J.P.Morgan

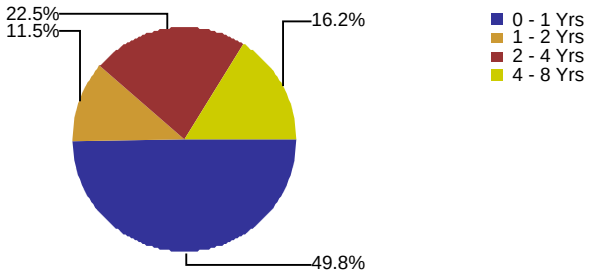
State of Arizona - Pool 700 (LGIP-FF&C Med Term) (10563200)

Portfolio Fact Sheet
February 2011

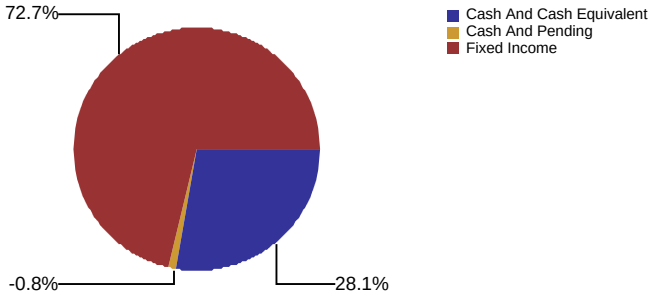
Portfolio Characteristics

Total Net Assets (Millions)	**130.3**
Weighted Average Life (Years)	**2.01**
Weighted Avg. Effective Duration (Years)	**1.62**
Weighted Average Rating	**AAA**
Number of Holdings	**73**

Duration Mix



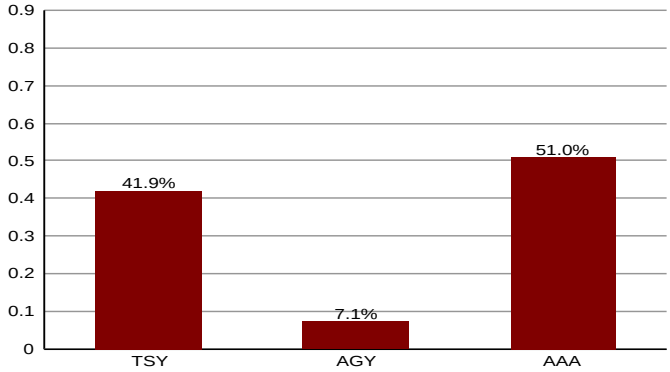
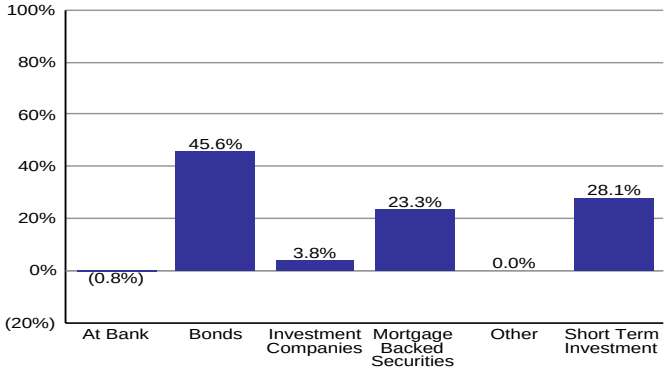
Asset Mix



Top Ten Portfolio Holdings

Security ID	Security Name	% of Assets	Coupon Rate	Maturity Date
05199T536	TRI-PARTY REPO DEUTSCHE BANK 0.16% 01/MAR/2011	20.73%	0.16	1/3/2011
938554N	FDIC - US BANK CD 0.38% 31/MAR/2011	5.78%	0.38	31/3/2011
36967HAY3	GENERAL ELECTRIC CAPITAL CORP 2.625% BDS	3.99%	2.62	28/12/2012
464287457	ISHARES BARCLAYS 1-3 YRS TREASURY BOND FUND	3.83%		
36202FFH4	GNMA II MORTPASS 4.5% 20/APR/2025 SF PN# 004668	3.66%	4.50	20/4/2025
3620A5MX4	GNMA I MORTPASS 5% 15/SEP/2039 SF PN# 719574	3.49%	5.00	15/9/2039
73278MAA1	POOLED FDG TR I 2.74% BDS 15/FEB/2012 USD	3.14%	2.74	15/2/2012
38376ETD7	GINNIE MAE 2009-108 WG 4.000% 20/SEP/2038	2.96%	4.00	20/9/2038
912828KL3	UNITED STATES TREAS NTS 0.875% 30/APR/2011	2.70%	0.88	30/4/2011
038461AC3	AID-EGYPT 4.45% 15/SEP/2015	2.57%	4.45	15/9/2015

Quality/Rating Weightings



Sector Weightings (as % of Market Value)