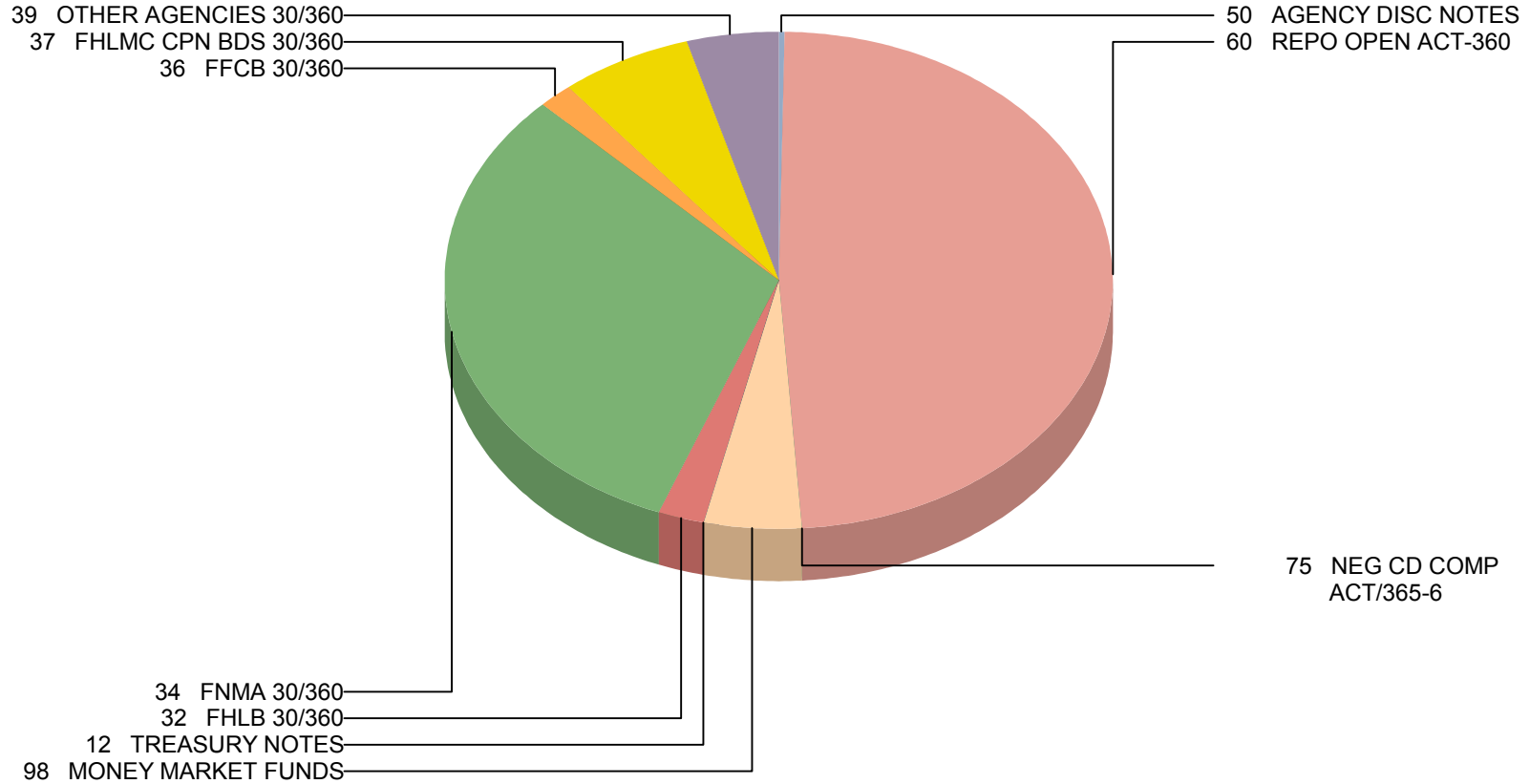


## Market Value Summary Report



12	TREASURY NOTES	1,370K	0.0%
32	FHLB 30/360	110,159K	2.2%
34	FNMA 30/360	1,611,920K	31.7%
36	FFCB 30/360	80,225K	1.6%
37	FHLMC CPN BDS 30/360	320,590K	6.3%
39	OTHER AGENCIES 30/360	226,333K	4.5%
50	AGENCY DISC NOTES	25,000K	0.5%
60	REPO OPEN ACT-360	2,463,019K	48.5%
75	NEG CD COMP ACT/365-6	3,979K	0.1%
98	MONEY MARKET FUNDS	237,658K	4.7%
Total:		5,080,254K	100.0%

