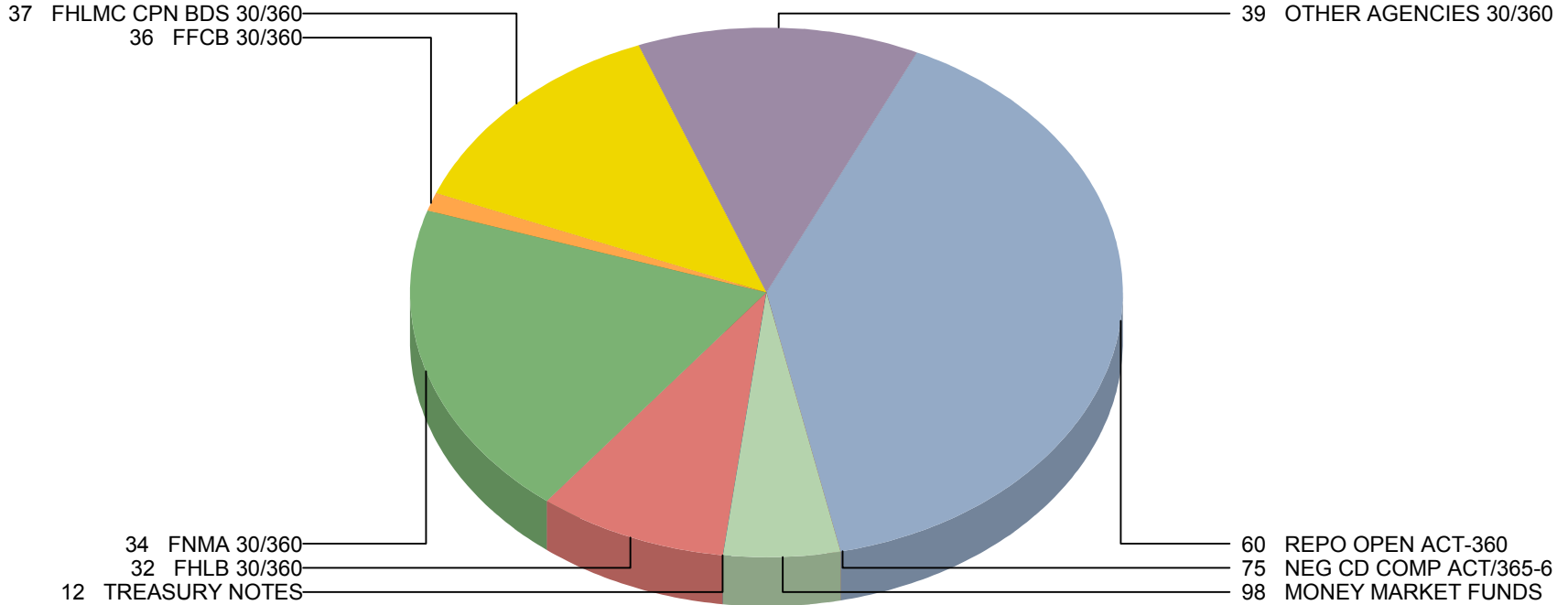


## Market Value Summary Report



12	TREASURY NOTES	1,287K	0.0%
32	FHLB 30/360	439,332K	8.5%
34	FNMA 30/360	999,200K	19.4%
36	FFCB 30/360	59,431K	1.2%
37	FHLMC CPN BDS 30/360	678,286K	13.2%
39	OTHER AGENCIES 30/360	651,934K	12.7%
60	REPO OPEN ACT-360	2,042,847K	39.7%
75	NEG CD COMP ACT/365-6	2,876K	0.1%
98	MONEY MARKET FUNDS	275,789K	5.4%
Total:		5,150,982K	100.0%

# INVESTMENT INVENTORY WITH MARKET VALUE



Run Date: 7/14/2010 6:03:57PM

Investment Outstanding As of 06/30/2010

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	792,112.52	17,244.20	254,475.02
			02/15/2020	17	AVAILABL	12	8.5395	537,637.50	146.687504	SUNGARD	0.00
153	Treasury Note 7.25	912810EM6	08/25/1992	1	100	634	7.2500	355,000.00	494,670.29	9,669.34	146,659.30
			08/15/2022	1	AVAILABL	12	7.4142	348,010.99	139.343744	SUNGARD	0.00
<b>Inv Type</b>	<b>12 TREASURY NOTES</b>	<b>Count 2</b>					8.0042	895,000.00	1,286,782.81	26,913.54	401,134.32
							8.0973	885,648.49	143.774616		0.00
12880	FHLB QC 072610	3133XWJR1	01/26/2010	31	200	2	6.0000	100,000,000.00	100,406,250.00	2,583,333.33	443,750.00
			01/26/2015	76	AVAILABL	32	6.0088	99,962,500.00	100.406250	SUNGARD	0.00
12890	FHLB QC 072710	3133XWJ34	01/27/2010	31	200	2	5.5000	50,000,000.00	50,187,500.00	1,176,388.89	195,000.00
			01/27/2015	71	AVAILABL	32	5.5035	49,992,500.00	100.375000	SUNGARD	0.00
12891	FHLB CN 102710	3133XWNR6	01/27/2010	31	200	2	3.0000	11,415,000.00	11,511,314.06	146,492.50	102,021.56
			01/27/2015	53	AVAILABL	32	3.0108	11,409,292.50	100.843750	SUNGARD	0.00
12900	FHLB QC 072910	3133XWJY6	01/29/2010	31	200	2	6.2500	50,000,000.00	50,234,375.00	1,319,444.44	241,875.00
			01/29/2015	71	AVAILABL	32	6.2535	49,992,500.00	100.468750	SUNGARD	0.00
12901	FHLB QC 072910	3133XWJX8	01/29/2010	31	200	2	6.1000	50,000,000.00	50,218,750.00	1,287,777.78	248,750.00
			01/29/2015	76	AVAILABL	32	6.1141	49,970,000.00	100.437500	SUNGARD	0.00
12925	FHLB QC 080510	3133XWMMU0	02/05/2010	31	200	2	6.5000	50,000,000.00	50,281,250.00	1,318,055.56	291,250.00
			02/05/2015	71	AVAILABL	32	6.5048	49,990,000.00	100.562500	SUNGARD	0.00
13180	FHLB QC 102710	3133XXU6	04/27/2010	31	200	2	7.0000	50,000,000.00	50,765,625.00	622,222.22	765,625.00
			04/27/2015	76	AVAILABL	32	7.0000	50,000,000.00	101.531250	SUNGARD	0.00
13186	FHLB QC 102910	3133XXY8	04/29/2010	31	200	2	7.0000	25,000,000.00	25,414,062.50	301,388.89	419,062.50
			04/29/2015	71	AVAILABL	32	7.0048	24,995,000.00	101.656250	SUNGARD	0.00
13218	FHLB QC 080410	3133XXYK7	05/04/2010	31	200	2	7.2500	50,000,000.00	50,312,500.00	573,958.33	315,000.00
			05/04/2015	53	AVAILABL	32	7.2512	49,997,500.00	100.625000	SUNGARD	0.00
<b>Inv Type</b>	<b>32 FHLB 30/360</b>	<b>Count 9</b>					6.2767	436,415,000.00	439,331,626.56	9,329,061.94	3,022,334.06
							6.2824	436,309,292.50	100.668315		0.00
12509	FNMA 1XC 093010	3136FJDL2	09/30/2009	31	200	2	3.0500	5,000,000.00	5,032,812.50	38,548.61	34,062.50
