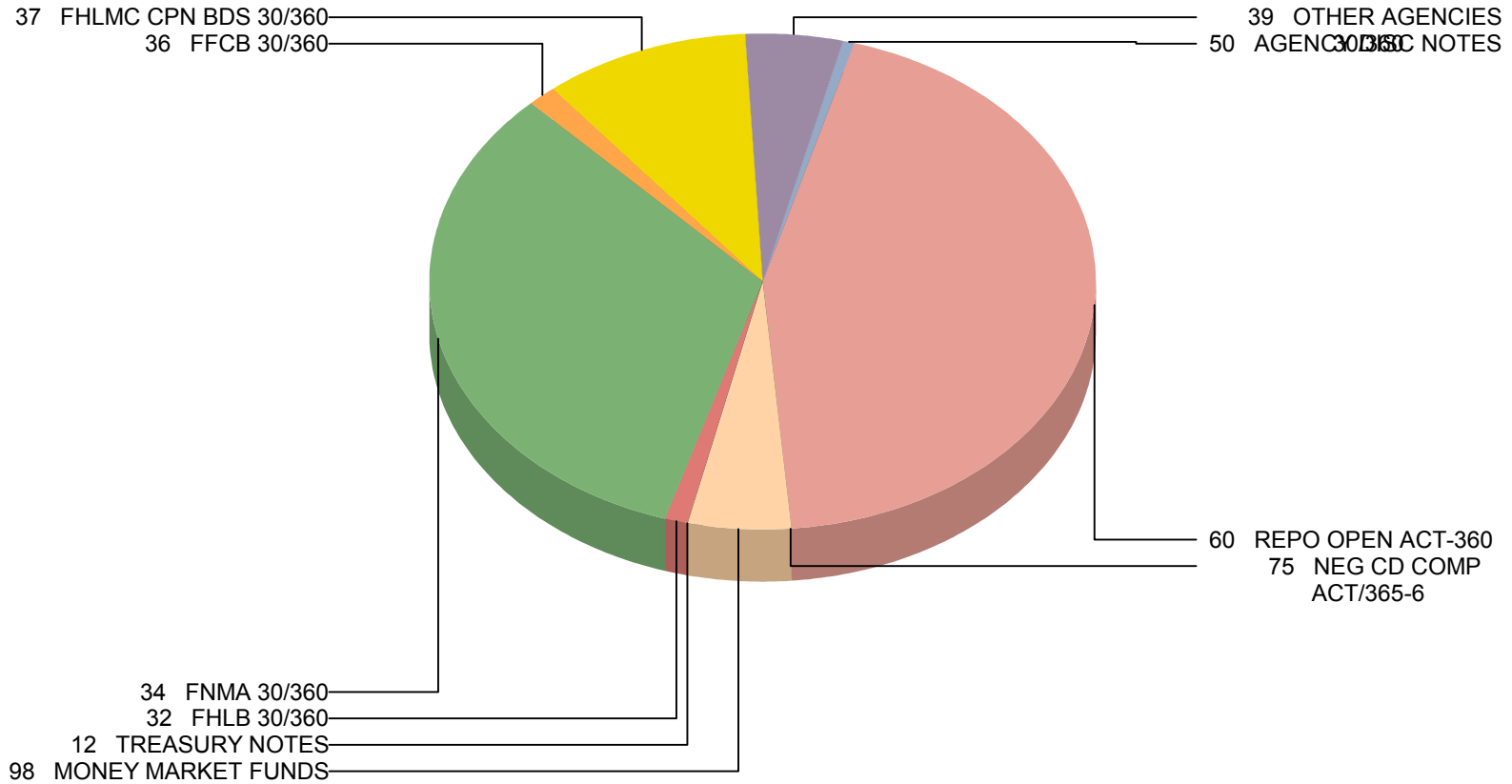


### Market Value Summary Report



12	TREASURY NOTES	1,381K	0.0%
32	FHLB 30/360	50,300K	1.0%
34	FNMA 30/360	1,608,039K	33.2%
36	FFCB 30/360	59,990K	1.2%
37	FHLMC CPN BDS 30/360	479,752K	9.9%
39	OTHER AGENCIES 30/360	234,603K	4.8%
50	AGENCY DISC NOTES	25,000K	0.5%
60	REPO OPEN ACT-360	2,139,159K	44.2%
75	NEG CD COMP ACT/365-6	3,979K	0.1%
98	MONEY MARKET FUNDS	237,498K	4.9%
Total:		4,839,702K	100.0%

