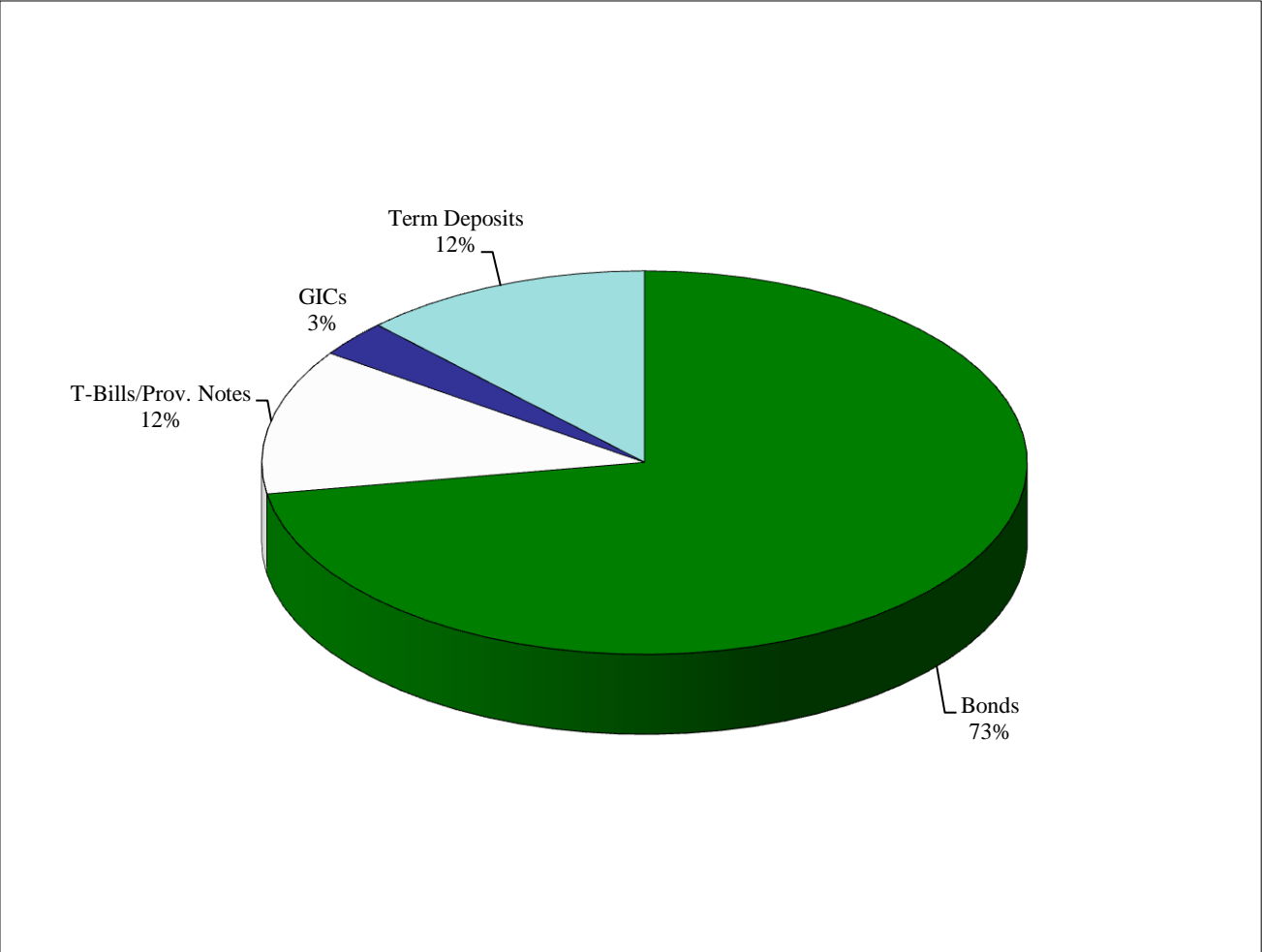


EXHIBIT 2 - INVESTMENT PORTFOLIO BY INSTRUMENT AT MARCH 31, 2012



Quarter-End Portfolio Balance (All Funds, excluding cash balances): \$325.6m