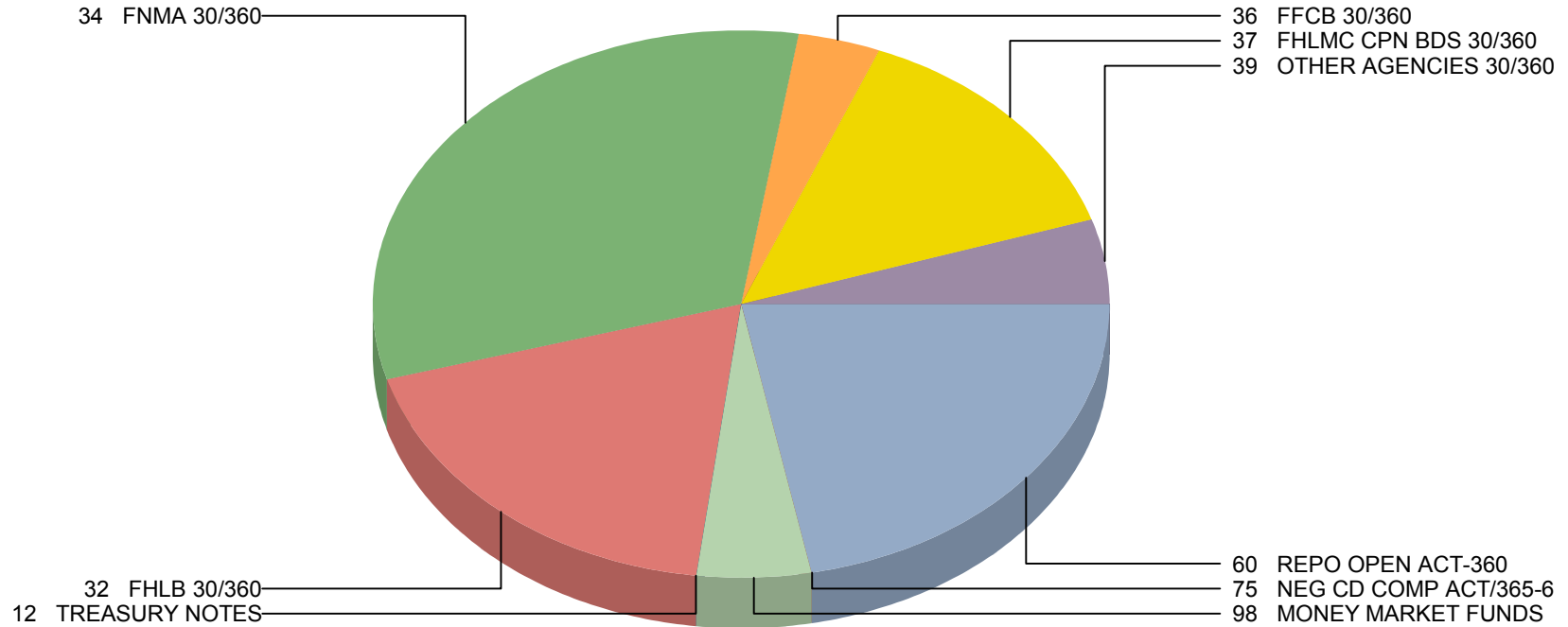


Market Value Summary Report



12	TREASURY NOTES	1,260K	0.0%
32	FHLB 30/360	987,152K	18.7%
34	FNMA 30/360	1,681,554K	31.8%
36	FFCB 30/360	190,458K	3.6%
37	FHLMC CPN BDS 30/360	741,107K	14.0%
39	OTHER AGENCIES 30/360	260,463K	4.9%
60	REPO OPEN ACT-360	1,160,111K	21.9%
75	NEG CD COMP ACT/365-6	3,026K	0.1%
98	MONEY MARKET FUNDS	264,263K	5.0%
Total:		5,289,392K	100.0%