# INVESTMENT INVENTORY WITH MARKET VALUE



Run Date: 8/20/2012 5:58:10PM

Investment Outstanding As of 07/31/2012

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	832,950.00	21,184.62	295,312.50
			02/15/2020	17	AVAILABL	12	8.5395	537,637.50	154.250000	SUNGARD	0.00
153	Treasury Note 7.25	912810EM6	08/25/1992	1	100	634	7.2500	355,000.00	548,297.50	11,878.85	200,286.51
			08/15/2022	1	AVAILABL	12	7.4142	348,010.99	154.450000	SUNGARD	0.00
<b>Inv Type</b>	<b>12 TREASURY NOTES</b>	<b>Count 2</b>					8.0042	895,000.00	1,381,247.50	33,063.47	495,599.01
							8.0973	885,648.49	154.329330		0.00
14737	QZAB 2010 SPECIAL ACCT - FHLB	313376L86	12/01/2011	31	200	2011	0.1250	300,000.00	300,000.00	63.54	173.10
			11/30/2012	80	AVAILABL	32	0.1829	299,826.90	100.000000	SUNGARD	0.00
15128	FHLB	313379RK7	07/03/2012	31	200	2	1.3000	50,000,000.00	50,000,000.00	50,555.56	0.00
			07/03/2017	95	AVAILABL	32	1.3000	50,000,000.00	100.000000	SUNGARD	0.00
<b>Inv Type</b>	<b>32 FHLB 30/360</b>	<b>Count 2</b>					1.2930	50,300,000.00	50,300,000.00	50,619.10	173.10
							1.2933	50,299,826.90	100.000000		0.00
13603	FNMA	31398A3T7	09/21/2010	31	200	2	2.0000	38,850,000.00	40,743,937.50	280,583.33	1,903,650.00
			09/21/2015	71	AVAILABL	34	2.0053	38,840,287.50	104.875000	SUNGARD	0.00
14618	FNMA	3136FTEH8	11/02/2011	31	200	2	1.6500	50,000,000.00	50,156,250.00	203,958.33	161,250.00
			11/02/2016	78	AVAILABL	34	1.6521	49,995,000.00	100.312500	SUNGARD	0.00
14619	FNMA	3136FTEH8	11/02/2011	31	200	2	1.6500	50,000,000.00	50,156,250.00	203,958.33	161,250.00
			11/02/2016	71	AVAILABL	34	1.6521	49,995,000.00	100.312500	SUNGARD	0.00
14620	FNMA	3136FTEH8	11/02/2011	31	200	2	1.6500	50,000,000.00	50,156,250.00	203,958.33	161,250.00
			11/02/2016	70	AVAILABL	34	1.6521	49,995,000.00	100.312500	SUNGARD	0.00
14622	FNMA	3136FTET2	10/26/2011	31	200	2	1.0000	21,000,000.00	21,032,812.50	55,416.67	32,812.50
			10/26/2016	71	AVAILABL	34	1.0000	21,000,000.00	100.156250	SUNGARD	0.00
14759	FNMA	3136FTUK3	12/28/2011	31	200	2	1.6250	50,000,000.00	50,250,000.00	74,479.17	262,500.00
			12/28/2016	53	AVAILABL	34	1.6302	49,987,500.00	100.500000	SUNGARD	0.00
14835	FNMA	3136FTZW2	02/08/2012	31	200	2	1.4000	50,000,000.00	50,265,625.00	336,388.89	268,125.00
			02/08/2017	81	AVAILABL	34	1.4010	49,997,500.00	100.531250	SUNGARD	0.00
14848	FNMA	3136FTZR3	02/15/2012	31	200	2	1.3750	38,925,000.00	39,107,460.94	1,486.72	190,245.94
			01/30/2017	87	AVAILABL	34	1.3791	38,917,215.00	100.468750	SUNGARD	0.00
14849	FNMA	3136FTF46	02/15/2012	31	200	2	1.3500	50,000,000.00	50,234,375.00	311,250.00	239,375.00
			02/15/2017	78	AVAILABL	34	1.3521	49,995,000.00	100.468750	SUNGARD	0.00
14850	FNMA	3136FTF46	02/15/2012	31	200	2	1.3500	50,000,000.00	50,234,375.00	311,250.00	239,375.00
			02/15/2017	53	AVAILABL	34	1.3521	49,995,000.00	100.468750	SUNGARD	0.00
14851	FNMA	3136FTH28	02/15/2012	31	200	2	1.3750	50,000,000.00	50,265,625.00	317,013.89	265,625.00
			02/15/2017	93	AVAILABL	34	1.3750	50,000,000.00	100.531250	SUNGARD	0.00
14855	FNMA	3136FTH69	02/15/2012	31	200	2	1.3750	50,000,000.00	50,265,625.00	317,013.89	270,625.00
			02/15/2017	92	AVAILABL	34	1.3771	49,995,000.00	100.531250	SUNGARD	0.00
14856	FNMA	3136FTH77	02/17/2012	31	200	2	1.3750	50,000,000.00	50,281,250.00	313,194.44	283,750.00
			02/15/2017	71	AVAILABL	34	1.3760	49,997,500.00	100.562500	SUNGARD	0.00
14861	FNMA	3136FTL49	02/22/2012	31	200	2	1.4000	50,000,000.00	50,296,875.00	309,166.67	296,875.00
			02/22/2017	76	AVAILABL	34	1.4000	50,000,000.00	100.593750	SUNGARD	0.00
14862	FNMA	3136FTF61	02/15/2012	31	200	2	1.3500	14,000,000.00	14,074,375.00	87,150.00	75,775.00
			02/15/2017	92	AVAILABL	34	1.3521	13,998,600.00	100.531250	SUNGARD	0.00
14863	FNMA	3136FTK73	02/22/2012	31	200	2	1.3750	41,950,000.00	42,212,187.50	254,758.85	262,187.50
			02/22/2017	53	AVAILABL	34	1.3750	41,950,000.00	100.625000	SUNGARD	0.00
14872	FNMA	3136FTL98	02/22/2012	31	200	2	1.2000	26,050,000.00	26,180,250.00	138,065.00	130,250.00
			02/22/2017	80	AVAILABL	34	1.2000	26,050,000.00	100.500000	SUNGARD	0.00
14883	FNMA	3136FTM71	02/22/2012	31	200	2	1.1500	16,500,000.00	16,572,187.50	83,806.25	76,312.50
			02/22/2017	81	AVAILABL	34	1.1552	16,495,875.00	100.437500	SUNGARD	0.00
14891	FNMA	3135G0HM8	03/08/2012	31	200	2	1.2000	50,000,000.00	50,234,375.00	238,333.33	296,875.00
			03/08/2017	71	AVAILABL	34	1.2258	49,937,500.00	100.468750	SUNGARD	0.00