			09/30/2014	37	AVAILABL	34	3.0554	4,998,750.00	100.656250	SUNGARD	0.00
12563	FNMA QC 041610	3136FJGP0	10/16/2009	31	200	2	3.1250	6,185,000.00	6,192,731.25	40,266.93	8,349.75
			10/16/2014	37	AVAILABL	34	3.1272	6,184,381.50	100.125000	SUNGARD	0.00
12821	FNMA CN 070710	3136FJB83	01/07/2010	31	200	2	3.1000	50,000,000.00	50,015,625.00	749,166.67	28,125.00
			01/07/2015	53	AVAILABL	34	3.1054	49,987,500.00	100.031250	SUNGARD	0.00
12836	FNMA CN 071310	3136FJD40	01/13/2010	31	200	2	3.2000	50,000,000.00	50,046,875.00	746,666.67	64,375.00
			01/13/2015	10	AVAILABL	34	3.2076	49,982,500.00	100.093750	SUNGARD	0.00
12837	FNMA CN 071310	3136FJC41	01/13/2010	31	200	2	3.1500	50,000,000.00	50,046,875.00	735,000.00	61,875.00
			01/13/2015	10	AVAILABL	34	3.1565	49,985,000.00	100.093750	SUNGARD	0.00
12838	FNMA SA 071310	3136FJF71	01/13/2010	31	200	2	3.1500	50,000,000.00	50,046,875.00	735,000.00	76,875.00
			01/13/2015	54	AVAILABL	34	3.1631	49,970,000.00	100.093750	SUNGARD	0.00
12843	FNMA CN 071410	3136FJD65	01/14/2010	31	200	2	3.2500	50,000,000.00	50,046,875.00	753,819.44	46,875.00
			01/14/2015	76	AVAILABL	34	3.2500	50,000,000.00	100.093750	SUNGARD	0.00
12844	FNMA CN 071510	3136FJK83	01/15/2010	31	200	2	3.3000	17,910,000.00	17,926,790.63	272,530.50	26,641.13
			01/15/2015	78	AVAILABL	34	3.3120	17,900,149.50	100.093750	SUNGARD	0.00
12845	FNMA CN 071510	3136FJK83	01/15/2010	31	200	2	3.3000	27,500,000.00	27,525,781.25	418,458.33	40,906.25
			01/15/2015	78	AVAILABL	34	3.3120	27,484,875.00	100.093750	SUNGARD	0.00
12860	FNMA CN 072010	3136FJH61	01/20/2010	31	200	2	3.3000	50,000,000.00	50,078,125.00	737,916.67	85,625.00
			01/20/2015	10	AVAILABL	34	3.3033	49,992,500.00	100.156250	SUNGARD	0.00
12861	FNMA CN 072010	3136FJH61	01/20/2010	31	200	2	3.3000	50,000,000.00	50,078,125.00	737,916.67	83,125.00
			01/20/2015	53	AVAILABL	34	3.3022	49,995,000.00	100.156250	SUNGARD	0.00
12865	FNMA CN 072110	3136FJK26	01/21/2010	31	200	2	3.4000	50,000,000.00	50,078,125.00	755,555.56	78,125.00
			01/21/2015	30	AVAILABL	34	3.4000	50,000,000.00	100.156250	SUNGARD	0.00

**INVESTMENT INVENTORY WITH MARKET VALUE**



Run Date: 7/14/2010 6:03:57PM

Investment Outstanding As of 06/30/2010

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	
12882	FNMA 1XC 072610	3136FJM99	01/26/2010	31	200	2	3.2500	25,000,000.00	25,046,875.00	349,826.39	65,625.00	
			01/26/2015	79	AVAILABL	34	3.2664	24,981,250.00	100.187500	SUNGARD	0.00	
12887	FNMA CN 072710	3136FJL74	01/27/2010	31	200	2	3.5000	50,000,000.00	50,109,375.00	748,611.11	109,375.00	
			01/27/2015	76	AVAILABL	34	3.5000	50,000,000.00	100.218750	SUNGARD	0.00	
12888	FNMA CN 072710	3136FJM32	01/27/2010	31	200	2	3.5000	50,000,000.00	50,109,375.00	748,611.11	119,375.00	
			01/27/2015	10	AVAILABL	34	3.5044	49,990,000.00	100.218750	SUNGARD	0.00	
12889	FNMA CN 072710	3136FJL90	01/27/2010	31	200	2	3.5000	50,000,000.00	50,109,375.00	748,611.11	111,875.00	
			01/27/2015	53	AVAILABL	34	3.5011	49,997,500.00	100.218750	SUNGARD	0.00	