# INVESTMENT INVENTORY WITH MARKET VALUE



Run Date: 7/10/2012 1:55:57PM

Investment Outstanding As of 06/30/2012

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	827,712.00	17,275.55	290,074.50
			02/15/2020	17	AVAILABL	12	8.5395	537,637.50	153.280000	SUNGARD	0.00
153	Treasury Note 7.25	912810EM6	08/25/1992	1	100	634	7.2500	355,000.00	542,440.00	9,686.92	194,429.01
			08/15/2022	1	AVAILABL	12	7.4142	348,010.99	152.800000	SUNGARD	0.00
<b>Inv Type</b>	<b>12 TREASURY NOTES</b>	<b>Count 2</b>					8.0042	895,000.00	1,370,152.00	26,962.47	484,503.51
							8.0973	885,648.49	153.089609		0.00
13681	FHLB	313371AN6	10/19/2010	31	200	2	1.0000	50,000,000.00	50,015,625.00	100,000.00	40,625.00
			10/19/2015	8	AVAILABL	32	1.0146	49,975,000.00	100.031250	SUNGARD	0.00
14737	QZAB 2010 SPECIAL ACCT - FHLB	313376L86	12/01/2011	31	200	2011	0.1250	300,000.00	300,000.00	32.29	173.10
			11/30/2012	80	AVAILABL	32	0.1829	299,826.90	100.000000	SUNGARD	0.00
14866	FHLB	313376TF2	02/07/2012	31	200	2	1.2000	10,000,000.00	10,000,000.00	18,000.00	1,000.00
			11/07/2016	37	AVAILABL	32	1.2023	9,999,000.00	100.000000	SUNGARD	0.00
15127	FHLB	313379RL5	06/27/2012	31	200	2	1.2500	50,000,000.00	49,843,750.00	6,944.44	0.00
			06/27/2017	71	AVAILABL	32	1.2500	50,000,000.00	99.687500	SUNGARD	-156,250.00
<b>Inv Type</b>	<b>32 FHLB 30/360</b>	<b>Count 4</b>					1.1291	110,300,000.00	110,159,375.00	124,976.73	41,798.10
							1.1361	110,273,826.90	99.872507		-156,250.00
13603	FNMA	31398A3T7	09/21/2010	31	200	2	2.0000	38,850,000.00	40,586,109.38	215,833.33	1,745,821.88
			09/21/2015	71	AVAILABL	34	2.0053	38,840,287.50	104.468750	SUNGARD	0.00
14618	FNMA	3136FTEH8	11/02/2011	31	200	2	1.6500	50,000,000.00	50,171,875.00	135,208.33	176,875.00
			11/02/2016	78	AVAILABL	34	1.6521	49,995,000.00	100.343750	SUNGARD	0.00
14619	FNMA	3136FTEH8	11/02/2011	31	200	2	1.6500	50,000,000.00	50,171,875.00	135,208.33	176,875.00
			11/02/2016	71	AVAILABL	34	1.6521	49,995,000.00	100.343750	SUNGARD	0.00
14620	FNMA	3136FTEH8	11/02/2011	31	200	2	1.6500	50,000,000.00	50,171,875.00	135,208.33	176,875.00
			11/02/2016	70	AVAILABL	34	1.6521	49,995,000.00	100.343750	SUNGARD	0.00