# INVESTMENT INVENTORY WITH MARKET VALUE



Run Date: 8/20/2012 5:58:10PM

Investment Outstanding As of 07/31/2012

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
14907	FNMA	3136FTV97	03/08/2012	31	200	2	1.3000	50,000,000.00	50,296,875.00	258,194.44	296,875.00
			03/08/2017	65	AVAILABL	34	1.3000	50,000,000.00	100.593750	SUNGARD	0.00
14923	FNMA	3135G0HV8	03/06/2012	31	200	2	1.2000	50,000,000.00	50,546,875.00	241,666.67	609,375.00
			03/06/2017	52	AVAILABL	34	1.2258	49,937,500.00	101.093750	SUNGARD	0.00
14925	FNMA	3136FTY86	03/15/2012	31	200	2	1.3500	50,000,000.00	50,343,750.00	255,000.00	368,750.00
			03/15/2017	71	AVAILABL	34	1.3604	49,975,000.00	100.687500	SUNGARD	0.00
14926	FNMA	3136FTY78	03/15/2012	31	200	2	1.4000	50,000,000.00	50,343,750.00	264,444.44	343,750.00
			03/15/2017	65	AVAILABL	34	1.4000	50,000,000.00	100.687500	SUNGARD	0.00
14930	FNMA	3136FTZ28	03/15/2012	31	200	2	1.4000	50,000,000.00	50,343,750.00	264,444.44	343,750.00
			03/15/2017	93	AVAILABL	34	1.4000	50,000,000.00	100.687500	SUNGARD	0.00
14935	FNMA	3136FT2F5	03/22/2012	31	200	2	1.4000	50,000,000.00	50,312,500.00	250,833.33	315,000.00
			03/22/2017	53	AVAILABL	34	1.4010	49,997,500.00	100.625000	SUNGARD	0.00
14938	FNMA	3136FT2H1	03/21/2012	31	200	2	1.4500	50,000,000.00	50,078,125.00	261,805.56	80,625.00
			03/21/2017	81	AVAILABL	34	1.4510	49,997,500.00	100.156250	SUNGARD	0.00
14950	FNMA	3136FT3A5	03/21/2012	31	200	2	1.4000	35,000,000.00	35,043,750.00	176,944.44	52,500.00
			03/21/2017	53	AVAILABL	34	1.4052	34,991,250.00	100.125000	SUNGARD	0.00
14954	FNMA	3136FT3A5	03/21/2012	31	200	2	1.4000	25,000,000.00	25,031,250.00	126,388.89	32,500.00
			03/21/2017	53	AVAILABL	34	1.4010	24,998,750.00	100.125000	SUNGARD	0.00
14958	FNMA	3136FT2R9	03/14/2012	31	200	2	1.3500	15,000,000.00	15,018,750.00	77,062.50	23,250.00
			03/14/2017	78	AVAILABL	34	1.3562	14,995,500.00	100.125000	SUNGARD	0.00
14963	FNMA	3136FT3Y3	03/28/2012	31	200	2	1.3500	18,500,000.00	18,528,906.25	85,331.25	28,906.25
			03/28/2017	53	AVAILABL	34	1.3500	18,500,000.00	100.156250	SUNGARD	0.00
14976	FNMA	3136FT6M6	04/12/2012	31	200	2	1.4500	50,000,000.00	50,093,750.00	219,513.89	96,250.00
			04/12/2017	53	AVAILABL	34	1.4510	49,997,500.00	100.187500	SUNGARD	0.00
14977	FNMA	3136FT6K0	04/12/2012	31	200	2	1.4500	50,000,000.00	50,109,375.00	219,513.89	114,375.00
			04/12/2017	71	AVAILABL	34	1.4521	49,995,000.00	100.218750	SUNGARD	0.00
14995	FNMA	3136G0AF8	04/17/2012	31	200	2	1.6500	50,000,000.00	50,140,625.00	238,333.33	140,625.00
			04/17/2017	58	AVAILABL	34	1.6500	50,000,000.00	100.281250	SUNGARD	0.00
15004	FNMA	3136G0AC5	04/17/2012	31	200	2	1.5500	15,450,000.00	15,493,453.13	69,181.67	55,813.13
			04/17/2017	68	AVAILABL	34	1.5667	15,437,640.00	100.281250	SUNGARD	0.00
15088	FNMA	3136G0HX2	06/06/2012	31	200	2	1.0000	25,000,000.00	25,109,375.00	38,194.44	109,375.00
			06/06/2017	58	AVAILABL	34	1.0000	25,000,000.00	100.437500	SUNGARD	0.00
15124	FNMA	3136G0MM0	06/05/2012	31	200	2	1.2200	22,740,000.00	22,846,593.75	47,008.64	110,004.75
			05/30/2017	92	AVAILABL	34	1.2231	22,736,589.00	100.468750	SUNGARD	0.00
15190	FNMA	3135G0MK6	07/17/2012	31	200	2	1.2000	31,315,000.00	31,461,789.06	14,613.67	146,789.06
			07/17/2017	80	AVAILABL	34	1.2000	31,315,000.00	100.468750	SUNGARD	0.00
15191	FNMA	3136G0SD4	07/26/2012	31	200	2	1.2000	50,000,000.00	50,203,125.00	8,333.33	208,125.00
			07/26/2017	95	AVAILABL	34	1.2021	49,995,000.00	100.406250	SUNGARD	0.00
15216	FNMA	3136G0RT0	07/26/2012	31	200	2	1.1500	20,000,000.00	20,062,500.00	3,194.44	62,500.00
			07/26/2017	83	AVAILABL	34	1.1500	20,000,000.00	100.312500	SUNGARD	0.00
15220	FNMA	3136G0RT0	07/26/2012	31	200	2	1.1500	18,750,000.00	18,808,593.75	2,994.79	58,593.75
			07/26/2017	53	AVAILABL	34	1.1500	18,750,000.00	100.312500	SUNGARD	0.00
15224	FNMA	3135G0MN0	07/25/2012	31	200	2	1.1250	25,000,000.00	25,101,562.50	25,781.25	101,562.50
			06/28/2017	83	AVAILABL	34	1.1250	25,000,000.00	100.406250	SUNGARD	0.00
<b>Inv Type</b>	<b>34 FNMA 30/360</b>	<b>Count 41</b>					1.3932	1,599,030,000.00	1,608,039,109.38	7,190,011.39	9,277,402.88
							1.3967	1,598,761,706.50	100.563411		0.00
7604	FFCB - WQFA	31331SGL1	09/29/2004	31	200	74	4.4500	1,000,000.00	1,000,000.00	22,250.00	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	49,400.00	0.00
			02/01/2015	50	AVAILABL	36	4.9400	2,000,000.00	100.000000	BOOK	0.00

