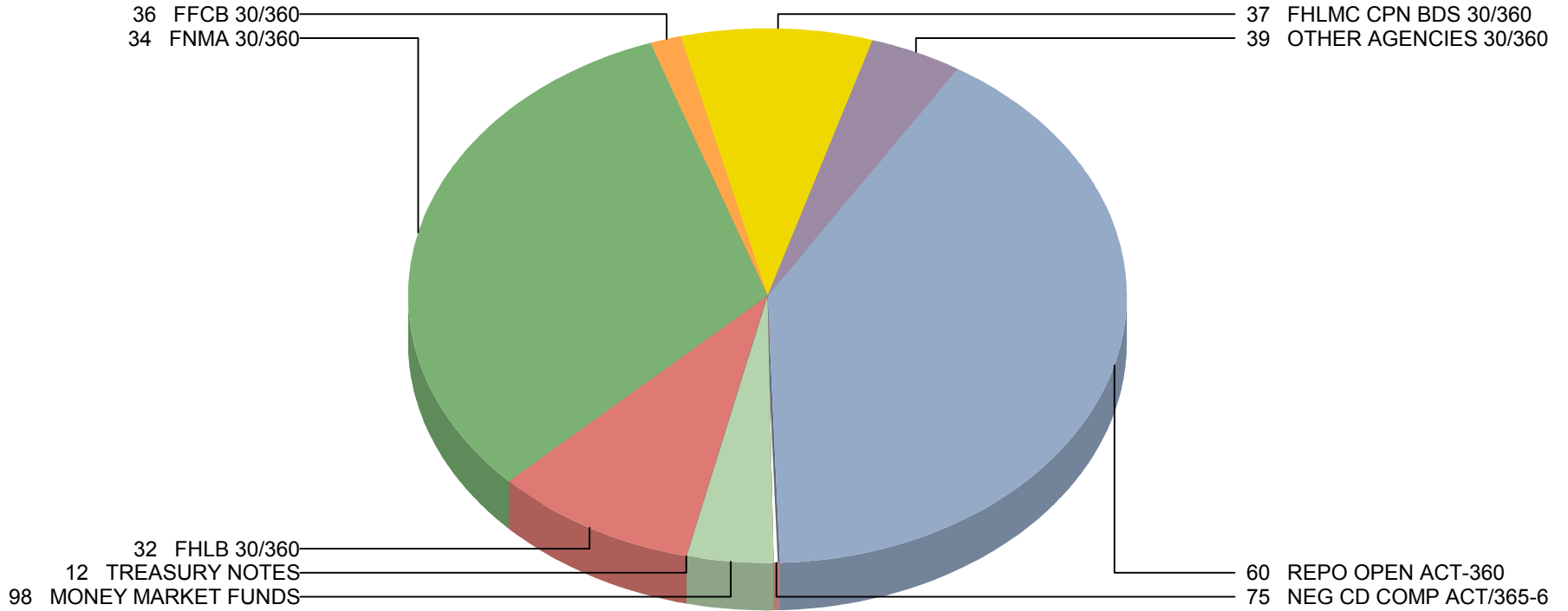


Market Value Summary Report



12	TREASURY NOTES	1,374K	0.0%
32	FHLB 30/360	547,704K	9.2%
34	FNMA 30/360	1,889,578K	31.8%
36	FFCB 30/360	90,580K	1.5%
37	FHLMC CPN BDS 30/360	503,523K	8.5%
39	OTHER AGENCIES 30/360	244,503K	4.1%
60	REPO OPEN ACT-360	2,417,522K	40.7%
75	NEG CD COMP ACT/365-6	3,979K	0.1%
98	MONEY MARKET FUNDS	235,818K	4.0%
Total:		5,934,582K	100.0%

INVESTMENT INVENTORY WITH MARKET VALUE



Run Date: 9/17/2012 11:37:20AM

Investment Outstanding As of 08/31/2012

Inv No.	Description	CUSIP	Purchase Maturity	Bank Brok	Safe Purp	Fund Iccode	Coupon YTM TR	Sched. Par / Shares		Market Value		Curr Accr Int Price Source	Unrealized Gain Unrealized Loss	
								Scheduled Book	Market Price					
152	Treasury Note 8.5	912810EE4	03/19/1990	1	100	634	8.5000	540,000.00		829,321.20		2,120.38	291,683.70	
			02/15/2020	17	AVAILABL	12	8.5395	537,637.50		153.578000		SUNGARD	0.00	
153	Treasury Note 7.25	912810EM6	08/25/1992	1	100	634	7.2500	355,000.00		545,148.65		1,188.96	197,137.66	
			08/15/2022	1	AVAILABL	12	7.4142	348,010.99		153.563000		SUNGARD	0.00	
Inv Type	12 TREASURY NOTES	Count 2						8.0042		895,000.00		1,374,469.85	3,309.34	488,821.36
								8.0973		885,648.49		153.572050		0.00
14737	QZAB 2010 SPECIAL ACCT - FHLB	313376L86	12/01/2011	31	200	2011	0.1250	300,000.00		299,988.00		94.79	161.10	
			11/30/2012	80	AVAILABL	32	0.1829	299,826.90		99.996000		SUNGARD	0.00	
15234	FHLB	3133806P7	08/14/2012	31	200	2	1.1250	50,000,000.00		50,010,000.00		26,562.50	10,000.00	
			08/14/2017	76	AVAILABL	32	1.1250	50,000,000.00		100.020000		SUNGARD	0.00	
15237	FHLB	3133806V4	08/17/2012	31	200	2	1.1250	50,000,000.00		50,013,000.00		21,875.00	13,000.00	
			08/17/2017	76	AVAILABL	32	1.1250	50,000,000.00		100.026000		SUNGARD	0.00	
15248	FHLB	313380BV8	08/21/2012	31	200	2	1.1000	100,000,000.00		100,039,000.00		30,555.56	39,000.00	
			08/21/2017	95	AVAILABL	32	1.1000	100,000,000.00		100.039000		SUNGARD	0.00	
15249	FHLB	313380BV8	08/21/2012	31	200	2	1.1000	50,000,000.00		50,019,500.00		15,277.78	19,500.00	
			08/21/2017	76	AVAILABL	32	1.1000	50,000,000.00		100.039000		SUNGARD	0.00	
15258	FHLB	313380DG9	08/24/2012	31	200	2	1.1500	50,000,000.00		50,017,500.00		15,972.23	17,500.00	
			08/21/2017	76	AVAILABL	32	1.1500	50,000,000.00		100.035000		SUNGARD	0.00	
15266	FHLB	313380EA1	08/28/2012	31	200	2	1.1500	50,000,000.00		50,024,000.00		4,791.67	24,000.00	
			08/28/2017	95	AVAILABL	32	1.1500	50,000,000.00		100.048000		SUNGARD	0.00	
15267	FHLB	313380EA1	08/28/2012	31	200	2	1.1500	50,000,000.00		50,024,000.00		4,791.67	24,000.00	
			08/28/2017	76	AVAILABL	32	1.1500	50,000,000.00		100.048000		SUNGARD	0.00	
15286	FHLB	313380EA1	08/28/2012	31	200	2	1.1500	47,200,000.00		47,222,656.00		4,523.33	46,256.00	
			08/28/2017	76	AVAILABL	32	1.1603	47,176,400.00		100.048000		SUNGARD	0.00	
15290	FHLB	313380G35	08/22/2012	31	200	2	1.2500	50,000,000.00		50,017,000.00		17,361.11	17,000.00	
			08/21/2017	81	AVAILABL	32	1.2500	50,000,000.00		100.034000		SUNGARD	0.00	
