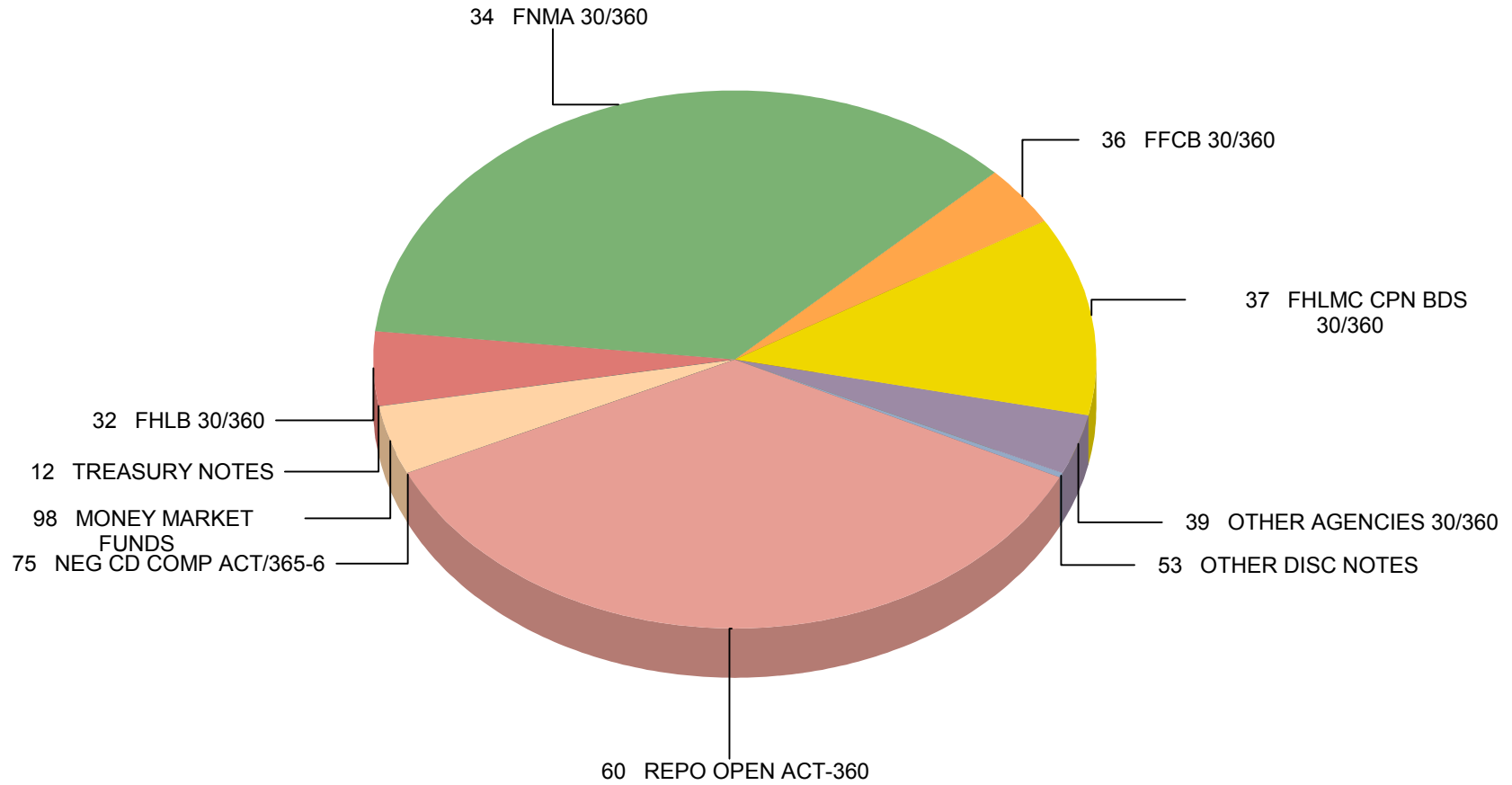


Market Value Summary Report



12	TREASURY NOTES	1,347K	0.0%
32	FHLB 30/360	287,644K	4.5%
34	FNMA 30/360	2,304,075K	36.1%
36	FFCB 30/360	231,318K	3.6%
37	FHLMC CPN BDS 30/360	755,425K	11.8%
39	OTHER AGENCIES 30/360	228,409K	3.6%
53	OTHER DISC NOTES	30,564K	0.5%
60	REPO OPEN ACT-360	2,274,998K	35.6%
75	NEG CD COMP ACT/365-6	3,270K	0.1%
98	MONEY MARKET FUNDS	269,549K	4.2%
Total:		6,386,597K	100.0%