**INVESTMENT INVENTORY WITH MARKET VALUE**



Run Date: 8/20/2012 5:58:10PM

Investment Outstanding As of 07/31/2012

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	
8716	FFCB - WQFA	31331VRP3	02/21/2006	31	200	74	5.1710	1,000,000.00	1,000,000.00	25,855.00	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	77,820.00	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	83,685.00	0.00	
			02/01/2018	50	AVAILABL	36	4.7820	3,500,000.00	100.000000	BOOK	0.00	
15104	FFCB	3133EAQN1	06/04/2012	31	200	2	1.1400	49,290,000.00	49,490,240.63	118,624.60	279,104.63	
			05/15/2017	71	AVAILABL	36	1.1734	49,211,136.00	100.406250	SUNGARD	0.00	
<b>Inv Type</b>	<b>36 FFCB 30/360</b>	<b>Count 6</b>						1.8062	59,790,000.00	59,990,240.63	377,634.60	279,104.63
								1.8346	59,711,136.00	100.334907		0.00
14550	FHLMC	3134G2P30	09/28/2011	31	200	2	1.0500	50,000,000.00	50,046,875.00	179,375.00	46,875.00	
			09/28/2015	80	AVAILABL	37	1.0500	50,000,000.00	100.093750	SUNGARD	0.00	
14721	FHLMC	3134G3CR9	12/21/2011	31	200	2	1.7000	50,000,000.00	50,218,750.00	94,444.44	223,750.00	
			12/21/2016	71	AVAILABL	37	1.7021	49,995,000.00	100.437500	SUNGARD	0.00	
14806	FHLMC	3134G3GN4	01/18/2012	31	200	2	1.5000	21,000,000.00	21,105,000.00	11,375.00	107,100.00	
			01/18/2017	53	AVAILABL	37	1.5021	20,997,900.00	100.500000	SUNGARD	0.00	
14807	FHLMC	3134G3HB9	01/25/2012	31	200	2	1.5500	50,000,000.00	50,296,875.00	12,916.67	306,875.00	
			01/25/2017	81	AVAILABL	37	1.5542	49,990,000.00	100.593750	SUNGARD	0.00	
14831	FHLMC	3134G3GN4	01/18/2012	31	200	2	1.5000	56,000,000.00	56,280,000.00	30,333.33	296,800.00	
			01/18/2017	92	AVAILABL	37	1.5063	55,983,200.00	100.500000	SUNGARD	0.00	
14832	FHLMC	3134G3GN4	01/18/2012	31	200	2	1.5000	10,710,000.00	10,763,550.00	5,801.25	54,621.00	
			01/18/2017	9	AVAILABL	37	1.5021	10,708,929.00	100.500000	SUNGARD	0.00	
14879	FHLMC	3134G3NN6	02/27/2012	31	200	2	1.0000	12,550,000.00	12,667,656.25	53,686.11	120,793.75	
			02/27/2017	71	AVAILABL	37	1.0051	12,546,862.50	100.937500	SUNGARD	0.00	
14880	FHLMC	3134G3NT3	02/27/2012	31	200	2	1.0000	50,000,000.00	50,750,000.00	213,888.89	762,500.00	
			02/27/2017	71	AVAILABL	37	1.0051	49,987,500.00	101.500000	SUNGARD	0.00	
14924	FHLMC	3134G3NT3	02/27/2012	31	200	2	1.0000	18,700,000.00	18,980,500.00	79,994.44	374,000.00	
			02/27/2017	71	AVAILABL	37	1.1031	18,606,500.00	101.500000	SUNGARD	0.00	
15217	FHLMC	3134G3YK0	07/24/2012	31	200	2	1.1250	49,500,000.00	49,685,625.00	10,828.13	185,625.00	
			07/24/2017	78	AVAILABL	37	1.1250	49,500,000.00	100.375000	SUNGARD	0.00	
15219	FHLMC	3134G3YY0	07/25/2012	31	200	2	1.0000	3,300,000.00	3,306,187.50	550.00	7,837.50	
			07/25/2017	80	AVAILABL	37	1.0103	3,298,350.00	100.187500	SUNGARD	0.00	
15221	FHLMC	3134G3ZF0	07/25/2012	31	200	2	1.0000	50,000,000.00	50,031,250.00	8,333.33	78,750.00	