INVESTMENT INVENTORY WITH MARKET VALUE



Run Date: 7/15/2011 3:31:53PM

Investment Outstanding As of 06/30/2011

Inv No.	Description	CUSIP	Purchase Maturity	Bank Brok	Safe Purp	Fund Iccode	Coupon YTM TR	Sched. Par / Shares	Market Value	Curr Accr Int	Unrealized Gain
								Scheduled Book	Market Price	Price Source	Unrealized Loss
152	Treasury Note 8.5	912810EE4	03/19/1990	1	100	634	8.5000	540,000.00	775,926.00	17,244.20	238,288.50
			02/15/2020	17	AVAILABL	12	8.5395	537,637.50	143.690000	SUNGARD	0.00
153	Treasury Note 7.25	912810EM6	08/25/1992	1	100	634	7.2500	355,000.00	483,794.00	9,669.34	135,783.01
			08/15/2022	1	AVAILABL	12	7.4142	348,010.99	136.280000	SUNGARD	0.00
Inv Type	12 TREASURY NOTES	Count 2					8.0042	895,000.00	1,259,720.00	26,913.54	374,071.51
							8.0973	885,648.49	140.750838		0.00
13681	FHLB	313371AN6	10/19/2010	31	200	2	2.7500	50,000,000.00	48,859,375.00	276,736.11	0.00
			10/19/2015	8	AVAILABL	32	2.7619	49,975,000.00	97.718750	SUNGARD	-1,115,625.00
13694	FHLB	313371AY2	10/26/2010	31	200	2	2.0000	50,000,000.00	49,828,125.00	180,555.56	0.00
			10/26/2015	80	AVAILABL	32	2.0000	50,000,000.00	99.656250	SUNGARD	-171,875.00
13703	FHLB	313371AY2	10/26/2010	31	200	2	2.0000	42,905,000.00	42,757,514.06	154,934.72	0.00
			10/26/2015	53	AVAILABL	32	2.0011	42,902,854.75	99.656250	SUNGARD	-145,340.69
13704	FHLB	313371AY2	10/26/2010	31	200	2	2.0000	55,000,000.00	54,810,937.50	198,611.11	0.00
			10/26/2015	83	AVAILABL	32	2.0000	55,000,000.00	99.656250	SUNGARD	-189,062.50
13765	FHLB	313370UJ5	10/25/2010	31	200	2	1.8750	17,000,000.00	16,909,687.50	14,166.67	0.00
			12/15/2015	84	AVAILABL	32	1.8750	17,000,000.00	99.468750	SUNGARD	-90,312.50
13784	FHLB	313371LP9	11/23/2010	31	200	2	1.9000	50,000,000.00	49,687,500.00	100,277.78	0.00
			11/23/2015	71	AVAILABL	32	1.9021	49,995,000.00	99.375000	SUNGARD	-307,500.00
13785	FHLB	313371LP9	11/23/2010	31	200	2	1.9000	43,500,000.00	43,228,125.00	87,241.67	0.00
			11/23/2015	71	AVAILABL	32	1.9084	43,482,600.00	99.375000	SUNGARD	-254,475.00
13799	FHLB	313371NM4	12/03/2010	31	200	2	1.7500	50,000,000.00	49,890,625.00	68,055.56	0.00
			12/03/2015	53	AVAILABL	32	1.7579	49,981,250.00	99.781250	SUNGARD	-90,625.00
13826	FHLB	313371AY2	11/12/2010	31	200	2	2.0000	55,000,000.00	54,810,937.50	198,611.11	0.00
			10/26/2015	76	AVAILABL	32	2.0000	55,000,000.00	99.656250	SUNGARD	-189,062.50
13827	FHLB	313371S31	12/09/2010	31	200	2	1.9000	50,000,000.00	49,562,500.00	58,055.56	0.00
			12/09/2015	71	AVAILABL	32	1.9021	49,995,000.00	99.125000	SUNGARD	-432,500.00
13830	FHLB	313371SV9	12/09/2010	31	200	2	2.0000	25,200,000.00	25,011,000.00	30,800.00	0.00
			12/09/2015	53	AVAILABL	32	2.0053	25,193,700.00	99.250000	SUNGARD	-182,700.00
13831	FHLB	313371TP1	12/10/2010	31	200	2	2.0500	50,000,000.00	49,765,625.00	59,791.67	0.00
			12/10/2015	71	AVAILABL	32	2.0542	49,990,000.00	99.531250	SUNGARD	-224,375.00
13837	FHLB	313371TP1	12/10/2010	31	200	2	2.0500	16,500,000.00	16,422,656.25	19,731.25	0.00
			12/10/2015	71	AVAILABL	32	2.0585	16,493,400.00	99.531250	SUNGARD	-70,743.75
13894	FHLB	313370Q76	12/06/2010	31	200	2	2.0000	25,000,000.00	24,960,937.50	38,888.89	35,937.50
			12/03/2015	53	AVAILABL	32	2.0635	24,925,000.00	99.843750	SUNGARD	0.00
13947	FHLB	313372A53	01/14/2011	31	200	2	4.0000	50,000,000.00	49,765,625.00	1,797,569.44	0.00
			01/14/2016	76	AVAILABL	32	4.0123	49,975,000.00	99.531250	SUNGARD	-209,375.00
13954	FHLB	313372BB9	01/07/2011	31	200	2	4.0000	50,000,000.00	49,406,250.00	1,903,125.00	0.00
			01/07/2016	76	AVAILABL	32	4.0049	49,990,000.00	98.812500	SUNGARD	-583,750.00
14035	FHLB	313372F58	01/26/2011	31	200	2	2.5500	13,500,000.00	13,521,093.75	148,218.75	31,218.75
			01/26/2016	53	AVAILABL	32	2.5661	13,489,875.00	100.156250	SUNGARD	0.00
14283	FHLB	313373TV4	06/08/2011	31	200	2	2.5000	50,000,000.00	50,015,625.00	79,861.11	20,625.00
			06/08/2016	53	AVAILABL	32	2.5021	49,995,000.00	100.031250	SUNGARD	0.00
14296	FHLB	313373WW8	06/13/2011	31	200	2	2.4000	50,000,000.00	50,031,250.00	60,000.00	61,250.00
			06/13/2016	53	AVAILABL	32	2.4128	49,970,000.00	100.062500	SUNGARD	0.00
14345	FHLB	313374ES5	06/28/2011	31	200	2	2.3750	50,000,000.00	49,453,125.00	9,895.83	0.00
			06/28/2016	76	AVAILABL	32	2.3750	50,000,000.00	98.906250	SUNGARD	-546,875.00
14346	FHLB	313374FG0	06/28/2011	31	200	2	2.2500	50,000,000.00	49,437,500.00	9,375.00	0.00
			06/28/2016	71	AVAILABL	32	2.2532	49,992,500.00	98.875000	SUNGARD	-555,000.00
14356	FHLB	313374G61	06/28/2011	31	200	2	2.3050	50,000,000.00	49,468,750.00	9,604.17	0.00
			06/20/2016	53	AVAILABL	32	2.3061	49,997,500.00	98.937500	SUNGARD	-528,750.00