INVESTMENT INVENTORY WITH MARKET VALUE



Run Date: 1/4/2013 3:49:40PM

Investment Outstanding As of 12/31/2012

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	812,867.40	17,337.23	275,229.90
			02/15/2020	17	AVAILABL	12	8.5395	537,637.50	150.531000	SUNGARD	0.00
153	Treasury Note 7.25	912810EM6	08/25/1992	1	100	634	7.2500	355,000.00	534,413.45	9,721.50	186,402.46
			08/15/2022	1	AVAILABL	12	7.4142	348,010.99	150.539000	SUNGARD	0.00
Inv Type	12 TREASURY NOTES	Count 2					8.0042	895,000.00	1,347,280.85	27,058.73	461,632.36
							8.0973	885,648.49	150.534173		0.00
15351	FHLB	313380P92	09/26/2012	31	200	2	1.0000	50,000,000.00	50,023,000.00	131,944.44	35,500.00
			09/26/2017	58	AVAILABL	32	1.0051	49,987,500.00	100.046000	SUNGARD	0.00
15427	FHLB Note	313380TD9	10/16/2012	31	200	2	1.0000	15,300,000.00	15,305,355.00	31,875.00	6,120.00
			10/16/2017	53	AVAILABL	32	1.0010	15,299,235.00	100.035000	SUNGARD	0.00
15461	FHLB	3133813R4	11/09/2012	31	200	2	1.0000	50,000,000.00	50,107,000.00	72,222.22	107,000.00
			11/09/2017	76	AVAILABL	32	1.0000	50,000,000.00	100.214000	SUNGARD	0.00
15484	FHLB	3133814L6	11/15/2012	31	200	2	1.0500	21,965,000.00	21,989,600.80	29,469.71	37,779.80
			11/15/2017	53	AVAILABL	32	1.0624	21,951,821.00	100.112000	SUNGARD	0.00
15487	FHLB	3133814L6	11/15/2012	31	200	2	1.0500	50,000,000.00	50,056,000.00	67,083.33	76,000.00
			11/15/2017	71	AVAILABL	32	1.0582	49,980,000.00	100.112000	SUNGARD	0.00
15495	FHLB	3133814L6	11/15/2012	31	200	2	1.0500	50,000,000.00	50,056,000.00	67,083.33	78,500.00
			11/15/2017	92	AVAILABL	32	1.0593	49,977,500.00	100.112000	SUNGARD	0.00
15588	FHLB	3133813R4	12/18/2012	31	200	2	1.0000	50,000,000.00	50,107,000.00	72,222.23	117,000.00
			11/09/2017	76	AVAILABL	32	1.0042	49,990,000.00	100.214000	SUNGARD	0.00
Inv Type	32 FHLB 30/360	Count 7					1.0212	287,265,000.00	287,643,955.80	471,900.26	457,899.80
							1.0269	287,186,056.00	100.131919		0.00
13603	FNMA	31398A3T7	09/21/2010	31	200	2	2.0000	38,850,000.00	40,548,522.00	215,833.33	1,708,234.50
			09/21/2015	71	AVAILABL	34	2.0053	38,840,287.50	104.372000	SUNGARD	0.00
14835	FNMA	3136FTZW2	02/08/2012	31	200	2	1.4000	50,000,000.00	49,997,500.00	278,055.56	0.00
			02/08/2017	81	AVAILABL	34	1.4010	49,997,500.00	99.995000	SUNGARD	0.00
14848	FNMA	3136FTZR3	02/15/2012	31	200	2	1.3750	38,925,000.00	38,963,146.50	224,494.53	45,931.50
			01/30/2017	87	AVAILABL	34	1.3791	38,917,215.00	100.098000	SUNGARD	0.00
14849	FNMA	3136FTF46	02/15/2012	31	200	2	1.3500	50,000,000.00	50,077,000.00	255,000.00	82,000.00
			02/15/2017	78	AVAILABL	34	1.3521	49,995,000.00	100.154000	SUNGARD	0.00
14850	FNMA	3136FTF46	02/15/2012	31	200	2	1.3500	50,000,000.00	50,077,000.00	255,000.00	82,000.00
			02/15/2017	53	AVAILABL	34	1.3521	49,995,000.00	100.154000	SUNGARD	0.00
14851	FNMA	3136FTH28	02/15/2012	31	200	2	1.3750	50,000,000.00	49,962,000.00	259,722.22	0.00
			02/15/2017	93	AVAILABL	34	1.3750	50,000,000.00	99.924000	SUNGARD	-38,000.00
14855	FNMA	3136FTH69	02/15/2012	31	200	2	1.3750	50,000,000.00	49,978,000.00	259,722.22	0.00
			02/15/2017	92	AVAILABL	34	1.3771	49,995,000.00	99.956000	SUNGARD	-17,000.00
14856	FNMA	3136FTH77	02/17/2012	31	200	2	1.3750	50,000,000.00	50,072,000.00	259,722.22	74,500.00
			02/15/2017	71	AVAILABL	34	1.3760	49,997,500.00	100.144000	SUNGARD	0.00
14861	FNMA	3136FTL49	02/22/2012	31	200	2	1.4000	50,000,000.00	50,085,500.00	250,833.33	85,500.00
			02/22/2017	76	AVAILABL	34	1.4000	50,000,000.00	100.171000	SUNGARD	0.00
14862	FNMA	3136FTF61	02/15/2012	31	200	2	1.3500	14,000,000.00	13,986,980.00	71,400.00	0.00
			02/15/2017	92	AVAILABL	34	1.3521	13,998,600.00	99.907000	SUNGARD	-11,620.00
14863	FNMA	3136FTK73	02/22/2012	31	200	2	1.3750	41,950,000.00	42,020,056.50	206,691.15	70,056.50
			02/22/2017	53	AVAILABL	34	1.3750	41,950,000.00	100.167000	SUNGARD	0.00
14872	FNMA	3136FTL98	02/22/2012	31	200	2	1.2000	26,050,000.00	26,079,697.00	112,015.00	29,697.00
			02/22/2017	80	AVAILABL	34	1.2000	26,050,000.00	100.114000	SUNGARD	0.00
14883	FNMA	3136FTM71	02/22/2012	31	200	2	1.1500	16,500,000.00	16,518,810.00	67,993.75	22,935.00
			02/22/2017	81	AVAILABL	34	1.1552	16,495,875.00	100.114000	SUNGARD	0.00
14891	FNMA	3135G0HM8	03/08/2012	31	200	2	1.2000	50,000,000.00	50,101,500.00	188,333.33	164,000.00
			03/08/2017	71	AVAILABL	34	1.2258	49,937,500.00	100.203000	SUNGARD	0.00