14622	FNMA	3136FTET2	10/26/2011	31	200	2	1.0000	21,000,000.00	21,045,937.50	37,916.67	45,937.50
			10/26/2016	71	AVAILABL	34	1.0000	21,000,000.00	100.218750	SUNGARD	0.00
14759	FNMA	3136FTUK3	12/28/2011	31	200	2	1.6250	50,000,000.00	50,265,625.00	6,770.83	278,125.00
			12/28/2016	53	AVAILABL	34	1.6302	49,987,500.00	100.531250	SUNGARD	0.00
14765	FNMA	3136FTVX4	01/11/2012	31	200	2	1.6500	50,000,000.00	50,015,625.00	389,583.33	15,625.00
			01/11/2017	76	AVAILABL	34	1.6500	50,000,000.00	100.031250	SUNGARD	0.00
14768	FNMA	3136FTWJ4	01/13/2012	31	200	2	1.6500	50,000,000.00	50,015,625.00	385,000.00	15,625.00
			01/13/2017	81	AVAILABL	34	1.6500	50,000,000.00	100.031250	SUNGARD	0.00
14808	FNMA	3136FTXQ7	01/20/2012	31	200	2	1.5500	50,000,000.00	50,031,250.00	346,597.22	31,250.00
			01/20/2017	76	AVAILABL	34	1.5500	50,000,000.00	100.062500	SUNGARD	0.00
14835	FNMA	3136FTZW2	02/08/2012	31	200	2	1.4000	50,000,000.00	50,250,000.00	278,055.56	252,500.00
			02/08/2017	81	AVAILABL	34	1.4010	49,997,500.00	100.500000	SUNGARD	0.00
14848	FNMA	3136FTZR3	02/15/2012	31	200	2	1.3750	38,925,000.00	39,083,132.81	224,494.53	165,917.81
			01/30/2017	87	AVAILABL	34	1.3791	38,917,215.00	100.406250	SUNGARD	0.00
14849	FNMA	3136FTF46	02/15/2012	31	200	2	1.3500	50,000,000.00	50,203,125.00	255,000.00	208,125.00
			02/15/2017	78	AVAILABL	34	1.3521	49,995,000.00	100.406250	SUNGARD	0.00
14850	FNMA	3136FTF46	02/15/2012	31	200	2	1.3500	50,000,000.00	50,203,125.00	255,000.00	208,125.00
			02/15/2017	53	AVAILABL	34	1.3521	49,995,000.00	100.406250	SUNGARD	0.00
14851	FNMA	3136FTH28	02/15/2012	31	200	2	1.3750	50,000,000.00	50,250,000.00	259,722.22	250,000.00
			02/15/2017	93	AVAILABL	34	1.3750	50,000,000.00	100.500000	SUNGARD	0.00
14855	FNMA	3136FTH69	02/15/2012	31	200	2	1.3750	50,000,000.00	50,250,000.00	259,722.22	255,000.00
			02/15/2017	92	AVAILABL	34	1.3771	49,995,000.00	100.500000	SUNGARD	0.00
14856	FNMA	3136FTH77	02/17/2012	31	200	2	1.3750	50,000,000.00	50,265,625.00	255,902.78	268,125.00
			02/15/2017	71	AVAILABL	34	1.3760	49,997,500.00	100.531250	SUNGARD	0.00
14861	FNMA	3136FTL49	02/22/2012	31	200	2	1.4000	50,000,000.00	50,281,250.00	250,833.33	281,250.00
			02/22/2017	76	AVAILABL	34	1.4000	50,000,000.00	100.562500	SUNGARD	0.00