			07/25/2017	80	AVAILABL	37	1.0195	49,952,500.00	100.062500	SUNGARD	0.00	
15222	FHLMC	3134G3YC8	07/19/2012	31	200	2	1.1250	5,500,000.00	5,525,781.25	2,062.50	25,781.25	
			07/19/2017	51	AVAILABL	37	1.1250	5,500,000.00	100.468750	SUNGARD	0.00	
15232	FHLMC	3134G3YZ7	07/25/2012	31	200	2	1.1000	50,000,000.00	50,093,750.00	9,166.67	96,250.00	
			07/25/2017	68	AVAILABL	37	1.1010	49,997,500.00	100.187500	SUNGARD	0.00	
<b>Inv Type</b>	<b>37 FHLMC CPN BDS 30/360</b>	<b>Count 14</b>						1.2530	477,260,000.00	479,751,800.00	712,755.76	2,687,558.50
								1.2615	477,064,241.50	100.522105		0.00
11756	FAMCA	31315PCX5	01/22/2009	31	200	2	3.0000	100,000,000.00	103,281,250.00	75,000.00	3,281,250.00	
			01/22/2014	69	AVAILABL	39	3.0000	100,000,000.00	103.281250	SUNGARD	0.00	
12352	FAMCA	31315PKR9	08/04/2009	31	200	2	3.0500	12,000,000.00	12,656,250.00	179,950.00	659,250.00	
			08/04/2014	53	AVAILABL	39	3.0554	11,997,000.00	105.468750	SUNGARD	0.00	
12881	FAMCA	31315PFS3	01/26/2010	31	200	2	3.0100	15,000,000.00	15,975,000.00	6,270.83	978,750.00	
			01/26/2015	53	AVAILABL	39	3.0154	14,996,250.00	106.500000	SUNGARD	0.00	
13631	FAMCA	31315PGT0	09/15/2010	31	200	2	2.1250	45,000,000.00	46,912,500.00	361,250.00	1,997,550.00	
			09/15/2015	42	AVAILABL	39	2.1651	44,914,950.00	104.250000	SUNGARD	0.00	
14493	FAMCA	31315PQB8	09/01/2011	31	200	2	1.5000	22,000,000.00	22,563,750.00	137,500.00	574,750.00	
			09/01/2016	53	AVAILABL	39	1.5104	21,989,000.00	102.562500	SUNGARD	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
14544	FAMCA	31315PRV3	09/21/2011	31	200	2	1.4000	10,000,000.00	10,162,500.00	50,555.56	165,000.00
			09/21/2016	53	AVAILABL	39	1.4052	9,997,500.00	101.625000	SUNGARD	0.00
14617	FAMCA	31315PSV2	10/12/2011	31	200	2	1.7000	15,000,000.00	15,042,187.50	77,208.33	45,937.50
			10/12/2016	53	AVAILABL	39	1.7052	14,996,250.00	100.281250	SUNGARD	0.00
15189	FAMCA	31315PQR3	07/03/2012	31	200	2	1.1000	8,000,000.00	8,010,000.00	6,844.44	16,000.00
			07/03/2017	53	AVAILABL	39	1.1155	7,994,000.00	100.125000	SUNGARD	0.00
<b>Inv Type</b>	<b>39 OTHER AGENCIES 30/360</b>	<b>Count 8</b>					2.4611	227,000,000.00	234,603,437.50	894,579.16	7,718,487.50
							2.4721	226,884,950.00	103.349532		0.00
14733	AGENCY DISCOUNT NOTES	31315KA42	12/01/2011	31	200	2	0.1119	22,498,000.00	22,498,000.00	16,773.51	0.00
			08/01/2012	80	AVAILABL	50	0.1101	22,481,226.49	100.000000	SUNGARD	0.00
14735	AGENCY DISCOUNT NOTES	31315KA42	12/01/2011	31	200	2010	0.1119	2,502,000.00	2,502,000.00	1,865.38	0.00
			08/01/2012	80	AVAILABL	50	0.1101	2,500,134.62	100.000000	SUNGARD	0.00
<b>Inv Type</b>	<b>50 AGENCY DISC NOTES</b>	<b>Count 2</b>					0.1119	25,000,000.00	25,000,000.00	18,638.89	0.00
							0.1101	24,981,361.11	100.000000		0.00
15198	REPO		07/06/2012	31	200	2	0.2800	100,000,000.00	100,000,000.00	20,222.22	0.00