INVESTMENT INVENTORY WITH MARKET VALUE



Run Date: 1/4/2013 3:49:40PM

Investment Outstanding As of 12/31/2012

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	50,116,000.00	204,027.78	116,000.00
			03/08/2017	65	AVAILABL	34	1.3000	50,000,000.00	100.232000	SUNGARD	0.00
14923	FNMA	3135G0HV8	03/06/2012	31	200	2	1.2000	50,000,000.00	50,028,500.00	191,666.67	91,000.00
			03/06/2017	52	AVAILABL	34	1.2258	49,937,500.00	100.057000	SUNGARD	0.00
14925	FNMA	3136FTY86	03/15/2012	31	200	2	1.3500	50,000,000.00	49,959,500.00	198,750.00	0.00
			03/15/2017	71	AVAILABL	34	1.3604	49,975,000.00	99.919000	SUNGARD	-15,500.00
14926	FNMA	3136FTY78	03/15/2012	31	200	2	1.4000	50,000,000.00	49,959,500.00	206,111.11	0.00
			03/15/2017	65	AVAILABL	34	1.4000	50,000,000.00	99.919000	SUNGARD	-40,500.00
14930	FNMA	3136FTZ28	03/15/2012	31	200	2	1.4000	50,000,000.00	49,959,500.00	206,111.11	0.00
			03/15/2017	93	AVAILABL	34	1.4000	50,000,000.00	99.919000	SUNGARD	-40,500.00
14935	FNMA	3136FT2F5	03/22/2012	31	200	2	1.4000	50,000,000.00	50,152,500.00	192,500.00	155,000.00
			03/22/2017	53	AVAILABL	34	1.4010	49,997,500.00	100.305000	SUNGARD	0.00
15088	FNMA	3136G0HX2	06/06/2012	31	200	2	1.0000	25,000,000.00	25,099,250.00	17,361.11	99,250.00
			06/06/2017	58	AVAILABL	34	1.0000	25,000,000.00	100.397000	SUNGARD	0.00
15124	FNMA	3136G0MM0	06/05/2012	31	200	2	1.2200	22,740,000.00	22,823,228.40	23,889.63	86,639.40
			05/30/2017	92	AVAILABL	34	1.2231	22,736,589.00	100.366000	SUNGARD	0.00
15190	FNMA	3135G0MK6	07/17/2012	31	200	2	1.2000	31,315,000.00	31,447,462.45	171,188.67	132,462.45
			07/17/2017	80	AVAILABL	34	1.2000	31,315,000.00	100.423000	SUNGARD	0.00
15191	FNMA	3136G0SD4	07/26/2012	31	200	2	1.2000	50,000,000.00	50,207,000.00	258,333.33	212,000.00
			07/26/2017	95	AVAILABL	34	1.2021	49,995,000.00	100.414000	SUNGARD	0.00
15216	FNMA	3136G0RT0	07/26/2012	31	200	2	1.1500	20,000,000.00	20,072,600.00	99,027.78	72,600.00
			07/26/2017	83	AVAILABL	34	1.1500	20,000,000.00	100.363000	SUNGARD	0.00
15218	FNMA	3136G0SS1	08/08/2012	31	200	2	1.1500	50,000,000.00	50,047,000.00	228,402.78	47,000.00
			08/08/2017	76	AVAILABL	34	1.1500	50,000,000.00	100.094000	SUNGARD	0.00
15220	FNMA	3136G0RT0	07/26/2012	31	200	2	1.1500	18,750,000.00	18,818,062.50	92,838.54	68,062.50
			07/26/2017	53	AVAILABL	34	1.1500	18,750,000.00	100.363000	SUNGARD	0.00
15224	FNMA	3135G0MN0	07/25/2012	31	200	2	1.1250	25,000,000.00	25,102,000.00	2,343.75	102,000.00
			06/28/2017	83	AVAILABL	34	1.1250	25,000,000.00	100.408000	SUNGARD	0.00
15233	FNMA	3136G0UG4	08/15/2012	31	200	2	1.1000	50,000,000.00	50,047,000.00	207,777.78	49,500.00
			08/15/2017	76	AVAILABL	34	1.1010	49,997,500.00	100.094000	SUNGARD	0.00
15245	FNMA	3135G0MW0	08/09/2012	31	200	2	1.0500	31,797,000.00	31,898,432.43	131,692.58	104,612.13
			08/09/2017	76	AVAILABL	34	1.0521	31,793,820.30	100.319000	SUNGARD	0.00
15246	FNMA	3136G0VF5	08/22/2012	31	200	2	1.0500	50,000,000.00	50,058,000.00	188,125.00	58,000.00
			08/22/2017	76	AVAILABL	34	1.0500	50,000,000.00	100.116000	SUNGARD	0.00
15259	FNMA	3135G0NF6	08/21/2012	31	200	2	1.0000	53,000,000.00	53,187,090.00	191,388.89	202,990.00
			08/21/2017	71	AVAILABL	34	1.0062	52,984,100.00	100.353000	SUNGARD	0.00
15287	FNMA	3136G0XZ9	09/06/2012	31	200	2	1.1000	50,000,000.00	50,068,500.00	175,694.44	71,000.00
			09/06/2017	71	AVAILABL	34	1.1010	49,997,500.00	100.137000	SUNGARD	0.00
15306	FNMA	3136G0YY1	09/14/2012	31	200	2	1.2000	50,000,000.00	50,055,000.00	178,333.33	55,000.00
			09/14/2017	95	AVAILABL	34	1.2000	50,000,000.00	100.110000	SUNGARD	0.00
15311	FNMA	3136G0ZN4	09/14/2012	31	200	2	1.2500	50,000,000.00	50,089,000.00	185,763.89	89,000.00
			09/14/2017	71	AVAILABL	34	1.2500	50,000,000.00	100.178000	SUNGARD	0.00
15318	FNMA	3136G0ZG9	08/28/2012	31	200	2	1.1500	25,000,000.00	25,127,000.00	98,229.17	127,000.00
			08/28/2017	58	AVAILABL	34	1.1500	25,000,000.00	100.508000	SUNGARD	0.00
15326	FNMA	3135G0NR0	08/28/2012	31	200	2	1.1000	21,425,000.00	21,513,913.75	80,522.29	91,056.25
			08/28/2017	71	AVAILABL	34	1.1021	21,422,857.50	100.415000	SUNGARD	0.00
15337	FNMA	3135G0PD9	09/27/2012	31	200	2	1.0700	11,100,000.00	11,141,958.00	31,012.17	41,958.00
			09/27/2017	83	AVAILABL	34	1.0700	11,100,000.00	100.378000	SUNGARD	0.00
15383	FNMA	3136G0J93	10/17/2012	31	200	2	1.0000	50,000,000.00	50,212,500.00	102,777.78	222,500.00
			10/17/2017	76	AVAILABL	34	1.0041	49,990,000.00	100.425000	SUNGARD	0.00
15393	FNMA	3135G0PL1	10/04/2012	31	200	2	1.0500	50,000,000.00	50,198,000.00	126,875.00	198,000.00
			10/04/2017	71	AVAILABL	34	1.0500	50,000,000.00	100.396000	SUNGARD	0.00