# INVESTMENT INVENTORY WITH MARKET VALUE



Run Date: 7/10/2012 1:55:57PM

Investment Outstanding As of 06/30/2012

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	
14862	FNMA	3136FTF61	02/15/2012	31	200	2	1.3500	14,000,000.00	14,070,000.00	71,400.00	71,400.00	
			02/15/2017	92	AVAILABL	34	1.3521	13,998,600.00	100.500000	SUNGARD	0.00	
14863	FNMA	3136FTK73	02/22/2012	31	200	2	1.3750	41,950,000.00	42,199,078.13	206,691.15	249,078.13	
			02/22/2017	53	AVAILABL	34	1.3750	41,950,000.00	100.593750	SUNGARD	0.00	
14872	FNMA	3136FTL98	02/22/2012	31	200	2	1.2000	26,050,000.00	26,172,109.38	112,015.00	122,109.38	
			02/22/2017	80	AVAILABL	34	1.2000	26,050,000.00	100.468750	SUNGARD	0.00	
14883	FNMA	3136FTM71	02/22/2012	31	200	2	1.1500	16,500,000.00	16,567,031.25	67,993.75	71,156.25	
			02/22/2017	81	AVAILABL	34	1.1552	16,495,875.00	100.406250	SUNGARD	0.00	
14891	FNMA	3135G0HM8	03/08/2012	31	200	2	1.2000	50,000,000.00	50,187,500.00	188,333.33	250,000.00	
			03/08/2017	71	AVAILABL	34	1.2258	49,937,500.00	100.375000	SUNGARD	0.00	
14907	FNMA	3136FTV97	03/08/2012	31	200	2	1.3000	50,000,000.00	50,250,000.00	204,027.78	250,000.00	
			03/08/2017	65	AVAILABL	34	1.3000	50,000,000.00	100.500000	SUNGARD	0.00	
14923	FNMA	3135G0HV8	03/06/2012	31	200	2	1.2000	50,000,000.00	50,406,250.00	191,666.67	468,750.00	
			03/06/2017	52	AVAILABL	34	1.2258	49,937,500.00	100.812500	SUNGARD	0.00	
14925	FNMA	3136FTY86	03/15/2012	31	200	2	1.3500	50,000,000.00	50,312,500.00	198,750.00	337,500.00	
			03/15/2017	71	AVAILABL	34	1.3604	49,975,500.00	100.625000	SUNGARD	0.00	
14926	FNMA	3136FTY78	03/15/2012	31	200	2	1.4000	50,000,000.00	50,312,500.00	206,111.11	312,500.00	
			03/15/2017	65	AVAILABL	34	1.4000	50,000,000.00	100.625000	SUNGARD	0.00	
14930	FNMA	3136FTZ28	03/15/2012	31	200	2	1.4000	50,000,000.00	50,312,500.00	206,111.11	312,500.00	
			03/15/2017	93	AVAILABL	34	1.4000	50,000,000.00	100.625000	SUNGARD	0.00	
14935	FNMA	3136FT2F5	03/22/2012	31	200	2	1.4000	50,000,000.00	50,281,250.00	192,500.00	283,750.00	
			03/22/2017	53	AVAILABL	34	1.4010	49,997,500.00	100.562500	SUNGARD	0.00	