15291	FHLB	313380G35	08/22/2012	31	200	2	1.2500	50,000,000.00		50,017,000.00		17,361.11	17,000.00	
			08/21/2017	76	AVAILABL	32	1.2500	50,000,000.00		100.034000		SUNGARD	0.00	
Inv Type	32 FHLB 30/360	Count 11						1.1494		547,500,000.00		159,166.75	227,417.10	
								1.1504		547,476,226.90		100.037195	0.00	
13603	FNMA	31398A3T7	09/21/2010	31	200	2	2.0000	38,850,000.00		40,729,563.00		345,333.33	1,889,275.50	
			09/21/2015	71	AVAILABL	34	2.0053	38,840,287.50		104.838000		SUNGARD	0.00	
14618	FNMA	3136FTEH8	11/02/2011	31	200	2	1.6500	50,000,000.00		50,104,500.00		272,708.33	109,500.00	
			11/02/2016	78	AVAILABL	34	1.6521	49,995,000.00		100.209000		SUNGARD	0.00	
14619	FNMA	3136FTEH8	11/02/2011	31	200	2	1.6500	50,000,000.00		50,104,500.00		272,708.33	109,500.00	
			11/02/2016	71	AVAILABL	34	1.6521	49,995,000.00		100.209000		SUNGARD	0.00	
14620	FNMA	3136FTEH8	11/02/2011	31	200	2	1.6500	50,000,000.00		50,104,500.00		272,708.33	109,500.00	
			11/02/2016	70	AVAILABL	34	1.6521	49,995,000.00		100.209000		SUNGARD	0.00	
14622	FNMA	3136FTET2	10/26/2011	31	200	2	1.0000	21,000,000.00		21,023,730.00		72,916.67	23,730.00	
			10/26/2016	71	AVAILABL	34	1.0000	21,000,000.00		100.113000		SUNGARD	0.00	
14759	FNMA	3136FTUK3	12/28/2011	31	200	2	1.6250	50,000,000.00		50,217,000.00		142,187.50	229,500.00	
			12/28/2016	53	AVAILABL	34	1.6302	49,987,500.00		100.434000		SUNGARD	0.00	
14835	FNMA	3136FTZW2	02/08/2012	31	200	2	1.4000	50,000,000.00		50,256,500.00		44,722.22	259,000.00	
			02/08/2017	81	AVAILABL	34	1.4010	49,997,500.00		100.513000		SUNGARD	0.00	
14848	FNMA	3136FTZR3	02/15/2012	31	200	2	1.3750	38,925,000.00		39,096,270.00		46,088.28	179,055.00	
			01/30/2017	87	AVAILABL	34	1.3791	38,917,215.00		100.440000		SUNGARD	0.00	
14849	FNMA	3136FTF46	02/15/2012	31	200	2	1.3500	50,000,000.00		50,235,000.00		30,000.00	240,000.00	
			02/15/2017	78	AVAILABL	34	1.3521	49,995,000.00		100.470000		SUNGARD	0.00	
14850	FNMA	3136FTF46	02/15/2012	31	200	2	1.3500	50,000,000.00		50,235,000.00		30,000.00	240,000.00	
			02/15/2017	53	AVAILABL	34	1.3521	49,995,000.00		100.470000		SUNGARD	0.00	

INVESTMENT INVENTORY WITH MARKET VALUE



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Investment Outstanding As of 08/31/2012

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
14851	FNMA	3136FTH28	02/15/2012	31	200	2	1.3750	50,000,000.00	50,263,000.00	30,555.56	263,000.00
			02/15/2017	93	AVAILABL	34	1.3750	50,000,000.00	100.526000	SUNGARD	0.00
14855	FNMA	3136FTH69	02/15/2012	31	200	2	1.3750	50,000,000.00	50,263,000.00	30,555.56	268,000.00
			02/15/2017	92	AVAILABL	34	1.3771	49,995,000.00	100.526000	SUNGARD	0.00
14856	FNMA	3136FTH77	02/17/2012	31	200	2	1.3750	50,000,000.00	50,269,000.00	30,555.56	271,500.00
			02/15/2017	71	AVAILABL	34	1.3760	49,997,500.00	100.538000	SUNGARD	0.00
14861	FNMA	3136FTL49	02/22/2012	31	200	2	1.4000	50,000,000.00	50,286,000.00	17,500.00	286,000.00
			02/22/2017	76	AVAILABL	34	1.4000	50,000,000.00	100.572000	SUNGARD	0.00