12895	FNMA CN 072810	3136FJN80	01/28/2010	31	200	2	3.5500	50,000,000.00	50,109,375.00	754,375.00	111,875.00	
			01/28/2015	53	AVAILABL	34	3.5511	49,997,500.00	100.218750	SUNGARD	0.00	
12896	FNMA CN 072810	3136FJN23	01/28/2010	31	200	2	3.5500	50,000,000.00	50,109,375.00	754,375.00	109,375.00	
			01/28/2015	76	AVAILABL	34	3.5500	50,000,000.00	100.218750	SUNGARD	0.00	
12921	FNMA CN 080410	3136FJQ61	02/04/2010	31	200	2	3.4000	50,000,000.00	50,125,000.00	694,166.67	135,000.00	
			02/04/2015	71	AVAILABL	34	3.4044	49,990,000.00	100.250000	SUNGARD	0.00	
12926	FNMA CN 080510	3136FJV24	02/05/2010	31	200	2	3.3500	50,000,000.00	50,125,000.00	679,305.56	127,500.00	
			02/05/2015	53	AVAILABL	34	3.3511	49,997,500.00	100.250000	SUNGARD	0.00	
12943	FNMA QC 080910	3136FJY70	02/09/2010	31	200	2	3.1000	15,650,000.00	15,694,015.63	191,364.72	59,665.63	
			02/09/2015	53	AVAILABL	34	3.1218	15,634,350.00	100.281250	SUNGARD	0.00	
12973	FNMA QC 081910	3136FJ2V2	02/19/2010	31	200	2	3.1500	50,000,000.00	50,171,875.00	577,500.00	191,875.00	
			02/19/2015	76	AVAILABL	34	3.1587	49,980,000.00	100.343750	SUNGARD	0.00	
12993	FNMA CN 082510	3136FJ3S8	02/25/2010	31	200	2	3.1500	50,000,000.00	50,171,875.00	551,250.00	176,875.00	
			02/25/2015	71	AVAILABL	34	3.1522	49,995,000.00	100.343750	SUNGARD	0.00	
13375	FNMA QC 092410	3136FMXZ2	06/24/2010	31	200	2	4.1000	50,000,000.00	50,203,125.00	39,861.11	215,625.00	
			06/24/2015	53	AVAILABL	34	4.1056	49,987,500.00	100.406250	SUNGARD	0.00	
<b>Inv Type</b>	<b>34 FNMA 30/360</b>	<b>Count</b>	<b>24</b>					3.3534	997,245,000.00	999,200,256.26	13,558,703.83	2,169,000.26
								3.3581	997,031,256.00	100.196066		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	
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	
11857	FFCB CN 021811	31331GNC9	02/18/2009	31	200	2	3.2500	28,000,000.00	28,297,500.00	336,194.44	335,300.00	
			02/18/2014	52	AVAILABL	36	3.2795	27,962,200.00	101.062500	SUNGARD	0.00	
12251	FFCB CN 060311	31331GXX0	06/25/2009	31	200	2	3.0500	20,100,000.00	20,633,906.25	47,681.67	574,106.25	
			06/03/2014	10	AVAILABL	36	3.0937	20,059,800.00	102.656250	SUNGARD	0.00	
<b>Inv Type</b>	<b>36 FFCB 30/360</b>	<b>Count</b>	<b>7</b>					3.4831	58,600,000.00	59,431,406.25	599,717.78	909,406.25
								3.5126	58,522,000.00	101.418782		0.00
12096	FHLMC QC 101509	3128X8TK8	04/15/2009	31	200	2	3.0000	20,115,000.00	20,140,143.75	127,395.00	35,201.25	
			04/15/2014	52	AVAILABL	37	3.0108	20,104,942.50	100.125000	SUNGARD	0.00	
12097	FHLMC QC 101509	3128X8TK8	04/15/2009	31	200	2	3.0000	7,356,000.00	7,365,195.00	46,588.00	11,034.00	
			04/15/2014	53	AVAILABL	37	3.0054	7,354,161.00	100.125000	SUNGARD	0.00	
12227	FHLMC 1XC 061812	3128X8Q21	06/18/2009	31	200	2	3.0500	25,000,000.00	25,820,312.50	27,534.72	845,312.50	
			06/18/2014	60	AVAILABL	37	3.0717	24,975,000.00	103.281250	SUNGARD	0.00	
12917	FHLMC QC 080310	3128X9WU0	02/03/2010	31	200	2	3.1000	36,145,000.00	36,235,362.50	460,647.94	104,820.50	
