

BOARD OF SUPERVISORS AGENDA LETTER

Agenda Number:

Clerk of the Board of Supervisors 105 E. Anapamu Street, Suite 407 Santa Barbara, CA 93101 (805) 568-2240

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|--------------------------|--|--|--|--|-----------|
| | | | Department Name: Department No.: For Agenda Of: Placement: Estimate Time: Continued Item: If Yes, date from: Vote Required: | Treasurer - Tax Collector 065 8/18/2009 Administrative NO Majority | |
| TO: FROM: | Board of Supervisors Department Director(s) Contact Info: | | reasurer - Tax Collec nvestment & Debt Of | | |
| SUBJECT: | Treasurer's Investmen 2009) | | | | ine |
| County Co | unsel Concurrence: | | Auditor-Cor | ntroller Concurre | nce: |
| As to form: | | //A | As to form: | Yes No [| □ N/A |
| Other Con As to form: | currence: N/A Yes No No | Ī/A | | | |
| Recomme | nded Action(s): | | 186 | | 2 |
| That the Boa | ard of Supervisors: | | | | |
| A) Acc Inve | ept for filing the Fiscal Year estment Pool, pursuant to Go | r 2008-2009 Fourth evernment Code sec | Quarter (April – June, 2 tion 53646(b). | 2009) report on the Tr | easurer's |
| | | | | | |

Summary:

As presented on Page 9, the value of the Treasurer's Pool at principal cost on June 30, 2009, was \$788,921,666, and \$399,580 in Directed Investments. Market value of the investment pool was \$795,862,984 and of directed investments was \$427,503. The weighted average days-to-maturity (WAM) for the pool was 296 days.

Per Government Code Section 53600.5, the Santa Barbara County Treasurer has a mandated responsibility to manage and invest public funds with the primary objective of safeguarding principal, the secondary objective of meeting the liquidity needs of pool participants, and finally, the objective of attaining a market average rate of return, consistent with the primary objectives of safety and liquidity.

For the quarter ended 6/30/2009, the Treasurer's Pool anticipated and met all liquidity requirements, precluding any need to sell holdings unexpectedly at a potential loss in order to meet cash flow demands.

All investments purchased, met or exceeded state and local policy requirements for credit quality. Credit quality of assets held in the pool is monitored on an ongoing basis. At June 30, 2009, and as reported in prior quarters,

Treasurer's Investment Pool, Fiscal Year 2008-2009 Fourth Quarter (April - June 2009) 8/18/2009

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the pool holds two Bank of America senior medium term notes of \$5 million each that mature on August 1, 2010 and February 12, 2010. It also continues to hold a \$5 million senior medium term note of Citigroup that matures on September 29, 2011. At the purchase dates of the medium term notes, both issuers met credit rating requirements of the Treasurer's Investment Policy. The Bank of America notes were rated "AA" by S&P, "AAI" by Moodys, and "AA" by Fitch. The Citigroup note was rated "AA-" by S&P, "AAI" by Moodys, and "AA+" by Fitch. Since their purchase dates these issuers have been downgraded below what is required by the Treasurer's Investment Policy for medium term notes. Both issuers have retained investment grade ratings and meet State legal requirements for investment of public funds. Bank of America is currently rated "A" by S&P, "A2" by Moodys, and "A+" by Fitch. Citigroup is currently rated "A" by S&P, "A3" by Moodys, and "A+" by Fitch. In accordance with the Treasurer's Investment Policy for securities that have been downgraded to a rating below what it requires, the events leading to the downgrade were thoroughly scrutinized, along with the risk to principal of the pool. At this time, it has again been determined that the likelihood of actual default is remote and that it would be in the best interest of pool participant's to hold the securities until maturity.

\$3,408,121, a return of 1.479%, was earned from investments of the pool and distributed for the benefit of programs provided by the County, schools, and special districts.

It is the adopted policy of the Santa Barbara County Treasurer to invest public funds in a manner which provides the maximum security of principal, while meeting the daily cash flow needs of investment pool participants. A lesser emphasis is to achieve the highest yield possible. The Santa Barbara County Treasurer conforms to all applicable State statutes and County resolutions that govern the investment of public funds.

Background:

The US economy contracted at an annual pace of -5.5% for the quarter ended 6/30/2009, as measured through 3/31/2009. Federal Reserve analyst's expect Gross Domestic Product (GDP), the value of all goods and services produced within the economy, to decline at a slower pace for the quarter ending June 30, as compared to the quarter ended March 31, and to slowly improve over the second half of the 2009 calendar year. Job losses, although not as weak as in earlier months, remain substantial. Unemployment is expected to rise further, although at a smaller rate of increase than was experienced in early 2009. Inflation expectations rose slightly, with deflation expectations markedly decreasing. Core consumer price levels have come in a bit higher than expected, along with a rise in prices for energy and imported goods. However, inflation is still expected to be fairly subdued due to unemployment holding down wages, personal income contracting, continued tight credit conditions, and rates of household savings projected to increase, despite an improvement in consumer sentiment.

The Federal Open Market Committee (FOMC) issued a statement at its June 24th meeting stating "Information received since the FOMC met in April suggests that the pace of economic contraction is slowing." The FOMC further stated that "... the Committee ... continues to anticipate that economic conditions are likely to warrant exceptionally low levels of the federal funds rate for an extended period." At the December FOMC meeting the rate was lowered to a target range of 0 to .25%, where it has remained since.

The FOMC will meet on August 12th and September 23rd, providing insights on the economy's stability since its June meeting, and the prospects for growth and inflation.

This quarterly report is being submitted to you as required by California Government Code section 53646 (b). In addition, California Government Code section 53646 (b) (3) requires the Treasurer-Tax Collector to include a statement in the Treasurer's Report affirming the ability of the Santa Barbara County Investment Pool to meet expenditure requirements for the next six months.

This report was reviewed and discussed by the Treasury Oversight Committee at its quarterly meeting. The Treasury Oversight Committee promotes the public interest and is governed by California Government Code sections 27130 through 27133.

Treasurer's Investment Pool, Fiscal Year 2008-2009 Fourth Quarter (April - June 2009) 8/18/2009
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Performance Measures:

The following performance measures are related to the Treasurer's Investment Pool:

To ensure the financial stability of the County, monitor and project liquidity requirements as evidenced by zero securities sold at a loss to meet cash flow needs of pool participants: Accomplished

To ensure the financial stability of the County and secure public agency funds, stay within compliance 100% of the time with the Government Code and the Treasurer's Investment Policy: Partially Accomplished. This performance measure was achieved for the last three quarters of the 2008 – 2009 fiscal year. However, it was recently determined that there was an inadvertent breach in compliance for the first quarter of the fiscal year. The Treasurer's Investment Policy requires that commercial paper may not exceed 5% for any one issuer at the time of its purchase. On September 29, 2008 commercial paper was purchased that resulted in the pool holding 4.3% of HSBC Finance Corporation and 1.4% of its parent company HSBC Bank USA, resulting in a combined pool holding of 5.7%. The Department has strong policies and procedures in place that have worked well to prevent compliance issues. However, policies and procedures regarding holdings in a parent and a subsidiary have been examined more closely due to the questions posed by the HSBC parent and subsidiary combined holding of 5.7%. It has been clarified and directed that portfolio compliance is to be determined using an aggregate parent and subsidiary percentage.

To ensure the financial stability of the County, achieve an investment pool yield equal to, or greater than LAIF's, on a five year moving average: Not Accomplished. LAIF's five year moving average for the quarter is 3.4%, as compared to 3.2% for the pool. This is the result of LAIF earning a higher rate of return for the period December 2005 – March 2008. For the quarter ended 6/30/2009 the Treasurer's pool earned a net return of 1.48%, as compared to LAIF's 1.51%.

| Fiscal and Facilities Impacts: |
|---|
| Budgeted: X Yes No |
| Fiscal Analysis: |
| For the quarter ending June 30, 2009, net investment earnings achieved by the pool were \$3.4 million, with the County receiving 41%, Schools 51%, and Special Districts the balance of 8%, as shown on Page 14, Chart 4. The net yield earned for the quarter on an annualized basis is 1.479% and over the past year is 2.5%. |
| Legal Positions: FTEs: N/A N/A |
| Special Instructions: |

Attachments:

None

Treasurer's Fourth Quarter Investment Pool Report

Authored by: Stacey Matson, CPA, Investment & Debt Officer

SANTA BARBARA COUNTY

TREASURER'S REPORT TO THE BOARD OF SUPERVISORS AND THE TREASURY OVERSIGHT COMMITTEE

FOR THE QUARTER ENDED JUNE 30, 2009

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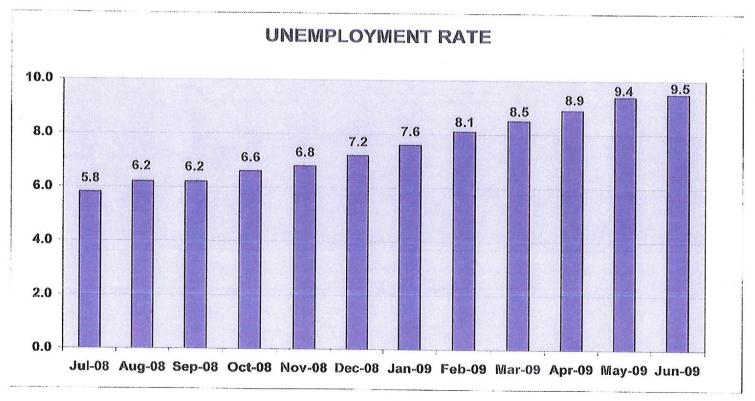
- I. Economic Trend
- II. Overview of Investment Activities

ECONOMIC TREND: Impact on the Pool

- The Federal Reserve (FED), maintained the target federal funds rate at a range of 0 to .25% throughout the quarter.
- The impact of the short term rate remaining at its historic low rate resulted in the pool's yield decreasing. The FED has indicated this low rate will remain in place for some time. Fixed income investment offerings are expected to continue to be purchased at lower rates of return than many of the current pool holdings. As investments mature they are likely to be invested at a lower rate.
- The unemployment rate continued to increase, ending the quarter at its highest level since December of 1982. After beginning the quarter at 8.5%, it increased in April to 8.9%, increased in May to 9.4%, and ended the June 2009 quarter at 9.5%. Payrolls decreased, for the sixth quarter in a row, by 1,308,000 jobs last quarter, bringing the total decrease to 5,124,000 over the last twelve months. The rate of payroll decreases in June of 2009 is less than the losses experienced in the quarters ended December 2008 (1,658,000) and March 2009 (2,074,000), but still greater than those of the quarter ended September 2008 (624,000).
- Consumer Confidence ended its decline and improved over the quarter ended June 30, 2009. After beginning the quarter at 26.9, it increased to 40.8 and 54.8 in April and May, respectively, and dipped to end the quarter at 49.3. The economy continues to contract, but at a slightly slower rate. At March 2009 an annualized growth rate of -5.5% was experienced, as compared to December 2008's annualized rate of -6.3. Negative growth is expected to continue throughout the 2009 calendar year.

ECONOMIC TREND: Unemployment Rate

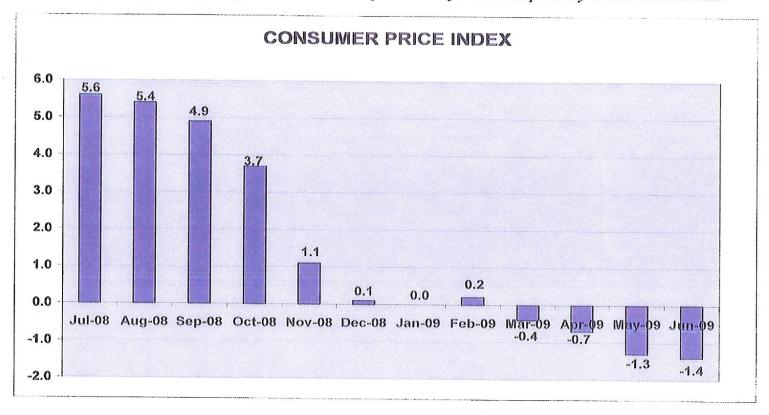
The unemployment rate continuing its trend upward, reached highs not experienced since its monthly seasonally adjusted level in December of 1982. It began the quarter at 8.5%, reached 8.9% in April, increased to 9.4% in May, and ended the quarter at 9.5%. The unemployment rate represents the number of unemployed persons as a percent of the labor force. The sampling used each month to calculate the rate is approximately 60,000 households.



Source: Bureau of Labor Statistics

ECONOMIC TREND: Inflation

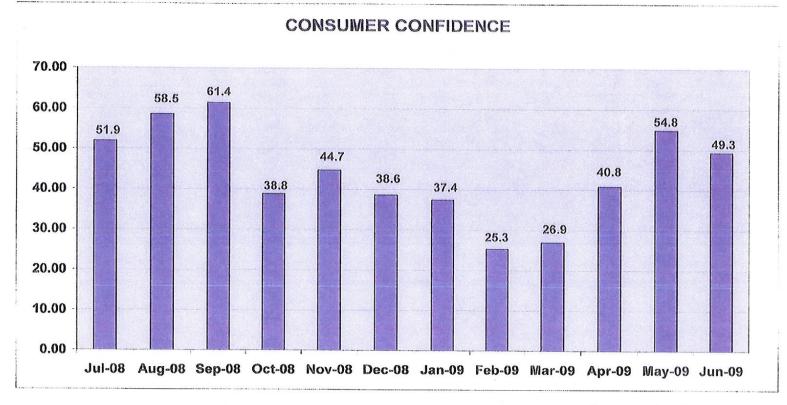
The Consumer Price Index (CPI) continued to decline, beginning the quarter at -0.4 and ending it at -1.4. The Core CPI, which excludes food and energy, began the quarter at 1.8 and ended it slightly down at 1.7. The CPI represents changes in prices of all goods and services purchased for consumption by urban households.