14862	FNMA	3136FTF61	02/15/2012	31	200	2	1.3500	14,000,000.00	14,071,400.00	8,400.00	72,800.00
			02/15/2017	92	AVAILABL	34	1.3521	13,998,600.00	100.510000	SUNGARD	0.00
14863	FNMA	3136FTK73	02/22/2012	31	200	2	1.3750	41,950,000.00	42,197,085.50	14,420.31	247,085.50
			02/22/2017	53	AVAILABL	34	1.3750	41,950,000.00	100.589000	SUNGARD	0.00
14872	FNMA	3136FTL98	02/22/2012	31	200	2	1.2000	26,050,000.00	26,182,334.00	7,815.00	132,334.00
			02/22/2017	80	AVAILABL	34	1.2000	26,050,000.00	100.508000	SUNGARD	0.00
14883	FNMA	3136FTM71	02/22/2012	31	200	2	1.1500	16,500,000.00	16,575,240.00	4,743.75	79,365.00
			02/22/2017	81	AVAILABL	34	1.1552	16,495,875.00	100.456000	SUNGARD	0.00
14891	FNMA	3135G0HM8	03/08/2012	31	200	2	1.2000	50,000,000.00	50,234,000.00	288,333.33	296,500.00
			03/08/2017	71	AVAILABL	34	1.2258	49,937,500.00	100.468000	SUNGARD	0.00
14907	FNMA	3136FTV97	03/08/2012	31	200	2	1.3000	50,000,000.00	50,288,500.00	312,361.11	288,500.00
			03/08/2017	65	AVAILABL	34	1.3000	50,000,000.00	100.577000	SUNGARD	0.00
14923	FNMA	3135G0HV8	03/06/2012	31	200	2	1.2000	50,000,000.00	50,611,500.00	291,666.67	674,000.00
			03/06/2017	52	AVAILABL	34	1.2258	49,937,500.00	101.223000	SUNGARD	0.00
14925	FNMA	3136FTY86	03/15/2012	31	200	2	1.3500	50,000,000.00	50,327,000.00	311,250.00	352,000.00
			03/15/2017	71	AVAILABL	34	1.3604	49,975,000.00	100.654000	SUNGARD	0.00
14926	FNMA	3136FTY78	03/15/2012	31	200	2	1.4000	50,000,000.00	50,329,500.00	322,777.78	329,500.00
			03/15/2017	65	AVAILABL	34	1.4000	50,000,000.00	100.659000	SUNGARD	0.00
14930	FNMA	3136FTZ28	03/15/2012	31	200	2	1.4000	50,000,000.00	50,329,500.00	322,777.78	329,500.00
			03/15/2017	93	AVAILABL	34	1.4000	50,000,000.00	100.659000	SUNGARD	0.00
14935	FNMA	3136FT2F5	03/22/2012	31	200	2	1.4000	50,000,000.00	50,319,500.00	309,166.67	322,000.00
			03/22/2017	53	AVAILABL	34	1.4010	49,997,500.00	100.639000	SUNGARD	0.00
14938	FNMA	3136FT2H1	03/21/2012	31	200	2	1.4500	50,000,000.00	50,030,500.00	322,222.22	33,000.00
			03/21/2017	81	AVAILABL	34	1.4510	49,997,500.00	100.061000	SUNGARD	0.00
14950	FNMA	3136FT3A5	03/21/2012	31	200	2	1.4000	35,000,000.00	35,018,550.00	217,777.78	27,300.00
			03/21/2017	53	AVAILABL	34	1.4052	34,991,250.00	100.053000	SUNGARD	0.00
14954	FNMA	3136FT3A5	03/21/2012	31	200	2	1.4000	25,000,000.00	25,013,250.00	155,555.56	14,500.00
			03/21/2017	53	AVAILABL	34	1.4010	24,998,750.00	100.053000	SUNGARD	0.00
14958	FNMA	3136FT2R9	03/14/2012	31	200	2	1.3500	15,000,000.00	15,004,650.00	93,937.50	9,150.00
			03/14/2017	78	AVAILABL	34	1.3562	14,995,500.00	100.031000	SUNGARD	0.00
14963	FNMA	3136FT3Y3	03/28/2012	31	200	2	1.3500	18,500,000.00	18,514,615.00	106,143.75	14,615.00
			03/28/2017	53	AVAILABL	34	1.3500	18,500,000.00	100.079000	SUNGARD	0.00
14976	FNMA	3136FT6M6	04/12/2012	31	200	2	1.4500	50,000,000.00	50,058,000.00	279,930.56	60,500.00
			04/12/2017	53	AVAILABL	34	1.4510	49,997,500.00	100.116000	SUNGARD	0.00
14977	FNMA	3136FT6K0	04/12/2012	31	200	2	1.4500	50,000,000.00	50,067,500.00	279,930.56	72,500.00