			02/03/2015	78	AVAILABL	37	3.1087	36,130,542.00	100.250000	SUNGARD	0.00	

# INVESTMENT INVENTORY WITH MARKET VALUE



Run Date: 7/14/2010 6:03:57PM

Investment Outstanding As of 06/30/2010

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	
13069	FHLMC QC 092310	3128X9H52	03/23/2010	31	200	2	6.5000	50,000,000.00	54,051,824.50	884,722.22	4,066,824.50	
			03/23/2015	71	AVAILABL	37	6.5071	49,985,000.00	108.103649	SUNGARD	0.00	
13127	FHLMC QC 070910	3128X9W30	04/09/2010	31	200	2	3.0500	25,000,000.00	25,015,625.00	173,680.56	34,375.00	
			04/09/2015	53	AVAILABL	37	3.0663	24,981,250.00	100.062500	SUNGARD	0.00	
13128	FHLMC QC 070910	3128X9W30	04/09/2010	31	200	2	3.0500	25,000,000.00	25,015,625.00	173,680.56	34,375.00	
			04/09/2015	53	AVAILABL	37	3.0663	24,981,250.00	100.062500	SUNGARD	0.00	
13167	FHLMC MC 072210	3128X92M1	04/22/2010	31	200	2	3.1250	17,200,000.00	17,226,875.00	103,020.83	32,895.00	
			04/22/2015	53	AVAILABL	37	3.1326	17,193,980.00	100.156250	SUNGARD	0.00	
13168	FHLMC MC 072210	3128X92M1	04/22/2010	31	200	2	3.1250	50,000,000.00	50,078,125.00	299,479.17	108,125.00	
			04/22/2015	9	AVAILABL	37	3.1381	49,970,000.00	100.156250	SUNGARD	0.00	
13169	FHLMC MC 072210	3128X92M1	04/22/2010	31	200	2	3.1250	50,000,000.00	50,078,125.00	299,479.17	93,125.00	
			04/22/2015	53	AVAILABL	37	3.1315	49,985,000.00	100.156250	SUNGARD	0.00	
13185	FHLMC MC 072810	3128X94P2	04/28/2010	31	200	2	3.3000	50,000,000.00	50,109,375.00	288,750.00	109,375.00	
			04/28/2015	59	AVAILABL	37	3.3000	50,000,000.00	100.218750	SUNGARD	0.00	
13187	FHLMC QC 072910	3128X94K3	04/29/2010	31	200	2	3.2000	29,035,000.00	29,098,514.06	160,015.11	78,031.56	
			04/29/2015	53	AVAILABL	37	3.2109	29,020,482.50	100.218750	SUNGARD	0.00	
13219	FHLMC QC 080410	3128X94M9	05/04/2010	31	200	2	3.3000	50,000,000.00	50,125,000.00	261,250.00	130,000.00	
			05/04/2015	71	AVAILABL	37	3.3022	49,995,000.00	100.250000	SUNGARD	0.00	
13226	FHLMC QC 070510	3128X94U1	05/05/2010	31	200	2	3.4000	50,000,000.00	50,125,000.00	264,444.44	130,000.00	
			05/05/2015	53	AVAILABL	37	3.4022	49,995,000.00	100.250000	SUNGARD	0.00	
13229	FHLMC QC 080610	3128X96P0	05/06/2010	31	200	2	3.2500	11,787,000.00	11,816,467.50	58,525.73	31,824.90	
			05/06/2015	53	AVAILABL	37	3.2544	11,784,642.60	100.250000	SUNGARD	0.00	
13230	FHLMC QC 080610	3128X96P0	05/06/2010	31	200	2	3.2500	25,000,000.00	25,062,500.00	124,131.94	67,500.00	
			05/06/2015	53	AVAILABL	37	3.2544	24,995,000.00	100.250000	SUNGARD	0.00	
13231	FHLMC QC 080610	3128X94R8	05/06/2010	31	200	2	3.3500	50,000,000.00	50,125,000.00	255,902.78	125,000.00	
			05/06/2015	10	AVAILABL	37	3.3500	50,000,000.00	100.250000	SUNGARD	0.00	
13240	FHLMC QC 081110	3128X95J5	05/11/2010	31	200	2	3.3500	50,000,000.00	50,156,250.00	232,638.89	156,250.00	
			05/11/2015	10	AVAILABL	37	3.3500	50,000,000.00	100.312500	SUNGARD	0.00	
13397	FHLMC QC 063010	3134G1HB3	06/30/2010	31	200	2	4.0000	50,000,000.00	50,640,625.00	5,555.56	650,625.00	
