

Cash Equivalents

Tran Date	Tran Id	Folio Number	Principal Purchases	Premiums	Discounts	Interest Purchased	Total Cash Out
08/01/2011	632	7145	100,000.00	0.00	0.00	0.00	100,000.00
08/02/2011	632	7147	100,000.00	0.00	0.00	0.00	100,000.00
08/02/2011	632	7092	500,000.00	0.00	0.00	0.00	500,000.00
08/02/2011	632	7038	500,000.00	0.00	0.00	0.00	500,000.00
08/02/2011	632	6870	500,000.00	0.00	0.00	0.00	500,000.00
08/02/2011	632	5876	250,000.00	0.00	0.00	0.00	250,000.00
08/03/2011	632	6793	1.24	0.00	0.00	0.00	1.24
08/03/2011	632	6793	995.90	0.00	0.00	0.00	995.90
08/04/2011	632	5876	530,000.00	0.00	0.00	0.00	530,000.00
08/05/2011	632	5876	300,000.00	0.00	0.00	0.00	300,000.00
08/08/2011	632	7092	650,000.00	0.00	0.00	0.00	650,000.00
08/08/2011	632	7038	282.61	0.00	0.00	0.00	282.61
08/11/2011	632	7152	100,000.00	0.00	0.00	0.00	100,000.00
08/12/2011	632	6702	264.39	0.00	0.00	0.00	264.39
08/12/2011	632	6870	375.05	0.00	0.00	0.00	375.05
08/12/2011	632	6887	1,774.48	0.00	0.00	0.00	1,774.48
08/12/2011	632	6888	6,024.21	0.00	0.00	0.00	6,024.21
08/12/2011	632	6888	0.05	0.00	0.00	0.00	0.05
08/12/2011	632	7038	499,879.17	0.00	0.00	0.00	499,879.17
08/12/2011	632	7092	540.14	0.00	0.00	0.00	540.14
08/12/2011	632	7153	250,000.00	0.00	0.00	0.00	250,000.00
08/12/2011	632	5876	36.06	0.00	0.00	0.00	36.06
			4,290,173.30	0.00	0.00	0.00	4,290,173.30

Short Term & Investment Securities

Tran Date	Tran Id	Folio Number	Principal Purchases	Premiums	Discounts	Interest Purchased	Total Cash Out
08/01/2011	632	7146	100,000.00	0.00	0.00	0.00	100,000.00
08/01/2011	632	6835	2,363.82	0.00	0.00	0.00	2,363.82
08/02/2011	632	7148	100,000.00	0.00	0.00	0.00	100,000.00
08/04/2011	632	7151	5,000.00	608.75	0.00	119.58	5,728.33
08/04/2011	632	7150	100,000.00	10,872.00	0.00	2,043.75	112,915.75
08/04/2011	632	7149	100,000.00	0.00	0.00	0.00	100,000.00
08/12/2011	632	6880	227.42	0.00	0.00	0.00	227.42
08/12/2011	632	6426	0.49	0.00	0.00	0.00	0.49
08/12/2011	632	6426	2,912.63	0.00	0.00	0.00	2,912.63
08/12/2011	632	6426	29,223.37	0.00	0.00	0.00	29,223.37
08/31/2011	690	6943	-754.85	0.00	0.00	0.00	-754.85
			438,972.88	11,480.75	0.00	2,163.33	452,616.96

Cash Equivalents

Tran Date	Tran Id	Folio Number	Principal Redeemed	Premiums	Discounts	Interest Paid	Realized Gain/(Loss)	Total Cash In
08/01/2011	640	6870	2,500,000.00	0.00	0.00	0.00	0.00	2,500,000.00
08/01/2011	640	7038	2,100,000.00	0.00	0.00	0.00	0.00	2,100,000.00
08/01/2011	640	5876	1,000,000.00	0.00	0.00	0.00	0.00	1,000,000.00
08/01/2011	640	7092	5,000,000.00	0.00	0.00	0.00	0.00	5,000,000.00
08/02/2011	640	5876	100,000.00	0.00	0.00	0.00	0.00	100,000.00
08/03/2011	650	6793	0.00	0.00	0.00	1.24	0.00	1.24
08/04/2011	640	6870	118,650.08	0.00	0.00	0.00	0.00	118,650.08
08/04/2011	640	5876	100,000.00	0.00	0.00	0.00	0.00	100,000.00
08/08/2011	650	7038	0.00	0.00	0.00	282.61	0.00	282.61
08/10/2011	640	7141	100,000.00	0.00	0.00	0.00	0.00	100,000.00
08/12/2011	650	7092	0.00	0.00	0.00	540.14	0.00	540.14
08/12/2011	650	6870	0.00	0.00	0.00	375.05	0.00	375.05
08/12/2011	650	5876	0.00	0.00	0.00	36.06	0.00	36.06
08/12/2011	640	7092	90.80	0.00	0.00	0.00	0.00	90.80
08/12/2011	650	7141	0.00	0.00	0.00	27.12	0.00	27.12
08/31/2011	670	5876	0.00	0.00	0.00	-36.06	0.00	-36.06
08/31/2011	682	5876	-5,724.41	0.00	0.00	-82.29	0.00	-5,806.70
08/31/2011	650	6702	0.00	0.00	0.00	264.39	0.00	264.39
			11,013,016.47	0.00	0.00	1,408.26	0.00	11,014,424.73