Source: Bureau of Labor Statistics

ECONOMIC TREND: Consumer Confidence

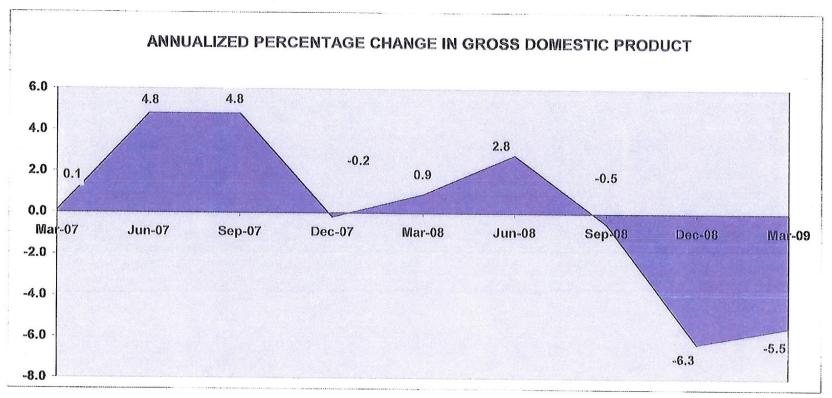
Consumer Confidence began the quarter at 26.9. Over the June 30, 2009 quarter, it improved, ending the quarter at 49.3, and reaching a high of 54.8 in May. This Index is the average of responses to current business and employment conditions and responses to six-month future expectations for business conditions, employment conditions, and total family income.



Source: Conference Board

ECONOMIC TREND: GDP (Gross Domestic Product)

The economy continued to experience annualized negative growth through March 2009, but at a slightly lower rate, as compared to December 2008. Annualized GDP at December 2008 was -6.3% and at March 2009 was -5.5%. Gross domestic product is the value of all goods and services produced. It is expected that GDP will continue to be negative over the next quarter.



Source: Bureau of Economic Analysis

II. Overview of Investment Activities

SANTA BARBARA COUNTY INVESTMENT FUNDS Quarter Ending June 30, 2009

| SUMMARY OF INVESTMENTS IN THE TREASURER'S POOL | |
|---|------------------------------|
| PRINCIPAL COST | \$ 788,921,666 |
| MARKET VALUE (provided by Union Bank) | \$ 795,862,984 |
| CUMULATIVE UNREALIZED Gain (See Note Below) | |
| TOTAL NET EARNINGS ON THE TREASURER'S POOL | \$ 6,941,318 \$ 3,408,121 |
| AVERAGE DAILY BALANCE ON THE TREASURER'S POOL | \$ 924,114,962 |
| CASH | \$ 41,340,412 |
| ACCRUED INTEREST AT PURCHASE | \$ 17,308 |
| NET INTEREST RATE ON THE TREASURER'S POOL | 1.479 % |
| WEIGHTED AVERAGE DAYS TO MATURITY | 296 |
| WEIGHTED AVERAGE DAYS TO CALL DATE | 197 |
| SUMMARY OF INVESTMENTS IN TOBACCO SETTLEMENT FO | IND |
| PRINCIPAL COST | \$ 399,580 |
| MARKET VALUE | \$ 427,503 |
| CUMULATIVE UNREALIZED GAIN (See Note Below) | \$ 27,923 |
| YIELD TO MATURITY | 7.21% |
| WEIGHTED AVERAGE DAYS TO MATURITY | 349 |
| SUMMARY OF THE CERTIFICATES OF PARTICIPATION RESI | |
| PRINCIPAL COST | |
| MARKET VALUE | \$22,188,821 |
| | \$22,412,530 |
| CUMULATIVE UNREALIZED GAIN (See Note Below) | \$ 223,709 |
| YIELD TO MATURITY | 1.77% |
| WEIGHTED AVERAGE DAYS TO MATURITY | 445 |

Note: Unrealized gains and losses are not expected to be realized. It is our basic policy to retain securities in the pool until maturity.

CHARTS: The following charts are provided for your review:

Chart 1: Asset Distribution by Sector

Chart 2: Credit Rating At Time of Purchase By Percent of Book Value

Chart 3: Maturity Distribution

Chart 4: Average Daily Cash Balance and Income Distribution

Chart 5: Quarterly Performance Versus Selected Benchmarks

As you can see on Chart 1, for the quarter ending June 30, 2009, 51.2% of the pool's assets were invested in Government Agency Bonds, 0.8% in Treasury Bills, 9.8% in Callable Securities, 9.7% in Commercial Paper, 4.3% in LAIF (Local Agency Investment Fund), 12.9% in Medium Term Notes, 1.3% in Medium Term Notes — FDIC Insured, and 10.0% in Negotiable Certificates of Deposit.

Chart 2 shows that at June 30th, based upon ratings at the time of purchase per the adopted investment policy, 65.7% of securities in the pool were rated AAA, 2.5% are rated AA+, 7.8% are rated AA, 19.7% are rated A-1, P-1, F-1, and 4.3% were unrated as they are in LAIF.

Chart 3 shows that at June 30th 35.6% of the pool's investments have a maturity between 1 and 90 days, 32.5% between 91 days and 1 year, 6.4% between 1 year and 2 years, 4.7% between 2 and 3 years, 6.0% between 3 and 4 years, 2.1% between 4 and five years, and the other 12.7% is invested in LAIF and other overnight securities.

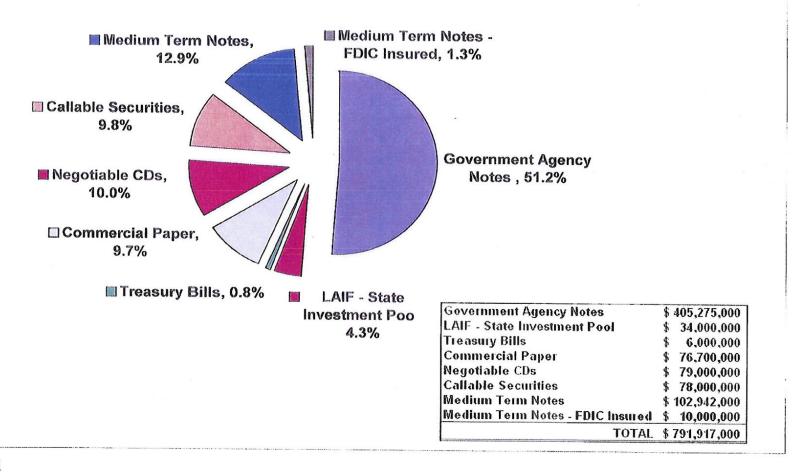
Chart 4 reflects how the pool's net earnings of \$3,408,121 were distributed between the County (41%), Schools (51%) and Special Districts (8%), based upon average daily cash balances.

Finally, Chart 5 compares the County's return to various indexes on a quarterly basis.

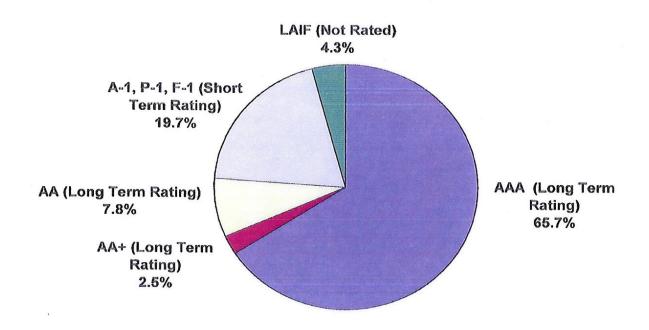
The investment portfolio as of the quarter ending June 30, 2009 is in compliance with the Treasurer's statement of investment policy.

The Treasurer's Investment Pool has sufficient cash flow available to meet all budgeted expenditures for the next six months.

TREASURER'S INVESTMENT PORTFOLIO ASSET DISTRIBUTION BY SECTOR (PAR VALUE) 6/30/2009



Credit Rating At Time of Purchase By Percent of Book Value 6/30/2009



Investment Policy Requirements:

Agency of the Federal Government/US Government Sponsored: AAA

Commercial Paper of US Corporations, Assets Greater Than \$500 million: A1, P1, F1 (by two of the three rating agencies)

State of California: LAIF: N/A

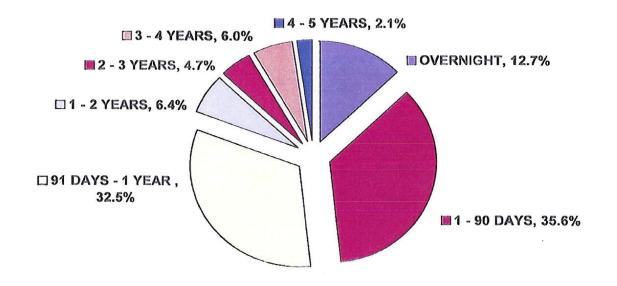
Negotiable CD's: A1, P1, F1 (by two of the three rating agencies)

Medium Term Notes/Corporate Notes of US Corporations: Up to three years: AA- by at least two of the three rating

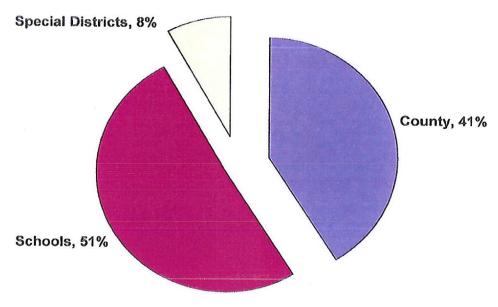
agencies. Greater than three years: AA by at least two of the three rating agencies.

CHART 2

TREASURER'S INVESTMENT PORTFOLIO MATURITY DISTRIBUTION 6/30/2009

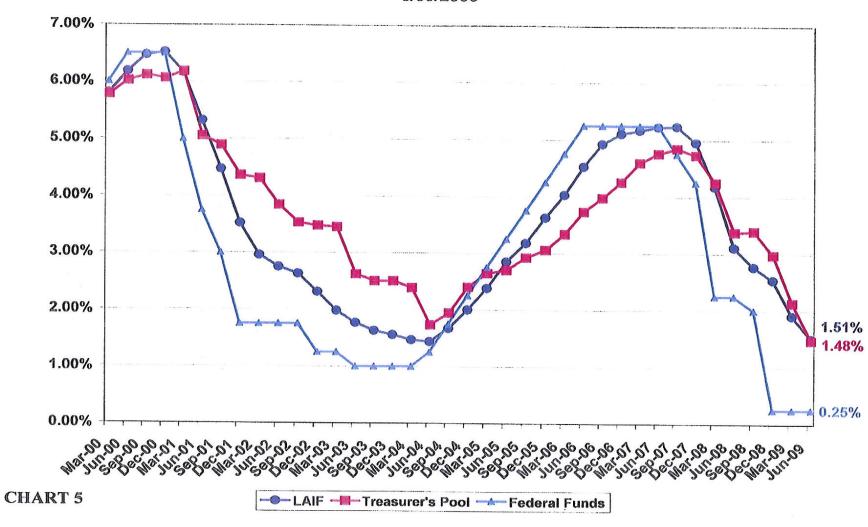


TREASURER'S INVESTMENT PORTFOLIO AVERAGE DAILY CASH BALANCE AND INCOME DISTRIBUTION for the Quarter Ended 6/30/09



The average daily cash balance of all entities in the pool over the 6/30/2009 quarter was \$924,114,962. Aggregate interest earnings of \$3,408,121 was distributed to pool participants.