			06/30/2015	53	AVAILABL	37	4.0045	49,990,000.00	101.281250	SUNGARD	0.00	
<b>Inv Type</b>	<b>37 FHLMC CPN BDS 30/360</b>	<b>Count 19</b>						3.5167	671,638,000.00	678,285,944.81	4,247,442.62	6,844,694.21
								3.5231	671,441,250.60	100.989811		0.00
11756	FAMCA	31315PCX5	01/22/2009	31	200	2	3.0000	100,000,000.00	103,531,250.00	1,325,000.00	3,531,250.00	
			01/22/2014	69	AVAILABL	39	3.0000	100,000,000.00	103.531250	SUNGARD	0.00	
11797	FAMCA	31315PDD8	02/04/2009	31	200	2	3.1250	105,000,000.00	106,935,937.50	1,339,843.75	1,935,937.50	
			02/04/2014	69	AVAILABL	39	3.1250	105,000,000.00	101.843750	SUNGARD	0.00	
12083	FAMCA	31315PFR5	04/29/2009	31	200	2	3.1250	105,000,000.00	111,070,312.50	565,104.17	6,096,562.50	
			04/29/2014	53	AVAILABL	39	3.1304	104,973,750.00	105.781250	SUNGARD	0.00	
12196	FAMCA	31315PHX0	06/05/2009	31	200	2	3.1500	100,000,000.00	105,875,000.00	227,500.00	5,900,000.00	
			06/05/2014	53	AVAILABL	39	3.1554	99,975,000.00	105.875000	SUNGARD	0.00	
12254	FAMCA FIXED	31315PJR1	06/25/2009	31	200	2	3.2500	115,000,000.00	122,223,437.50	62,291.67	7,252,187.50	
			06/25/2014	53	AVAILABL	39	3.2555	114,971,250.00	106.281250	SUNGARD	0.00	
12308	FAMCA SA 071510	31315PKD0	07/15/2009	31	200	2	3.7500	20,000,000.00	20,025,000.00	345,833.33	35,000.00	
			07/15/2014	53	AVAILABL	39	3.7611	19,990,000.00	100.125000	SUNGARD	0.00	
12352	FAMCA	31315PKR9	08/04/2009	31	200	2	3.0500	12,000,000.00	12,656,250.00	149,450.00	659,250.00	
			08/04/2014	53	AVAILABL	39	3.0554	11,997,000.00	105.468750	SUNGARD	0.00	
12693	FAMCA SA 112410	31315PCL1	11/24/2009	31	200	2	3.2500	5,000,000.00	5,048,437.50	16,701.39	48,437.50	
			11/24/2014	69	AVAILABL	39	3.2500	5,000,000.00	100.968750	SUNGARD	0.00	
12859	FAMCA SA 012011	31315PFL8	01/20/2010	31	200	2	3.3750	15,000,000.00	15,220,312.50	226,406.25	224,062.50	
			01/20/2015	53	AVAILABL	39	3.3805	14,996,250.00	101.468750	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
12881	FAMCA	31315PFS3	01/26/2010	31	200	2	3.0100	15,000,000.00	15,735,937.50	194,395.83	739,687.50
			01/26/2015	53	AVAILABL	39	3.0154	14,996,250.00	104.906250	SUNGARD	0.00
12949	FAMCA	31315PHE2	02/11/2010	31	200	2	3.1250	6,000,000.00	6,097,500.00	72,916.67	98,100.00
			02/11/2015	69	AVAILABL	39	3.1272	5,999,400.00	101.625000	SUNGARD	0.00
13176	FAMCA SA 042611	31315PML0	04/26/2010	31	200	2	3.2500	27,000,000.00	27,514,687.50	158,437.50	521,437.50
			04/26/2015	53	AVAILABL	39	3.2555	26,993,250.00	101.906250	SUNGARD	0.00
<b>Inv Type</b>	<b>39 OTHER AGENCIES 30/360</b>	<b>Count 12</b>					3.1602	625,000,000.00	651,934,062.50	4,683,880.56	27,041,912.50
							3.1640	624,892,150.00	104.309450		0.00
13305	RESTRCTED REPO		06/03/2010	31	200	2051	0.2400	3,832,891.00	3,832,891.00	715.47	0.00
			07/07/2010	62	AVAILABL	60	0.2400	3,832,891.00	100.000000	BOOK	0.00
13306	RESTRCTED REPO		06/03/2010	31	200	2054	0.2400	111,937.00	111,937.00	20.89	0.00
			07/07/2010	62	AVAILABL	60	0.2400	111,937.00	100.000000	BOOK	0.00
