AMRTZD: BOOK VALUES AMORTIZED THROUGH 12/31/08

Pos#	Sec-Id	Description	Rate	Maturity	YIELD	MOO	S&P	POSITION-SIZE	PRICE	Carry Basis	Market-VALUE	GAIN/LOSS	ENDING ACCRUED	FAIR VALUE
64155	TPCG0665	CITIGROUP GLOBAL MARKETS	.03000	2/02/09	.0300	Aaa	AAA	436,000,000.00	100.000000	436,000,000.00	436,000,000.00		7,993.33	436,007,993.33
64169	TPCG0667	CITIGROUP GLOBAL MARKETS	.05000	1/15/09	.0500	Aaa	AAA	800,000,000.00	100.000000	800,000,000.00	800,000,000.00		18,888.89	800,018,888.89
64216	TPCG0669	CITIGROUP GLOBAL MARKETS	.02000	1/05/09	.0200	Aaa	AAA	600,000,000.00	100.000000	600,000,000.00	600,000,000.00		4,333.33	600,004,333.33
64223	TPCG0670	CITIGROUP GLOBAL MARKETS	.04000	1/08/09	.0400	Aaa	AAA	766,000,000.00	100.000000	766,000,000.00	766,000,000.00		8,511.11	766,008,511.11
								2602000000.00		2602000000.00	2602000000.00		39,726.66	2602039726.66
===> 0004 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 7 <===														
63530	912795J6	TREASURY BILL 01/08/09	.60000	1/08/09	.5251	Aaa	AAA	50,000,000.00	99.988333	49,994,166.67	49,994,166.50	- .17		49,994,166.50
63531	912795J6	TREASURY BILL 01/08/09	.60000	1/08/09	.5251	Aaa	AAA	50,000,000.00	99.988333	49,994,166.67	49,994,166.50	- .17		49,994,166.50
63532	912795J6	TREASURY BILL 01/08/09	.60000	1/08/09	.5251	Aaa	AAA	50,000,000.00	99.988333	49,994,166.67	49,994,166.50	- .17		49,994,166.50
63533	912795J6	TREASURY BILL 01/08/09	.60000	1/08/09	.5251	Aaa	AAA	50,000,000.00	99.988333	49,994,166.67	49,994,166.50	- .17		49,994,166.50
63534	912795J6	TREASURY BILL 01/08/09	.60000	1/08/09	.5251	Aaa	AAA	50,000,000.00	99.988333	49,994,166.67	49,994,166.50	- .17		49,994,166.50
63535	912795J6	TREASURY BILL 01/08/09	.60000	1/08/09	.5251	Aaa	AAA	50,000,000.00	99.988333	49,994,166.67	49,994,166.50	- .17		49,994,166.50
63555	912795K5	TREASURY BILL 02/26/09	.90000	2/26/09	.8855	Aaa	AAA	50,000,000.00	99.860000	49,930,000.00	49,930,000.00			49,930,000.00
63556	912795K5	TREASURY BILL 02/26/09	.90000	2/26/09	.8855	Aaa	AAA	50,000,000.00	99.860000	49,930,000.00	49,930,000.00			49,930,000.00
63557	912795K5	TREASURY BILL 02/26/09	.90000	2/26/09	.8855	Aaa	AAA	50,000,000.00	99.860000	49,930,000.00	49,930,000.00			49,930,000.00
								450,000,000.00		449,755,000.02	449,754,999.00	- 1.02		449,754,999.00
===> 0009 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 11 <===														
58179	912828FE	U S TREASURY NOTE	4.87500	5/15/09	.2700	Aaa	AAA	40,000,000.00	101.715000	40,004,349.90	40,686,000.00	681,650.10	253,176.80	40,939,176.80
62354	912828HD	US TREASURY N/B	4.00000	9/30/09	.3842	Aaa	AAA	25,000,000.00	102.695000	25,297,195.19	25,673,750.00	376,554.81	255,494.51	25,929,244.51
62603	912828GJ	US TREASURY N/B	4.75000	2/28/09	2.2069	Aaa	AAA	10,000,000.00	100.407262	10,040,726.21	10,040,726.20	- .01	161,395.03	10,202,121.23
63989	912828GY	US TREASURY N/B	4.62500	7/31/09	.3577	Aaa	AAA	50,000,000.00	102.488000	51,092,338.10	51,244,000.00	151,661.90	967,730.98	52,211,730.98
64087	912828GY	US TREASURY N/B	4.62500	7/31/09	.3577	Aaa	AAA	50,000,000.00	102.488000	51,168,623.56	51,244,000.00	75,376.44	967,730.98	52,211,730.98
								175,000,000.00		177,603,232.96	178,888,476.20	1,285,243.24	2,605,528.30	181,494,004.50
===> 0005 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 12 <===														

AMRTZD: BOOK VALUES AMORTIZED THROUGH 12/31/08

Pos#	Sec-Id	Description	Rate	Maturity	YIELD	MOO	S&P	POSITION-SIZE	PRICE	Carry Basis	Market-VALUE	GAIN/LOSS	ENDING ACCRUED	FAIR VALUE
62410	911759JJ	HUD-HSNG URB DEV	2.62000	8/01/09	.4690	Aaa	AAA	5,498,000.00	101.250000	5,494,517.32	5,566,725.00	72,207.68	79,626.31	5,646,351.31
								5,498,000.00		5,494,517.32	5,566,725.00	72,207.68	79,626.31	5,646,351.31

===> 0001 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 140 <===

=== GRAND-TOTAL ==>	3232498000.00	3234852750.30	3236210200.20	1,357,449.90	2,724,881.27	3238935081.47

===> 0019 ITEMS IN SUBTOTAL FOR ===> REPORT..... ===> GRAND-TOTAL <===