INVESTMENT INVENTORY WITH MARKET VALUE



Run Date: 7/15/2011 3:31:53PM

Investment Outstanding As of 06/30/2011

Inv No.	Description	CUSIP	Purchase Maturity	Bank Brok	Safe Purp	Fund Iccode	Coupon YTM TR	Sched. Par / Shares Scheduled Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
14357	FHLB	313374G87	06/28/2011	31	200	2	2.3600	50,000,000.00	49,546,875.00	9,833.33	0.00
			06/28/2016	76	AVAILABL	32	2.3600	50,000,000.00	99.093750	SUNGARD	-453,125.00
Inv Type	32 FHLB 30/360	Count 23					2.3309	993,605,000.00	987,151,639.06	5,513,940.29	149,031.25
							2.3366	993,343,679.75	99.350510		-6,341,071.94
13507	FNMA	3136FMX33	08/04/2010	31	200	2	3.0000	50,000,000.00	50,140,625.00	612,500.00	145,625.00
			08/04/2015	53	AVAILABL	34	3.0022	49,995,000.00	100.281250	SUNGARD	0.00
13508	FNMA	3136FMZ56	08/11/2010	31	200	2	3.1000	50,000,000.00	50,187,500.00	602,777.78	195,000.00
			08/11/2015	53	AVAILABL	34	3.1033	49,992,500.00	100.375000	SUNGARD	0.00
13509	FNMA	3136FM2E3	08/11/2010	31	200	2	3.1500	50,000,000.00	50,171,875.00	612,500.00	176,875.00
			08/11/2015	71	AVAILABL	34	3.1522	49,995,000.00	100.343750	SUNGARD	0.00
13510	FNMA	3136FMZ49	08/11/2010	31	200	2	3.0700	50,000,000.00	50,171,875.00	596,944.44	181,875.00
			08/11/2015	71	AVAILABL	34	3.0743	49,990,000.00	100.343750	SUNGARD	0.00
13527	FNMA	3136FM2Q6	08/12/2010	31	200	2	3.2500	50,000,000.00	50,187,500.00	631,944.44	192,500.00
			08/11/2015	71	AVAILABL	34	3.2522	49,995,000.00	100.375000	SUNGARD	0.00
13529	FNMA	3136FPCS4	08/30/2010	31	200	2	2.0000	50,000,000.00	49,671,875.00	337,492.33	0.00
			08/28/2015	71	AVAILABL	34	2.0047	49,990,000.00	99.343750	SUNGARD	-318,125.00
13530	FNMA	3136FPCQ8	09/10/2010	31	200	2	2.4000	50,000,000.00	49,656,250.00	370,000.00	0.00
			09/10/2015	53	AVAILABL	34	2.4053	49,987,500.00	99.312500	SUNGARD	-331,250.00
13545	FNMA Str Note	3136FPEC7	09/17/2010	31	200	2	2.6250	50,000,000.00	49,140,625.00	379,201.39	0.00
			09/17/2015	71	AVAILABL	34	2.6297	49,990,000.00	98.281250	SUNGARD	-849,375.00
13546	FNMA Str Note	3136FPDJ3	09/10/2010	31	200	2	2.2500	50,000,000.00	49,343,750.00	346,875.00	0.00
			09/10/2015	53	AVAILABL	34	2.2559	49,987,500.00	98.687500	SUNGARD	-643,750.00
13547	FNMA Str Note	3136FPDK0	09/15/2010	31	200	2	2.2500	50,000,000.00	49,328,125.00	331,250.00	0.00
			09/15/2015	52	AVAILABL	34	2.2500	50,000,000.00	98.656250	SUNGARD	-671,875.00
13550	FNMA	3136FPCU9	09/10/2010	31	200	2	2.1500	50,000,000.00	49,656,250.00	331,458.33	0.00
			09/10/2015	71	AVAILABL	34	2.1570	49,985,000.00	99.312500	SUNGARD	-328,750.00
13551	FNMA	3136FPDB0	09/14/2010	31	200	2	2.2500	50,000,000.00	49,593,750.00	334,375.00	0.00
			09/14/2015	76	AVAILABL	34	2.2500	50,000,000.00	99.187500	SUNGARD	-406,250.00
13552	FNMA	3136FPCX3	09/15/2010	31	200	2	2.2500	50,000,000.00	49,531,250.00	331,250.00	0.00
			09/15/2015	71	AVAILABL	34	2.2523	49,995,000.00	99.062500	SUNGARD	-463,750.00
13553	FNMA Str Note	3136FPEC7	09/17/2010	31	200	2	2.6250	50,000,000.00	49,140,625.00	379,166.67	0.00
			09/17/2015	59	AVAILABL	34	2.6250	50,000,000.00	98.281250	SUNGARD	-859,375.00
13560	FNMA	3136FPEN3	09/10/2010	31	200	2	2.5000	50,000,000.00	49,171,875.00	385,416.67	0.00
			09/10/2015	53	AVAILABL	34	2.5059	49,987,500.00	98.343750	SUNGARD	-815,625.00
13586	FNMA	3136FPHD2	09/29/2010	31	200	2	2.6500	50,000,000.00	49,390,625.00	338,611.11	0.00
			09/29/2015	82	AVAILABL	34	2.6524	49,995,000.00	98.781250	SUNGARD	-604,375.00
13591	FNMA	3136FPX8	09/30/2010	31	200	2	3.0000	50,000,000.00	49,078,125.00	379,166.67	0.00
			09/30/2015	83	AVAILABL	34	3.0000	50,000,000.00	98.156250	SUNGARD	-921,875.00
13596	FNMA	3136FPX8	09/30/2010	31	200	2	3.0000	25,000,000.00	24,539,062.50	189,583.33	0.00
			09/30/2015	83	AVAILABL	34	3.0048	24,995,000.00	98.156250	SUNGARD	-455,937.50
13598	FNMA	3136FPJL2	10/01/2010	31	200	2	3.0000	50,000,000.00	49,156,250.00	375,000.00	0.00
			10/01/2015	65	AVAILABL	34	3.0000	50,000,000.00	98.312500	SUNGARD	-843,750.00
13603	FNMA	31398A3T7	09/21/2010	31	200	2	2.0000	38,850,000.00	39,347,765.63	215,833.33	507,478.13
			09/21/2015	71	AVAILABL	34	2.0053	38,840,287.50	101.281250	SUNGARD	0.00
13625	FNMA	3136FPKE6	09/29/2010	31	200	2	2.7500	50,000,000.00	48,968,750.00	351,388.89	0.00
			09/29/2015	53	AVAILABL	34	2.7571	49,985,000.00	97.937500	SUNGARD	-1,016,250.00
13632	FNMA	3136FPKX4	09/29/2010	31	200	2	2.5000	50,000,000.00	49,140,625.00	319,444.44	0.00
			09/29/2015	78	AVAILABL	34	2.5071	49,985,000.00	98.281250	SUNGARD	-844,375.00
13675	FNMA	3136FPQ4	10/21/2010	31	200	2	2.5000	50,000,000.00	49,187,500.00	243,055.56	0.00
			10/21/2015	53	AVAILABL	34	2.5059	49,987,500.00	98.375000	SUNGARD	-800,000.00