13307	BAB REPO		06/03/2010	31	200	2079	0.2400	9,017,677.00	9,017,677.00	1,683.30	0.00
			07/07/2010	62	AVAILABL	60	0.2400	9,017,677.00	100.000000	BOOK	0.00
13308	BAB REPO		06/03/2010	31	200	2083	0.2400	121,896,616.00	121,896,616.00	22,754.03	0.00
			07/07/2010	62	AVAILABL	60	0.2400	121,896,616.00	100.000000	BOOK	0.00
13309	BAB REPO		06/03/2010	31	200	2083	0.2400	100,000,000.00	100,000,000.00	18,666.67	0.00
			07/07/2010	62	AVAILABL	60	0.2400	100,000,000.00	100.000000	BOOK	0.00
13334	QZAB REPO		06/03/2010	31	200	2039	0.2400	99,001.00	99,001.00	18.48	0.00
			07/07/2010	62	AVAILABL	60	0.2400	99,001.00	100.000000	BOOK	0.00
13335	QZAB REPO		06/03/2010	31	200	2049	0.2400	3,104,612.00	3,104,612.00	579.53	0.00
			07/07/2010	62	AVAILABL	60	0.2400	3,104,612.00	100.000000	BOOK	0.00
13336	QZAB REPO		06/03/2010	31	200	2059	0.2400	3,637,806.00	3,637,806.00	679.06	0.00
			07/07/2010	62	AVAILABL	60	0.2400	3,637,806.00	100.000000	BOOK	0.00
13337	QZAB REPO		06/03/2010	31	200	2064	0.2400	3,525,260.00	3,525,260.00	658.05	0.00
			07/07/2010	62	AVAILABL	60	0.2400	3,525,260.00	100.000000	BOOK	0.00
13338	QZAB REPO		06/03/2010	31	200	2069	0.2400	3,500,062.00	3,500,062.00	653.34	0.00
			07/07/2010	62	AVAILABL	60	0.2400	3,500,062.00	100.000000	BOOK	0.00
13339	QZAB REPO		06/03/2010	31	200	2082	0.2400	3,901,842.00	3,901,842.00	728.34	0.00
			07/07/2010	62	AVAILABL	60	0.2400	3,901,842.00	100.000000	BOOK	0.00
13340	QSCB REPO		06/03/2010	31	200	2081	0.2400	17,850,142.00	17,850,142.00	3,332.03	0.00
			07/07/2010	62	AVAILABL	60	0.2400	17,850,142.00	100.000000	BOOK	0.00
13367	REPO AGREEMENT - OPEN ACT-360		06/23/2010	31	200	2	0.2000	100,000,000.00	100,000,000.00	4,444.44	0.00
			07/07/2010	62	AVAILABL	60	0.2000	100,000,000.00	100.000000	BOOK	0.00
13369	REPO AGREEMENT - OPEN ACT-360		06/23/2010	31	200	2	0.2100	100,000,000.00	100,000,000.00	4,666.67	0.00
			07/09/2010	53	AVAILABL	60	0.2100	100,000,000.00	100.000000	BOOK	0.00
13371	REPO AGREEMENT - OPEN ACT-360		06/24/2010	31	200	2	0.1900	30,000,000.00	30,000,000.00	1,108.33	0.00
			07/09/2010	53	AVAILABL	60	0.1900	30,000,000.00	100.000000	BOOK	0.00
13372	REPO AGREEMENT - OPEN ACT-360		06/24/2010	31	200	2	0.2000	100,000,000.00	100,000,000.00	3,888.89	0.00
			07/16/2010	62	AVAILABL	60	0.2000	100,000,000.00	100.000000	BOOK	0.00
13373	REPO AGREEMENT - OPEN ACT-360		06/24/2010	31	200	2	0.2000	20,000,000.00	20,000,000.00	777.78	0.00
			07/28/2010	62	AVAILABL	60	0.2000	20,000,000.00	100.000000	BOOK	0.00
13374	DOT REPO AGREEMENT -OPEN ACT-360		06/24/2010	31	200	8	0.2000	1,126,090.00	1,126,090.00	43.79	0.00
			07/28/2010	62	AVAILABL	60	0.2000	1,126,090.00	100.000000	BOOK	0.00
13381	REPO AGREEMENT - OPEN ACT-360		06/28/2010	31	200	2	0.2000	100,000,000.00	100,000,000.00	1,666.67	0.00
			07/01/2010	62	AVAILABL	60	0.2000	100,000,000.00	100.000000	BOOK	0.00
13382	REPO AGREEMENT - OPEN ACT-360		06/28/2010	31	200	2	0.2000	100,000,000.00	100,000,000.00	1,666.67	0.00
			07/23/2010	62	AVAILABL	60	0.2000	100,000,000.00	100.000000	BOOK	0.00