14938	FNMA	3136FT2H1	03/21/2012	31	200	2	1.4500	50,000,000.00	50,109,375.00	201,388.89	111,875.00	
			03/21/2017	81	AVAILABL	34	1.4510	49,997,500.00	100.218750	SUNGARD	0.00	
14950	FNMA	3136FT3A5	03/21/2012	31	200	2	1.4000	35,000,000.00	35,065,625.00	136,111.11	74,375.00	
			03/21/2017	53	AVAILABL	34	1.4052	34,991,250.00	100.187500	SUNGARD	0.00	
14954	FNMA	3136FT3A5	03/21/2012	31	200	2	1.4000	25,000,000.00	25,046,875.00	97,222.22	48,125.00	
			03/21/2017	53	AVAILABL	34	1.4010	24,998,750.00	100.187500	SUNGARD	0.00	
14958	FNMA	3136FT2R9	03/14/2012	31	200	2	1.3500	15,000,000.00	15,023,437.50	60,187.50	27,937.50	
			03/14/2017	78	AVAILABL	34	1.3562	14,995,500.00	100.156250	SUNGARD	0.00	
14963	FNMA	3136FT3Y3	03/28/2012	31	200	2	1.3500	18,500,000.00	18,540,468.75	64,518.75	40,468.75	
			03/28/2017	53	AVAILABL	34	1.3500	18,500,000.00	100.218750	SUNGARD	0.00	
14976	FNMA	3136FT6M6	04/12/2012	31	200	2	1.4500	50,000,000.00	50,109,375.00	159,097.22	111,875.00	
			04/12/2017	53	AVAILABL	34	1.4510	49,997,500.00	100.218750	SUNGARD	0.00	
14977	FNMA	3136FT6K0	04/12/2012	31	200	2	1.4500	50,000,000.00	50,140,625.00	159,097.22	145,625.00	
			04/12/2017	71	AVAILABL	34	1.4521	49,995,000.00	100.281250	SUNGARD	0.00	
14995	FNMA	3136G0AF8	04/17/2012	31	200	2	1.6500	50,000,000.00	50,187,500.00	169,583.33	187,500.00	
			04/17/2017	58	AVAILABL	34	1.6500	50,000,000.00	100.375000	SUNGARD	0.00	
15004	FNMA	3136G0AC5	04/17/2012	31	200	2	1.5500	15,450,000.00	15,503,109.38	49,225.42	65,469.38	
			04/17/2017	68	AVAILABL	34	1.5667	15,437,640.00	100.343750	SUNGARD	0.00	
15088	FNMA	3136G0HX2	06/06/2012	31	200	2	1.0000	25,000,000.00	25,078,125.00	17,361.11	78,125.00	
			06/06/2017	58	AVAILABL	34	1.0000	25,000,000.00	100.312500	SUNGARD	0.00	
15124	FNMA	3136G0MM0	06/05/2012	31	200	2	1.2200	22,740,000.00	22,782,637.50	23,889.64	46,048.50	
			05/30/2017	92	AVAILABL	34	1.2231	22,736,589.00	100.187500	SUNGARD	0.00	
<b>Inv Type</b>	<b>34 FNMA 30/360</b>	<b>Count</b>	<b>39</b>					1.4339	1,603,965,000.00	1,611,919,926.58	6,809,339.32	8,218,220.08
								1.4373	1,603,701,706.50	100.495954		0.00
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	