TREASURER'S INVESTMENT PORTFOLIO QUARTERLY PERFORMANCE VERSUS SELECTED BENCHMARKS 6/30/2009





County Pool 2008-2009 Portfolio Management Portfolio Summary June 30, 2009 through June 30, 2009

| Investments | Par Value | Market Value | Book Value | % of Portfolio | Term | Days to Maturity | YTM | YTM 360 Equiv. |
|-----------------------------------|----------------|---|----------------|-------------------|-------|---------------------|-------|-------------------|
| | 34.000,000.00 | 34,000,000.00 | 34,000,000.00 | 4,30 | 1 | 1 | 1.520 | 1.499 |
| Local Agency Investment Funds | 79,000,000.00 | 79,190,230,00 | 79,000,000.00 | 9,99 | 241 | 100 | 1.517 | 1,517 |
| Negotiable CDs | 102.942.000.00 | 104,334,773.82 | 103,046,091.32 | 13.03 | 1,021 | 429 | 4.402 | 4.346 |
| Medium Term Notes | 5.000,000.00 | 4,972,350,00 | 4,989,481.76 | 0.63 | 795 | 226 | 2.538 | 2.538 |
| Medium Term Notes - Caliable | 10.000,000.00 | 10,214,850.00 | 9,996,604.36 | 1.26 | 912 | 723 | 2.334 | 2.302 |
| Medium Term Notes - FDIC | | 76,680,701.00 | 76,666,608.15 | 9,69 | 74 | 20 | 0.751 | 0.751 |
| Commercial Paper DiscAmortizing . | 76,700,000.00 | 73,160,462.00 | 70,947,982.56 | 8.97 | 1,020 | 678 | 2.735 | 2.698 |
| Federal Agency Coupon Securities | 70,900,000.00 | 334,100,156.70 | 333,483,206,48 | 42.15 | 264 | 107 | 1.155 | 1.155 |
| Federal Agency DiscAmortizing | 334,375,000.00 | \$ \dagger \dag | 5,996,882.50 | 0.76 | 181 | 43 | 0.436 | 0.436 |
| Treasury Discounts -Amortizing | 6,000,000.00 | 5,998,860.00 | 72,982,784.50 | 9.23 | 1,335 | 1,203 | 2,523 | 2.488 |
| Federal Agency Coupon - Callables | 73,000,000.00 | 73,210,800.00 | 72,962,764.50 | | | | | 4 000 |
| | 791,917,000.00 | 795,862,983.52 | 791,109,641.63 | 100.00% | 508 | 296 | 1.877 | 1.862 |
| Investments | | | | | | | | |

| Total Earnings | June 30 Month Ending | Fiscal Year Ending |
|--------------------------|----------------------|--------------------|
| Current Year | 40,367.99 | 22,355,953.85 |
| Average Daily Balance | 791,109,641.63 | |
| Effective Rate of Return | 1.86% | |

Stacey Matson, CPA, Investment & Debt Officer

County Pool 2008-2009 Portfolio Management Investment Status Report - Investments June 30, 2009

| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | Term | Days to Maturity | Market Value | Accrued Interest At Purchase | Current Principal | Book Value |
|------------|-----------------------|-----------------|---------------|----------------|------------------|------------------|-------|---------------------|---------------|---------------------------------|----------------------|---------------|
| Local Age | ncy investment Funds | | | | | | | | | | | |
| SYS1009 | 1009 | LAIF | 34,000,000.00 | 1.520 | | | 1 | 1 | 34,000,000.00 | | 34,000,000.00 | 34,000,000.00 |
| 0.0.00 | Local Agency Investme | | 34,000,000.00 | | | | 1 | 1 | 34,000,000.00 | 0.00 | 34,000,000.00 | 34,000,000.00 |
| Negotiable | e CDs | | | | | | | | | | | |
| 90531CL34 | 4609 | UBKCAL | 5,000,000.00 | 1.100 | 07/01/2009 | 01/09/2009 | 173 | 0 | 5,000,150.00 | | 5,000,000.00 | 5,000,000.00 |
| 90531CR38 | 4685 | UBKCAL | 10,000,000.00 | 1.200 | 09/04/2009 | 03/04/2009 | 184 | 65 | 10,014,600.00 | | 10,000,000.00 | 10,000,000.00 |
| 90531CR46 | 4691 | UBKCAL | 5,000,000.00 | 0.900 | 07/02/2009 | 03/10/2009 | 114 | 1 | 5,000,200.00 | | 5,000,000.00 | 5,000,000.00 |
| 90531CT85 | 4739 | UBKCAL | 5,000,000.00 | 0.850 | 08/31/2009 | 04/08/2009 | 145 | 81 | 5,005,150.00 | | 5,000,000.00 | 5,000,000.00 |
| 90531CU67 | 4764 | UBKCAL | 5,000,000.00 | 0.800 | 08/14/2009 | 04/15/2009 | 121 | 44 | 5,003,450.00 | | 5,000,000.00 | 5,000,000.00 |
| 90333U6S6 | 4534 | USBNA | 10,000,000.00 | 3,200 | 09/08/2009 | 12/08/2008 | 274 | 69 | 10,054,300.00 | 8 | 10,000,000.00 | 10,000,000.00 |
| 90333U6X5 | 4656 | USBNA | 10,000,000.00 | 2,510 | 10/07/2009 | 12/11/2008 | 300 | 98 | 10,055,000.00 | | 10,000,000,00 | 10,000,000.00 |
| 90333VBP4 | 4611 | USBNA | 10,000,000.00 | 1.200 | 01/04/2010 | 01/12/2009 | 357 | 187 | 10,020,600.00 | | 10,000,000.00 | 10,000,000.00 |
| 90333VBV1 | 4621 | USBNA · | 4,000,000.00 | 1.470 | 01/11/2010 | 01/15/2009 | 361 | 194 | 4,014,320.00 | | 4,000,000.00 | 4,000,000.00 |
| 90333VGP9 | 4723 | USBNA | 6,000,000.00 | 0,580 | 09/30/2009 | 03/31/2009 | 183 | 91 | 6,002,760.00 | | 6,000,000.00 | 6,000,000.00 |
| 90333VGV6 | 4750 | USBNA | 5,000,000.00 | 1.220 | 01/12/2010 | 04/09/2009 | 278 | 195 | 5,011,300.00 | | 5,000,000.00 | 5,000,000.00 |
| 90333VHB9 | 4771 | USBNA | 4,000,000.00 | 1.250 | 02/04/2010 | 04/21/2009 | 289 | 218 | 4,008,400.00 | | 4,000,000.00 | 4,000,000.00 |
| | Negoti | able CDs Totals | 79,000,000.00 | | | , | 241 | 100 | 79,190,230.00 | 0.00 | 79,000,000.00 | 79,000,000.00 |
| Medium Te | erm Notes | * | | | | | | | | | | |
| 060505BU7 | 3744 | BAC | 5,000,000.00 | 4.500 | 08/01/2010 | 07/10/2007 | 1,118 | 396 | 5,024,400.00 | Received | 4,860,800.00 | 4,950,692.10 |
| 172967DU2 | 3202 | CITIG | 5,000,000.00 | 5.100 | 09/29/2011 | 10/24/2006 | 1,801 | 820 | 4,896,250.00 | Received | 4,956,900.00 | 4,980,380.39 |
| 2515A0HP1 | 4189 | DBL | 5,000,000.00 | 5.000 | 10/12/2010 | 03/31/2008 | 925 | 468 | 5,129,950.00 | Received | 5,189,250.00 | 5,095,767.56 |
| 36962GUL8 | 3158 | GECC | 10,938,000.00 | 7.375 | 01/19/2010 | 10/02/2006 | 1,205 | 202 | 11,267,780.70 | Received | 11,700,050.46 | 11,065,115.41 |
| 36962GR48 | 3713 | GECC | 5,000,000.00 | 4.125 | 09/01/2009 | 06/22/2007 | 802 | 62 | 5,027,650.00 | Received | 4,870,550.00 | 4,990,155.89 |
| 36962GM76 | 3833 | GECC | 5,000,000.00 | 0.933 | 11/21/2011 | 09/10/2007 | 1,533 | 873 | 4,732,850.00 | Received | 4,984,350.00 | 4,991,087.77 |
| 36962GR48 | 4086 | GECC | 5,000,000.00 | 4.125 | 09/01/2009 | 01/30/2008 | 580 | 62 | 5,027,650.00 | Received | 5,067,723.50 | 5,007,118.30 |
| 4042Q0AN9 | 4032 | HSBCBA | 10,000,000.00 | 3.875 | 09/15/2009 | 12/31/2007 | 624 | 76 | 10,047,800.00 | Received | 9,902,000.00 | 9,988,188.93 |
| 441812KH8 | 3863 | HSBCFI | 7,000,000.00 | 4.125 | 11/16/2009 | 10/01/2007 | 777 | 138 | 7,038,640.00 | Received | 6,870,729.25 | 6,977,187.51 |
| 46623EHU6 | 4067 | JPMCC | 5,000,000.00 | 1.601 | 01/22/2010 | 01/22/2008 | 731 | 205 | 5,013,200.00 | | 5,000,000.00 | 5,000,000.00 |
| 89233PV60 | 4254 | TOYMTN | 5,000,000.00 | 2.850 | 04/28/2010 | 04/28/2008 | 730 | 301 | 5,056,850.00 | | 4,987,500.00 | 4,994,843.75 |
| 949746MZ1 | 3158 | WELLS | 5,000,000.00 | 4.625 | 08/09/2010 | 09/29/2006 | 1,410 | 404 | 5,127,750.00 | Received | 4,932,850.00 | 4,980,772.88 |
| 949746NZ0 | 4088 | WELLS | 5,000,000.00 | 1.484 | 01/29/2010 | 01/31/2008 | 729 | 212 | 4,994,450.00 | | 5,000,000.00 | 5,000,000.00 |
| 949746CL3 | 4359 | WELLS | 5,004,000.00 | 5.125 | 09/01/2012 | 07/30/2008 | 1,494 | 1,158 | 5,133,003.12 | Received | 4,928,940.00 | 4,945,829.78 |
| 949746NJ6 | 4693 | WELLS | 5,000,000.00 | 5.300 | 08/26/2011 | 03/10/2009 | 899 | 786 | 5,287,050.00 | 10,305.56 | 4,932,050.00 | 4,940,562.92 |

Portfolio SB89 AP

PM (PRF_PMS) SymRept 6.41.202b Report Ver. 5.00

County Pool 2008-2009 Portfolio Management Investment Status Report - Investments June 30, 2009

| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | Term | Days to Maturity | Market Value | Accrued Interest At Purchase | Current Principal | Book Value |
|-------------------------|-----------------------|-----------------|----------------|----------------|------------------|------------------|-------|---------------------|----------------|---------------------------------|----------------------|----------------|
| Medium Term | n Notes | | | | | | | | | | | |
| 94975CAL1 | 4194 | WFC | 5,000,000.00 | 5.500 | 08/01/2012 | 04/02/2008 | 1,582 | 1,127 | 5,198,250.00 | Received | 5,212,400.00 | 5,151,227.71 |
| 92976WAT3 | 4217 | WFC | 5,000,000.00 | 4.375 | 06/01/2010 | 04/11/2008 | 781 | 335 | 5,120,750.00 | Received | 5,033,500.00 | 5,014,357.14 |
| 929903CF7 | 4731 | WFC | 5,000,000.00 | 5.300 | 10/15/2011 | 04/06/2009 | 922 | 836 | 5,210,500.00 | Received | 4,970,000.00 | 4,972,805.28 |
| Medium Term Notes Total | | m Notes Totals | 102,942,000.00 | | | | 1,021 | 429 | 104,334,773.82 | 10,305.56 | 103,399,593.21 | 103,046,091.32 |
| Medium Term | n Notes - Callable | | | | | 4 | | | | | | |
| 060505CY8 | 3983 | BAC | 5,000,000.00 | 0.974 | 02/12/2010 | 12/10/2007 | 795 | 226 | 4,972,350.00 | Received | 4,963,000.00 | 4,989,481.76 |
| | Medium Term Notes - 0 | Callable Totals | 5,000,000.00 | | 10 | 111-1-111 | 795 | 226 | 4,972,350.00 | 0.00 | 4,963,000.00 | 4,989,481.76 |
| Medium Term | n Notes - FDIC | | | | | | | | | | | |
| 36967HAG2 | 4608 | GECC | 5,000,000.00 | 1.625 | 01/07/2011 | 01/08/2009 | 729 | 555 | 5,048,150.00 | | 4,996,600.00 | 4,997,418.08 |
| 949744AA4 | 4544 | WFC | 5,000,000.00 | 3.000 | 12/09/2011 | 12/10/2008 | 1,094 | 891 | 5,166,700.00 | | 4,999,000.00 | 4,999,186.28 |
| | Medlum Term Notes | s - FDIC Totals | 10,000,000.00 | | | • | 912 | 723 | 10,214,850.00 | 0.00 | 9,995,600.00 | 9,996,604.36 |
| Commercial F | Paper DiscAmortizi | ing | | | | | | | | | | |
| 02665JU81 | 4734 | AMHONF | 5,000,000.00 | 0.810 | 07/08/2009 | 04/06/2009 | 93 | 7 | 4,999,750.00 | ă. | 4,989,537.50 | 4,999,212.50 |
| 02665JU73 | 4765 | AMHONE | 10,000,000.00 | 0.750 | 07/07/2009 | 04/16/2009 | 82 | 6 | 9,999,600.00 | | 9,982,916,67 | 9,998,750.00 |
| 02665JUA6 | 4767 | AMHONF | 8,000,000.00 | 0.850 | 07/10/2009 | 04/17/2009 | 84 | 9 | 7,999,360.00 | | 7,984,133,33 | 7,998,300.00 |
| 02665JU81 | 4768 | AMHONF | 5,000,000.00 | 0.850 | 07/08/2009 | 04/17/2009 | 82 | 7 | 4,999,750.00 | | 4,990,319.44 | 4,999,173.61 |
| 02665JUP3 | 4804 | AMHONF | 4,700,000.00 | 0.530 | 07/23/2009 | 05/15/2009 | 69 | 22 | 4,698,966.00 | | 4,695,225.58 | 4,698,477.72 |
| 02665JVK3 | 4821 | AMHONE | 3,500,000.00 | -0.410 | 08/19/2009 | 05/29/2009 | 82 | 49 | 3,497,515.00 | | 3,496,731,39 | 3,498,046.81 |
| 17307RU69 | 4849 | CITIFI | 5,000,000.00 | 0.400 | 07/06/2009 | 06/23/2009 | 13 | 5 | 4,999,850.00 | | 4,999,277.78 | 4,999,722.22 |
| 63866AUP1 | 4835 | NATWDL | 10,000,000.00 | 0.760 | 07/23/2009 | 06/09/2009 | 44 | 22 | 9,997,800.00 | | 9,990,711.11 | 9,995,355.56 |
| 63866AU22 | 4851 | NATWDL | 5,000,000.00 | 0.350 | 07/02/2009 | 06/25/2009 | 7 | 1 | 4,999,950.00 | | 4,999,659.72 | 4,999,951.39 |
| 89233GV60 | 4642 | TOYOTA | 8,500,000.00 | 1,900 | 08/06/2009 | 02/02/2009 | 185 | 36 | 8,496,260.00 | | 8,417,006.94 | 8,483,850.00 |
| 89233GUU8 | 4854 | TOYOTA | 6,000,000.00 | 0.240 | 07/28/2009 | 06/26/2009 | 32 | 27 | 5,998,380.00 | | 5,998,720.00 | 5,998,920.00 |
| 89233GVX1 | 4859 | TOYOTA | 6,000,000.00 | 0.310 | 08/31/2009 | 06/30/2009 | 62 | 61 | 5,993,520.00 | | 5,996,796.67 | 5,996,848.34 |
| Comn | nercial Paper DiscAmo | ortizing Totals | 76,700,000.00 | 3 ¥ | | - | 74 | 20 | 76,680,701.00 | 0.00 | 76,541,036.13 | 76,666,608.15 |
| Federal Agend | cy Coupon Securities | 3 | 6 | | | | | | | | | |
| 31331YAC4 | 3914 | FFCB | 6,000,000.00 | 4.820 | 10/12/2012 | 10/30/2007 | 1,809 | 1,199 | 6,517,500.00 | Received | 6,060,600.00 | 6,040,161.95 |
| 3133XBBV6 | 3909 | FHLB | 5,000,000.00 | 4.625 | 02/15/2012 | 10/26/2007 | 1,573 | 959 | 5,373,450.00 | Received | 5,021,550.00 | 5,013,133.12 |
| 3133XPXN9 | 4136 | FHLB | 5,000,000.00 | 3.000 | 09/03/2009 | 03/03/2008 | 549 | 64 | 5,023,450.00 | | 5,000,000.00 | 5,000,000.00 |
| 3133XR7F1 | 4270 | FHLB | 5,000,000.00 | 2.450 | 08/12/2009 | 05/12/2008 | 457 | 42 | 5,012,500.00 | | 5,000,000.00 | 5,000,000.00 |