13383	REPO AGREEMENT - OPEN ACT-360		06/28/2010	31	200	2	0.2000	100,000,000.00	100,000,000.00	1,666.67	0.00
			07/30/2010	62	AVAILABL	60	0.2000	100,000,000.00	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
13384	REPO AGREEMENT - OPEN ACT-360		06/28/2010	31	200	2	0.2100	100,000,000.00	100,000,000.00	1,750.00	0.00
			07/21/2010	53	AVAILABL	60	0.2100	100,000,000.00	100.000000	BOOK	0.00
13385	REPO AGREEMENT - OPEN ACT-360		06/28/2010	31	200	2	0.1300	100,000,000.00	100,000,000.00	1,083.33	0.00
			07/02/2010	65	AVAILABL	60	0.1300	100,000,000.00	100.000000	BOOK	0.00
13386	REPO AGREEMENT - OPEN ACT-360		06/29/2010	31	200	2	0.2000	100,000,000.00	100,000,000.00	1,111.11	0.00
			07/01/2010	62	AVAILABL	60	0.2000	100,000,000.00	100.000000	BOOK	0.00
13387	REPO AGREEMENT - OPEN ACT-360		06/29/2010	31	200	2	0.2000	70,000,000.00	70,000,000.00	777.78	0.00
			07/09/2010	62	AVAILABL	60	0.2000	70,000,000.00	100.000000	BOOK	0.00
13388	REPO AGREEMENT - OPEN ACT-360		06/29/2010	31	200	2	0.2100	100,000,000.00	100,000,000.00	1,166.67	0.00
			07/30/2010	62	AVAILABL	60	0.2100	100,000,000.00	100.000000	BOOK	0.00
13389	REPO AGREEMENT - OPEN ACT-360		06/29/2010	31	200	2	0.2000	70,000,000.00	70,000,000.00	777.78	0.00
			07/16/2010	53	AVAILABL	60	0.2000	70,000,000.00	100.000000	BOOK	0.00
13391	Overnight Repo		06/30/2010	31	200	2	0.2000	106,243,000.00	106,243,000.00	590.24	0.00
			07/01/2010	2	AVAILABL	60	0.2000	106,243,000.00	100.000000	BOOK	0.00
13392	REPO AGREEMENT - OPEN ACT-360		06/30/2010	31	200	2	0.1700	100,000,000.00	100,000,000.00	472.22	0.00
			07/12/2010	65	AVAILABL	60	0.1700	100,000,000.00	100.000000	BOOK	0.00
13393	REPO AGREEMENT - OPEN ACT-360		06/30/2010	31	200	2	0.1800	75,000,000.00	75,000,000.00	375.00	0.00
			07/15/2010	53	AVAILABL	60	0.1800	75,000,000.00	100.000000	BOOK	0.00
13394	REPO AGREEMENT - OPEN ACT-360		06/30/2010	31	200	2	0.1500	100,000,000.00	100,000,000.00	416.67	0.00
			07/30/2010	42	AVAILABL	60	0.1500	100,000,000.00	100.000000	BOOK	0.00
13395	REPO AGREEMENT - OPEN ACT-360		06/30/2010	31	200	2	0.2200	100,000,000.00	100,000,000.00	611.11	0.00
			07/30/2010	62	AVAILABL	60	0.2200	100,000,000.00	100.000000	BOOK	0.00
13396	REPO AGREEMENT - OPEN ACT-360		06/30/2010	31	200	2	0.1800	100,000,000.00	100,000,000.00	500.00	0.00
			07/30/2010	65	AVAILABL	60	0.1800	100,000,000.00	100.000000	BOOK	0.00
<b>Inv Type</b>	<b>60 REPO OPEN ACT-360</b>	<b>Count 33</b>					0.1985	2,042,846,936.00	2,042,846,936.00	80,051.01	0.00
							0.1985	2,042,846,936.00	100.000000		0.00
12258	LD-00401		06/10/2009	31	200	69	0.2500	535,943.60	535,943.60	3.67	0.00
			06/10/2019	77	AVAILABL	75	0.2500	535,943.60	100.000000	BOOK	0.00
12259	LD-00402		06/10/2009	31	200	69	0.2500	307,799.55	307,799.55	2.11	0.00
			06/10/2019	77	AVAILABL	75	0.2500	307,799.55	100.000000	BOOK	0.00
12260	LD-00403		06/10/2009	31	200	69	0.2500	121,055.20	121,055.20	0.00	0.00
			06/10/2019	77	AVAILABL	75	0.2500	121,055.20	100.000000	BOOK	0.00