# INVESTMENT INVENTORY WITH MARKET VALUE



Run Date: 7/10/2012 1:55:57PM

Investment Outstanding As of 06/30/2012

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
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
14405	FFCB	31331KRN2	07/18/2011	31	200	2	2.0900	20,370,000.00	20,389,096.88	192,762.44	29,281.88
			07/18/2016	53	AVAILABL	36	2.1006	20,359,815.00	100.093750	SUNGARD	0.00
15104	FFCB	3133EAQN1	06/04/2012	31	200	2	1.1400	49,290,000.00	49,336,209.38	71,799.10	125,073.38
			05/15/2017	71	AVAILABL	36	1.1734	49,211,136.00	100.093750	SUNGARD	0.00
<b>Inv Type</b>	<b>36 FFCB 30/360</b>	<b>Count 7</b>						1.8783	80,160,000.00	480,403.21	154,355.26
								1.9022	80,070,951.00	100.081470	0.00
14550	FHLMC	3134G2P30	09/28/2011	31	200	2	1.0500	50,000,000.00	50,062,500.00	135,625.00	62,500.00
			09/28/2015	80	AVAILABL	37	1.0500	50,000,000.00	100.125000	SUNGARD	0.00
14721	FHLMC	3134G3CR9	12/21/2011	31	200	2	1.7000	50,000,000.00	50,234,375.00	23,611.11	239,375.00
			12/21/2016	71	AVAILABL	37	1.7021	49,995,000.00	100.468750	SUNGARD	0.00
14806	FHLMC	3134G3GN4	01/18/2012	31	200	2	1.5000	21,000,000.00	21,098,437.50	142,625.00	100,537.50
			01/18/2017	53	AVAILABL	37	1.5021	20,997,900.00	100.468750	SUNGARD	0.00
14807	FHLMC	3134G3HB9	01/25/2012	31	200	2	1.5500	50,000,000.00	50,281,250.00	335,833.33	291,250.00
			01/25/2017	81	AVAILABL	37	1.5542	49,990,000.00	100.562500	SUNGARD	0.00
14831	FHLMC	3134G3GN4	01/18/2012	31	200	2	1.5000	56,000,000.00	56,262,500.00	380,333.33	279,300.00
			01/18/2017	92	AVAILABL	37	1.5063	55,983,200.00	100.468750	SUNGARD	0.00
14832	FHLMC	3134G3GN4	01/18/2012	31	200	2	1.5000	10,710,000.00	10,760,203.13	72,738.75	51,274.13
			01/18/2017	9	AVAILABL	37	1.5021	10,708,929.00	100.468750	SUNGARD	0.00
14879	FHLMC	3134G3NN6	02/27/2012	31	200	2	1.0000	12,550,000.00	12,589,218.75	43,227.78	42,356.25
			02/27/2017	71	AVAILABL	37	1.0051	12,546,862.50	100.312500	SUNGARD	0.00
14880	FHLMC	3134G3NT3	02/27/2012	31	200	2	1.0000	50,000,000.00	50,437,500.00	172,222.22	450,000.00
			02/27/2017	71	AVAILABL	37	1.0051	49,987,500.00	100.875000	SUNGARD	0.00
14924	FHLMC	3134G3NT3	02/27/2012	31	200	2	1.0000	18,700,000.00	18,863,625.00	64,411.11	257,125.00
			02/27/2017	71	AVAILABL	37	1.1031	18,606,500.00	100.875000	SUNGARD	0.00
<b>Inv Type</b>	<b>37 FHLMC CPN BDS 30/360</b>	<b>Count 9</b>						1.3413	318,960,000.00	320,589,609.38	1,773,717.88
								1.3507	318,815,891.50	100.510913	0.00
11756	FAMCA	31315PCX5	01/22/2009	31	200	2	3.0000	100,000,000.00	103,343,750.00	1,325,000.00	3,343,750.00
			01/22/2014	69	AVAILABL	39	3.0000	100,000,000.00	103.343750	SUNGARD	0.00
12352	FAMCA	31315PKR9	08/04/2009	31	200	2	3.0500	12,000,000.00	12,663,750.00	149,450.00	666,750.00
			08/04/2014	53	AVAILABL	39	3.0554	11,997,000.00	105.531250	SUNGARD	0.00
12881	FAMCA	31315PFS3	01/26/2010	31	200	2	3.0100	15,000,000.00	15,965,625.00	194,395.83	969,375.00
			01/26/2015	53	AVAILABL	39	3.0154	14,996,250.00	106.437500	SUNGARD	0.00
13631	FAMCA	31315PGT0	09/15/2010	31	200	2	2.1250	45,000,000.00	46,743,750.00	281,562.50	1,828,800.00
			09/15/2015	42	AVAILABL	39	2.1651	44,914,950.00	103.875000	SUNGARD	0.00
14493	FAMCA	31315QPB8	09/01/2011	31	200	2	1.5000	22,000,000.00	22,453,750.00	110,000.00	464,750.00
			09/01/2016	53	AVAILABL	39	1.5104	21,989,000.00	102.062500	SUNGARD	0.00
14544	FAMCA	31315PRV3	09/21/2011	31	200	2	1.4000	10,000,000.00	10,106,250.00	38,888.89	108,750.00
			09/21/2016	53	AVAILABL	39	1.4052	9,997,500.00	101.062500	SUNGARD	0.00
14617	FAMCA	31315PSV2	10/12/2011	31	200	2	1.7000	15,000,000.00	15,056,250.00	55,958.33	60,000.00
			10/12/2016	53	AVAILABL	39	1.7052	14,996,250.00	100.375000	SUNGARD	0.00
<b>Inv Type</b>	<b>39 OTHER AGENCIES 30/360</b>	<b>Count 7</b>						2.5108	219,000,000.00	226,333,125.00	7,442,175.00
								2.5216	218,890,950.00	103.348459	0.00
14733	AGENCY DISCOUNT NOTES	31315KA42	12/01/2011	31	200	2	0.1119	22,498,000.00	22,498,000.00	14,642.45	2,131.06
			08/01/2012	80	AVAILABL	50	0.1101	22,481,226.49	100.000000	SUNGARD	0.00

**INVESTMENT INVENTORY WITH MARKET VALUE**



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Investment Outstanding As of 06/30/2012