			04/12/2017	71	AVAILABL	34	1.4521	49,995,000.00	100.135000	SUNGARD	0.00
14995	FNMA	3136G0AF8	04/17/2012	31	200	2	1.6500	50,000,000.00	50,090,000.00	307,083.33	90,000.00
			04/17/2017	58	AVAILABL	34	1.6500	50,000,000.00	100.180000	SUNGARD	0.00
15004	FNMA	3136G0AC5	04/17/2012	31	200	2	1.5500	15,450,000.00	15,475,338.00	89,137.92	37,698.00
			04/17/2017	68	AVAILABL	34	1.5667	15,437,640.00	100.164000	SUNGARD	0.00
15088	FNMA	3136G0HX2	06/06/2012	31	200	2	1.0000	25,000,000.00	25,129,750.00	59,027.78	129,750.00
			06/06/2017	58	AVAILABL	34	1.0000	25,000,000.00	100.519000	SUNGARD	0.00
15124	FNMA	3136G0MM0	06/05/2012	31	200	2	1.2200	22,740,000.00	22,854,609.60	70,127.64	118,020.60
			05/30/2017	92	AVAILABL	34	1.2231	22,736,589.00	100.504000	SUNGARD	0.00

INVESTMENT INVENTORY WITH MARKET VALUE



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Investment Outstanding As of 08/31/2012

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	
15190	FNMA	3135G0MK6	07/17/2012	31	200	2	1.2000	31,315,000.00	31,478,151.15	45,928.67	163,151.15	
			07/17/2017	80	AVAILABL	34	1.2000	31,315,000.00	100.521000	SUNGARD	0.00	
15191	FNMA	3136G0SD4	07/26/2012	31	200	2	1.2000	50,000,000.00	50,245,000.00	58,333.33	250,000.00	
			07/26/2017	95	AVAILABL	34	1.2021	49,995,000.00	100.490000	SUNGARD	0.00	
15216	FNMA	3136G0RTO	07/26/2012	31	200	2	1.1500	20,000,000.00	20,082,400.00	22,361.11	82,400.00	
			07/26/2017	83	AVAILABL	34	1.1500	20,000,000.00	100.412000	SUNGARD	0.00	
15218	FNMA	3136G0SS1	08/08/2012	31	200	2	1.1500	50,000,000.00	50,090,000.00	36,736.11	90,000.00	
			08/08/2017	76	AVAILABL	34	1.1500	50,000,000.00	100.180000	SUNGARD	0.00	
15220	FNMA	3136G0RTO	07/26/2012	31	200	2	1.1500	18,750,000.00	18,827,250.00	20,963.54	77,250.00	
			07/26/2017	53	AVAILABL	34	1.1500	18,750,000.00	100.412000	SUNGARD	0.00	
15224	FNMA	3135G0MNO	07/25/2012	31	200	2	1.1250	25,000,000.00	25,126,000.00	49,218.75	126,000.00	
			06/28/2017	83	AVAILABL	34	1.1250	25,000,000.00	100.504000	SUNGARD	0.00	
15233	FNMA	3136G0UG4	08/15/2012	31	200	2	1.1000	50,000,000.00	50,084,000.00	24,444.44	86,500.00	
			08/15/2017	76	AVAILABL	34	1.1010	49,997,500.00	100.168000	SUNGARD	0.00	
15245	FNMA	3135G0MW0	08/09/2012	31	200	2	1.0500	31,797,000.00	31,897,160.55	20,403.08	103,340.25	
			08/09/2017	76	AVAILABL	34	1.0521	31,793,820.30	100.315000	SUNGARD	0.00	
15246	FNMA	3136G0VF5	08/22/2012	31	200	2	1.0500	50,000,000.00	49,992,500.00	13,125.00	0.00	
			08/22/2017	76	AVAILABL	34	1.0500	50,000,000.00	99.985000	SUNGARD	-7,500.00	
15259	FNMA	3135G0NF6	08/21/2012	31	200	2	1.0000	53,000,000.00	53,182,320.00	14,722.22	198,220.00	
			08/21/2017	71	AVAILABL	34	1.0062	52,984,100.00	100.344000	SUNGARD	0.00	
15318	FNMA	3136G0ZG9	08/28/2012	31	200	2	1.1500	25,000,000.00	25,144,500.00	2,395.83	144,500.00	
			08/28/2017	58	AVAILABL	34	1.1500	25,000,000.00	100.578000	SUNGARD	0.00	
15326	FNMA	3135G0NR0	08/28/2012	31	200	2	1.1000	21,425,000.00	21,519,270.00	1,963.96	96,412.50	
			08/28/2017	71	AVAILABL	34	1.1021	21,422,857.50	100.440000	SUNGARD	0.00	