12262	LD-00502		06/10/2009	31	200	69	0.4300	51,183.08	51,183.08	0.00	0.00
			08/10/2011	77	AVAILABL	75	0.4300	51,183.08	100.000000	BOOK	0.00
12263	LD-00503		06/10/2009	31	200	69	0.4300	13,631.00	13,608.01	0.00	0.00
			11/10/2010	77	AVAILABL	75	0.4300	13,631.00	99.831333	SUNGARD	-22.99
12866	LD-00791		01/05/2010	31	200	69	0.6500	43,873.79	43,873.79	0.00	0.00
			01/05/2015	77	AVAILABL	75	0.6500	43,873.79	100.000000	BOOK	0.00
12867	LD-00521		12/07/2009	31	200	69	0.3100	585,296.89	585,296.89	4.97	0.00
			12/07/2019	77	AVAILABL	75	0.3100	585,296.89	100.000000	BOOK	0.00
13122	LD-00821		02/19/2010	31	200	69	0.4800	989,090.31	989,090.31	13.01	0.00
			02/19/2020	77	AVAILABL	75	0.4800	989,090.31	100.000000	BOOK	0.00
13123	LD-00792		02/26/2010	31	200	69	0.3000	228,450.20	228,450.20	1.88	0.00
			02/26/2020	77	AVAILABL	75	0.3000	228,450.20	100.000000	BOOK	0.00
<b>Inv Type</b>	<b>75 NEG CD COMP ACT/365-6</b>	<b>Count 9</b>					0.3554	2,876,323.62	2,876,300.63	25.64	0.00
							0.3554	2,876,323.62	99.999201		-22.99
11456	LGIP		06/30/2008	3	100	2	0.2078	220,844,255.73	220,844,255.73	1,846.94	0.00
			07/01/2010	25	AVAILABL	98	0.2078	220,844,255.73	100.000000	BOOK	0.00
11457	Balt C BP 2004 Debt		06/30/2008	31	100	11	0.0394	650.88	650.88	134.73	0.00
			07/01/2010	23	AVAILABL	98	0.0394	650.88	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
11458	Balt C BP 2004 Reserve		06/30/2008	31	100	11	0.0518	2,692,733.99	2,692,733.99	700.96	0.00
			07/01/2010	23	AVAILABL	98	0.0518	2,692,733.99	100.000000	BOOK	0.00
11460	FEDERATED 4572856		06/30/2008	31	100	12	0.0498	32,482.72	32,482.72	5,657.77	0.00
			07/01/2010	23	AVAILABL	98	0.0498	32,482.72	100.000000	BOOK	0.00
11461	CTRB 2007 Reserve		06/30/2008	31	100	11	0.0289	958.93	958.93	0.00	0.00
			07/01/2010	23	AVAILABL	98	0.0289	958.93	100.000000	BOOK	0.00
11462	CTRB 2007 Debt Service		06/30/2008	31	100	11	0.0518	2,776,343.35	2,776,343.35	-3,116.97	0.00
			06/21/2012	23	AVAILABL	98	0.0518	2,776,343.35	100.000000	BOOK	0.00
11936	CTRB 2004 Rebate		03/05/2009	31	200	11	0.0517	314,456.61	314,456.61	-3.70	0.00
			03/05/2013	23	AVAILABL	98	0.0517	314,456.61	100.000000	BOOK	0.00
12197	CTRB 2009 Proceeds		06/05/2009	31	200	11	0.0518	45,037,005.66	45,037,005.66	-112.74	0.00
			06/05/2013	23	AVAILABL	98	0.0518	45,037,005.66	100.000000	BOOK	0.00
12228	CTRB 2009 Debt Servic		06/19/2009	31	200	8	0.0567	1,105.46	1,105.46	0.00	0.00
			06/19/2013	23	AVAILABL	98	0.0567	1,105.46	100.000000	BOOK	0.00
12229	CTRB 2009 Reserve		06/19/2009	31	200	8	0.0518	4,089,122.58	4,089,122.58	-2.51	0.00
			06/19/2013	23	AVAILABL	98	0.0518	4,089,122.58	100.000000	BOOK	0.00
<b>Inv Type</b>	<b>98 MONEY MARKET FUNDS</b>	<b>Count 10</b>					0.1767	275,789,115.91	275,789,115.91	5,104.48	0.00
							0.1767	275,789,115.91	100.000000		0.00
<b>Grand Total</b>		<b>Count 125</b>						<b>5,111,305,375.53</b>	<b>5,150,982,431.73</b>	<b>32,530,901.40</b>	<b>40,388,481.60</b>
								<b>5,110,593,973.12</b>	<b>100.776261</b>		<b>-22.99</b>