INVESTMENT INVENTORY WITH MARKET VALUE



Run Date: 1/4/2013 3:49:40PM

Investment Outstanding As of 12/31/2012

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	
15394	FNMA	3136G0L58	10/18/2012	31	200	2	1.0000	35,975,000.00	36,099,473.50	72,949.31	151,454.75	
			10/18/2017	86	AVAILABL	34	1.0154	35,948,018.75	100.346000	SUNGARD	0.00	
15401	FNMA	3135G0PV9	10/12/2012	31	200	2	1.0600	50,000,000.00	50,085,000.00	116,305.56	85,000.00	
			10/12/2017	76	AVAILABL	34	1.0600	50,000,000.00	100.170000	SUNGARD	0.00	
15407	FNMA	3136G0B26	09/27/2012	31	200	2	1.0000	19,925,000.00	19,995,933.00	52,026.39	75,914.25	
			09/27/2017	58	AVAILABL	34	1.0051	19,920,018.75	100.356000	SUNGARD	0.00	
15422	FNMA	3136G0R94	11/01/2012	31	200	2	1.0000	50,000,000.00	50,010,000.00	83,333.33	12,500.00	
			11/01/2017	76	AVAILABL	34	1.0010	49,997,500.00	100.020000	SUNGARD	0.00	
15442	FNMA	3136G0U33	11/01/2012	31	200	2	1.0000	50,000,000.00	50,010,000.00	83,333.33	10,000.00	
			11/01/2017	95	AVAILABL	34	1.0000	50,000,000.00	100.020000	SUNGARD	0.00	
15452	FNMA	3135G0QL0	10/24/2012	31	200	2	1.0000	43,990,000.00	43,998,798.00	81,870.28	13,197.00	
			10/24/2017	87	AVAILABL	34	1.0021	43,985,601.00	100.020000	SUNGARD	0.00	
15499	FNMA	3136G05V9	12/04/2012	31	200	2	1.0500	50,000,000.00	50,147,000.00	39,375.00	147,000.00	
			12/04/2017	95	AVAILABL	34	1.0500	50,000,000.00	100.294000	SUNGARD	0.00	
15500	FNMA	3136G05F4	11/29/2012	31	200	2	1.0300	33,000,000.00	33,066,990.00	30,213.33	66,990.00	
			11/29/2017	98	AVAILABL	34	1.0300	33,000,000.00	100.203000	SUNGARD	0.00	
15533	FNMA	3135G0SH7	12/12/2012	31	200	2	1.0000	50,000,000.00	50,020,500.00	26,388.89	45,500.00	
			12/12/2017	76	AVAILABL	34	1.0103	49,975,000.00	100.041000	SUNGARD	0.00	
15540	FNMA	3136G13J6	12/26/2012	31	200	2	1.0500	50,000,000.00	49,990,000.00	7,291.67	0.00	
			12/26/2017	76	AVAILABL	34	1.0500	50,000,000.00	99.980000	SUNGARD	-10,000.00	
15541	FNMA	3136G12Y4	12/21/2012	31	200	2	1.0500	50,000,000.00	50,004,500.00	14,583.33	7,000.00	
			12/21/2017	76	AVAILABL	34	1.0510	49,997,500.00	100.009000	SUNGARD	0.00	
15543	FNMA	3135G0SJ3	12/26/2012	31	200	2	1.0000	50,000,000.00	49,987,000.00	6,944.44	0.00	
			12/26/2017	71	AVAILABL	34	1.0021	49,995,000.00	99.974000	SUNGARD	-8,000.00	
15580	FNMA	3135G0TD5	12/31/2012	31	200	2	1.0000	55,000,000.00	54,930,150.00	1,527.78	0.00	
			12/28/2017	76	AVAILABL	34	1.0000	55,000,000.00	99.873000	SUNGARD	-69,850.00	
15581	FNMA	3135G0TD5	12/31/2012	31	200	2	1.0000	50,000,000.00	49,936,500.00	1,388.89	0.00	
			12/28/2017	65	AVAILABL	34	1.0000	50,000,000.00	99.873000	SUNGARD	-63,500.00	
15586	FNMA	3135G0TD5	12/31/2012	31	200	2	1.0000	50,000,000.00	49,936,500.00	4,166.67	0.00	
			12/28/2017	76	AVAILABL	34	1.0021	49,995,000.00	99.873000	SUNGARD	-58,500.00	
Inv Type	34 FNMA 30/360	Count 55						1.1829	2,299,292,000.00	2,304,074,554.03	7,317,259.42	5,472,041.23
								1.1857	2,298,975,482.80	100.208001		-372,970.00
7604	FFCB - WQFA	31331SGL1	09/29/2004	31	200	74	4.4500	1,000,000.00	1,000,000.00	40,791.67	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	90,566.67	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	47,400.83	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	142,670.00	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	153,422.50	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	49,460,050.50	71,799.10	248,914.50	
			05/15/2017	71	AVAILABL	36	1.1734	49,211,136.00	100.345000	SUNGARD	0.00	
15265	FFCB	3133EAZZ4	08/01/2012	31	200	2010	0.2100	5,514,000.00	5,514,937.38	4,824.75	1,098.22	
			08/01/2013	80	AVAILABL	36	0.2129	5,513,839.16	100.017000	SUNGARD	0.00	
15353	FFCB	3133EAU97	09/13/2012	31	200	2	1.0200	25,375,000.00	25,376,776.25	77,647.50	1,776.25	
			09/13/2017	53	AVAILABL	36	1.0200	25,375,000.00	100.007000	SUNGARD	0.00	
15388	FFCB	3133EA2C1	09/26/2012	31	200	2	1.0000	80,000,000.00	80,006,400.00	211,111.11	26,400.00	
			09/26/2017	53	AVAILABL	36	1.0051	79,980,000.00	100.008000	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
15545	FFCB	3133EAS41	12/03/2012	31	200	2	1.0800	60,455,000.00	60,459,836.40	48,968.55	4,836.40
