J.P.Morgan

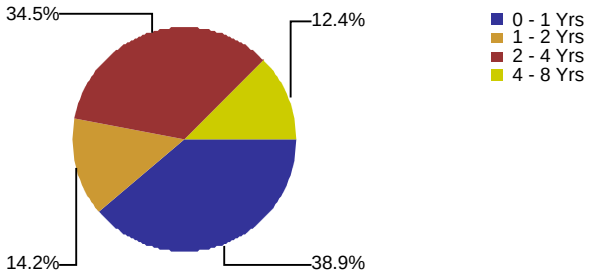
State of Arizona - Pool 500 (LGIP - Med Term) (10327700)

Portfolio Fact Sheet
February 2011

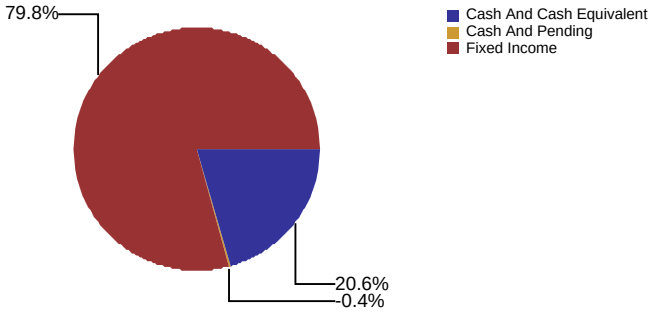
Portfolio Characteristics

Total Net Assets (Millions)	**198.4**
Weighted Average Life (Years)	**2.18**
Weighted Avg. Effective Duration (Years)	**1.80**
Weighted Average Rating	**AAA**
Number of Holdings	**180**

Duration Mix



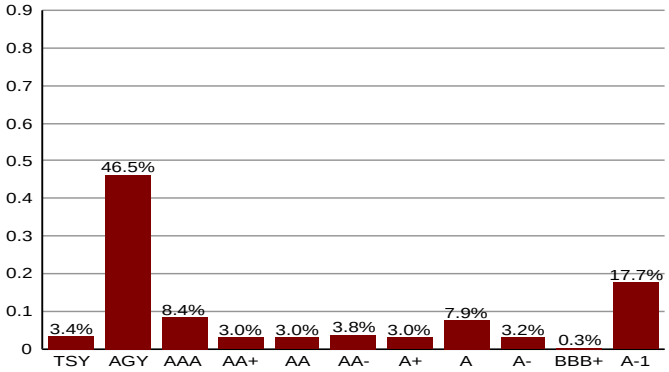
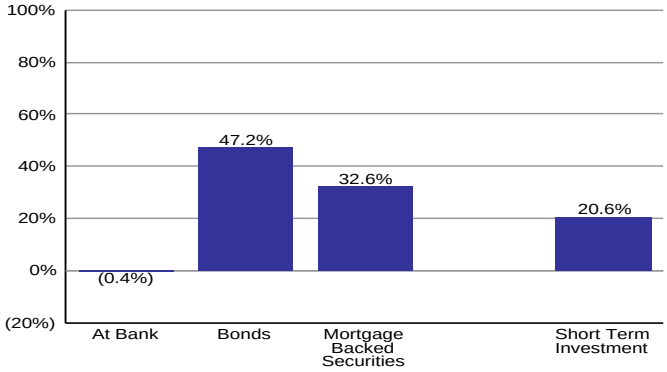
Asset Mix



Top Ten Portfolio Holdings

Security ID	Security Name	% of Assets	Coupon Rate	Maturity Date
31416NZB1	FNMA MORTPASS 4% 01/APR/2024 CI PN# AA5237	4.40%	4.00	1/4/2024
3138A5CF7	FNMA MORTPASS 4% 01/FEB/2026 CI PN# AH3669	4.14%	4.00	1/2/2026
31398ATL6	FEDERAL NATIONAL MORTGAGE ASSOC 3.625% SNR NTS	2.55%	3.62	15/8/2011
05199T536	TRI-PARTY REPO DEUTSCHE BANK 0.16% 01/MAR/2011	2.51%	0.16	1/3/2011
31419CZL0	FNMA MORTPASS 4.5% 01/SEP/2040 CL PN# AE2546	2.46%	4.50	1/9/2040
3128PSQ75	FHLMCGLD MORTPASS 3.5% 01/OCT/2025 PN# 3178	2.42%	3.50	1/10/2025
3128PSKA4	FHLMCGLD MORTPASS 3.5% 01/SEP/2025 PN# 2989	2.39%	3.50	1/9/2025
31419AJM0	FNMA MORTPASS 4% 01/AUG/2025 CI PN# AE0267	2.38%	4.00	1/8/2025
31418RFS5	FNMA MORTPASS 4.5% 01/MAR/2025 CI PN# AD3776	2.12%	4.50	1/3/2025
3128MMLB7	FHLMCGLD MORTPASS 4.5% 01/AUG/2024 G1 PN# G18321	1.91%	4.50	1/8/2024

Quality/Rating Weightings



Sector Weightings (as % of Market Value)