			08/01/2012	53	AVAILABL	60	0.2800	100,000,000.00	100.000000	BOOK	0.00
15204	REPO QZAB 2004 3RD BOND		07/10/2012	31	200	2049	0.2600	668,572.00	668,572.00	106.23	0.00
			08/07/2012	65	AVAILABL	60	0.2600	668,572.00	100.000000	BOOK	0.00
15205	REPO QZAB 2006 3RD BONDS		07/10/2012	31	200	2059	0.2600	255,822.00	255,822.00	40.65	0.00
			08/07/2012	65	AVAILABL	60	0.2600	255,822.00	100.000000	BOOK	0.00
15206	REPO 2012 1ST SERIES BOND		07/10/2012	31	200	2095	0.2600	141,178,730.00	141,178,730.00	22,431.73	0.00
			08/07/2012	65	AVAILABL	60	0.2600	141,178,730.00	100.000000	BOOK	0.00
15207	REPO QZAB 2007 3RD BONDS		07/10/2012	31	200	2064	0.2600	85,859.00	85,859.00	13.64	0.00
			08/07/2012	65	AVAILABL	60	0.2600	85,859.00	100.000000	BOOK	0.00
15208	REPO QZAB 2009 4TH BOND		07/10/2012	31	200	2084	0.2600	644,252.00	644,252.00	102.36	0.00
			08/07/2012	65	AVAILABL	60	0.2600	644,252.00	100.000000	BOOK	0.00
15209	REPO QZAB 2010 BOND		07/10/2012	31	200	2089	0.2600	1,049,232.00	1,049,232.00	166.71	0.00
			08/07/2012	65	AVAILABL	60	0.2600	1,049,232.00	100.000000	BOOK	0.00
15210	REPO QSBC 2009 BOND		07/10/2012	31	200	2081	0.2600	3,859,220.00	3,859,220.00	613.19	0.00
			08/07/2012	65	AVAILABL	60	0.2600	3,859,220.00	100.000000	BOOK	0.00
15211	REPO QSCB 2010 2ND BOND		07/10/2012	31	200	2085	0.2600	7,891,311.00	7,891,311.00	1,253.84	0.00
			08/07/2012	65	AVAILABL	60	0.2600	7,891,311.00	100.000000	BOOK	0.00
15212	REPO QZAB 2011 C 3RD BOND		07/10/2012	31	200	2093	0.2600	12,388,883.00	12,388,883.00	1,968.46	0.00
			08/07/2012	65	AVAILABL	60	0.2600	12,388,883.00	100.000000	BOOK	0.00
15213	REPO		07/11/2012	31	200	2	0.2800	100,000,000.00	100,000,000.00	16,333.33	0.00
			08/15/2012	53	AVAILABL	60	0.2800	100,000,000.00	100.000000	BOOK	0.00
15214	REPO		07/11/2012	31	200	2	0.2700	100,000,000.00	100,000,000.00	15,750.00	0.00
			08/03/2012	62	AVAILABL	60	0.2700	100,000,000.00	100.000000	BOOK	0.00
15229	REPO II		07/17/2012	31	200	2	0.2400	100,000,000.00	100,000,000.00	10,000.00	0.00
			08/01/2012	91	AVAILABL	60	0.2400	100,000,000.00	100.000000	BOOK	0.00
15231	REPO I		07/17/2012	31	200	2	0.2400	100,000,000.00	100,000,000.00	10,000.00	0.00
			08/01/2012	65	AVAILABL	60	0.2400	100,000,000.00	100.000000	BOOK	0.00
15236	REPO		07/18/2012	31	200	2	0.2200	200,000,000.00	200,000,000.00	17,111.11	0.00
			08/03/2012	91	AVAILABL	60	0.2200	200,000,000.00	100.000000	BOOK	0.00
15240	REPO		07/19/2012	31	200	2	0.2500	100,000,000.00	100,000,000.00	9,027.78	0.00
			08/29/2012	65	AVAILABL	60	0.2500	100,000,000.00	100.000000	BOOK	0.00
15242	REPO		07/20/2012	31	200	2	0.2200	200,000,000.00	200,000,000.00	14,666.67	0.00
			08/15/2012	65	AVAILABL	60	0.2200	200,000,000.00	100.000000	BOOK	0.00
15243	REPO II		07/20/2012	31	200	2	0.2400	100,000,000.00	100,000,000.00	8,000.00	0.00
			08/29/2012	65	AVAILABL	60	0.2400	100,000,000.00	100.000000	BOOK	0.00