Portfolio SB89 AP PM (PRF_PMS) SymRept 6.41.202b

County Pool 2008-2009 Portfolio Management Investment Status Report - Investments June 30, 2009

| CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | Term | Days to Maturity | Market Value | Accrued Interest At Purchase | Current Principal | Book Value |
|-----------|--------------------------|-----------------|---------------|----------------|------------------|------------------|-------|---------------------|---------------|------------------------------|----------------------|---------------|
| Federal | Agency Coupon Securitie | s | | | | | = | | | | | |
| 3133XTD | 39 4704 | FHLB | 5,000,000.00 | 1.250 | 06/18/2010 | 03/18/2009 | 457 | 352 | 5,035,950.00 | | 5,000,000.00 | 5,000,000.00 |
| 3133XTE | 38 4710 | FHLB | 5,000,000.00 | 1.000 | 06/23/2010 | 03/23/2009 | 457 | 357 | 5,023,450.00 | | 5,000,000.00 | 5,000,000.00 |
| 3133XTG | 23 4742 | FHLB | 5,000,000.00 | 1.050 | 07/08/2010 | 04/08/2009 | 456 | 372 | 5,026,550.00 | | 5,000,000.00 | 5,000,000.00 |
| 3133XTZ6 | 6 4845 | FHLB | 5,000,000.00 | 0.560 | 06/18/2010 | 06/19/2009 | 364 | 352 | 5,003,150.00 | | 4,997,750.00 | 4,997,825.21 |
| 3133XTZN | 19 4858 | FHLB | 5,000,000.00 | 0.560 | 06/22/2010 | 06/29/2009 | 358 | 356 | 5,003,150.00 | 544.44 | 4,998,665.00 | 4,998,672.56 |
| 3128X7JK | 1 4224 | FHLMC | 10,000,000.00 | 3.250 | 04/14/2011 | 04/14/2008 | 1,095 | 652 | 10,356,600.00 | | 10,000,000.00 | 10,000,000.00 |
| 3136F9CL | 5 4152 | FNMA | 4,900,000.00 | 4.125 | 03/11/2013 | 03/11/2008 | 1,826 | 1,349 | 5,190,962.00 | | 4,897,550.00 | 4,898,189.72 |
| 3136F9CE | 4153 | FNMA | 5,000,000.00 | 4.000 | 03/11/2013 | 03/11/2008 | 1,826 | 1,349 | 5,275,000.00 | | 5,000,000.00 | 5,000,000.00 |
| 31398AN7 | 5 4155 | FNMA | 5,000,000.00 | 4.250 | 02/25/2013 | 03/12/2008 | 1,811 | 1,335 | 5,318,750.00 | Received | 5,000,000.00 | 5,000,000.00 |
| | Federal Agency Coupon Se | curities Totals | 70,900,000.00 | | | • | 1,020 | 678 | 73,160,462.00 | 544.44 | 70,976,115.00 | 70,947,982.56 |
| Federal | Agency DiscAmortizing | | | | | | | , | | | | |
| 313313MF | 86 4511 | FCDN | 6,000,000.00 | 1,950 | 10/07/2009 | 11/19/2008 | 322 | 98 | 5,997,000.00 | | 5,895,350,00 | 5,968,150.00 |
| 313313JN | | FCDN | 8,000,000.00 | 0.160 | 07/24/2009 | 05/26/2009 | 59 | 23 | 7,999,200.00 | | 7,997,902.22 | 7,999,182.22 |
| 313313VT | | FCDN | 7,000,000.00 | 0.440 | 04/19/2010 | 06/25/2009 | 298 | 292 | 6,976,200.00 | | 6,974,504.44 | 6,975,017.77 |
| 313385MT | | FHDN | 4,000,000.00 | 0.550 | 10/09/2009 | 01/14/2009 | 268 | 100 | 3,998,000.00 | | 3,983,622.22 | 3,993,888.89 |
| 313385SN | 7 4650 | FHDN | 10,000,000.00 | 0,980 | 02/01/2010 | 02/05/2009 | 361 | 215 | 9,979,000.00 | | 9,901,727.78 | 9,941,472.22 |
| 313385PM | 2 4683 | FHDN | 5,000,000.00 | 0.740 | 11/20/2009 | 03/03/2009 | 262 | 142 | 4,995,500.00 | | 4,973,072.22 | 4,985,405.55 |
| 313385QB | 5 4696 | FHDN | 5,000,000.00 | 0.740 | 12/04/2009 | 03/12/2009 | 267 | 156 | 4,994,000.00 | | 4,972,558.33 | 4,983,966.66 |
| 313385MP | 8 4697 | FHDN | 4,300,000.00 | 0.620 | 10/05/2009 | 03/12/2009 | 207 | 96 | 4,297,850.00 | | 4,284,670.50 | 4,292,890,67 |
| 313385RK | 4 4707 | FHDN | 6,000,000.00 | 0.650 | 01/05/2010 | 03/20/2009 | 291 | 188 | 5,989,800.00 | | 5,968,475.00 | 5,979,633.33 |
| 313385MH | 6 4721 | FHDN | 7,400,000.00 | 0.410 | 09/29/2009 | 03/30/2009 | 183 | 90 | 7,397,040.00 | | 7,384,577.17 | 7,392,415.00 |
| 313385MP | 8 4732 | FHDN | 3,081,000.00 | 0.460 | 10/05/2009 | 04/06/2009 | 182 | 96 | 3,079,459,50 | | 3,073,834.96 | 3,077,220.64 |
| 313385RN | 8 4748 | FHDN | 5,000,000.00 | 0.600 | 01/08/2010 | 04/09/2009 | 274 | 191 | 4,991,000.00 | | 4,977,166.67 | 4,984,083.34 |
| 313385JT4 | 4781 | FHDN | 5,000,000.00 | 0.160 | 07/29/2009 | 04/30/2009 | 90 | 28 | 4,999,500.00 | | 4,998,000.00 | 4,999,377.78 |
| 313385ML | 7 4782 | FHDN | 5,000,000.00 | 0.220 | 10/02/2009 | 04/30/2009 | 155 | 93 | 4,998,000.00 | | 4,995,263.89 | 4,997,158.33 |
| 313385UK | 0 4798 | FHDN | 1,610,000.00 | 0.470 | 03/18/2010 | 05/13/2009 | 309 | 260 | 1,605,653.00 | | 1,603,504.99 | 1,604,534.94 |
| 313385YE | 4847 | FHDN | 5,000,000.00 | 0.560 | 06/17/2010 | 06/19/2009 | 363 | 351 | 4,978,000.00 | | 4,971,766.67 | 4,972,700.00 |
| 313385JL1 | 4850 | FHDN | 5,000,000.00 | 0.145 | 07/22/2009 | 06/24/2009 | 28 | 2.1 | 4,999,500.00 | | 4,999,436.11 | 4,999,577.08 |
| 313385MB | | FHDN | 5,000,000.00 | 0.190 | 09/23/2009 | 06/29/2009 | 86 | 84 | 4,998,000.00 | | 4,997,730.56 | 4,997,783.34 |
| 313385JY3 | | FHDN | 10,000,000.00 | 0.120 | 08/03/2009 | 06/29/2009 | 35 | 33 | 9,999,000,00 | | 9,998,833,33 | 9,998,900.00 |
| 313385JB3 | | FHLBDN | 8,000,000.00 | 2.800 | 07/13/2009 | 07/17/2008 | 361 | 12 | 8,000,000.00 | | 7,775,377.78 | 7,992,533.33 |
| 313385JR | 4393 | FHLBDN | 10,000,000.00 | 2.880 | 07/27/2009 | 08/28/2008 | 333 | 26 | 9,998,000.00 | | 9,733,600.00 | 9,979,200.00 |
| 313385KX | 3 4397 | FHLBDN | 10,000,000.00 | 2.900 | 08/26/2009 | 09/02/2008 | 358 | 56 | 9,998,000.00 | | 9,711,611.11 | 9,954,888.89 |

Portfolio SB89

PM (PRF_PMS) SymRept 6.41.202b

County Pool 2008-2009 Portfolio Management Investment Status Report - Investments June 30, 2009