INVESTMENT INVENTORY WITH MARKET VALUE



Run Date: 7/15/2011 3:31:53PM

Investment Outstanding As of 06/30/2011

Inv No.	Description	CUSIP	Purchase Maturity	Bank Brok	Safe Purp	Fund Iccode	Coupon YTM TR	Sched. Par / Shares	Market Value	Curr Accr Int	Unrealized Gain	
								Scheduled Book	Market Price	Price Source	Unrealized Loss	
13735	FNMA	3136FPTA5	11/10/2010	31	200	2	2.5000	50,000,000.00	48,765,625.00	177,083.33	0.00	
			11/10/2015	53	AVAILABL	34	2.5047	49,990,000.00	97.531250	SUNGARD	-1,224,375.00	
13749	FNMA	3136FPTR8	10/27/2010	31	200	2	2.5000	50,000,000.00	48,687,500.00	222,222.22	0.00	
			10/27/2015	83	AVAILABL	34	2.5000	50,000,000.00	97.375000	SUNGARD	-1,312,500.00	
13750	FNMA	3136FPVW7	11/12/2010	31	200	2	2.6250	50,000,000.00	48,640,625.00	178,645.83	0.00	
			11/12/2015	76	AVAILABL	34	2.6321	49,985,000.00	97.281250	SUNGARD	-1,344,375.00	
13769	FNMA	3136FPUZ8	11/19/2010	31	200	2	2.3750	50,000,000.00	48,765,625.00	138,541.67	0.00	
			11/19/2015	53	AVAILABL	34	2.3809	49,987,500.00	97.531250	SUNGARD	-1,221,875.00	
13770	FNMA	3136FPVH7	11/19/2010	31	200	2	2.3750	35,000,000.00	34,146,875.00	96,979.17	0.00	
			11/19/2015	9	AVAILABL	34	2.3785	34,994,750.00	97.562500	SUNGARD	-847,875.00	
13776	FNMA	3136FPV6	11/24/2010	31	200	2	2.3750	50,000,000.00	48,859,375.00	122,048.61	0.00	
			11/24/2015	76	AVAILABL	34	2.3774	49,995,000.00	97.718750	SUNGARD	-1,135,625.00	
13777	FNMA	3136FPUG0	11/05/2010	31	200	2	1.2500	14,700,000.00	14,580,562.50	28,583.33	0.00	
			11/05/2015	85	AVAILABL	34	1.2707	14,685,300.00	99.187500	SUNGARD	-104,737.50	
13781	FNMA	3136FPVH7	11/19/2010	31	200	2	2.3750	11,000,000.00	10,731,875.00	30,479.17	0.00	
			11/19/2015	80	AVAILABL	34	2.4411	10,969,200.00	97.562500	SUNGARD	-237,325.00	
13782	FNMA	3136FPWQ6	11/19/2010	31	200	2	2.5000	50,000,000.00	48,671,875.00	145,833.33	0.00	
			11/19/2015	83	AVAILABL	34	2.5000	50,000,000.00	97.343750	SUNGARD	-1,328,125.00	
13783	FNMA	3136FPWK9	11/24/2010	31	200	2	2.5000	50,000,000.00	48,687,500.00	128,472.22	0.00	
			11/24/2015	53	AVAILABL	34	2.5047	49,990,000.00	97.375000	SUNGARD	-1,302,500.00	
13821	FNMA	3136FPZC4	12/08/2010	31	200	2	2.1250	50,000,000.00	49,078,125.00	67,881.94	0.00	
			12/08/2015	76	AVAILABL	34	2.1273	49,995,000.00	98.156250	SUNGARD	-916,875.00	
13861	FNMA	3136FPF77	12/17/2010	31	200	2	3.1250	50,000,000.00	48,703,125.00	60,763.89	0.00	