Inv Type	34 FNMA 30/360	Count 48						1.3463	1,880,252,000.00	1,889,578,436.80	6,123,722.71	9,625,952.50
								1.3495	1,879,959,984.30	100.496021		-7,500.00
7604	FFCB - WQFA	31331SGL1	09/29/2004	31	200	74	4.4500	1,000,000.00	1,000,000.00	25,958.33	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	57,633.33	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	30,164.17	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	90,790.00	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	97,632.50	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	49,525,606.20	165,450.10	314,470.20	
			05/15/2017	71	AVAILABL	36	1.1734	49,211,136.00	100.478000	SUNGARD	0.00	
15265	FFCB	3133EAZZ4	08/01/2012	31	200	2010	0.2100	5,514,000.00	5,514,000.00	964.95	160.84	
			08/01/2013	80	AVAILABL	36	0.2129	5,513,839.16	100.000000	SUNGARD	0.00	
15308	FFCB	3133EAN95	08/23/2012	31	200	2	1.1200	25,000,000.00	25,040,250.00	6,222.22	64,000.00	
			08/23/2017	58	AVAILABL	36	1.1396	24,976,250.00	100.161000	SUNGARD	0.00	
Inv Type	36 FFCB 30/360	Count 8						1.5188	90,304,000.00	90,579,856.20	474,815.60	378,631.04
								1.5430	90,201,225.16	100.305475		0.00
14550	FHLMC	3134G2P30	09/28/2011	31	200	2	1.0500	50,000,000.00	50,022,000.00	223,125.00	22,000.00	
			09/28/2015	80	AVAILABL	37	1.0500	50,000,000.00	100.044000	SUNGARD	0.00	
14721	FHLMC	3134G3CR9	12/21/2011	31	200	2	1.7000	50,000,000.00	50,187,000.00	165,277.78	192,000.00	
			12/21/2016	71	AVAILABL	37	1.7021	49,995,000.00	100.374000	SUNGARD	0.00	
14806	FHLMC	3134G3GN4	01/18/2012	31	200	2	1.5000	21,000,000.00	21,095,130.00	37,625.00	97,230.00	
			01/18/2017	53	AVAILABL	37	1.5021	20,997,900.00	100.453000	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	
14807	FHLMC	3134G3HB9	01/25/2012	31	200	2	1.5500	50,000,000.00	50,254,500.00	77,500.00	264,500.00	
			01/25/2012	81	AVAILABL	37	1.5542	49,990,000.00	100.509000	SUNGARD	0.00	
14831	FHLMC	3134G3GN4	01/18/2012	31	200	2	1.5000	56,000,000.00	56,253,680.00	100,333.33	270,480.00	
			01/18/2012	92	AVAILABL	37	1.5063	55,983,200.00	100.453000	SUNGARD	0.00	
14832	FHLMC	3134G3GN4	01/18/2012	31	200	2	1.5000	10,710,000.00	10,758,516.30	19,188.75	49,587.30	
			01/18/2012	9	AVAILABL	37	1.5021	10,708,929.00	100.453000	SUNGARD	0.00	
14879	FHLMC	3134G3NN6	02/27/2012	31	200	2	1.0000	12,550,000.00	12,702,733.50	1,394.44	155,871.00	
			02/27/2012	71	AVAILABL	37	1.0051	12,546,862.50	101.217000	SUNGARD	0.00	
14880	FHLMC	3134G3NT3	02/27/2012	31	200	2	1.0000	50,000,000.00	50,834,000.00	5,555.56	846,500.00	
			02/27/2012	71	AVAILABL	37	1.0051	49,987,500.00	101.668000	SUNGARD	0.00	
14924	FHLMC	3134G3NT3	02/27/2012	31	200	2	1.0000	18,700,000.00	19,011,916.00	2,077.78	405,416.00	
			02/27/2012	71	AVAILABL	37	1.1031	18,606,500.00	101.668000	SUNGARD	0.00	
15217	FHLMC	3134G3YK0	07/24/2012	31	200	2	1.1250	49,500,000.00	49,730,670.00	57,234.38	230,670.00	
			07/24/2012	78	AVAILABL	37	1.1250	49,500,000.00	100.466000	SUNGARD	0.00	
15219	FHLMC	3134G3YY0	07/25/2012	31	200	2	1.0000	3,300,000.00	3,318,117.00	3,300.00	19,767.00	