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Investment Outstanding As of 07/31/2012

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
15251	REPO		07/25/2012	31	200	2	0.2300	100,000,000.00	100,000,000.00	4,472.22	0.00
			08/08/2012	62	AVAILABL	60	0.2300	100,000,000.00	100.000000	BOOK	0.00
15252	REPO		07/25/2012	31	200	2	0.2300	100,000,000.00	100,000,000.00	4,472.22	0.00
			08/17/2012	65	AVAILABL	60	0.2300	100,000,000.00	100.000000	BOOK	0.00
15256	REPO		07/30/2012	31	200	2	0.2300	200,000,000.00	200,000,000.00	2,555.56	0.00
			08/14/2012	62	AVAILABL	60	0.2300	200,000,000.00	100.000000	BOOK	0.00
15260	OVERNIGHT		07/31/2012	31	200	2	0.2200	221,137,000.00	221,137,000.00	1,351.39	0.00
			08/01/2012	2	AVAILABL	60	0.2200	221,137,000.00	100.000000	BOOK	0.00
15261	REPO		07/31/2012	31	200	2	0.2200	100,000,000.00	100,000,000.00	611.11	0.00
			08/21/2012	53	AVAILABL	60	0.2200	100,000,000.00	100.000000	BOOK	0.00
15262	REPO		07/31/2012	31	200	2	0.2300	150,000,000.00	150,000,000.00	958.33	0.00
			08/21/2012	62	AVAILABL	60	0.2300	150,000,000.00	100.000000	BOOK	0.00
<b>Inv Type</b>	<b>60 REPO OPEN ACT-360</b>	<b>Count 24</b>					0.2379	2,139,158,881.00	2,139,158,881.00	162,228.75	0.00
							0.2379	2,139,158,881.00	100.000000		0.00
12258	LD-00401		06/10/2009	31	200	69	0.2500	498,385.43	498,385.43	107.90	0.00
			06/10/2019	77	AVAILABL	75	0.2500	498,385.43	100.000000	BOOK	0.00
12259	LD-00402		06/10/2009	31	200	69	0.2500	286,229.21	286,229.21	62.57	0.00
			06/10/2019	77	AVAILABL	75	0.2500	286,229.21	100.000000	BOOK	0.00
12260	LD-00403		06/10/2009	31	200	69	0.2500	112,571.84	112,571.84	23.84	0.00
			06/10/2019	77	AVAILABL	75	0.2500	112,571.84	100.000000	BOOK	0.00
12866	LD-00791		01/05/2010	31	200	69	0.6500	22,061.93	22,061.93	12.54	0.00
			01/05/2015	77	AVAILABL	75	0.6500	22,061.93	100.000000	BOOK	0.00
12867	LD-00521		12/07/2009	31	200	69	0.3100	557,201.62	557,201.62	149.60	0.00
			12/07/2019	77	AVAILABL	75	0.3100	557,201.62	100.000000	BOOK	0.00
13122	LD-00821		02/19/2010	31	200	69	0.4800	916,831.23	916,831.23	379.74	0.00
			02/19/2020	77	AVAILABL	75	0.4800	916,831.23	100.000000	BOOK	0.00
13123	LD-00792		02/26/2010	31	200	69	0.3000	212,642.38	212,642.38	-52.10	0.00
			02/26/2020	77	AVAILABL	75	0.3000	212,642.38	100.000000	BOOK	0.00
13471	LD-00741		07/29/2010	31	200	69	0.5100	119,595.61	119,595.61	-2.07	0.00
			07/13/2015	77	AVAILABL	75	0.5100	119,595.61	100.000000	BOOK	0.00
13912	LD-0122-1		12/06/2010	31	200	69	0.2500	115,650.68	115,650.68	25.28	0.00
