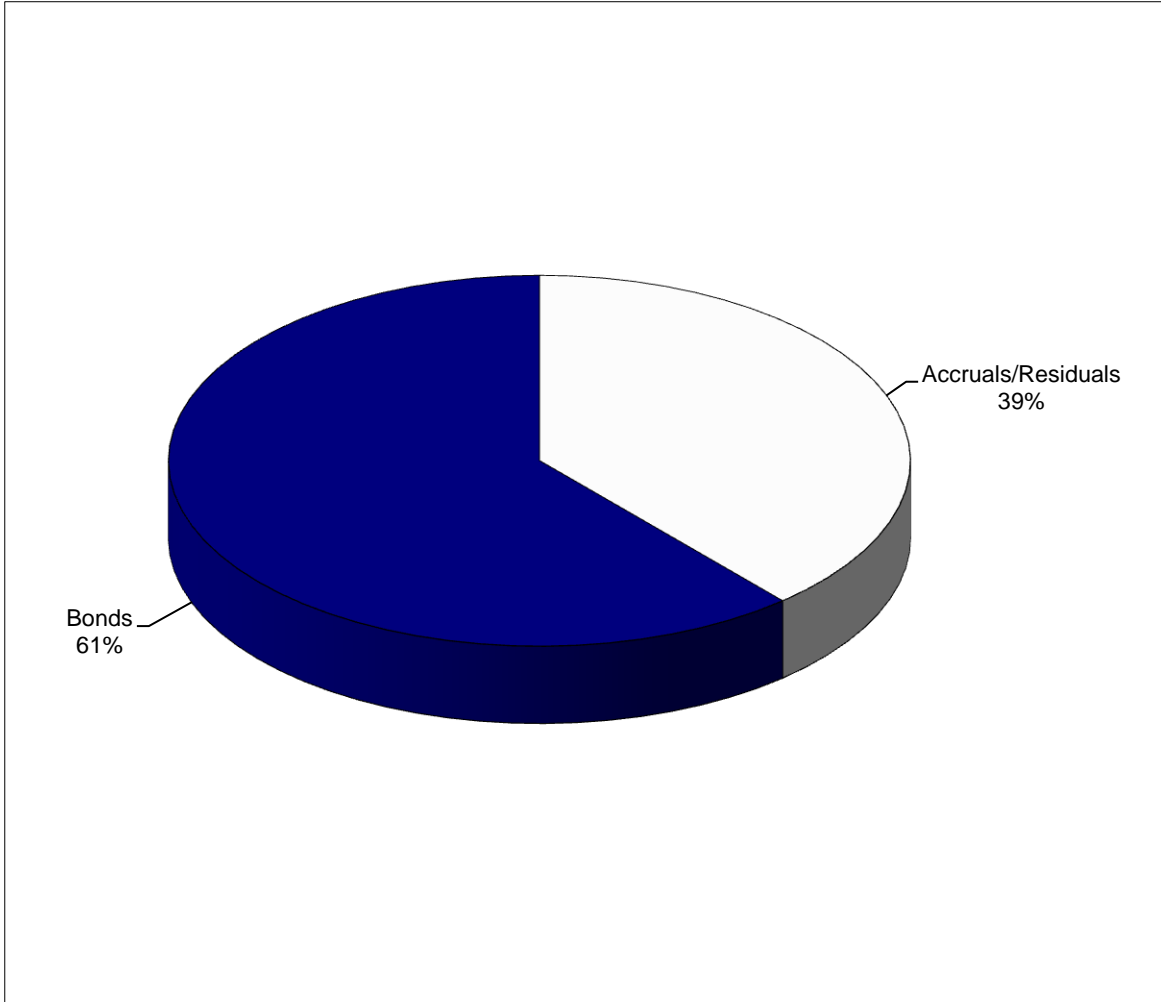


EXHIBIT 2 - INVESTMENT PORTFOLIO BY INSTRUMENT AT DECEMBER 31, 2011



Year-End Portfolio Balance (All Funds; excluding bank balances): \$230.0m