

Tracker  
City of Huntsville  
Portfolio Holdings - Month End Detail w/Duration  
Report Format: By CUSIP / Ticker  
Group By: Security Sector  
Average By: Face Amount / Shares  
Portfolio / Report Group: All Portfolios  
As of 12/31/2011

Description	Issuer	CUSIP/Ticker	Face Amount/Shares	Book Value	Market Value	Accrued Interest	Unrealzd Gain/Loss-BV	YTM @ Book	Mat Date	Days To Call/Mat	Days To Mat	Duration
<b>Certificate Of Deposit</b>												
Ally Bk Midvale UT 1.1 11/12/2013	Ally Bk Midvale UT	02005QXJ7	200,000.00	200,000.00	200,000.00	317.78	0.00	1.10	11/12/2013	682	682	1.85
American Express Centurion Bank 1.15 12/23/2013	American Express Centurion Bk	02587DJZ2	124,000.00	124,000.00	124,000.00	35.16	0.00	1.15	12/23/2013	723	723	1.96
American Express Centurion Bank 1.15 12/23/2013	American Express Centurion Bk	02587DJZ2	124,000.00	124,000.00	124,000.00	35.16	0.00	1.15	12/23/2013	723	723	1.96
Barclays Bank Delaware 1 12/23/2013	Barclays Bank Delaware	06740KFE2	124,000.00	124,000.00	124,000.00	33.97	0.00	1.00	12/23/2013	723	723	1.96
Barclays Bank Delaware 1 12/23/2013	Barclays Bank Delaware	06740KFE2	124,000.00	124,000.00	124,000.00	33.97	0.00	1.00	12/23/2013	723	723	1.96
CitiBank - Salt Lake City UT 2.05 11/23/2016-12	CitiBank - Salt Lake City UT	17284AJ25	247,000.00	247,000.00	247,000.00	527.16	0.00	2.05	11/23/2016	144	1789	4.67
Citizens State Bank 0.9 10/23/2012	Citizens State Bank	CD22924C	432,894.60	432,894.60	432,894.60	736.51	0.00	0.90	10/23/2012	297	297	0.80
Citizens State Bank 0.9 10/23/2012	Citizens State Bank	CD22924C	103,070.14	103,070.14	103,070.14	175.36	0.00	0.90	10/23/2012	297	297	0.80
Citizens State Bank 0.9 10/23/2012	Citizens State Bank	CD22924C	195,833.29	195,833.29	195,833.29	333.18	0.00	0.90	10/23/2012	297	297	0.80
Citizens State Bank 0.9 10/23/2012	Citizens State Bank	CD22924C	298,903.41	298,903.41	298,903.41	508.55	0.00	0.90	10/23/2012	297	297	0.80
Citizens State Bank 1 2/7/2012	Citizens State Bank	CD22800D	151,693.89	151,693.89	151,693.89	606.78	0.00	1.00	2/7/2012	38	38	0.10
Citizens State Bank 1 2/7/2012	Citizens State Bank	CD22800D	202,258.54	202,258.54	202,258.54	809.03	0.00	1.00	2/7/2012	38	38	0.10
Citizens State Bank 1 2/7/2012	Citizens State Bank	CD22800D	101,129.26	101,129.26	101,129.26	404.52	0.00	1.00	2/7/2012	38	38	0.10
Citizens State Bank 1 2/7/2012	Citizens State Bank	CD22800D	50,564.63	50,564.63	50,564.63	202.26	0.00	1.00	2/7/2012	38	38	0.10
Citizens State Bank 1.25 1/27/2012	Citizens State Bank	CD23022B	355,279.63	355,279.63	355,279.63	790.86	0.00	1.25	1/27/2012	27	27	0.07
Citizens State Bank 1.25 1/27/2012	Citizens State Bank	CD23022B	203,016.91	203,016.91	203,016.91	451.92	0.00	1.25	1/27/2012	27	27	0.07
Citizens State Bank 1.25 1/27/2012	Citizens State Bank	CD23022B	203,016.91	203,016.91	203,016.91	451.92	0.00	1.25	1/27/2012	27	27	0.07
Citizens State Bank 1.25 1/27/2012	Citizens State Bank	CD23022B	253,771.14	253,771.14	253,771.14	564.90	0.00	1.25	1/27/2012	27	27	0.07
Goldman Sachs Bank, NY 1.1 11/12/2013	Goldman Sachs Bank, NY	38143AAX3	200,000.00	200,000.00	200,000.00	313.42	0.00	1.10	11/12/2013	682	682	1.85
<b>Sub Total / Average</b>			<b>\$3,694,432.35</b>	<b>\$3,694,432.35</b>	<b>\$3,694,432.35</b>	<b>\$7,332.41</b>	<b>\$0.00</b>	<b>1.13</b>		<b>276</b>	<b>386</b>	<b>1.03</b>
<b>Corporate</b>												
Abbey National Bank 0 4/23/2012	Abbey National Bank	0027A0DP3	300,000.00	299,325.50	299,430.00	0.00	104.50	0.72	4/23/2012	114	114	0.31
Abbey National Bank 0 6/15/2012	Abbey National Bank	0027A0FF3	290,000.00	288,918.48	288,950.68	0.00	32.20	0.82	6/15/2012	167	167	0.46
Abbey National Bank 0 6/15/2012	Abbey National Bank	0027A0FF3	165,000.00	164,384.65	164,402.98	0.00	18.33	0.82	6/15/2012	167	167	0.46
Abbey National Bank 0 6/15/2012	Abbey National Bank	0027A0FF3	295,000.00	293,899.84	293,932.59	0.00	32.75	0.82	6/15/2012	167	167	0.46
Abbey National Bank 0 7/20/2012	Abbey National Bank	0027A0GL9	150,000.00	149,267.75	149,259.33	0.00	-8.42	0.89	7/20/2012	202	202	0.55
Abbey National Bank 0 7/20/2012	Abbey National Bank	0027A0GL9	250,000.00	248,779.59	248,765.56	0.00	-14.03	0.89	7/20/2012	202	202	0.55
Abbey National Bank 0 7/20/2012	Abbey National Bank	0027A0GL9	100,000.00	99,511.83	99,506.22	0.00	-5.61	0.89	7/20/2012	202	202	0.55
<b>Sub Total / Average</b>			<b>\$1,550,000.00</b>	<b>\$1,544,087.64</b>	<b>\$1,544,247.36</b>	<b>\$0.00</b>	<b>\$159.72</b>	<b>0.83</b>		<b>168</b>	<b>168</b>	<b>0.46</b>
<b>Local Government Investment Pool</b>												
Texas CLASS LGIP	Texas CLASS	CLASS0031	3,166.30	3,166.30	3,166.30	N/A	0.00	0.15	N/A	1	1	0.00
Texas CLASS LGIP	Texas CLASS	CLASS0003	569,998.51	569,998.51	569,998.51	N/A	0.00	0.15	N/A	1	1	0.00
Texas CLASS LGIP	Texas CLASS	CLASS0030	270,135.47	270,135.47	270,135.47	N/A	0.00	0.15	N/A	1	1	0.00
Texas CLASS LGIP	Texas CLASS	CLASS0004	527.27	527.27	527.27	N/A	0.00	0.15	N/A	1	1	0.00
Texas CLASS LGIP	Texas CLASS	CLASS0025	244,100.45	244,100.45	244,100.45	N/A	0.00	0.15	N/A	1	1	0.00
TexPool Prime LGIP	TexPool Prime	TXPPRIME0045	148.42	148.42	148.42	N/A	0.00	0.08	N/A	1	1	0.00
TexPool Prime LGIP	TexPool Prime	TXPPRIME0050	102.77	102.77	102.77	N/A	0.00	0.08	N/A	1	1	0.00
TexPool Prime LGIP	TexPool Prime	TXPPRIME0024	221.97	221.97	221.97	N/A	0.00	0.08	N/A	1	1	0.00
TexPool Prime LGIP	TexPool Prime	TXPPRIME0051	1,156.50	1,156.50	1,156.50	N/A	0.00	0.08	N/A	1	1	0.00
TexPool Prime LGIP	TexPool Prime	TXPPRIME0049	169.57	169.57	169.57	N/A	0.00	0.08	N/A	1	1	0.00
TexPool Prime LGIP	TexPool Prime	TXPPRIME0043	500,566.17	500,566.17	500,566.17	N/A	0.00	0.08	N/A	1	1	0.00
<b>Sub Total / Average</b>			<b>\$1,590,293.40</b>	<b>\$1,590,293.40</b>	<b>\$1,590,293.40</b>	<b>\$0.00</b>	<b>\$0.00</b>	<b>0.13</b>		<b>1</b>	<b>1</b>	<b>0.00</b>