			12/17/2015	76	AVAILABL	34	3.1250	50,000,000.00	97.406250	SUNGARD	-1,296,875.00	
13888	FNMA	3136FPN29	12/30/2010	31	200	2	3.2500	50,000,000.00	48,531,250.00	4,513.89	0.00	
			12/30/2015	76	AVAILABL	34	3.2524	49,995,000.00	97.062500	SUNGARD	-1,463,750.00	
14042	FNMA	3136FP2Q9	01/25/2011	31	200	2	2.6000	5,730,000.00	5,738,953.13	64,558.00	8,953.13	
			01/25/2016	83	AVAILABL	34	2.6000	5,730,000.00	100.156250	SUNGARD	0.00	
14055	FNMA	3136FP4Z7	02/16/2011	31	200	2	2.0000	25,000,000.00	25,062,500.00	187,500.00	68,750.00	
			02/16/2016	53	AVAILABL	34	2.0053	24,993,750.00	100.250000	SUNGARD	0.00	
Inv Type	34 FNMA 30/360	Count 38						2.5817	1,705,280,000.00	1,681,553,843.76	10,649,341.98	1,477,056.26
								2.5856	1,704,988,287.50	98.608665		-24,911,500.00
7604	FFCB - WQFA	31331SGL1	09/29/2004	31	200	74	4.4500	1,000,000.00	1,000,000.00	18,541.67	0.00	
			02/01/2014	50	AVAILABL	36	4.4500	1,000,000.00	100.000000	BOOK	0.00	
8019	FFCB - WQFA	31331STW3	04/08/2005	31	200	74	4.9400	2,000,000.00	2,000,000.00	41,166.67	0.00	
			02/01/2015	50	AVAILABL	36	4.9400	2,000,000.00	100.000000	BOOK	0.00	
8716	FFCB - WQFA	31331VRP3	02/21/2006	31	200	74	5.1710	1,000,000.00	1,000,000.00	21,545.83	0.00	
			02/01/2016	50	AVAILABL	36	5.1710	1,000,000.00	100.000000	BOOK	0.00	
9403	FFCB - WQFA	31331XCV2	11/01/2006	31	200	74	5.1880	3,000,000.00	3,000,000.00	64,850.00	0.00	
			02/01/2016	50	AVAILABL	36	5.1880	3,000,000.00	100.000000	BOOK	0.00	
11344	FFCB - WQFA	31331GBA6	09/09/2008	31	200	74	4.7820	3,500,000.00	3,500,000.00	69,737.50	0.00	
			02/01/2018	50	AVAILABL	36	4.7820	3,500,000.00	100.000000	BOOK	0.00	
13818	FFCB	31331JZ97	11/09/2010	31	200	2	1.6000	40,000,000.00	39,675,000.00	92,444.44	0.00	
			11/09/2015	71	AVAILABL	36	1.6104	39,980,000.00	99.187500	SUNGARD	-305,000.00	
13848	FFCB	31331J3A9	11/23/2010	31	200	2	2.0000	50,000,000.00	50,015,625.00	105,555.56	15,625.00	
			11/23/2015	80	AVAILABL	36	2.0000	50,000,000.00	100.031250	SUNGARD	0.00	
13877	FFCB	31331J4D2	12/07/2010	31	200	2	2.0000	27,500,000.00	27,500,000.00	36,666.67	13,750.00	
			12/07/2015	53	AVAILABL	36	2.0106	27,486,250.00	100.000000	SUNGARD	0.00	
14223	FFCB	31331KHU7	04/27/2011	31	200	2	2.1400	27,000,000.00	27,329,062.50	102,720.00	350,662.50	
			04/27/2015	53	AVAILABL	36	2.1610	26,978,400.00	101.218750	SUNGARD	0.00	