			07/25/2012	80	AVAILABL	37	1.0103	3,298,350.00	100.549000	SUNGARD	0.00	
15221	FHLMC	3134G3ZF0	07/25/2012	31	200	2	1.0000	50,000,000.00	50,192,500.00	50,000.00	240,000.00	
			07/25/2012	80	AVAILABL	37	1.0195	49,952,500.00	100.385000	SUNGARD	0.00	
15222	FHLMC	3134G3YC8	07/19/2012	31	200	2	1.1250	5,500,000.00	5,529,590.00	7,218.75	29,590.00	
			07/19/2012	51	AVAILABL	37	1.1250	5,500,000.00	100.538000	SUNGARD	0.00	
15232	FHLMC	3134G3YZ7	07/25/2012	31	200	2	1.1000	50,000,000.00	50,098,000.00	55,000.00	100,500.00	
			07/25/2012	68	AVAILABL	37	1.1010	49,997,500.00	100.196000	SUNGARD	0.00	
15238	FHLMC	3134G3ZR4	08/07/2012	31	200	2	1.0000	23,480,000.00	23,534,943.20	15,653.33	70,205.20	
			08/07/2012	80	AVAILABL	37	1.0134	23,464,738.00	100.234000	SUNGARD	0.00	
Inv Type	37 FHLMC CPN BDS 30/360	Count 15						1.2411	500,740,000.00	503,523,296.00	820,484.10	2,994,316.50
								1.2498	500,528,979.50	100.555837		0.00
11756	FAMCA	31315PCX5	01/22/2009	31	200	2	3.0000	100,000,000.00	103,088,000.00	325,000.00	3,088,000.00	
			01/22/2014	69	AVAILABL	39	3.0000	100,000,000.00	103.088000	SUNGARD	0.00	
12352	FAMCA	31315PKR9	08/04/2009	31	200	2	3.0500	12,000,000.00	12,631,680.00	27,450.00	634,680.00	
			08/04/2014	53	AVAILABL	39	3.0554	11,997,000.00	105.264000	SUNGARD	0.00	
12881	FAMCA	31315PFS3	01/26/2010	31	200	2	3.0100	15,000,000.00	15,951,150.00	43,895.83	954,900.00	
			01/26/2015	53	AVAILABL	39	3.0154	14,996,250.00	106.341000	SUNGARD	0.00	
13631	FAMCA	31315PGT0	09/15/2010	31	200	2	2.1250	45,000,000.00	46,934,100.00	440,937.50	2,019,150.00	
			09/15/2015	42	AVAILABL	39	2.1651	44,914,950.00	104.298000	SUNGARD	0.00	
14493	FAMCA	31315PQB8	09/01/2011	31	200	2	1.5000	22,000,000.00	22,612,260.00	165,000.00	623,260.00	
			09/01/2016	53	AVAILABL	39	1.5104	21,989,000.00	102.783000	SUNGARD	0.00	
14544	FAMCA	31315PRV3	09/21/2011	31	200	2	1.4000	10,000,000.00	10,186,100.00	62,222.22	188,600.00	
			09/21/2016	53	AVAILABL	39	1.4052	9,997,500.00	101.861000	SUNGARD	0.00	
14617	FAMCA	31315PSV2	10/12/2011	31	200	2	1.7000	15,000,000.00	15,023,550.00	98,458.33	27,300.00	
			10/12/2016	53	AVAILABL	39	1.7052	14,996,250.00	100.157000	SUNGARD	0.00	
15189	FAMCA	31315PQR3	07/03/2012	31	200	2	1.1000	8,000,000.00	8,030,320.00	14,177.78	36,320.00	
			07/03/2017	53	AVAILABL	39	1.1155	7,994,000.00	100.379000	SUNGARD	0.00	
15312	FAMCA	31315PTX7	08/23/2012	31	200	2	1.1500	10,000,000.00	10,045,400.00	2,555.56	50,400.00	
			08/23/2017	53	AVAILABL	39	1.1603	9,995,000.00	100.454000	SUNGARD	0.00	
Inv Type	39 OTHER AGENCIES 30/360	Count 9						2.4058	237,000,000.00	244,502,560.00	1,179,697.22	7,622,610.00
								2.4167	236,879,950.00	103.165637		0.00
15274	REPO		08/07/2012	31	200	2	0.2400	150,000,000.00	150,000,000.00	25,000.00	0.00	
			09/04/2012	62	AVAILABL	60	0.2400	150,000,000.00	100.000000	BOOK	0.00	
15276	REPO QZAB 2004 3rd RestrictBond		08/07/2012	31	200	2049	0.2400	620,842.00	620,842.00	103.47	0.00	
			09/11/2012	65	AVAILABL	60	0.2400	620,842.00	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	