Short Term & Investment Securities

Tran Date	Tran Id	Folio Number	Principal Redeemed	Premiums	Discounts	Interest Paid	Realized Gain/(Loss)	Total Cash In
08/01/2011	650	6957	0.00	0.00	0.00	380.14	0.00	380.14
08/01/2011	640	7055	100,000.00	0.00	0.00	0.00	0.00	100,000.00
08/01/2011	650	6835	0.00	0.00	0.00	2,363.82	0.00	2,363.82
08/01/2011	650	6925	0.00	0.00	0.00	86.49	0.00	86.49
08/02/2011	650	7129	0.00	0.00	0.00	103.67	0.00	103.67
08/02/2011	650	7055	0.00	0.00	0.00	42.47	0.00	42.47
08/03/2011	650	7051	0.00	0.00	0.00	46.72	0.00	46.72
08/03/2011	650	6943	0.00	0.00	0.00	543.41	0.00	543.41
08/03/2011	650	6944	0.00	0.00	0.00	197.63	0.00	197.63
08/03/2011	650	6987	0.00	0.00	0.00	99.24	0.00	99.24
08/03/2011	650	7033	0.00	0.00	0.00	155.62	0.00	155.62
08/05/2011	650	6966	0.00	0.00	0.00	9,401.25	0.00	9,401.25
08/09/2011	650	7082	0.00	0.00	0.00	88.29	0.00	88.29
08/10/2011	650	6969	0.00	0.00	0.00	477.74	0.00	477.74
08/10/2011	650	6968	0.00	0.00	0.00	530.82	0.00	530.82
08/10/2011	650	3750	0.00	0.00	0.00	356.65	0.00	356.65
08/12/2011	650	6879	0.00	0.00	0.00	1,774.48	0.00	1,774.48
08/12/2011	640	6426	8,274,331.40	0.00	0.00	0.00	-8,259,331.40	15,000.00
08/12/2011	640	7037	500,000.00	0.00	-795.45	479.15	195.47	499,879.17
08/12/2011	650	7085	0.00	0.00	0.00	33.97	0.00	33.97
08/12/2011	650	6880	0.00	0.00	0.00	0.05	0.00	0.05
08/12/2011	650	6880	0.00	0.00	0.00	227.42	0.00	227.42
08/12/2011	650	6880	0.00	0.00	0.00	6,024.21	0.00	6,024.21
08/12/2011	650	6426	0.00	0.00	0.00	29,223.37	0.00	29,223.37
08/12/2011	650	6701	0.00	0.00	0.00	264.39	0.00	264.39
08/12/2011	650	6426	0.00	0.00	0.00	0.49	0.00	0.49
08/12/2011	650	6426	0.00	0.00	0.00	2,912.63	0.00	2,912.63
			8,874,331.40	0.00	-795.45	55,814.12	-8,259,135.93	670,214.14

Cash Equivalents

Tran Date	Tran Id	Folio Number	Prem/Disc Amortized	Accrued Interest	Total
08/01/2011	620	5876	0.00	6.62	6.62
08/01/2011	620	7038	0.00	31.05	31.05
08/01/2011	620	7092	0.00	44.67	44.67
08/01/2011	620	6870	0.00	20.44	20.44
08/02/2011	620	6870	0.00	11.54	11.54
08/02/2011	620	5876	0.00	2.78	2.78
08/02/2011	620	7092	0.00	16.89	16.89
08/02/2011	620	7038	0.00	18.97	18.97
08/03/2011	620	6793	0.00	0.85	0.85
08/04/2011	620	6870	0.00	24.59	24.59
08/04/2011	620	5876	0.00	1.44	1.44
08/05/2011	620	5876	0.00	1.07	1.07
08/08/2011	620	7038	0.00	131.08	131.08
08/08/2011	620	7092	0.00	118.00	118.00
08/10/2011	620	7141	0.00	9.04	9.04
08/12/2011	620	6870	0.00	95.24	95.24
08/12/2011	620	5876	0.00	9.24	9.24
08/12/2011	620	7092	0.00	93.11	93.11
08/12/2011	620	7141	0.00	0.00	0.00
08/12/2011	620	7038	0.00	87.39	87.39
08/31/2011	620	5876	0.00	25.08	25.08
			0.00	749.09	749.09

Short Term & Investment Securities

Tran Date	Tran Id	Folio Number	Prem/Disc Amortized	Accrued Interest	Total
08/01/2011	620	7055	0.00	1.37	1.37
08/01/2011	620	6925	0.00	4.94	4.94
08/01/2011	620	6957	0.00	12.67	12.67
08/02/2011	620	7055	0.00	0.00	0.00
08/02/2011	620	7129	0.00	6.68	6.68
08/03/2011	620	6943	0.00	58.20	58.20
08/03/2011	620	6944	0.00	21.17	21.17
08/03/2011	620	6987	0.00	10.77	10.77
08/03/2011	620	7033	0.00	16.44	16.44
08/03/2011	620	7051	0.00	4.52	4.52
08/04/2011	620	6944	0.00	7.06	7.06
08/04/2011	620	6943	0.00	19.40	19.40
08/04/2011	620	6987	0.00	3.59	3.59
08/04/2011	620	7033	0.00	5.48	5.48
08/05/2011	620	6966	77.06	261.15	338.21
08/08/2011	620	6925	0.00	34.60	34.60
08/09/2011	620	7082	0.00	25.63	25.63
08/10/2011	620	6968	0.00	173.61	173.61
08/10/2011	620	6969	0.00	156.25	156.25
08/12/2011	620	7037	-11.31	83.33	72.02
08/12/2011	620	7085	0.00	32.88	32.88
08/31/2011	620	6943	0.00	580.06	580.06
			65.75	1,519.80	1,585.55

***** END OF REPORT *****