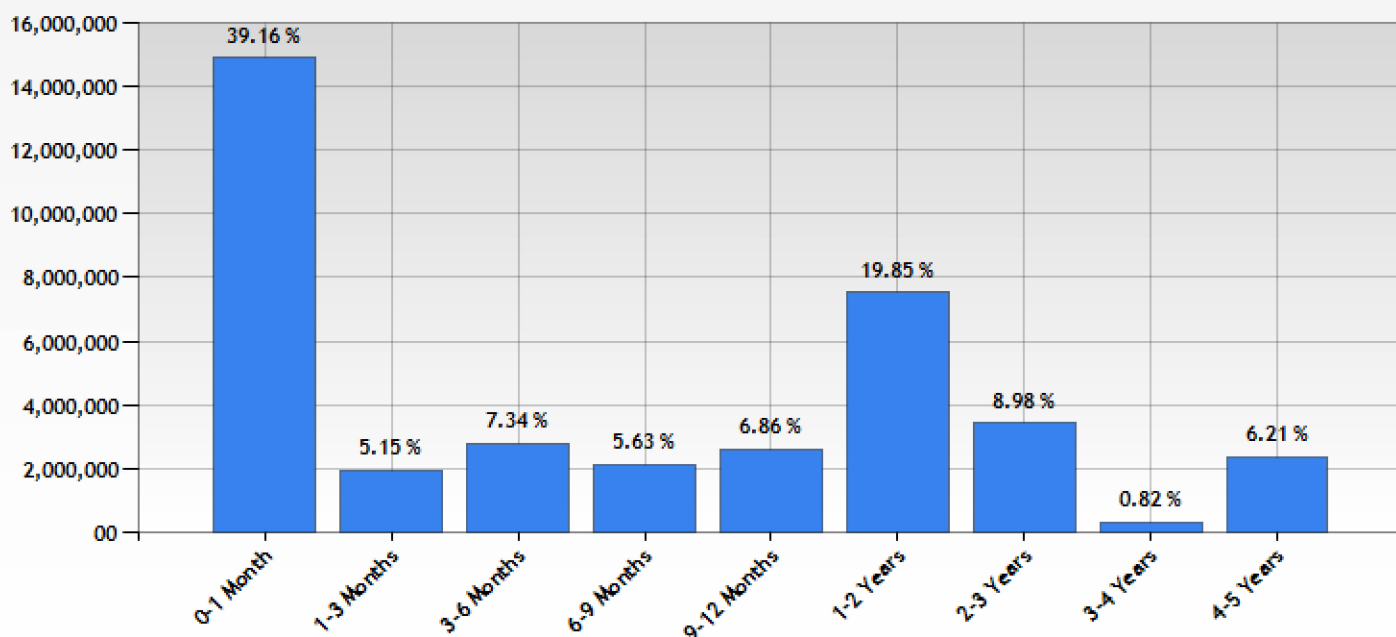


Portfolio / Report Group: All Portfolios
 Report Date: 3/31/2012
 Group By: Maturity Range
 Average By: Face Amount/Shares

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	14,891,113.71	0.28006	14,894,298.21	2	39.16	14,891,295.96	14,891,244.30	0.00
1-3 Months	1,960,000.00	0.84274	1,966,003.43	63	5.15	1,961,254.98	1,960,848.61	0.17
3-6 Months	2,793,195.33	1.41531	2,819,511.50	129	7.34	2,799,864.03	2,802,682.01	0.28
6-9 Months	2,140,701.44	1.23411	2,151,683.18	219	5.63	2,142,267.68	2,143,289.73	0.71
9-12 Months	2,610,084.59	0.99420	2,640,926.79	314	6.86	2,625,911.23	2,633,824.87	1.26
1-2 Years	7,548,000.00	1.43657	7,736,732.90	571	19.85	7,728,011.35	7,685,363.84	1.58
2-3 Years	3,415,000.00	1.84073	3,596,746.55	865	8.98	3,570,135.80	3,551,450.42	2.27
3-4 Years	310,000.00	2.15936	312,046.00	1354	0.82	317,756.20	311,516.31	3.57
4-5 Years	2,362,000.00	1.93555	2,366,222.50	1692	6.21	2,398,459.21	2,365,465.15	4.44
Total / Average	38,030,095.07	0.98297	38,484,171.06	354	100	38,434,956.44	38,345,685.24	0.98