15277	REPO QZAB 2006 3rd Bond		08/07/2012	31	201	2059	0.2400	255,874.00	255,874.00	42.65	0.00	
			09/11/2012	65	AVAILABL	60	0.2400	255,874.00	100.000000	BOOK	0.00	
15278	REPO 2012 1ST BOND		08/07/2012	31	200	2095	0.2400	85,263,960.00	85,263,960.00	14,210.66	0.00	
			09/11/2012	65	AVAILABL	60	0.2400	85,263,960.00	100.000000	BOOK	0.00	
15279	REPO QZAB 2007 3rd Bond		08/07/2012	31	200	2064	0.2400	85,876.00	85,876.00	14.31	0.00	
			09/11/2012	65	AVAILABL	60	0.2400	85,876.00	100.000000	BOOK	0.00	
15280	REPO QZAB 2009 4TH Restricted Bo		08/07/2012	31	200	2084	0.2400	644,382.00	644,382.00	107.40	0.00	
			09/11/2012	65	AVAILABL	60	0.2400	644,382.00	100.000000	BOOK	0.00	
15281	REPO QZAB 2010 Restricted Bond		08/07/2012	31	200	2089	0.2400	1,049,444.00	1,049,444.00	174.91	0.00	
			09/11/2012	65	AVAILABL	60	0.2400	1,049,444.00	100.000000	BOOK	0.00	
15282	REPO QSCB 2009 RESTRICTED BOND		08/07/2012	31	200	2081	0.2400	3,835,700.00	3,835,700.00	639.28	0.00	
			09/11/2012	65	AVAILABL	60	0.2400	3,835,700.00	100.000000	BOOK	0.00	
15283	REPO QSCB 2010 2ND SERIES D		08/07/2012	31	200	2085	0.2400	7,502,515.00	7,502,515.00	1,250.42	0.00	
			09/11/2012	65	AVAILABL	60	0.2400	7,502,515.00	100.000000	BOOK	0.00	
15284	REPO QZAB 2011C 3rd Bond		08/07/2012	31	200	2093	0.2400	12,391,388.00	12,391,388.00	2,065.23	0.00	
			09/11/2012	65	AVAILABL	60	0.2400	12,391,388.00	100.000000	BOOK	0.00	
15296	REPO		08/14/2012	31	200	2	0.2500	250,000,000.00	250,000,000.00	31,250.00	0.00	
			09/28/2012	65	AVAILABL	60	0.2500	250,000,000.00	100.000000	BOOK	0.00	
15297	REPO		08/14/2012	31	200	2	0.2400	150,000,000.00	150,000,000.00	18,000.00	0.00	
			09/28/2012	62	AVAILABL	60	0.2400	150,000,000.00	100.000000	BOOK	0.00	
15301	REPO 2012 2nd A Series Bond		08/15/2012	31	200	2096	0.2200	22,340,000.00	22,340,000.00	2,320.88	0.00	
			09/11/2012	91	AVAILABL	60	0.2200	22,340,000.00	100.000000	BOOK	0.00	
15302	REPO 2012 2nd B Series Bond		08/15/2012	31	200	2097	0.2200	478,660,000.00	478,660,000.00	49,727.46	0.00	
			09/11/2012	91	AVAILABL	60	0.2200	478,660,000.00	100.000000	BOOK	0.00	
15303	REPO 2012 D 2ND QZAB		08/15/2012	31	200	2098	0.2200	15,159,102.00	15,159,102.00	1,574.86	0.00	
			09/11/2012	91	AVAILABL	60	0.2200	15,159,102.00	100.000000	BOOK	0.00	
15304	REPO		08/15/2012	31	200	2	0.2400	100,000,000.00	100,000,000.00	11,333.33	0.00	
			09/04/2012	65	AVAILABL	60	0.2400	100,000,000.00	100.000000	BOOK	0.00	
15316	REPO		08/20/2012	31	200	2	0.2100	100,000,000.00	100,000,000.00	7,000.00	0.00	
			09/04/2012	65	AVAILABL	60	0.2100	100,000,000.00	100.000000	BOOK	0.00	
15317	REPO		08/20/2012	31	200	2	0.2000	200,000,000.00	200,000,000.00	13,333.33	0.00	
			09/04/2012	62	AVAILABL	60	0.2000	200,000,000.00	100.000000	BOOK	0.00	
15321	REPO		08/22/2012	31	200	2	0.1900	150,000,000.00	150,000,000.00	7,916.67	0.00	
			09/05/2012	91	AVAILABL	60	0.1900	150,000,000.00	100.000000	BOOK	0.00	
15328	REPO		08/28/2012	31	200	2	0.2100	200,000,000.00	200,000,000.00	4,666.67	0.00	
			09/12/2012	62	AVAILABL	60	0.2100	200,000,000.00	100.000000	BOOK	0.00	