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Inv No.	Description	CUSIP	Purchase Maturity	Bank Brok	Safe Purp	Fund Iccode	Coupon YTM TR	Sched. Par / Shares Scheduled Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
14279	FFCB	31331KKK5	05/11/2011	31	200	2	2.2500	35,350,000.00	35,438,375.00	309,312.50	120,190.00
			02/11/2016	90	AVAILABL	36	2.2697	35,318,185.00	100.250000	SUNGARD	0.00
Inv Type	36 FFCB 30/360	Count 10					2.1440	190,350,000.00	190,458,062.50	862,540.84	500,227.50
							2.1545	190,262,835.00	100.056770		-305,000.00
13528	FHLMC	3134G1RS5	08/25/2010	31	200	2	2.0000	16,560,000.00	16,534,125.00	115,920.00	0.00
			08/25/2015	53	AVAILABL	37	2.0021	16,558,344.00	99.843750	SUNGARD	-24,219.00
13549	FHLMC	3134G1SL9	09/10/2010	31	200	2	2.2500	50,000,000.00	49,437,500.00	347,986.11	0.00
			09/10/2015	82	AVAILABL	37	2.2617	49,975,000.00	98.875000	SUNGARD	-537,500.00
13630	FHLMC	3134G1RA4	09/13/2010	31	200	2	2.1250	7,665,000.00	7,688,953.13	57,008.44	27,785.63
			08/25/2015	53	AVAILABL	37	2.1356	7,661,167.50	100.312500	SUNGARD	0.00
13676	FHLMC	3134G1VW1	10/15/2010	31	200	2	2.7500	50,000,000.00	48,953,125.00	291,319.44	0.00
			10/15/2015	30	AVAILABL	37	2.7738	49,950,000.00	97.906250	SUNGARD	-996,875.00
13693	FHLMC	3134G1WC4	10/28/2010	31	200	2	2.7000	50,000,000.00	48,796,875.00	238,402.78	0.00
			10/28/2015	68	AVAILABL	37	2.7059	49,987,500.00	97.593750	SUNGARD	-1,190,625.00
13767	FHLMC	3134G1XV1	11/16/2010	31	200	2	1.7000	48,000,000.00	47,820,000.00	102,000.00	0.00
			11/16/2015	53	AVAILABL	37	1.7168	47,961,600.00	99.625000	SUNGARD	-141,600.00
13768	FHLMC	3134G1XV1	11/16/2010	31	200	2	1.7000	50,000,000.00	49,812,500.00	106,250.00	0.00
			11/16/2015	9	AVAILABL	37	1.7262	49,937,500.00	99.625000	SUNGARD	-125,000.00
13775	FHLMC	3134G1XV1	11/16/2010	31	200	2	1.7000	50,000,000.00	49,812,500.00	106,250.00	0.00
			11/16/2015	80	AVAILABL	37	1.7168	49,960,000.00	99.625000	SUNGARD	-147,500.00
13786	FHLMC	3134G1YF5	11/17/2010	31	200	2	1.7500	50,000,000.00	49,625,000.00	106,944.44	0.00
			11/17/2015	53	AVAILABL	37	1.7836	49,920,000.00	99.250000	SUNGARD	-295,000.00
13817	FHLMC	3134G1YF5	11/17/2010	31	200	2	1.7500	18,039,000.00	17,903,707.50	38,583.42	0.00
			11/17/2015	53	AVAILABL	37	1.7531	18,036,294.15	99.250000	SUNGARD	-132,586.65
13828	FHLMC	3134G1ZT4	12/09/2010	31	200	2	2.5000	50,000,000.00	48,734,375.00	76,388.89	0.00
			12/09/2015	83	AVAILABL	37	2.5000	50,000,000.00	97.468750	SUNGARD	-1,265,625.00
13829	FHLMC	3134G1A38	12/09/2010	31	200	2	2.2500	50,000,000.00	48,453,125.00	68,750.00	0.00
			12/09/2015	53	AVAILABL	37	2.2559	49,987,500.00	96.906250	SUNGARD	-1,534,375.00
13847	FHLMC	3134G1B45	12/10/2010	31	200	2	3.0000	50,000,000.00	48,859,375.00	87,500.00	0.00
			12/10/2015	86	AVAILABL	37	3.0060	49,987,500.00	97.718750	SUNGARD	-1,128,125.00
13868	FHLMC	3134G1B94	12/22/2010	31	200	2	2.0000	50,000,000.00	49,765,625.00	25,000.00	0.00
			12/22/2015	71	AVAILABL	37	2.0042	49,990,000.00	99.531250	SUNGARD	-224,375.00
13896	FHLMC	3134G1G65	12/30/2010	31	200	2	3.3750	50,000,000.00	49,062,500.00	4,687.50	0.00
			12/30/2015	76	AVAILABL	37	3.3798	49,990,000.00	98.125000	SUNGARD	-927,500.00
13918	FHLMC	3134G1K78	12/30/2010	31	200	2	3.0000	50,000,000.00	48,859,375.00	4,166.67	0.00
			12/30/2015	65	AVAILABL	37	3.0000	50,000,000.00	97.718750	SUNGARD	-1,140,625.00
13925	FHLMC	3134G1M76	01/06/2011	31	200	2	2.5000	50,000,000.00	50,015,625.00	607,638.89	25,625.00
			01/06/2016	71	AVAILABL	37	2.5043	49,990,000.00	100.031250	SUNGARD	0.00
14256	FHLMC	3134G1XM1	11/04/2010	31	200	2	1.7000	11,150,000.00	10,972,296.88	30,012.08	0.00
			11/04/2015	76	AVAILABL	37	1.7105	11,144,425.00	98.406250	SUNGARD	-172,128.12
Inv Type	37 FHLMC CPN BDS 30/360	Count 18					2.3360	751,414,000.00	741,106,582.51	2,414,808.66	53,410.63
							2.3471	751,036,830.65	98.628264		-9,983,658.77
11756	FAMCA	31315PCX5	01/22/2009	31	200	2	3.0000	100,000,000.00	104,343,750.00	1,325,000.00	4,343,750.00
			01/22/2014	69	AVAILABL	39	3.0000	100,000,000.00	104.343750	SUNGARD	0.00
12352	FAMCA	31315PKR9	08/04/2009	31	200	2	3.0500	12,000,000.00	12,738,750.00	149,450.00	741,750.00
			08/04/2014	53	AVAILABL	39	3.0554	11,997,000.00	106.156250	SUNGARD	0.00
12881	FAMCA	31315PFS3	01/26/2010	31	200	2	3.0100	15,000,000.00	15,895,312.50	194,395.83	899,062.50
			01/26/2015	53	AVAILABL	39	3.0154	14,996,250.00	105.968750	SUNGARD	0.00
13548	FAMCA	31315PFM6	08/24/2010	31	200	2	2.0500	27,000,000.00	26,907,187.50	195,262.50	0.00
			08/24/2015	53	AVAILABL	39	2.0606	26,986,500.00	99.656250	SUNGARD	-79,312.50