			12/04/2017	65	AVAILABL	36	1.0800	60,455,000.00	100.008000	SUNGARD	0.00
Inv Type	36 FFCB 30/360	Count 10					1.2128	231,134,000.00	231,318,000.53	889,202.68	283,025.37
							1.2218	231,034,975.16	100.079608		0.00
14806	FHLMC	3134G3GN4	01/18/2012	31	200	2	1.5000	21,000,000.00	21,012,810.00	142,625.00	14,910.00
			01/18/2017	53	AVAILABL	37	1.5021	20,997,900.00	100.061000	SUNGARD	0.00
14807	FHLMC	3134G3HB9	01/25/2012	31	200	2	1.5500	50,000,000.00	50,046,500.00	335,833.33	56,500.00
			01/25/2017	81	AVAILABL	37	1.5542	49,990,000.00	100.093000	SUNGARD	0.00
14831	FHLMC	3134G3GN4	01/18/2012	31	200	2	1.5000	56,000,000.00	56,034,160.00	380,333.33	50,960.00
			01/18/2017	92	AVAILABL	37	1.5063	55,983,200.00	100.061000	SUNGARD	0.00
14832	FHLMC	3134G3GN4	01/18/2012	31	200	2	1.5000	10,710,000.00	10,716,533.10	72,738.75	7,604.10
			01/18/2017	9	AVAILABL	37	1.5021	10,708,929.00	100.061000	SUNGARD	0.00
14879	FHLMC	3134G3NN6	02/27/2012	31	200	2	1.0000	12,550,000.00	12,685,916.50	43,227.78	139,054.00
			02/27/2017	71	AVAILABL	37	1.0051	12,546,862.50	101.083000	SUNGARD	0.00
14880	FHLMC	3134G3NT3	02/27/2012	31	200	2	1.0000	50,000,000.00	50,777,500.00	172,222.22	790,000.00
			02/27/2017	71	AVAILABL	37	1.0051	49,987,500.00	101.555000	SUNGARD	0.00
14924	FHLMC	3134G3NT3	02/27/2012	31	200	2	1.0000	18,700,000.00	18,990,785.00	64,411.11	384,285.00
			02/27/2017	71	AVAILABL	37	1.1031	18,606,500.00	101.555000	SUNGARD	0.00
15217	FHLMC	3134G3YK0	07/24/2012	31	200	2	1.1250	49,500,000.00	49,688,595.00	242,859.38	188,595.00
			07/24/2017	78	AVAILABL	37	1.1250	49,500,000.00	100.381000	SUNGARD	0.00
15219	FHLMC	3134G3YY0	07/25/2012	31	200	2	1.0000	3,300,000.00	3,316,863.00	14,300.00	18,513.00
			07/25/2017	80	AVAILABL	37	1.0103	3,298,350.00	100.511000	SUNGARD	0.00
15221	FHLMC	3134G3ZF0	07/25/2012	31	200	2	1.0000	50,000,000.00	50,219,000.00	216,666.67	266,500.00
			07/25/2017	80	AVAILABL	37	1.0195	49,952,500.00	100.438000	SUNGARD	0.00
15222	FHLMC	3134G3YC8	07/19/2012	31	200	2	1.1250	5,500,000.00	5,523,210.00	27,843.75	23,210.00
			07/19/2017	51	AVAILABL	37	1.1250	5,500,000.00	100.422000	SUNGARD	0.00
15232	FHLMC	3134G3YZ7	07/25/2012	31	200	2	1.1000	50,000,000.00	50,031,000.00	238,333.33	33,500.00
			07/25/2017	68	AVAILABL	37	1.1010	49,997,500.00	100.062000	SUNGARD	0.00
15238	FHLMC	3134G3ZR4	08/07/2012	31	200	2	1.0000	23,480,000.00	23,398,054.80	93,920.00	0.00
			08/07/2017	80	AVAILABL	37	1.0134	23,464,738.00	99.651000	SUNGARD	-66,683.20
15349	FHLMC	3134G3H94	09/20/2012	31	200	2	1.0000	40,000,000.00	40,108,800.00	112,222.22	118,800.00
			09/20/2017	83	AVAILABL	37	1.0051	39,990,000.00	100.272000	SUNGARD	0.00
15370	FHLMC	3134G3L65	10/10/2012	31	200	2	1.0500	50,000,000.00	50,089,000.00	118,125.00	89,000.00
			10/10/2017	71	AVAILABL	37	1.0500	50,000,000.00	100.178000	SUNGARD	0.00
15382	FHLMC	3134G3M23	09/28/2012	31	200	2	1.0200	24,000,000.00	24,033,360.00	63,240.00	57,360.00
			09/28/2017	53	AVAILABL	37	1.0406	23,976,000.00	100.139000	SUNGARD	0.00
15477	FHLMC	3134G3U57	11/21/2012	31	200	2	1.0500	50,000,000.00	50,108,500.00	58,333.33	108,500.00
			11/21/2017	76	AVAILABL	37	1.0500	50,000,000.00	100.217000	SUNGARD	0.00
15531	FHLMC	3134G3U73	11/21/2012	31	200	2	1.1000	50,000,000.00	50,105,500.00	61,111.11	105,500.00
			11/21/2017	76	AVAILABL	37	1.1000	50,000,000.00	100.211000	SUNGARD	0.00
15546	FHLMC	3134G32M1	12/28/2012	31	200	2	1.0000	50,000,000.00	49,834,000.00	4,166.67	0.00
			12/28/2017	76	AVAILABL	37	1.0021	49,995,000.00	99.668000	SUNGARD	-161,000.00
15556	FHLMC	3134G32M1	12/28/2012	31	200	2	1.0000	89,000,000.00	88,704,520.00	7,416.67	0.00
			12/28/2017	76	AVAILABL	37	1.0041	88,982,200.00	99.668000	SUNGARD	-277,680.00
Inv Type	37 FHLMC CPN BDS 30/360	Count 20					1.1243	753,740,000.00	755,424,607.40	2,469,929.65	2,452,791.10
							1.1315	753,477,179.50	100.223500		-505,363.20
11756	FAMCA	31315PCX5	01/22/2009	31	200	2	3.0000	100,000,000.00	102,427,000.00	1,325,000.00	2,427,000.00
			01/22/2014	69	AVAILABL	39	3.0000	100,000,000.00	102.427000	SUNGARD	0.00
12352	FAMCA	31315PKR9	08/04/2009	31	200	2	3.0500	12,000,000.00	12,530,640.00	149,450.00	533,640.00