| ## Principle Pri | CUSIP | Investment # | Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | Term | Days to Maturity | Market Value | Accrued Interest At Purchase | Current Principal | Book Value |
|--|-----------|--------------|--------------|--|---|------------------|------------------|------|---------------------|--------------|---------------------------------|--|--------------|
| 3138BUF 4400 FHLBDN 5,000,000.00 2,900 06/13/2009 60/13/2009 344 44 4,988,500.00 4,863,388.89 4,974,282.22 3138BUF 4432 FHLBDN 6,000,000.00 2,500 10/13/2009 10/10/2008 356 82 4,988,000.00 4,879,916.07 4,987,687.50 31338BUF 4465 FHLBDN 6,000,000.00 2,500 10/10/2009 10/10/2008 356 82 7,986,000.00 4,800,004.17 4,987,789.75 4, | | | | | | | | | | | | | |
| 131386JVP 4422 FHLBDN 8,500,000.00 3,150 07/12/008 08/03/2000 30 4, 4988,000.00 4, 477,916.07 0, 4977,16.07 0, 10112/2008 35 92 4, 588,000.00 4, 479,916.07 4, 4987,916.07 1, 4989,722.22 1, 131386JWR 4455 FHLBDN 5,000,000.00 3,200 1/01/2008 350 92 7, 7988,800.00 7, 751,111.11 7, 934,577.78 1, 131386JWR 4467 FHLBDN 3,000,000.00 3,200 1/01/2008 360 92 7, 5988,800.00 7, 751,111.11 7, 934,577.78 1, 131386JWR 4467 FHLBDN 10,000,000.00 0,000.00 1,000,000.00 3,000,000,000.00 3,000,000,000.00 3,000,000. | | | EHI RON | 5 000 000 00 | 2.900 | 09/03/2009 | 09/04/2008 | 364 | 64 | 4,998,500.00 | • | 4,853,388.89 | 4,974,222.22 |
| 131386NR/9 445 FHLBDN 5,000,000.00 2,550 10/10/2009 10/11/2009 356 92 4,988,000.00 4,973,916,67 4,987,746,67 313386NR/9 4467 FHLBDN 8,000,000.00 3,200 10/10/2009 10/16/2008 350 92 7,988,800.00 7,751,1111 7,938,4577.78 131386NR/9 4467 FHLBDN 8,000,000.00 2,000 11/10/2009 350 12/2 3,000 3,878,988.00 3,878,988.00 3,878,988.00 3,878,988.00 3,878,988.00 3,878,988.00 3,878,988.00 3,878,988.00 3,878,977.78 131386NR/9 4900 FHLBDN 10,000,000.00 0,000 10/10/2009 11/10/2009 350 176 9,987,000 9,920,000 | | | | | | | | | | | | 8,273,900.00 | 8,477,687.50 |
| 313385K77 4485 FHLBDN 8,000,000.00 2.896 07/80/2009 1016/2009 350 92 7,998,800.00 7,751,1111 7,734,572.72 7,751,1111 7,734,572.72 7,751,1111 7,734,571.73 133385K77 4590 FHLBDN 10,000,000.00 0.890 12/24/2009 11/10/2009 1016/2009 1016/2009 1016/2009 1016/2009 1016/2009 1016/2009 1016/2009 1016/2009 1016/2009 1016/2009 350 92 7,998,800.00 3,803,046.87 3,853,271.11 313385K27 4590 FHLBDN 10,000,000.00 0.890 12/24/2009 17/22009 17/6 9,987,000.00 9,920,000.00 9,9 | | | | 1.00 mm april 200000 mm and a construction | | | | | | 4,998,000.00 | | 4,873,916.67 | 4,967,416.67 |
| 313385KK9 447 FHLBDN 8,00,00,000 3,200 10/11/20208 10/16/2008 350 92 7,896,800,00 7,751,111.11 7,934,577.78 1313385KT9 4500 FHLBDN 3,880,000.00 0,800 12/24/2008 357 124 3,876,880,00 3,830,466,7 3,832,271.11 313385KT9 4500 FHLBDN 4,000,000.00 0,800 12/24/2008 12/29/2008 300 176 9,987,000.00 9,920,000.00 9,920,000.00 9,800,888.88 313385KT9 4617 FHLBDN 4,000,000.00 0,800 12/24/2008 12/29/2008 300 176 9,987,000.00 3,983,255.96 3,983,522.51 313385KT9 4818 FHLBDN 9,854,000,00 0,860 11/21/2010 10/12/2009 365 204 4,990,600.00 4,965,000,00 4 | | | | | | | | | | 5,000,000.00 | | 4,890,604.17 | 4,996,722.22 |
| 13385NT9 | | | | 1000 - 410 - | | | | | 92 | 7,996,800.00 | | 7,751,111.11 | 7,934,577.78 |
| 313385NZ7 459 PHLBDN 10,000,000,00 0,80 1224/2008 12/28/2008 350 176 9,897,000,00 9,920,000,00 9,808,88 38 313385NZ6 4617 FHLBDN 4,000,000,00 0,550 10/15/2009 01/12/2010 10/12/2009 355 204 4,990,500,00 4,856,009,72 4,975,916,87 313385NZ0 4626 FHLBDN 9,845,000,00 0,00 01/12/2010 10/12/2009 346 10 9,837,248,20 9,779,233,68 9,812,394,22 313385NZ0 4814 FHLBDN 6,500,000,00 0,00 01/12/2010 10/12/2009 346 110 9,837,248,20 9,779,233,68 9,812,394,22 313387NNO 4827 FHLBDN 5,000,000,00 0,00 01/12/2010 10/12/2009 346 110 6,476,500,00 0,00 0,480,480,500 6,440,850,00 6,450,650,00 6,440,850,00 6,450,650,00 6,440,850,00 6,450,650,00 6,440,850,00 6,450,650,00 6,440,850,00 6,450,650,00 6,450,650,00 6,450,650,00 6,450,650,00 6,450,650,00 6,450,650,00 6,450,650,00 6,450,650,00 6,450,650,00 6,450,650,00 6,450,650,650,00 6,450,650,650,00 6,450,650,650,00 6,450,650,650,00 6,450,650,650,650,650,650,650,650,650,650,6 | | | | 50 0 | 2.000 | 11/02/2009 | 11/10/2008 | 357 | 124 | 3,876,896.00 | | 3,803,046.67 | 3,863,271.11 |
| 313385K26 4017 FHLBDN 4,000,000.00 0.850 10/15/2000 274 106 3,989,000.00 3,983,285.58 3,983,522.22 313385SB3 4026 FHLBDN 5,000,000.00 0.860 01/21/21010 01/21/2009 365 204 4,990,500.00 4,956,000.72 4,975,916.67 313385SK3 4641 FHLBDN 6,500,000.00 0.800 01/07/2010 01/28/2009 364 190 9,857,248.20 9,778,233.69 9,812,394.22 313385SK3 4641 FHLBDN 6,500,000.00 0.840 03/30/2010 04/30/2009 364 212 6,487,650.00 4,967,650.00 4,967,650.00 4,967,650.00 4,967,650.00 4,967,650.00 4,967,650.00 4,967,650.00 4,967,650.00 4,967,650.00 4,968,660.00 4,967,650.00 4,968,660.00 4,967,650.00 4,968,600.00 4,96 | | | | | 0.800 | 12/24/2009 | 12/29/2008 | | 176 | 9,987,000.00 | | 9,920,000.00 | 9,960,888,89 |
| 13385SB3 | | | | | 0.550 | 10/15/2009 | 01/14/2009 | 274 | 108 | 3,998,000.00 | | 3,983,255.56 | 3,993,522.22 |
| 313385RM0 4833 FHLBDN 8,864,000.00 0.800 01/07/2010 01/28/2009 346 190 9,837,248.20 9,778,233.69 9,812,343.42 2 313385RM0 4841 FHLBDN 6,500,000.00 0.900 01/28/2010 01/30/2009 364 212 6,487,650.00 6,440,850.00 6,465,650.00 313387KM0 4492 FMCDN 5,000,000.00 2,450 08/17/2009 11/03/2009 287 47 4,995,500.00 4,902,340.28 4,994,000.64 4313387HM2 4521 FMCDN 5,000,000.00 0.245 08/17/2009 11/03/2008 287 47 4,995,500.00 4,902,340.28 4,994,000.64 4313387HM2 4521 FMCDN 5,000,000.00 0.820 11/18/2009 12/16/2008 338 140 4,995,500.00 4,902,340.28 4,994,400.69 4 4,998,400.69 4 4,995,500.00 4,902,340.28 4,994,400.69 4 4,998,400.69 4 4,995,500.00 4,902,340.28 4,994,400.69 4 4,998,400.69 4 4,998,500.00 4,902,340.28 4,994,400.69 4 4,998,500.00 4,902,340.28 4,994,400.69 4 4,998,400.69 4 4,998,500.00 4,902,340.28 4,994,400.69 4 4,998,500.00 4,902,340.28 4,994,400.69 4 4,998,500.00 4,902,340.28 4,994,400.69 4 4,998,500.00 4,902,340.28 4,994,400.69 4 4,998,500.00 4,902,340.28 4,994,400.69 4 4,998,500.00 4,902,340.28 4,994,400.69 4 4,998,500.00 4,902,340.28 4,994,400.69 4 4,998,500.00 4,902,340.28 4,994,400.69 4 4,998,500.00 4,902,340.28 4,994,400.69 4 4,998,500.00 4,902,340.28 4,994,400.69 4 4,998,500.00 4,903,340.28 4,994,400.69 4 4,998,500.00 4,903,340.28 4,994,400.69 4 4,999,320.00 4,903,340.28 4,994,400.69 4 4,999,320.00 4,903,340.28 4,994,400.25 4 41 4,999,500.00 4,903,340.28 4,994,400.25 4 41 4,999,500.00 4,903,340.28 4,994,400.25 4 41 4,999,500.00 4,903,340.28 4,994,330.30 4,996,606.67 4 4,993,320.00 4,903,33397,44 4598 FMCDN 5,000,000.00 0,000 0, | | | | | 0.850 | 01/21/2010 | 01/21/2009 | 365 | 204 | 4,990,500.00 | | 4,956,909.72 | 4,975,916.67 |
| 313385N3 4641 FH.BDN 6,500,000.00 0,90 01/29/2010 01/30/2009 364 212 6,487,650.00 6,440,850.00 6,465,650.00 313385UX2 4727 FH.BDN 5,000,000.00 0,840 03/30/2010 04/01/2009 383 272 4,885,500.00 4,967,650.00 4,967,650.00 4,968,268.67 313397HX0 4492 FMCDN 5,000,000.00 1,400 07/16/2009 11/03/2008 287 47 4,999,500.00 4,903,340.28 4,984,036.57 313397HX2 4521 FMCDN 5,000,000.00 1,400 07/16/2009 11/03/2008 226 8 5,000,000.00 4,956,055.56 4,994,444.44 313397FH 4568 FMCDN 5,000,000.00 0,820 11/18/2009 12/30/2008 258 75 4,998,500.00 4,915,055.56 4,994,408.25 313397HX5 4594 FMCDN 5,000,000.00 0,570 09/14/2009 12/30/2008 258 75 4,998,500.00 4,915,055.56 4,994,002.50 313397HX9 4596 FMCDN 5,000,000.00 0,470 09/14/2009 12/30/2008 224 41 4,999,500.00 4,915,750.00 4,915,333.37 4 4596 FMCDN 5,000,000.00 0,570 09/17/2009 12/30/2008 224 41 4,999,500.00 4,915,337.78 4,997,323.61 313397LV1 4598 FMCDN 5,000,000.00 0,570 09/17/2009 12/30/2008 224 41 4,999,500.00 4,915,337.50 4,993,225.01 313397SW8 4660 FMCDN 5,000,000.00 0,570 09/17/2009 12/30/2008 261 78 4,999,500.00 4,979,337.50 4,993,225.00 313397SW8 4841 FMCDN 5,000,000.00 0,900 01/28/2010 02/12/2009 351 212 4,990,500.00 4,959,125.00 4,973,500.00 13/3397SW4 4841 FMCDN 5,000,000.00 0,300 01/28/2010 02/12/2009 351 212 4,990,500.00 4,959,125.00 4,973,500.00 13/3397SW4 4841 FMCDN 5,000,000.00 0,300 02/08/2010 02/12/2009 351 212 4,990,500.00 4,989,312.50 4,993,825.00 313397SW4 4841 FMCDN 5,000,000.00 0,300 02/08/2010 02/12/2009 351 212 4,990,500.00 4,989,312.50 4,993,825.00 313397SW4 4841 FMCDN 5,000,000.00 0,300 02/08/2010 02/12/2009 351 212 4,990,500.00 4,989,312.50 4,993,825.00 313397SW4 4841 FMCDN 5,000,000.00 0,300 02/08/2010 02/12/2009 351 212 4,990,500.00 4,989,312.50 4,993,825.00 3133997KF7 4853 FMCDN 5,000,000.00 0,300 02/08/2010 02/12/2009 351 212 4,990,500.00 4,980,500.00 4,980,312.50 4,993,888.89 4537 FMDN 5,000,000.00 0,300 02/08/2010 02/12/2009 351 212 4,990,500.00 4,990,500.00 4,980,312.50 4,999,312.50 4,999,388.89 4537 FNDN 4,500,000.00 0,300 02/08/2010/2010 02/12/2009 35 | | | | | 100000000000000000000000000000000000000 | | | | | 9,837,248.20 | | 9,778,233.69 | 9,812,394.22 |
| 313385UX2 4727 FHLBDN 5,000,000.00 0.840 03/30/2010 04/01/2009 383 272 4,885,500.00 4,987,650.00 4,986,260.67 313397KN0 4492 FMCDN 5,000,000.00 1.400 07/09/2009 11/05/2008 287 47 4,999,500.00 4,965,055.65 4,998,440.68,41 313397HX2 4521 FMCDN 5,000,000.00 0.820 11/18/2009 12/15/2008 286 5,000,000.00 4,965,055.65 4,998,444.44 313397LS8 4594 FMCDN 5,000,000.00 0.570 09/14/2009 12/30/2008 287 75 4,995,500.00 4,965,055.65 4,998,444.51 4,999,500.00 4,965,055.65 4,998,444.51 4,999,500.00 4,965,055.65 4,998,446.24 4,999,500.00 4,965,057.76 4,999,323.61 313397LV3 4596 FMCDN 5,000,000.00 0.400 07/31/2009 12/30/2008 286 75 4,998,500.00 4,965,757.00 4,995,757.00 4,993,732.30 133397LV1 4596 FMCDN 10,000,000.00 0.570 09/17/2009 12/30/2008 281 78 4,999,500.00 4,965,377.76 4,997,323.61 313397LV1 4598 FMCDN 5,000,000.00 0.570 09/17/2009 12/30/2008 281 78 4,999,500.00 4,979,337.50 4,993,325.01 313397SVA 4860 FMCDN 5,000,000.00 0.570 09/17/2009 12/30/2008 281 78 4,999,500.00 4,979,337.50 4,993,325.01 313397SVA 4812 FMCDN 5,000,000.00 0.550 07/20/2009 05/22/2009 59 19 3,750,000.00 4,965,125.00 4,973,500.00 3,749,047.40 3,749,693.23 313397SVA 4841 FMCDN 5,000,000.00 0.550 07/20/2009 06/26/2009 45 40 4,999,500.00 4,986,527.78 4,999,386.69 313397KF7 4853 FMCDN 5,000,000.00 0.570 09/17/2009 06/26/2009 45 40 4,999,500.00 4,998,312.50 4,999,386.89 313589KG6 4373 FNDN 6,000,000.00 0.500 08/07/2009 08/17/2009 236 222 4,980,000.00 4,986,527.78 4,989,386.89 313589MS9 4537 FNDN 7,800,000.00 0.500 08/07/2009 08/13/2008 288 30 7,799,220.00 7,689,673.33 5,982,858.67 313589MS9 4537 FNDN 7,800,000.00 0.500 08/07/2009 08/13/2008 288 30 7,799,220.00 7,689,673.33 5,982,858.69 313589MS9 4537 FNDN 7,800,000.00 0.500 08/07/2009 08/13/2008 288 30 7,799,220.00 7,689,673.33 5,982,858.69 313589MS9 4537 FNDN 7,800,000.00 0.500 08/07/2009 08/13/2008 356 153 9,989,000.00 0.9921,111.11 9,986,000.00 0.313589MS9 4537 FNDN 5,000,000.00 0.500 08/07/2009 08/13/2008 230 33 4,999,000.00 0.9921,111.11 9,986,000.00 0.313589MS9 4537 FNDN 5,000,000.00 0.500 08/09/2009 03 | | | | | | | | | 212 | 6,487,650.00 | | 6,440,850.00 | 6,465,550.00 |