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Inv No.	Description	CUSIP	Purchase	Bank	Safe	Fund	Coupon	Sched. Par / Shares	Market Value	Curr Accr Int	Unrealized Gain	
			Maturity	Brok	Purp	Iccode	YTM TR	Scheduled Book	Market Price	Price Source	Unrealized Loss	
13631	FAMCA	31315PGT0	09/15/2010	31	200	2	2.1250	45,000,000.00	45,801,562.50	281,562.50	886,612.50	
			09/15/2015	42	AVAILABL	39	2.1651	44,914,950.00	101.781250	SUNGARD	0.00	
13680	FAMCA	31315PGZ6	09/30/2010	31	200	2	2.0000	55,000,000.00	54,776,562.50	278,055.56	0.00	
			09/30/2015	53	AVAILABL	39	2.0106	54,972,500.00	99.593750	SUNGARD	-195,937.50	
Inv Type	39 OTHER AGENCIES 30/360	Count 6						2.5304	254,000,000.00	260,463,125.00	2,423,726.39	6,871,175.00
								2.5417	253,867,200.00	102.544537		-275,250.00
14323	REPO 2011 1st B		06/07/2011	31	200	2090	0.1600	140,356,583.00	140,356,583.00	14,971.37	0.00	
			07/08/2011	65	AVAILABL	60	0.1600	140,356,583.00	100.000000	BOOK	0.00	
14324	QZAB Repo		06/07/2011	31	200	2039	0.1600	99,187.00	99,187.00	10.58	0.00	
			07/08/2011	65	AVAILABL	60	0.1600	99,187.00	100.000000	BOOK	0.00	
14325	QZAB Repo		06/07/2011	31	200	2049	0.1600	1,796,925.00	1,796,925.00	191.67	0.00	
			07/08/2011	65	AVAILABL	60	0.1600	1,796,925.00	100.000000	BOOK	0.00	
14326	QZAB Repo		06/07/2011	31	200	2059	0.1600	1,484,595.00	1,484,595.00	158.36	0.00	
			07/08/2011	65	AVAILABL	60	0.1600	1,484,595.00	100.000000	BOOK	0.00	
14327	QZAB Repo		06/07/2011	31	200	2064	0.1600	2,171,835.00	2,171,835.00	231.66	0.00	
			07/08/2011	65	AVAILABL	60	0.1600	2,171,835.00	100.000000	BOOK	0.00	
14328	QZAB Repo		06/07/2011	31	200	2069	0.1600	125,910.00	125,910.00	13.43	0.00	
			07/08/2011	65	AVAILABL	60	0.1600	125,910.00	100.000000	BOOK	0.00	
14329	QZAB Repo		06/07/2011	31	200	2084	0.1600	2,496,163.00	2,496,163.00	266.26	0.00	
			07/08/2011	65	AVAILABL	60	0.1600	2,496,163.00	100.000000	BOOK	0.00	
14330	QZAB Repo		06/07/2011	31	200	2089	0.1600	4,461,590.00	4,461,590.00	475.90	0.00	
			07/08/2011	65	AVAILABL	60	0.1600	4,461,590.00	100.000000	BOOK	0.00	
14331	QSCB Repo		06/07/2011	31	200	2081	0.1600	7,871,803.00	7,871,803.00	839.66	0.00	
			07/08/2011	65	AVAILABL	60	0.1600	7,871,803.00	100.000000	BOOK	0.00	
14332	QSCB Repo		06/07/2011	31	200	2085	0.1600	12,308,947.00	12,308,947.00	1,312.95	0.00	
			07/08/2011	65	AVAILABL	60	0.1600	12,308,947.00	100.000000	BOOK	0.00	
14362	REPO		06/22/2011	31	200	2	0.1700	100,000,000.00	100,000,000.00	4,250.00	0.00	
			07/05/2011	65	AVAILABL	60	0.1700	100,000,000.00	100.000000	BOOK	0.00	
14363	REPO		06/22/2011	31	200	2	0.1600	100,000,000.00	100,000,000.00	4,000.00	0.00	
			07/05/2011	53	AVAILABL	60	0.1600	100,000,000.00	100.000000	BOOK	0.00	
14373	Overnight Repo II		06/30/2011	31	200	2	0.1700	300,000,000.00	300,000,000.00	1,416.67	0.00	
			07/01/2011	2	AVAILABL	60	0.1700	300,000,000.00	100.000000	BOOK	0.00	
14374	Overnight Repo I		06/30/2011	31	200	2	0.1800	486,937,000.00	486,937,000.00	2,434.69	0.00	
			07/01/2011	2	AVAILABL	60	0.1800	486,937,000.00	100.000000	BOOK	0.00	
Inv Type	60 REPO OPEN ACT-360	Count 14						0.1718	1,160,110,538.00	1,160,110,538.00	30,573.20	0.00
								0.1718	1,160,110,538.00	100.000000		0.00
12258	LD-00401		06/10/2009	31	200	69	0.2500	516,699.41	516,699.41	3.54	0.00	
			06/10/2019	77	AVAILABL	75	0.2500	516,699.41	100.000000	BOOK	0.00	
12259	LD-00402		06/10/2009	31	200	69	0.2500	296,747.26	296,747.26	2.03	0.00	
			06/10/2019	77	AVAILABL	75	0.2500	296,747.26	100.000000	BOOK	0.00	
12260	LD-00403		06/10/2009	31	200	69	0.2500	116,708.46	116,708.46	0.00	0.00	
			06/10/2019	77	AVAILABL	75	0.2500	116,708.46	100.000000	BOOK	0.00	
12262	LD-00502		06/10/2009	31	200	69	0.4300	1,771.75	1,771.59	0.00	0.00	
			08/10/2011	77	AVAILABL	75	0.4300	1,771.75	99.991111	SUNGARD	-0.16	
12866	LD-00791		01/05/2010	31	200	69	0.6500	33,662.17	33,662.17	0.00	0.00	
			01/05/2015	77	AVAILABL	75	0.6500	33,662.17	100.000000	BOOK	0.00	
12867	LD-00521		12/07/2009	31	200	69	0.3100	571,517.81	571,517.81	4.85	0.00	
			12/07/2019	77	AVAILABL	75	0.3100	571,517.81	100.000000	BOOK	0.00	
13122	LD-00821		02/19/2010	31	200	69	0.4800	951,409.44	951,409.44	11.41	0.00	
			02/19/2020	77	AVAILABL	75	0.4800	951,409.44	100.000000	BOOK	0.00	