			08/04/2014	53	AVAILABL	39	3.0554	11,997,000.00	104.422000	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	Market Value	Curr Accr Int	Unrealized Gain	
								Scheduled Book	Market Price	Price Source	Unrealized Loss	
12881	FAMCA	31315PFS3	01/26/2010	31	200	2	3.0100	15,000,000.00	15,833,700.00	194,395.83	837,450.00	
			01/26/2015	53	AVAILABL	39	3.0154	14,996,250.00	105.558000	SUNGARD	0.00	
13631	FAMCA	31315PGT0	09/15/2010	31	200	2	2.1250	45,000,000.00	46,732,500.00	281,562.50	1,817,550.00	
			09/15/2015	42	AVAILABL	39	2.1651	44,914,950.00	103.850000	SUNGARD	0.00	
14493	FAMCA	31315PQB8	09/01/2011	31	200	2	1.5000	22,000,000.00	22,621,720.00	110,000.00	632,720.00	
			09/01/2016	53	AVAILABL	39	1.5104	21,989,000.00	102.826000	SUNGARD	0.00	
14544	FAMCA	31315PRV3	09/21/2011	31	200	2	1.4000	10,000,000.00	10,197,500.00	38,888.89	200,000.00	
			09/21/2016	53	AVAILABL	39	1.4052	9,997,500.00	101.975000	SUNGARD	0.00	
15189	FAMCA	31315PQR3	07/03/2012	31	200	2	1.1000	8,000,000.00	8,024,000.00	43,511.11	30,000.00	
			07/03/2017	53	AVAILABL	39	1.1155	7,994,000.00	100.300000	SUNGARD	0.00	
15312	FAMCA	31315PTX7	08/23/2012	31	200	2	1.1500	10,000,000.00	10,042,000.00	40,888.89	47,000.00	
			08/23/2017	53	AVAILABL	39	1.1603	9,995,000.00	100.420000	SUNGARD	0.00	
Inv Type	39 OTHER AGENCIES 30/360	Count 8						2.4535	222,000,000.00	228,409,060.00	2,183,697.22	6,525,360.00
								2.4648	221,883,700.00	102.886964		0.00
15547	FAMCDN FOR 2010 QZAB SPECIAL	31315LPU6	11/30/2012	31	200	2011	0.0000	605,000.00	604,116.70	107.56	225.86	
			11/27/2013	80	AVAILABL	53	0.2004	603,783.28	99.854000	SUNGARD	0.00	
15548	FAMCDN	31315LPU6	11/30/2012	31	200	2	0.0000	24,395,000.00	24,359,383.30	4,336.89	9,107.47	
			11/27/2013	80	AVAILABL	53	0.2004	24,345,938.94	99.854000	SUNGARD	0.00	
15583	FAMCDN	31315LQH4	12/17/2012	31	200	2	0.0000	5,609,000.00	5,600,474.32	444.05	1,628.16	
			12/10/2013	80	AVAILABL	53	0.1904	5,598,402.11	99.848000	SUNGARD	0.00	
Inv Type	53 OTHER DISC NOTES	Count 3						0.0000	30,609,000.00	30,563,974.32	4,888.50	10,961.49
								0.1986	30,548,124.33	99.852901		0.00
15559	REPO 2012 2nd Bond Series B		12/06/2012	31	200	2097	0.3400	246,213,714.00	246,213,714.00	60,459.15	0.00	
			01/09/2013	97	AVAILABL	60	0.3400	246,213,714.00	100.000000	BOOK	0.00	
15560	REPO 2004 3rd QZAB		12/06/2012	31	200	2049	0.3400	150,199.00	150,199.00	36.88	0.00	
			01/09/2013	97	AVAILABL	60	0.3400	150,199.00	100.000000	BOOK	0.00	
15561	REPO 2006 3rd QZAB		12/06/2012	31	200	2059	0.3400	11,547.00	11,547.00	2.84	0.00	
			01/09/2013	97	AVAILABL	60	0.3400	11,547.00	100.000000	BOOK	0.00	
15562	REPO 2007 3rd QZAB		12/06/2012	31	200	2064	0.3400	18,409.00	18,409.00	4.52	0.00	
			01/09/2013	97	AVAILABL	60	0.3400	18,409.00	100.000000	BOOK	0.00	
15563	REPO 2010 QZAB		12/06/2012	31	200	2089	0.3400	1,050,366.00	1,050,366.00	257.92	0.00	
			01/09/2013	97	AVAILABL	60	0.3400	1,050,366.00	100.000000	BOOK	0.00	
15564	REPO 2011 C 3RD QZAB		12/06/2012	31	200	2093	0.3400	12,263,963.00	12,263,963.00	3,011.48	0.00	
			01/09/2013	97	AVAILABL	60	0.3400	12,263,963.00	100.000000	BOOK	0.00	
15565	REPO 2012 D 2ND QZAB		12/06/2012	31	200	2098	0.3400	15,168,427.00	15,168,427.00	3,724.69	0.00	
			01/09/2013	97	AVAILABL	60	0.3400	15,168,427.00	100.000000	BOOK	0.00	
15566	REPO 2010 2ND D QSCB		12/06/2012	31	200	2085	0.3400	7,162,034.00	7,162,034.00	1,758.68	0.00	
			01/09/2013	97	AVAILABL	60	0.3400	7,162,034.00	100.000000	BOOK	0.00	
15572	REPO		12/12/2012	31	200	2	0.2900	200,000,000.00	200,000,000.00	32,222.22	0.00	
			01/02/2013	89	AVAILABL	60	0.2900	200,000,000.00	100.000000	BOOK	0.00	
15574	REPO		12/13/2012	31	200	2	0.2800	100,000,000.00	100,000,000.00	14,777.78	0.00	
			01/02/2013	62	AVAILABL	60	0.2800	100,000,000.00	100.000000	BOOK	0.00	
15575	REPO		12/13/2012	31	200	2	0.2800	100,000,000.00	100,000,000.00	14,777.78	0.00	
			01/02/2013	89	AVAILABL	60	0.2800	100,000,000.00	100.000000	BOOK	0.00	
15579	REPO		12/14/2012	31	200	2	0.3000	150,000,000.00	150,000,000.00	22,500.00	0.00	
			01/02/2013	53	AVAILABL	60	0.3000	150,000,000.00	100.000000	BOOK	0.00	