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
14735	AGENCY DISCOUNT NOTES	31315KA42	12/01/2011	31	200	2010	0.1119	2,502,000.00	2,502,000.00	1,628.39	236.99
			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	16,270.84	2,368.05
							0.1101	24,981,361.11	100.000000		0.00
15134	REPO QZAB Bond 2004 3rd		06/07/2012	31	200	2049	0.2600	728,980.00	728,980.00	126.36	0.00
			07/10/2012	53	AVAILABL	60	0.2600	728,980.00	100.000000	BOOK	0.00
15135	REPO QZAB BOND 2006 3RD		06/07/2012	31	200	2059	0.2600	397,243.00	397,243.00	68.86	0.00
			07/10/2012	53	AVAILABL	60	0.2600	397,243.00	100.000000	BOOK	0.00
15136	REPO QZAB BOND 2007 3RD		06/07/2012	31	200	2064	0.2600	425,588.00	425,588.00	73.77	0.00
			07/10/2012	53	AVAILABL	60	0.2600	425,588.00	100.000000	BOOK	0.00
15137	REPO QZAB BOND 2009 4TH		06/07/2012	31	200	2084	0.2600	750,906.00	750,906.00	130.16	0.00
			07/10/2012	53	AVAILABL	60	0.2600	750,906.00	100.000000	BOOK	0.00
15138	REPO QZAB 2010 BOND		06/07/2012	31	200	2089	0.2600	1,133,783.00	1,133,783.00	196.52	0.00
			07/10/2012	53	AVAILABL	60	0.2600	1,133,783.00	100.000000	BOOK	0.00
15139	REPO QSCB BOND 2009		06/07/2012	31	200	2081	0.2600	3,990,445.00	3,990,445.00	691.68	0.00
			07/10/2012	53	AVAILABL	60	0.2600	3,990,445.00	100.000000	BOOK	0.00
15140	REPO QSCB BOND 2010 2ND SERIES		06/07/2012	31	200	2085	0.2600	7,889,431.00	7,889,431.00	1,367.50	0.00
			07/10/2012	53	AVAILABL	60	0.2600	7,889,431.00	100.000000	BOOK	0.00
15141	REPO QZAB BOND 2011-C 3RD		06/07/2012	31	200	2093	0.2600	14,769,178.00	14,769,178.00	2,559.99	0.00
			07/10/2012	53	AVAILABL	60	0.2600	14,769,178.00	100.000000	BOOK	0.00
15142	REPO 2012 1ST B SERIES BOND		06/07/2012	31	200	2095	0.2600	209,652,699.00	209,652,699.00	36,339.80	0.00
			07/10/2012	53	AVAILABL	60	0.2600	209,652,699.00	100.000000	BOOK	0.00
15147	REPO		06/08/2012	31	200	2	0.2700	150,000,000.00	150,000,000.00	25,875.00	0.00
			07/06/2012	65	AVAILABL	60	0.2700	150,000,000.00	100.000000	BOOK	0.00
15150	REPO		06/12/2012	31	200	2	0.2700	100,000,000.00	100,000,000.00	14,250.00	0.00
			07/03/2012	53	AVAILABL	60	0.2700	100,000,000.00	100.000000	BOOK	0.00
15154	REPO		06/14/2012	31	200	2	0.3000	150,000,000.00	150,000,000.00	21,250.00	0.00
			07/13/2012	53	AVAILABL	60	0.3000	150,000,000.00	100.000000	BOOK	0.00
15160	REPO III		06/15/2012	31	200	2	0.3100	200,000,000.00	200,000,000.00	27,555.56	0.00
			07/02/2012	65	AVAILABL	60	0.3100	200,000,000.00	100.000000	BOOK	0.00
15170	REPO		06/22/2012	31	200	2	0.3300	300,000,000.00	300,000,000.00	24,750.00	0.00
			07/13/2012	65	AVAILABL	60	0.3300	300,000,000.00	100.000000	BOOK	0.00
15178	REPO		06/28/2012	31	200	2	0.2500	200,000,000.00	200,000,000.00	4,166.67	0.00
			07/18/2012	91	AVAILABL	60	0.2500	200,000,000.00	100.000000	BOOK	0.00
15180	REPO		06/28/2012	31	200	2	0.2600	200,000,000.00	200,000,000.00	4,333.33	0.00
			07/20/2012	62	AVAILABL	60	0.2600	200,000,000.00	100.000000	BOOK	0.00
15181	OVERNIGHT		06/29/2012	31	200	2	0.3000	173,281,000.00	173,281,000.00	2,888.02	0.00
			07/02/2012	2	AVAILABL	60	0.3000	173,281,000.00	100.000000	BOOK	0.00
15182	REPO		06/29/2012	31	200	2	0.2700	150,000,000.00	150,000,000.00	2,250.00	0.00
			07/25/2012	53	AVAILABL	60	0.2700	150,000,000.00	100.000000	BOOK	0.00
15183	REPO		06/29/2012	31	200	2	0.3800	600,000,000.00	600,000,000.00	12,666.67	0.00
			07/02/2012	2	AVAILABL	60	0.3800	600,000,000.00	100.000000	BOOK	0.00
<b>Inv Type</b>	<b>60 REPO OPEN ACT-360</b>	<b>Count 19</b>					0.3079	2,463,019,253.00	2,463,019,253.00	181,539.89	0.00
							0.3079	2,463,019,253.00	100.000000		0.00
12258	LD-00401		06/10/2009	31	200	69	0.2500	498,385.43	498,385.43	2.37	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	1.96	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	0.00	0.00
			06/10/2019	77	AVAILABL	75	0.2500	112,571.84	100.000000	BOOK	0.00