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Inv No.	Description	CUSIP	Purchase	Bank	Safe	Fund	Coupon	Sched. Par / Shares	Market Value	Curr Accr Int	Unrealized Gain	
			Maturity	Brok	Purp	Iccode	YTM TR	Scheduled Book	Market Price	Price Source	Unrealized Loss	
13123	LD-00792		02/26/2010	31	200	69	0.3000	220,713.43	220,713.43	1.81	0.00	
			02/26/2020	77	AVAILABL	75	0.3000	220,713.43	100.000000	BOOK	0.00	
13471	LD-00741		07/29/2010	31	200	69	0.5100	162,258.02	162,258.02	2.27	0.00	
			07/13/2015	77	AVAILABL	75	0.5100	162,258.02	100.000000	BOOK	0.00	
13566	LD-01161		07/30/2010	31	200	69	0.2500	21,150.06	21,148.70	0.00	0.00	
			07/30/2011	77	AVAILABL	75	0.2500	21,150.06	99.993556	SUNGARD	-1.36	
13912	LD-0122-1		12/06/2010	31	200	69	0.2500	132,873.24	132,873.24	0.00	0.00	
			09/17/2020	77	AVAILABL	75	0.2500	132,873.24	100.000000	BOOK	0.00	
Inv Type	75 NEG CD COMP ACT/365-6	Count 11						0.3558	3,025,511.05	3,025,509.53	25.91	0.00
								0.3558	3,025,511.05	99.999950	-1.52	
11456	LGIP		06/30/2008	3	100	2	0.1010	221,221,427.59	221,221,427.59	1,847.09	0.00	
			07/01/2011	25	AVAILABL	98	0.1010	221,221,427.59	100.000000	BOOK	0.00	
11457	Balt C BP 2004 Debt		06/30/2008	31	100	11	0.0099	346.00	346.00	134.36	0.00	
			07/01/2011	23	AVAILABL	98	0.0099	346.00	100.000000	BOOK	0.00	
11458	Balt C BP 2004 Reserve		06/30/2008	31	100	11	0.0100	2,724,929.41	2,724,929.41	697.19	0.00	
			07/01/2011	23	AVAILABL	98	0.0100	2,724,929.41	100.000000	BOOK	0.00	
11461	CTRB 2007 Reserve		06/30/2008	31	100	11	0.0099	426.60	426.60	-2.42	0.00	
			07/01/2011	23	AVAILABL	98	0.0099	426.60	100.000000	BOOK	0.00	
11462	CTRB 2007 Debt Service		06/30/2008	31	100	11	0.0100	2,781,032.46	2,781,032.46	-7.02	0.00	
			06/21/2012	23	AVAILABL	98	0.0100	2,781,032.46	100.000000	BOOK	0.00	
12197	CTRB 2009 Proceeds		06/05/2009	31	200	11	0.0100	33,404,978.01	33,404,978.01	-306.76	0.00	
			06/05/2013	23	AVAILABL	98	0.0100	33,404,978.01	100.000000	BOOK	0.00	
12228	CTRB 2009 Debt Servic		06/19/2009	31	200	8	0.0100	691.64	691.64	0.00	0.00	
			06/19/2013	23	AVAILABL	98	0.0100	691.64	100.000000	BOOK	0.00	
12229	CTRB 2009 Reserve		06/19/2009	31	200	8	0.0100	4,129,398.91	4,129,398.91	-3.61	0.00	
			06/19/2013	23	AVAILABL	98	0.0100	4,129,398.91	100.000000	BOOK	0.00	
Inv Type	98 MONEY MARKET FUNDS	Count 8						0.0861	264,263,230.62	264,263,230.62	2,358.83	0.00
								0.0861	264,263,230.62	100.000000	0.00	
Grand Total		Count 130							5,322,943,279.67	5,289,392,250.98	21,924,229.64	9,424,972.15
									5,321,783,761.06	99.369690	-41,816,482.23	