15584	REPO		12/17/2012	31	200	2	0.3000	200,000,000.00	200,000,000.00	25,000.00	0.00	
			01/02/2013	53	AVAILABL	60	0.3000	200,000,000.00	100.000000	BOOK	0.00	
15591	REPO		12/19/2012	31	200	2	0.3000	100,000,000.00	100,000,000.00	10,833.33	0.00	
			01/03/2013	97	AVAILABL	60	0.3000	100,000,000.00	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
15592	REPO		12/19/2012	31	200	2	0.3000	100,000,000.00	100,000,000.00	10,833.33	0.00
			01/03/2013	62	AVAILABL	60	0.3000	100,000,000.00	100.000000	BOOK	0.00
15593	REPO		12/19/2012	31	200	2	0.2800	100,000,000.00	100,000,000.00	10,111.11	0.00
			01/03/2013	89	AVAILABL	60	0.2800	100,000,000.00	100.000000	BOOK	0.00
15609	REPO		12/27/2012	31	200	2	0.2900	200,000,000.00	200,000,000.00	8,055.56	0.00
			01/11/2013	91	AVAILABL	60	0.2900	200,000,000.00	100.000000	BOOK	0.00
15610	REPO		12/27/2012	31	200	2	0.3500	350,000,000.00	350,000,000.00	17,013.89	0.00
			01/02/2013	97	AVAILABL	60	0.3500	350,000,000.00	100.000000	BOOK	0.00
15612	REPO		12/28/2012	31	200	2	0.3200	250,000,000.00	250,000,000.00	8,888.89	0.00
			01/03/2013	62	AVAILABL	60	0.3200	250,000,000.00	100.000000	BOOK	0.00
15615	Overnight		12/31/2012	31	200	2	0.6500	142,959,000.00	142,959,000.00	2,581.20	0.00
			01/02/2013	2	AVAILABL	60	0.6500	142,959,000.00	100.000000	BOOK	0.00
Inv Type	60 REPO OPEN ACT-360	Count 20					0.3324	2,274,997,659.00	2,274,997,659.00	246,851.25	0.00
							0.3324	2,274,997,659.00	100.000000		0.00
12258	LD-00401		06/10/2009	31	200	69	0.2500	486,422.49	486,422.49	416.50	0.00
			06/10/2019	77	AVAILABL	75	0.2500	486,422.49	100.000000	BOOK	0.00
12259	LD-00402		06/10/2009	31	200	69	0.2500	279,358.67	279,358.67	239.23	0.00
			06/10/2019	77	AVAILABL	75	0.2500	279,358.67	100.000000	BOOK	0.00
12260	LD-00403		06/10/2009	31	200	69	0.2500	109,869.74	109,869.74	93.33	0.00
			06/10/2019	77	AVAILABL	75	0.2500	109,869.74	100.000000	BOOK	0.00
12866	LD-00791		01/05/2010	31	200	69	0.6500	16,479.77	16,479.77	0.00	0.00
			01/05/2015	77	AVAILABL	75	0.6500	16,479.77	100.000000	BOOK	0.00
13122	LD-00821		02/19/2010	31	200	69	0.4800	898,990.51	898,990.51	1,097.86	0.00
			02/19/2020	77	AVAILABL	75	0.4800	898,990.51	100.000000	BOOK	0.00
13123	LD-00792		02/26/2010	31	200	69	0.3000	208,466.01	208,466.01	-106.17	0.00
			02/26/2020	77	AVAILABL	75	0.3000	208,466.01	100.000000	BOOK	0.00
13471	LD-00741		07/29/2010	31	200	69	0.5100	97,475.12	97,475.12	-54.04	0.00
			07/13/2015	77	AVAILABL	75	0.5100	97,475.12	100.000000	BOOK	0.00
13912	LD-0122-1		12/06/2010	31	200	69	0.2500	106,758.57	106,758.57	0.00	0.00
			09/17/2020	77	AVAILABL	75	0.2500	106,758.57	100.000000	BOOK	0.00
14478	LD 14901		08/15/2011	31	200	69	0.2500	866,901.06	866,901.06	-385.89	0.00
			05/23/2021	77	AVAILABL	75	0.2500	866,901.06	100.000000	BOOK	0.00
14480	LD 15201		08/15/2011	31	200	69	0.2500	38,277.19	38,277.19	-24.06	0.00
			05/25/2014	77	AVAILABL	75	0.2500	38,277.19	100.000000	BOOK	0.00
14864	LD-0162		01/26/2012	31	200	69	0.2500	118,863.00	118,863.00	-29.01	0.00
			01/26/2017	77	AVAILABL	75	0.2500	118,863.00	100.000000	BOOK	0.00
14999	LD-00163		03/23/2012	31	200	69	0.2500	41,830.56	41,830.56	0.00	0.00
			01/27/2017	77	AVAILABL	75	0.2500	41,830.56	100.000000	BOOK	0.00
Inv Type	75 NEG CD COMP ACT/365-6	Count 12					0.3262	3,269,692.69	3,269,692.69	1,247.75	0.00
							0.3262	3,269,692.69	100.000000		0.00
11456	LGIP		06/30/2008	3	100	2	0.1322	221,603,564.41	221,603,564.41	2,803.11	0.00
			01/01/2013	25	AVAILABL	98	0.1322	221,603,564.41	100.000000	BOOK	0.00
11457	Balt C BP 2004 Debt		06/30/2008	31	100	11	0.0142	76,948.01	76,948.01	132.15	0.00
			01/01/2013	23	AVAILABL	98	0.0142	76,948.01	100.000000	BOOK	0.00
11458	Balt C BP 2004 Reserve		06/30/2008	31	100	11	0.0143	2,261,436.68	2,261,436.68	697.16	0.00
			01/01/2013	23	AVAILABL	98	0.0143	2,261,436.68	100.000000	BOOK	0.00
11461	CTRB 2007 Reserve		06/30/2008	31	100	11	0.0143	2,312,130.00	2,312,130.00	-7.04	0.00
			01/01/2013	23	AVAILABL	98	0.0143	2,312,130.00	100.000000	BOOK	0.00
11462	CTRB 2007 Debt Service		06/30/2008	31	100	11	0.0143	2,802,568.03	2,802,568.03	-5.92	0.00
			01/01/2013	23	AVAILABL	98	0.0143	2,802,568.03	100.000000	BOOK	0.00