			09/17/2020	77	AVAILABL	75	0.2500	115,650.68	100.000000	BOOK	0.00
14478	LD 14901		08/15/2011	31	200	69	0.2500	909,864.12	909,864.12	-191.08	0.00
			05/23/2021	77	AVAILABL	75	0.2500	909,864.12	100.000000	BOOK	0.00
14480	LD 15201		08/15/2011	31	200	69	0.2500	48,628.03	48,628.03	-13.43	0.00
			05/25/2014	77	AVAILABL	75	0.2500	48,628.03	100.000000	BOOK	0.00
14864	LD-0162		01/26/2012	31	200	69	0.2500	132,764.18	132,764.18	0.00	0.00
			01/26/2017	77	AVAILABL	75	0.2500	132,764.18	100.000000	BOOK	0.00
14999	LD-00163		03/23/2012	31	200	69	0.2500	46,612.26	46,612.26	10.19	0.00
			01/27/2017	77	AVAILABL	75	0.2500	46,612.26	100.000000	BOOK	0.00
<b>Inv Type</b>	<b>75 NEG CD COMP ACT/365-6</b>	<b>Count 13</b>					0.3241	3,979,038.52	3,979,038.52	512.98	0.00
							0.3241	3,979,038.52	100.000000		0.00
11456	LGIP		06/30/2008	3	100	2	0.1424	221,474,728.19	221,474,728.19	1,847.07	0.00
			08/01/2012	25	AVAILABL	98	0.1424	221,474,728.19	100.000000	BOOK	0.00
11457	Balt C BP 2004 Debt		06/30/2008	31	100	11	0.0098	22.48	22.48	134.46	0.00
			08/01/2012	23	AVAILABL	98	0.0098	22.48	100.000000	BOOK	0.00
11458	Balt C BP 2004 Reserve		06/30/2008	31	100	11	0.0124	2,752,042.61	2,752,042.61	697.19	0.00
			08/01/2012	23	AVAILABL	98	0.0124	2,752,042.61	100.000000	BOOK	0.00
11461	CTRB 2007 Reserve		06/30/2008	31	100	11	0.0032	148.52	148.52	-5.72	0.00
			08/01/2012	23	AVAILABL	98	0.0032	148.52	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
11462	CTRB 2007 Debt Service		06/30/2008	31	100	11	0.0124	2,774,784.30	2,774,784.30	-7.02	0.00
			08/01/2012	23	AVAILABL	98	0.0124	2,774,784.30	100.000000	BOOK	0.00
12197	CTRB 2009 Proceeds		06/05/2009	31	200	11	0.0118	6,311,600.47	6,311,600.47	-306.81	0.00
			08/01/2012	23	AVAILABL	98	0.0118	6,311,600.47	100.000000	BOOK	0.00
12228	CTRB 2009 Debt Servic		06/19/2009	31	200	8	0.0100	252.49	252.49	0.00	0.00
			08/01/2012	23	AVAILABL	98	0.0100	252.49	100.000000	BOOK	0.00
12229	CTRB 2009 Reserve		06/19/2009	31	200	8	0.0131	4,184,219.86	4,184,219.86	43.18	0.00
			08/01/2012	23	AVAILABL	98	0.0131	4,184,219.86	100.000000	BOOK	0.00
<b>Inv Type</b>	<b>98 MONEY MARKET FUNDS</b>										
		<b>Count</b>	<b>8</b>								
							0.1336	237,497,798.92	237,497,798.92	2,402.35	0.00
							0.1336	237,497,798.92	100.000000		0.00
<b>Grand Total</b>		<b>Count</b>	<b>120</b>					<b>4,819,910,718.44</b>	<b>4,839,701,553.45</b>	<b>9,442,446.45</b>	<b>20,458,325.62</b>
								<b>4,819,224,588.94</b>	<b>100.410606</b>		<b>0.00</b>