| 313397KND 4492 FMCDN 5,000,000.00 2.450 08/17/2009 11/03/2008 287 47 4,999,500.00 4,902,340.28 4,984,006.94 313397HX2 4521 FMCDN 5,000,000.00 0.820 11/18/2009 12/18/2008 286 8 5,000,000.00 0.4956,055.56 4,994,44.44 313397LS8 4594 FMCDN 5,000,000.00 0.820 11/18/2009 12/18/2008 288 75 4,998,500.00 4,961,505.56 4,994,605.56 313397KG5 4595 FMCDN 5,000,000.00 0.870 08/14/2009 12/30/2008 284 74 4,999,500.00 4,979,575.00 4,994,062.50 313397KG5 4595 FMCDN 10,000,000.00 0.400 07/13/2009 12/30/2008 224 41 4,999,500.00 4,979,575.00 4,994,062.50 313397LV1 4598 FMCDN 10,000,000.00 0.400 07/13/2009 12/30/2008 213 30 9,999,000.00 9,976,333.33 9,996,666.67 313397LV1 4598 FMCDN 5,000,000.00 0.570 08/14/2009 12/30/2008 281 78 4,998,500.00 4,979,337.50 4,993,850.00 313397SK8 4660 FMCDN 5,000,000.00 0.570 08/14/2009 12/30/2008 281 78 4,998,500.00 4,979,337.50 4,993,850.00 313397SK8 4660 FMCDN 3,750,000.00 0.155 07/20/2009 05/22/2009 351 212 4,990,500.00 4,979,337.50 4,993,850.00 313397SK4 4841 FMCDN 3,750,000.00 0.155 07/20/20/2009 05/22/2009 59 19 3,750,000.00 3,749,047.40 3,749,083.23 313397SV4 4841 FMCDN 5,000,000.00 0.155 07/20/20/2009 05/22/2009 59 19 3,750,000.00 4,986,527.78 4,989,388.34 313397SK7 4853 FMCDN 5,000,000.00 0.750 08/16/2009 06/22/2009 59 19 3,750,000.00 4,986,527.78 4,989,388.34 313586NC6 4373 FNDN 6,000,000.00 2.780 08/16/2009 08/16/2009 45 40 4,999,500.00 4,986,527.78 4,989,388.34 313586NC6 4373 FNDN 7,800,000.00 0.780 08/16/2009 08/16/2009 45 40 4,999,500.00 5,833,663.33 5,982,856.67 313586NS9 4557 FNDN 10,000,000.00 0.800 12/01/2009 12/16/2008 359 37 5,999,400.00 7,889,673.33 7,787,650.00 313586NS9 4557 FNDN 10,000,000.00 0.800 12/01/2009 12/16/2008 304 99 4,497,750.00 4,493,000.00 4,986,550.00 313586NS9 4557 FNDN 5,000,000.00 0.800 12/01/2009 12/16/2008 305 153 9,999,000.00 4,986,550.00 4,986,550.00 4,986,550.00 313586NS9 4557 FNDN 5,000,000.00 0.800 12/01/2009 12/16/2008 304 99 4,497,750.00 4,496,550.00 4,498,340.00 5,189,600.00 0.810580NS9 400.00 0.800 12/01/2009 12/16/2008 305 153 9,999,000.00 4,986,55 | | | | X 900 CONTRACTOR 100 | | | | | | | | 4,957,650.00 | 4,968,266.67 |
| 313397HX2 4521 FMCDN 5,000,000.0 1.400 07/09/2009 11/25/2008 228 8 5,000,000.0 4,956,055,58 4,984,444.44 313397FK1 4588 FMCDN 5,000,000.0 0.820 11/18/2009 12/30/2008 238 140 4,995,500.0 4,961,505.55 4,984,055.50 313397LS8 4594 FMCDN 5,000,000.0 0.570 08/14/2009 12/30/2008 258 75 4,984,500.0 4,976,755.00 4,994,052.50 313397LS8 4595 FMCDN 5,000,000.0 0.470 08/11/2009 12/30/2008 224 41 4,899,500.0 4,976,333.3 9,906,666.67 313397JV1 4596 FMCDN 5,000,000.0 0.400 07/31/2009 12/30/2008 213 30 9,999,000.00 9,976,333.3 9,906,666.67 313397SK8 4660 FMCDN 5,000,000.0 0.570 08/17/2009 12/30/2008 213 30 9,999,000.00 9,976,333.3 9,906,666.67 313397SK8 4660 FMCDN 5,000,000.0 0.900 01/29/2010 02/12/2009 351 212 4,990,500.0 4,973,375.0 4,993,825.0 0 313397SV4 4812 FMCDN 3,750,000.0 0.155 07/20/2009 05/22/2009 59 19 3,750,000.0 3,749,047.40 3,748,093.23 313397SV4 4841 FMCDN 5,000,000.0 0.310 08/17/2009 05/22/2009 59 19 3,750,000.0 3,749,047.40 3,748,093.23 313397SV4 4841 FMCDN 5,000,000.0 0.310 08/17/2009 08/13/2008 222 4,989,000.0 4,989,312.50 4,999,312.50 313589KC6 4373 FNDN 5,000,000.0 0.570 08/17/2009 08/13/2008 359 37 5,999,400.0 5,833,683.33 5,982,865.67 313589MS9 4537 FNDN 4,500,000.0 0.560 18/08/2009 11/05/2008 304 99 4,497,750.0 4,499,312.50 4,999,388.89 313589KS9 4537 FNDN 4,500,000.0 0.560 18/08/2009 12/10/2008 304 99 4,497,750.0 4,499,300.0 9,921,111.11 9,966,000.0 1313589NS9 4537 FNDN 5,000,000.0 0.500 7/31/2009 12/10/2008 304 99 4,497,750.0 4,499,500.0 4,965,500.0 4,965,500.0 1313589NS9 4537 FNDN 5,000,000.0 0.500 7/31/2009 12/10/2008 365 155 4,994,000.0 9,921,111.11 9,966,000.0 1313589NS9 4577 FNDN 5,000,000.0 0.500 7/31/2009 12/10/2008 365 155 4,994,000.0 5,189,504.67 5,185,753.3 313589NS9 4577 FNDN 5,000,000.0 0.500 7/31/2009 12/10/2008 365 155 4,994,000.0 4,965,500.0 4,965,500.0 4,965,500.0 4,965,500.0 4,965,500.0 4,965,500.0 4,965,500.0 4,965,500.0 4,965,500.0 4,965,500.0 4,965,500.0 4,965,500.0 4,965,500.0 4,965,500.0 4,967,250.5 6 4,997,479.17 313589NS9 456 FNDN 5,000,000.0 0.500 7/01/2009 12/11/2009 12/11/20 | | | | | | | | | 47 | 4,999,500.00 | | 4,902,340,28 | 4,984,006.94 |
| 313397K1 4588 FMCDN 5,000,000.00 0.820 11/18/2009 12/16/2008 238 140 4,995,500.00 4,961,505.56 4,984,055.58 313397L88 4594 FMCDN 5,000,000.00 0.470 69/14/2009 12/30/2008 258 75 4,998,500.00 4,975,750.00 4,975,750.00 4,997,323.50 133397LV1 4596 FMCDN 10,000,000.00 0.400 07/31/2009 12/30/2008 213 30 9,999,000.00 9,976,333.33 9,996,666.67 313397LV1 4598 FMCDN 5,000,000.00 0.570 69/17/2009 12/30/2008 261 78 4,998,500.00 4,975,337.50 4,993,825.00 313397LV1 4598 FMCDN 5,000,000.00 0.570 69/17/2009 12/30/2008 261 78 4,998,500.00 4,976,333.33 9,996,666.67 4,973,300.00 4,956,125.00 4,973,300.00 4,988,527.78 4,989,208.34 4841 FMCDN 5,000,000.00 0,110 08/10/2009 06/26/2009 45 40 4,999,500.00 4,989,312.50 4,999,388.89 313589KG6 4373 FNDN 6,000,000.00 2.780 08/10/2009 10/10/2008 258 30 7,799,220.00 7,889,673.33 7,787,650.00 4,999,388.89 313589HY 4567 FNDN 7,800,000.00 0,800 12/01/2009 12/01/2008 258 30 7,799,220.00 7,889,673.33 7,787,650.00 4,483,900.00 4,488,243.75 4,980,020.00 4,985,500.00 4,985,500.00 4,986,825.00 313589HY1 4576 FNDN 5,000,000.00 0,800 12/01/2009 12/18/2008 359 37 5,999,400.00 4,955,500.00 4,956,500.00 4,956,500.00 4,986,243.75 4,980,825.00 4,980,825.00 4,980,825.00 4,986,825.00 4,987,825.20 4,986,825.00 4,987,825.20 4,986,825.00 4,987,825.20 4,986,825.00 4,987,825.20 4,986,825 | | | | | | | | 226 | 8 | 5,000,000.00 | | 4,956,055,56 | 4,998,444.44 |
| 313397LSB | | | | 1 | 0.820 | 11/18/2009 | 12/15/2008 | 338 | 140 | 4,995,500.00 | | 4,961,505.56 | 4,984,055.56 |
| 313397KG5 | | | | 100 | 0.570 | 09/14/2009 | 12/30/2008 | 258 | 75 | 4,998,500.00 | | 4,979,575.00 | 4,994,062.50 |
| 313397.V4 4596 FMCDN 10,000,000.00 0.400 07/31/2009 12/30/2008 213 30 9,999,000.00 9,976,333.33 9,996,666.67 313397.LV1 4598 FMCDN 5,000,000.00 0.570 09/17/2009 12/30/2008 261 78 4,998,500.00 4,973,375.00 4,993,825.00 313397.LV1 4812 FMCDN 5,000,000.00 0.900 01/29/2010 02/12/2009 351 212 4,990,500.00 4,966,125.00 4,973,500.00 313397.LV1 4812 FMCDN 3,750,000.00 0.156 07/20/2009 05/22/2009 59 19 3,750,000.00 3,749,047.40 3,749,693.23 313397.LV1 4841 FMCDN 5,000,000.00 0.350 02/08/2010 06/17/2009 236 222 4,989,000.00 4,988,527.78 4,989,208.34 313397.KF7 4853 FMCDN 5,000,000.00 0.110 08/10/2009 06/26/2009 45 40 4,999,500.00 4,999,312.50 4,999,388.89 313589.KG6 4373 FNDN 6,000,000.00 2.780 08/07/2009 08/13/2008 359 37 5,999,400.00 5,833,663.33 5,982,866.67 313589.WG 4497 FNDN 7,800,000.00 1.900 07/31/2009 12/18/2008 359 37 5,999,400.00 5,833,663.33 5,982,866.67 313589.WG 4557 FNDN 4,500,000.00 0.950 10/08/2009 12/18/2008 304 99 4,497,750.00 4,463,900.00 4,488,243.75 313589.WG 4557 FNDN 10,000,000.00 0.950 10/08/2009 12/18/2008 356 153 9,989,000.00 9,921,111.11 9,986,000.00 313589.DA4 4581 FNDN 5,000,000.00 0.950 12/03/2009 12/11/2008 356 153 9,989,000.00 9,921,111.11 9,986,000.00 313589.WG 4577 FNDN 5,000,000.00 0.500 07/01/2009 12/16/2008 130 3 4,999,500.00 4,986,319.44 5,000,000.00 1,980,25.00 12/16/2008 130 3 4,999,500.00 4,986,319.44 5,000,000.00 1,980,455.00 1,980,455.00 1,980,455.50 1,997,479.17 1,79 1,998,400.00 1,980,486.11 4,986,875.00 1,980,486.11 4,986,875.00 1,987,479.17 1,79 1,988,400.00 1,980,486.11 4,986,875.00 1,987,479.17 1,79 1,988,400.00 1,980,486.11 4,986,875.00 1,987,479.17 1,79 1,988,400.00 1,980,486.11 4,986,875.00 1,987,479.17 1,79 1,988,400.00 1,987,479.17 1,79 1,988,400.00 1,987,479.17 1,79 1,988,400.00 1,987,479.17 1,79 1,988,400.00 1,987,479.17 1,79 1,988,400.00 1,987,479.17 1,79 1,988,400.00 1,987,479.17 1,79 1,988,400.00 1,987,479.17 1,79 1,988,400.00 1,987,479.17 1,79 1,988,400.00 1,987,479.17 1,79 1,988,400.00 1,987,479.17 1,79 1,988,400.00 1,987,479.17 1,79 1,988,400.00 1,987,479.17 | | | | 5,000,000.00 | 0.470 | 08/11/2009 | 12/30/2008 | 224 | 41 | 4,999,500.00 | | 4,985,377.78 | 4,997,323.61 |
| 313397LV1 4598 FMCDN 5,000,000.00 0.570 09/17/2009 12/30/2008 261 78 4,998,500.00 4,979,337,50 4,993,825,00 313397SK8 4660 FMCDN 5,000,000.00 0.900 01/29/2010 02/12/2009 351 212 4,990,500.00 4,956,155.00 4,973,500.00 313397LV1 4812 FMCDN 3,750,000.00 0.155 07/20/2009 05/22/2009 59 19 3,750,000.00 3,749,047.40 3,749,0873.00 313397SV4 4841 FMCDN 5,000,000.00 0.350 02/08/2010 08/17/2009 238 222 4,989,000.00 4,988,527.78 4,999,208.34 313397SVF7 4853 FMCDN 5,000,000.00 0.110 08/10/2009 08/26/2009 45 40 4,999,500.00 4,999,312.50 4,999,318.89 313589KC6 4373 FNDN 6,000,000.00 1,900 07/31/2009 08/13/2008 359 37 5,999,400.00 5,833,663.33 5,982,866.07 313589MS9 4537 FNDN 7,800,000.00 0,950 10/08/2009 12/08/2008 268 30 7,799,220.00 7,689,673.33 7,787,650.00 313589FY3 4555 FNDN 10,000,000.00 0,800 12/01/2009 12/18/2008 355 153 9,889,000.00 4,483,900.00 4,483,900.00 4,483,900.00 313589HP1 4576 FNDN 5,000,000.00 0,800 12/01/2009 12/18/2008 355 153 9,889,000.00 9,921,111.11 9,968,000.00 313589HP1 4576 FNDN 5,000,000.00 0,500 07/01/2009 12/18/2008 197 0 5,000,000.00 4,965,500.00 4,966,319,44 5,000,000.00 313589HP1 4576 FNDN 5,000,000.00 0,550 07/01/2009 12/18/2008 197 0 5,000,000.00 4,966,319,44 5,000,000.00 313589HP1 4576 FNDN 5,000,000.00 0,550 07/01/2009 12/18/2008 197 0 5,000,000.00 4,966,319,44 5,000,000.00 313589HP1 4576 FNDN 5,000,000.00 0,550 07/01/2009 12/18/2008 197 0 5,000,000.00 4,966,319,44 5,000,000.00 313589HP3 4724 FNDN 5,000,000.00 0,550 07/01/2009 12/18/2008 197 0 5,000,000.00 4,966,319,44 5,000,000.00 313589HB9 4724 FNDN 5,000,000.00 0,550 07/01/2009 12/18/2008 197 0 5,000,000.00 4,980,486,11 4,986,875,00 313589HB9 4724 FNDN 5,000,000.00 0,550 07/01/2009 03/20/2009 173 70 5,198,440.00 5,198,506.60 4,997,472.55 6 4,997,472.13 313589HB9 4724 FNDN 5,000,000.00 0,500 07/01/2009 03/20/2009 173 70 5,198,440.00 5,198,506.60 4,997,475.56 4,997,472.13 313589HB9 4724 FNDN 5,000,000.00 0,500 07/01/2009 03/20/2009 173 70 5,198,440.00 5,198,506.60 4,997,475.56 4,997,472.23 313589HB9 4724 FNDN 5,000,000.00 0,500 07/01/2009 | | 4596 | FMCDN | 10,000,000.00 | 0.400 | 07/31/2009 | 12/30/2008 | 213 | 30 | 9,999,000.00 | | 9,976,333.33 | 9,996,666.67 |
| 313397JJ1 4812 FMCDN 3,750,000.00 0.155 07/20/2009 05/22/2009 59 19 3,750,000.00 3,749,047.40 3,749,693.23 313397JJ1 4812 FMCDN 5,000,000.00 0.350 02/08/2010 06/17/2009 238 222 4,889,000.00 4,988,527.78 4,989,208.34 313397KF7 4853 FMCDN 5,000,000.00 0.110 08/10/2009 06/26/2009 45 40 4,999,500.00 4,999,312.50 4,999,388.89 313589BMS9 4537 FNDN 6,000,000.00 1,900 07/31/2009 11/05/2008 268 30 7,799,220.00 7,689,673.33 5,982,856.87 313589BMS9 4537 FNDN 4,500,000.00 0,950 10/08/2009 12/08/2008 304 99 4,497,750.00 4,468,900.00 4,468,243.75 313589BMS9 4555 FNDN 10,000,000.00 0,900 12/08/2009 12/16/2008 355 153 9,889,000.00 9,921,111.11 9,966,000.00 313589QA4 4561 FNDN 5,000,000.00 0,900 12/03/2009 12/16/2008 356 155 4,994,000.00 4,985,500.00 4,986,319,44 5,000,000.00 313589JM9 4576 FNDN 5,000,000.00 0,500 07/01/2009 12/16/2008 197 0 5,000,000.00 4,986,319,44 5,000,000.00 313589JM9 4577 FNDN 5,000,000.00 0,500 07/01/2009 12/16/2008 209 12/16/2008 30 30 3 4,999,500.00 4,986,319,44 5,000,000.00 313589JM3 4708 FNDN 5,000,000.00 0,500 07/01/2009 12/16/2008 200 312/08/2009 173 70 5,198,440.00 5,189,504.67 5,195,753.33 313589RL9 4724 FNDN 5,000,000.00 0,370 02/22/2010 08/19/2009 248 236 4,988,500.00 4,980,486.11 4,986,875.00 313589TK9 4846 FNDN 5,000,000.00 0,370 02/22/2010 08/19/2009 248 236 4,988,500.00 4,987,255.56 4,987, | 313397LV1 | 4598 | FMCDN | 5,000,000.00 | 0.570 | 09/17/2009 | 12/30/2008 | 261 | 78 | 4,998,500.00 | | 4,979,337,50 | |
