

STATEMENT OF NET ASSETS

June 30, 2011

ASSETS

Investments, at amortized cost:

Repurchase Agreements	\$ 250,000,000
US Agency Securities	6,565,888,488
US Treasury Securities	<u>1,900,330,615</u>

Total Investments	8,716,219,103
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Other Assets:

Interest Bearing Bank Deposits	444,200,183
Certificates of Deposit	39,000,000
Time Certificate of Deposit (TCD) Program	70,365,000
Negotiable Order of Withdrawal (NOW) Accounts	115,403,761
Cash	493
Interest Receivable	<u>1,987,912</u>

Total Other Assets	<u>670,957,349</u>
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Total Assets	<u><u>9,387,176,452</u></u>
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LIABILITIES

Accrued Expenses	<u>107,657</u>
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Total Liabilities	<u><u>107,657</u></u>
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NET ASSETS

Held in Trust for Pool Participants	<u><u>\$ 9,387,068,795</u></u>
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The notes to the financial statements are an integral part of this statement.