

STATEMENT OF NET ASSETS

June 30, 2009

ASSETS

Investments, at amortized cost:

US Agency Securities	\$ 4,123,550,365
US Treasury Securities	<u>2,922,171,022</u>

Total Investments (Settlement and Trade Date Basis) 7,045,721,387

Other Assets:

Interest Bearing Bank Deposits	302,774,035
Certificates of Deposit	229,000,000
Negotiable Order of Withdrawal (NOW) Accounts	1,105,436,238
Cash	3,250,441
Interest Receivable	<u>5,429,940</u>

Total Other Assets 1,645,890,654

Total Assets 8,691,612,041

LIABILITIES

Accrued Expenses	58,201
Securities Sold Under Agreements to Repurchase	<u>199,675,000</u>
Total Liabilities	<u>199,733,201</u>

NET ASSETS

Held in Trust for Pool Participants \$ 8,491,878,840

The notes to the financial statements are an integral part of this statement.