| 313397SV4 4841 FMCDN 5,000,000.00 0.350 02/08/2010 06/17/2009 236 222 4,989,000.00 4,989,527.78 4,989,208.34 13397KF7 4853 FMCDN 5,000,000.00 0.110 08/10/2009 06/26/2009 45 40 4,999,500.00 4,999,312.50 4,999,388.89 313589KC6 4373 FNDN 6,000,000.00 1.900 07/31/2009 11/05/2008 268 30 7,799,220.00 7,689,673.33 7,787,650.00 313589MS9 4537 FNDN 4,500,000.00 0.950 10/08/2009 12/08/2008 304 99 4,497,750.00 4,463,900.00 4,463,900.00 4,463,900.00 4,463,900.00 4,463,900.00 4,463,900.00 4,463,900.00 4,463,900.00 4,463,900.00 4,463,900.00 4,463,900.00 4,463,900.00 4,966,000.00 12/03/2008 304 99 4,497,750.00 4,463,900.00 4,966,000.00 12/03/2009 12/11/2008 355 153 9,989,000.00 9,921,111.11 9,966,000.00 1313589CA4 4561 FNDN 5,000,000.00 0.500 12/03/2009 12/12/2008 356 155 4,994,000.00 4,965,500.00 4,966,625.00 1313589HP1 4576 FNDN 5,000,000.00 0.500 07/01/2009 12/16/2008 197 0 5,000,000.00 4,968,319.44 5,000,000.00 1313689JY0 4577 FNDN 5,000,000.00 0.550 08/03/2009 12/16/2008 197 0 5,000,000.00 4,968,319.44 5,000,000.00 12/16/2008 197 0 5,000,000.00 4,968,319.44 5,000,000.00 1313689JY0 4577 FNDN 5,000,000.00 0.550 08/03/2009 12/16/2008 230 33 4,999,500.00 4,962,430.56 4,997,479.17 1315689JM3 4708 FNDN 5,000,000.00 0.550 08/03/2009 12/16/2008 230 33 4,999,500.00 4,962,430.56 4,997,479.17 1315689JM3 4708 FNDN 5,000,000.00 0.500 07/08/2019 03/20/2009 173 70 5,198,440.00 5,189,504.67 5,195,753.33 131589RL9 4724 FNDN 5,000,000.00 0.500 07/08/2019 03/20/2009 173 70 5,198,440.00 5,189,504.67 5,195,753.33 131589RL9 4724 FNDN 5,000,000.00 0.500 07/08/2019 03/31/2009 281 189 4,991,500.00 4,960,486,11 4,986,876.00 313589TK9 4846 FNDN 5,000,000.00 0.370 02/22/2010 06/19/2009 248 236 4,988,500.00 4,987,255.56 4,997,672.23 131589TK9 4846 FNDN 5,000,000.00 0.370 02/22/2010 06/19/2009 248 236 4,988,500.00 4,987,255.56 4,997,672.23 131589TK9 4846 FNDN 5,000,000.00 0.370 02/22/2010 06/19/2009 248 236 4,988,500.00 4,987,255.56 4,997,672.23 131589TK9 4846 FNDN 5,000,000.00 0.370 02/22/2010 06/19/2009 248 236 4,988,500.00 4,987,255.56 4,997,672.2 | 313397SK8 | 4660 | FMCDN | 5,000,000.00 | 0.900 | 01/29/2010 | 02/12/2009 | 351 | 212 | 4,990,500.00 | | 4,956,125.00 | |
| 313397KF7 4853 FMCDN 5,000,000.00 0.110 08/10/2009 06/28/2009 45 40 4,999,500.00 4,999,312.50 4,999,388.89 313589KC6 4373 FNDN 6,000,000.00 2.780 08/07/2009 08/13/2008 359 37 5,999,400.00 5,833,663.33 5,982,856.67 313589JV6 4497 FNDN 7,800,000.00 1,900 07/31/2009 11/05/2008 268 30 7,799,220.00 7,689,673.33 7,787,650.00 313589MS9 4537 FNDN 4,500,000.00 0,950 10/08/2009 12/08/2008 304 99 4,497,750.00 4,483,900.00 4,483,243.75 313589PY3 4555 FNDN 10,000,000.00 0,800 12/01/2009 12/11/2008 355 153 9,989,000.00 9,921,111.11 9,966,000.00 313589QA4 4561 FNDN 5,000,000.00 0,900 12/03/2009 12/12/2008 356 155 4,994,000.00 4,955,500.00 4,980,625.00 313589HP1 4576 FNDN 5,000,000.00 0,500 07/01/2009 12/18/2008 197 0 5,000,000.00 4,986,319.44 5,000,000.00 313589JY0 4577 FNDN 5,000,000.00 0,550 08/03/2009 12/18/2008 230 33 4,999,500.00 4,986,319.44 5,000,000.00 313589LM3 4708 FNDN 5,000,000.00 0,420 09/09/2009 03/20/2009 173 70 5,198,440.00 5,189,504.67 5,195,753.33 313589RL9 4724 FNDN 5,000,000.00 0,500 07/08/2010 03/31/2009 281 189 4,991,500.00 4,980,465.10 4,986,875.00 313589TK9 4846 FNDN 5,000,000.00 0,370 02/22/2010 06/19/2009 248 236 4,988,500.00 4,987,255.56 5,990,160.00 5,990,1 | 313397JJ1 | 4812 | FMCDN | 3,750,000.00 | 0.155 | 07/20/2009 | 05/22/2009 | 59 | 19 | 3,750,000.00 | | 3,749,047.40 | 3,749,693.23 |
| 313589KC6 4373 FNDN 6,000,000.00 2.780 08/07/2009 08/13/2008 359 37 5,999,400.00 5,833,663.33 5,982,856.67 313589JV6 4497 FNDN 7,800,000.00 1.900 07/31/2009 11/05/2008 268 30 7,799,220.00 7,699,673.33 7,787,650.00 4,483,900.00 4,488,243.75 7,833589PY3 4555 FNDN 10,000,000.00 0.800 12/01/2009 12/11/2008 355 153 9,989,000.00 9,921,111.11 9,966,000.00 313589PY3 4555 FNDN 5,000,000.00 0.900 12/03/2009 12/11/2008 355 153 9,989,000.00 9,921,111.11 9,966,000.00 313589PY3 4576 FNDN 5,000,000.00 0.500 07/01/2009 12/16/2008 197 0 5,000,000.00 4,986,319.44 5,000,000.00 313589JY0 4577 FNDN 5,000,000.00 0.550 08/03/2009 12/16/2008 197 0 5,000,000.00 4,986,319.44 5,000,000.00 313589JY0 4577 FNDN 5,000,000.00 0.550 08/03/2009 12/16/2008 230 33 4,999,500.00 4,982,430.56 4,997,479.17 313589LM3 4708 FNDN 5,000,000.00 0.420 09/09/2009 03/20/2009 173 70 5,198,440.00 5,189,504.67 5,195,753.33 313589RL9 4724 FNDN 5,000,000.00 0.500 01/06/2010 03/31/2009 281 189 4,991,500.00 4,980,486.11 4,980,7875.00 313589TK9 4846 FNDN 5,000,000.00 0.370 02/22/2010 06/19/2009 248 236 4,988,500.00 4,987,255.56 4,987,875.00 5,987,875.00 5,987,263.56 4,987,87 | 313397SV4 | 4841 | FMCDN | 5,000,000.00 | 0.350 | 02/08/2010 | 06/17/2009 | 236 | 222 | 4,989,000.00 | | 4,988,527.78 | 4,989,208.34 |
| 313589KC6 4373 FNDN 6,000,000.00 2.780 08/07/2009 08/13/2008 359 37 5,999,400.00 5,833,663.33 5,982,856.67 313589JV6 4497 FNDN 7,800,000.00 1.900 07/31/2009 11/05/2008 268 30 7,799,220.00 7,689,673.33 7,787,650.00 313589MS9 4537 FNDN 4,500,000.00 0.950 10/08/2009 12/08/2008 304 99 4,497,750.00 4,463,900.00 4,463,900.00 4,463,900.00 9,921,111.11 9,966,000.00 313589JV6 4581 FNDN 5,000,000.00 0.900 12/03/2009 12/11/2008 355 153 9,989,000.00 9,921,111.11 9,966,000.00 313589JV6 4576 FNDN 5,000,000.00 0.500 07/01/2009 12/18/2008 197 0 5,000,000.00 4,985,550.00 4,986,319.44 5,000,000.00 313589JV6 4577 FNDN 5,000,000.00 0.550 08/03/2009 12/16/2008 230 33 4,999,500.00 4,982,450.66 4,997,479.17 313589LM3 4708 FNDN 5,200,000.00 0.420 09/09/2009 03/20/2009 173 70 5,198,440.00 5,189,504.67 5,195,753.33 313589RL9 4724 FNDN 5,000,000.00 0.370 02/22/2010 08/19/2009 248 236 4,991,500.00 4,987,255.66 4,987,872.23 313589TK9 4846 FNDN 5,000,000.00 0.370 02/22/2010 08/19/2009 248 236 4,988,500.00 5,000.00 5,000.00 5,000.00 5,000.00 5,000.00 0.370 02/22/2010 08/19/2009 248 236 4,988,500.00 5,000.0 | 313397KF7 | 4853 | FMCDN | 5,000,000.00 | 0.110 | 08/10/2009 | 06/26/2009 | 45 | 40 | 4,999,500.00 | | 4,999,312.50 | 4,999,388.89 |
| 313589JV6 4497 FNDN 7,800,000.00 1.900 07/31/2009 11/05/2008 268 30 7,799,220.00 7,689,673.33 7,787,650.00 313589MS9 4537 FNDN 4,500,000.00 0.950 10/08/2009 12/08/2008 304 99 4,497,750.00 4,463,900.00 4,463,900.00 4,463,900.00 9,921,111.11 9,966,000.00 313589QA4 4581 FNDN 5,000,000.00 0.900 12/03/2009 12/12/2008 355 153 9,989,000.00 9,921,111.11 9,966,000.00 313589HP1 4576 FNDN 5,000,000.00 0.500 07/01/2009 12/18/2008 197 0 5,000,000.00 4,985,500.00 4,986,319.44 5,000,000.00 313589JY0 4577 FNDN 5,000,000.00 0.550 08/03/2009 12/16/2008 230 33 4,999,500.00 4,982,430.56 4,997,479.17 313589LM3 4708 FNDN 5,200,000.00 0.420 09/09/2009 03/20/2009 173 70 5,198,440.00 5,189,504.67 5,195,753.33 313589RL9 4724 FNDN 5,000,000.00 0.370 02/22/2010 08/19/2009 281 189 4,991,500.00 4,980,486.11 4,986,875.00 313589TK9 4846 FNDN 5,000,000.00 0.370 02/22/2010 08/19/2009 248 236 4,988,500.00 5,189,745.00 5,999,7872.23 | | 4373 | FNDN | 6,000,000.00 | 2.780 | 08/07/2009 | 08/13/2008 | 359 | 37 | 5,999,400.00 | | 5,833,663,33 | 5,982,856.67 |
| 313589MS9 4537 FNDN 4,500,000.00 0.950 10/08/2009 12/08/2008 304 99 4,497,750.00 4,463,900.00 4,488,243.75 13589PY3 4555 FNDN 10,000,000.00 0.800 12/01/2009 12/11/2008 355 153 9,989,000.00 9,921,111.11 9,966,000.00 131589QA4 4581 FNDN 5,000,000.00 0.900 12/03/2009 12/12/2008 356 155 4,994,000.00 4,955,500.00 4,955,500.00 4,980,625.00 131589HP1 4576 FNDN 5,000,000.00 0.500 07/01/2009 12/18/2008 197 0 5,000,000.00 4,986,319.44 5,000,000.00 131589JY0 4577 FNDN 5,000,000.00 0.550 08/03/2009 12/16/2008 230 33 4,999,500.00 4,982,450.56 4,997,479.17 131589LM3 4708 FNDN 5,200,000.00 0.420 09/09/2009 03/20/2009 173 70 5,198,440.00 5,189,546.67 5,195,753.33 13589RL9 4724 FNDN 5,000,000.00 0.500 01/06/2010 03/31/2009 281 189 4,991,500.00 4,980,486.11 4,986,875.00 131589TK9 4846 FNDN 5,000,000.00 0.370 02/22/2010 06/19/2009 248 236 4,988,500.00 5,000.00 5,000 5,000 5,000.00 5 | | 4497 | FNDN | 7,800,000.00 | 1.900 | 07/31/2009 | 11/05/2008 | 268 | 30 | 7,799,220.00 | | 7,689,673,33 | 7,787,650.00 |
| 313589PY3 4555 FNDN 10,000,000.00 0.800 12/01/2009 12/11/2008 355 153 9,989,000.00 9,921,111.11 9,966,000.00 313589QA4 4581 FNDN 5,000,000.00 0.900 12/03/2009 12/12/2008 356 155 4,994,000.00 4,955,500.00 4,955,500.00 4,980,625.00 313589HP1 4576 FNDN 5,000,000.00 0.500 07/01/2009 12/18/2008 197 0 5,000,000.00 4,986,319.44 5,000,000.00 313689JY0 4577 FNDN 5,000,000.00 0.550 08/03/2009 12/16/2008 230 33 4,999,500.00 4,982,450.66 4,997,479.17 313589LM3 4708 FNDN 5,200,000.00 0.420 09/09/2009 03/20/2009 173 70 5,198,440.00 5,189,504.67 5,195,753.33 313589RL9 4724 FNDN 5,000,000.00 0.500 01/06/2010 03/31/2009 281 189 4,991,500.00 4,980,486.11 4,986,875.00 313589TK9 4846 FNDN 5,000,000.00 0.370 02/27/2010 06/19/2009 248 236 4,988,500.00 5,000,000 5,000 5,000,000.00 5,0 | | 4537 | FNDN | 4,500,000.00 | 0.950 | 10/08/2009 | 12/08/2008 | 304 | 99 | 4,497,750.00 | | 4,463,900.00 | 4,488,243.75 |
| 313589QA4 4581 FNDN 5,000,000.00 0.900 12/03/2009 12/12/2008 356 155 4,994,000.00 4,965,500.00 4,986,319.44 5,000,000.00 313589HP1 4576 FNDN 5,000,000.00 0.500 07/01/2009 12/18/2008 197 0 5,000,000.00 4,986,319.44 5,000,000.00 313589JY0 4577 FNDN 5,000,000.00 0.550 08/03/2009 12/16/2008 230 33 4,999,500.00 4,982,430.56 4,997,479.17 313589LM3 4708 FNDN 5,200,000.00 0.420 09/09/2009 03/20/2009 173 70 5,198,440.00 5,189,546.67 5,195,753.33 313589RL9 4724 FNDN 5,000,000.00 0.500 01/06/2010 03/31/2009 281 189 4,991,500.00 4,980,486.11 4,986,975.00 313589TK9 4846 FNDN 5,000,000.00 0.370 02/22/2010 06/19/2009 248 236 4,988,500.00 5,000.000 5,000.00 5,900 | | 4555 | FNDN | 10,000,000.00 | 0.800 | 12/01/2009 | 12/11/2008 | 355 | 153 | 9,989,000.00 | | | 9,966,000.00 |
| 313589HP1 4576 FNDN 5,000,000.00 0.500 07/01/2009 12/16/2008 197 0 5,000,000.00 4,986,319.44 5,000,000.00 313589JY0 4577 FNDN 5,000,000.00 0.550 08/03/2009 12/16/2008 230 33 4,999,500.00 4,982,430.56 4,997,479.17 313589LM3 4708 FNDN 5,200,000.00 0.420 09/09/2009 03/20/2009 173 70 5,198,440.00 5,189,546.67 5,195,753.33 313589RL9 4724 FNDN 5,000,000.00 0.500 01/06/2010 03/31/2009 281 189 4,991,500.00 4,980,486.11 4,986,875.00 313589TK9 4846 FNDN 5,000,000.00 0.370 02/22/2010 06/19/2009 248 236 4,988,500.00 5,000,000 5,000,000 5,000,000.00 5,000,00 | | 4561 | FNDN | 5,000,000.00 | 0.900 | 12/03/2009 | 12/12/2008 | 356 | 155 | 4,994,000.00 | | 4,955,500,00 | |
| 313589LM3 4708 FNDN 5,200,000.00 0.420 09/09/2009 03/20/2009 173 70 5,198,440.00 5,189,504.67 5,195,753.33 313589RL9 4724 FNDN 5,000,000.00 0.500 01/06/2010 03/31/2009 281 189 4,991,500.00 4,980,486.11 4,986,875.00 313589TK9 4846 FNDN 5,000,000.00 0.370 02/22/2010 08/19/2009 248 236 4,988,500.00 4,987,255.56 4,987,872.23 | | 4576 | FNDN | 5,000,000.00 | 0.500 | 07/01/2009 | 12/16/2008 | 197 | 0 | 5,000,000.00 | | 94000000000000000000000000000000000000 | |
| 313589LM3 4708 FNDN 5,200,000.00 0.420 09/09/2009 03/20/2009 173 70 5,198,440.00 5,189,504.67 5,195,753.33 313589RL9 4724 FNDN 5,000,000.00 0.500 01/06/2010 03/31/2009 281 189 4,991,500.00 4,880,465.11 4,986,875,00 313589TK9 4846 FNDN 5,000,000.00 0.370 02/22/2010 06/19/2009 248 236 4,985,600.00 5,980,760.00 5,980,7 | | 4577 | FNDN | 5,000,000.00 | 0.550 | 08/03/2009 | 12/16/2008 | | | | | | |
| 313589TK9 4846 FNDN 5,000,000.00 0.370 02/22/2010 06/19/2009 248 236 4,988,500.00 4,987,255.56 4,987,872.23 | | 4708 | FNDN | 5,200,000.00 | 0.420 | 09/09/2009 | 03/20/2009 | 173 | | 5,198,440.00 | | | |
| 3135091K9 4040 FMDN 5,000,000.00 5,0 | 313589RL9 | 4724 | FNDN | 5,000,000.00 | 0.500 | 01/06/2010 | 03/31/2009 | | | | | | |
| 313589KC6 4855 FNDN 6,000,000.00 0.120 08/07/2009 06/26/2009 42 37 5,999,400.00 5,999,160.00 5,999,260.00 | 313589TK9 | 4846 | FNDN | 5,000,000.00 | 0.370 | 02/22/2010 | 06/19/2009 | | | | | Physical Company of Company (Company) | |
| | 313589KC6 | 4855 | FNDN | 6,000,000.00 | 0.120 | 08/07/2009 | 06/26/2009 | 42 | 37 | 5,999,400.00 | | 5,999,160.00 | 5,999,260.00 |