15333	REPO		08/30/2012	31	200	2	0.2000	100,000,000.00	100,000,000.00	1,111.11	0.00	
			09/06/2012	65	AVAILABL	60	0.2000	100,000,000.00	100.000000	BOOK	0.00	
15334	OVERNIGHT		08/31/2012	31	200	2	0.2500	389,713,000.00	389,713,000.00	2,706.34	0.00	
			09/04/2012	2	AVAILABL	60	0.2500	389,713,000.00	100.000000	BOOK	0.00	
Inv Type	60 REPO OPEN ACT-360							0.2266	2,417,522,083.00	2,417,522,083.00	194,548.98	0.00
		Count 22						0.2266	2,417,522,083.00	100.000000	0.00	
12258	LD-00401		06/10/2009	31	200	69	0.2500	498,385.43	498,385.43	213.44	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	123.17	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	48.45	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	24.68	0.00	
			01/05/2015	77	AVAILABL	75	0.6500	22,061.93	100.000000	BOOK	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	
12867	LD-00521		12/07/2009	31	200	69	0.3100	557,201.62	557,201.62	295.90	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	752.48	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	1.93	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	49.59	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	49.77	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	1.58	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	-3.13	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	28.12	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	20.06	0.00	
			01/27/2017	77	AVAILABL	75	0.2500	46,612.26	100.000000	BOOK	0.00	
Inv Type	75 NEG CD COMP ACT/365-6	Count 13						0.3241	3,979,038.52	3,979,038.52	1,606.04	0.00
								0.3241	3,979,038.52	100.000000		0.00
11456	LGIP		06/30/2008	3	100	2	0.1338	221,499,897.89	221,499,897.89	1,847.08	0.00	
			09/01/2012	25	AVAILABL	98	0.1338	221,499,897.89	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	
			09/01/2012	23	AVAILABL	98	0.0098	22.48	100.000000	BOOK	0.00	
11458	Balt C BP 2004 Reserve		06/30/2008	31	100	11	0.0112	2,752,068.82	2,752,068.82	697.19	0.00	
			09/01/2012	23	AVAILABL	98	0.0112	2,752,068.82	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	
			09/01/2012	23	AVAILABL	98	0.0032	148.52	100.000000	BOOK	0.00	
11462	CTRB 2007 Debt Service		06/30/2008	31	100	11	0.0113	2,774,810.82	2,774,810.82	-7.02	0.00	
			09/01/2012	23	AVAILABL	98	0.0113	2,774,810.82	100.000000	BOOK	0.00	
12197	CTRB 2009 Proceeds		06/05/2009	31	200	11	0.0088	4,607,014.88	4,607,014.88	-322.06	0.00	
			09/01/2012	23	AVAILABL	98	0.0088	4,607,014.88	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	
			09/01/2012	23	AVAILABL	98	0.0100	252.49	100.000000	BOOK	0.00	
12229	CTRB 2009 Reserve		06/19/2009	31	200	8	0.0113	4,184,259.90	4,184,259.90	43.17	0.00	
			09/01/2012	23	AVAILABL	98	0.0113	4,184,259.90	100.000000	BOOK	0.00	
Inv Type	98 MONEY MARKET FUNDS	Count 8						0.1263	235,818,475.80	235,818,475.80	2,387.10	0.00
								0.1263	235,818,475.80	100.000000		0.00
Grand Total		Count 136						5,914,010,597.32	5,934,581,860.17	8,959,737.84	21,337,748.50	
								5,913,251,611.67	100.347839		-7,500.00	