# INVESTMENT INVENTORY WITH MARKET VALUE



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Investment Outstanding As of 06/30/2012

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
12866	LD-00791		01/05/2010	31	200	69	0.6500	22,061.93	22,061.93	-41.77	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	3.30	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	6.99	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	-106.14	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	-53.73	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	-74.89	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	-383.75	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	-24.06	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	-29.01	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	0.00	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	-698.73	0.00
							0.3241	3,979,038.52	100.000000		0.00
11456	LGIP		06/30/2008	3	100	2	0.1415	221,447,948.83	221,447,948.83	1,847.07	0.00
			07/01/2012	25	AVAILABL	98	0.1415	221,447,948.83	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
			07/01/2012	23	AVAILABL	98	0.0098	22.48	100.000000	BOOK	0.00
11458	Balt C BP 2004 Reserve		06/30/2008	31	100	11	0.0131	2,752,013.65	2,752,013.65	697.19	0.00
			07/01/2012	23	AVAILABL	98	0.0131	2,752,013.65	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
			07/01/2012	23	AVAILABL	98	0.0032	148.52	100.000000	BOOK	0.00
11462	CTRB 2007 Debt Service		06/30/2008	31	100	11	0.0131	2,774,754.98	2,774,754.98	-7.02	0.00
			07/01/2012	23	AVAILABL	98	0.0131	2,774,754.98	100.000000	BOOK	0.00
12197	CTRB 2009 Proceeds		06/05/2009	31	200	11	0.0117	6,498,474.64	6,498,474.64	-306.76	0.00
			07/01/2012	23	AVAILABL	98	0.0117	6,498,474.64	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
			07/01/2012	23	AVAILABL	98	0.0100	252.49	100.000000	BOOK	0.00
12229	CTRB 2009 Reserve		06/19/2009	31	200	8	0.0131	4,184,175.84	4,184,175.84	-3.24	0.00
			07/01/2012	23	AVAILABL	98	0.0131	4,184,175.84	100.000000	BOOK	0.00
<b>Inv Type</b>	<b>98 MONEY MARKET FUNDS</b>	<b>Count 8</b>					0.1327	237,657,791.43	237,657,791.43	2,355.98	0.00
							0.1327	237,657,791.43	100.000000		0.00
<b>Grand Total</b>		<b>Count 110</b>						<b>5,062,936,082.95</b>	<b>5,080,253,577.17</b>	<b>11,167,032.89</b>	<b>18,117,137.88</b>
								<b>5,062,276,418.45</b>	<b>100.342044</b>		<b>-156,250.00</b>