Portfolio SB89 AP PM (PRF_PMS) SymRept 6.41.202b

County Pool 2008-2009 Portfolio Management Investment Status Report - Investments June 30, 2009

| CUSIP | Investment | # Issuer | Par Value | Stated Rate | Maturity Date | Purchase Date | Term | Days to Maturity | Market Value | Accrued Interest At Purchase | Current Principal | Book Value |
|-----------------------|----------------------|--------------------|----------------|----------------|---|------------------|--------------|---------------------|----------------|---------------------------------|----------------------|----------------|
| are the second second | Federal Agency Disc. | Amortizing Totals | 334,375,000.00 | | marini anticolori de la | | 264 | 107 | 334,100,156.70 | 0.00 | 331,077,994.23 | 333,483,206.48 |
| Treasury D | Discounts -Amortizin | g | | | | | | | | | | |
| 912795N64 | 4663 | USTR | 6,000,000.00 | 0.435 | 08/13/2009 | 02/13/2009 | 181 | 43 | 5,998,860.00 | | 5,986,877.50 | 5,996,882.50 |
| 4 | Treasury Discounts | Amortizing Totals | 6,000,000.00 | | | | 181 | 43 | 5,998,860.00 | 0.00 | 5,986,877.50 | 5,996,882.50 |
| Federal Ag | gency Coupon - Calla | ibles | | | | (8 | ************ | | | | * | |
| 31331GEW5 | 4507 | FFCB | 5,000,000.00 | 3.375 | 11/18/2011 | 11/18/2008 | 1,095 | 870 | 5,045,300.00 | | 5,000,000.00 | 5,000,000.00 |
| 31331GRL5 | 4733 | FFCB | 5,000,000.00 | 2,625 | 04/02/2013 | 04/06/2009 | 1,457 | 1,371 | 5,001,550.00 | 1,458.33 | 4,990,000.00 | 4,990,591.92 |
| 3133XSQQ4 | | FHLB | 5,000,000.00 | 3.375 | 12/24/2012 | 12/24/2008 | 1,461 | 1,272 | 5,035,950.00 | | 5,000,000.00 | 5,000,000.00 |
| 3133XSQH4 | 4592 | FHLB | 5,000,000.00 | 3.000 | 12/29/2011 | 12/29/2008 | 1,095 | 911 | 5,043,750.00 | | 5,000,000.00 | 5,000,000.00 |
| 3133XSTU2 | 4645 | FHLB | 5,000,000.00 | 3.100 | 02/03/2014 | 02/03/2009 | 1,826 | 1,678 | 4,995,300.00 | | 4,998,750.00 | 4,998,852.78 |
| 3133XTED4 | 4780 | FHLB | 10,000,000.00 | 0.750 | 04/06/2011 | 04/30/2009 | 706 | 644 | 10,009,400.00 | 5,000.00 | 9,992,700.00 | 9,993,339,80 |
| 3128X8RT1 | 4701 | FHLMC | 5,000,000.00 | 2.125 | 03/16/2011 | 03/16/2009 | 730 | 623 | 5,039,200.00 | | 5,000,000.00 | 5,000,000.00 |
| 3128X8PH9 | 4706 | FHLMC | 5,000,000.00 | 2.750 | 09/19/2012 | 03/19/2009 | 1,280 | 1,176 | 5,012,000.00 | | 5,000,000.00 | 5,000,000.00 |
| 3128X8UR1 | 4758 | FHLMC | 5,000,000.00 | 2.000 | 04/15/2014 | 04/15/2009 | 1,826 | 1,749 | 4,978,750.00 | | 5,000,000.00 | 5,000,000.00 |
| 3136F8YW9 | 4006 | FNMA | 5,000,000.00 | 4.600 | 12/14/2012 | 12/14/2007 | 1,827 | 1,262 | 5,084,400.00 | | 5,000,000.00 | 5,000,000.00 |
| 31398AWL2 | 4759 | FNMA | 5,000,000.00 | 1.750 | 04/15/2011 | 04/15/2009 | 730 | 653 | 5,017,200.00 | | 5,000,000.00 | 5,000,000.00 |
| 3136FHYM1 | 4836 | FNMA | 8,000,000.00 | 1.500 | 06/09/2014 | 06/09/2009 | 1,826 | 1,804 | 7,940,000.00 | | 8,000,000.00 | 8,000,000.00 |
| 3136FHK79 | 4860 | FNMA | 5,000,000.00 | 4,100 | 06/30/2014 | 06/30/2009 | 1,826 | 1,825 | 5,007,800.00 | | 5,000,000.00 | 5,000,000.00 |
| F | ederal Agency Coupon | - Callables Totals | 73,000,000.00 | | | 1. = | 1,335 | 1,203 | 73,210,600.00 | 6,458.33 | 72,981,450.00 | 72,982,784.50 |
| | | Investment Totals | 791,917,000.00 | | | | 508 | 296 | 795,862,983.52 | 17,308.33 | 788,921,666.07 | 791,109,641.63 |