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Investment Outstanding As of 12/31/2012

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
12197	CTRB 2009 Proceeds		06/05/2009	31	200	11	0.0144	3,601,532.35	3,601,532.35	-321.56	0.00
			01/01/2013	23	AVAILABL	98	0.0144	3,601,532.35	100.000000	BOOK	0.00
12228	CTRB 2009 Debt Servic		06/19/2009	31	200	8	0.0148	3,376,918.17	3,376,918.17	0.00	0.00
			01/01/2013	23	AVAILABL	98	0.0148	3,376,918.17	100.000000	BOOK	0.00
12229	CTRB 2009 Reserve		06/19/2009	31	200	8	0.0143	4,227,590.87	4,227,590.87	43.54	0.00
			01/01/2013	23	AVAILABL	98	0.0143	4,227,590.87	100.000000	BOOK	0.00
15392	BC 2012 CRTB Bond P		09/20/2012	31	200	14	0.0143	27,406,868.81	27,406,868.81	0.00	0.00
			09/19/2027	23	AVAILABL	98	0.0143	27,406,868.81	100.000000	BOOK	0.00
15472	MM BC CTRB Reserve Act 2012		10/25/2012	31	200	16	0.0142	1,257,441.56	1,257,441.56	-5.32	0.00
			09/20/2027	23	AVAILABL	98	0.0142	1,257,441.56	100.000000	BOOK	0.00
15473	MM BC CTRB Debt Serv 12		10/25/2012	31	200	15	0.0143	621,686.87	621,686.87	-2.88	0.00
			09/20/2027	23	AVAILABL	98	0.0143	621,686.87	100.000000	BOOK	0.00
Inv Type	98 MONEY MARKET FUNDS	Count 11					0.1112	269,548,685.76	269,548,685.76	3,333.24	0.00
							0.1112	269,548,685.76	100.000000		0.00
Grand Total		Count 148						6,372,751,037.45	6,386,597,470.38	13,615,368.70	15,663,711.35
								6,371,807,203.73	100.217276		-878,333.20