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<b>Money Market</b>												
USA Mutuals MM	USA Mutuals	USA0058	10,275,051.08	10,275,051.08	10,275,051.08	N/A	0.00	0.28	N/A	1	1	0.00
Wells Fargo - Primary MM	Wells Fargo - Primary	WELLSFARGO0962	1,672,503.71	1,672,503.71	1,672,503.71	N/A	0.00	0.18	N/A	1	1	0.00
Wells Fargo MM	Wells Fargo	WELLSFARGO3118	100,404.16	100,404.16	100,404.16	N/A	0.00	0.18	N/A	1	1	0.00
Wells Fargo MM	Wells Fargo	WELLSFARGO3100	50,202.08	50,202.08	50,202.08	N/A	0.00	0.18	N/A	1	1	0.00
Wells Fargo MM	Wells Fargo	WELLSFARGO3092	201,272.62	201,272.62	201,272.62	N/A	0.00	0.18	N/A	1	1	0.00
Wells Fargo MM	Wells Fargo	WELLSFARGO2920	49,364.52	49,364.52	49,364.52	N/A	0.00	0.18	N/A	1	1	0.00
<b>Sub Total / Average</b>			<b>\$12,348,798.17</b>	<b>\$12,348,798.17</b>	<b>\$12,348,798.17</b>	<b>\$0.00</b>	<b>\$0.00</b>	<b>0.26</b>		<b>1</b>	<b>1</b>	<b>0.00</b>
<b>Municipal</b>												
Aberdeen, MD Gen Oblig 2 5/1/2013	Aberdeen, MD Gen Oblig	003086BS3	40,000.00	40,581.47	40,619.20	135.56	37.73	0.90	5/1/2013	487	487	1.32
Aberdeen, MD Gen Oblig 2 5/1/2013	Aberdeen, MD Gen Oblig	003086BS3	85,000.00	86,235.62	86,315.80	288.06	80.18	0.90	5/1/2013	487	487	1.32
Akron, NY School Distr 4.375 6/1/2014	Akron, NY School Distr	010014DW5	163,000.00	165,897.99	165,306.45	594.27	-591.54	3.60	6/1/2014	883	883	2.31
Akron, NY School Distr 4.375 6/1/2014	Akron, NY School Distr	010014DW5	44,000.00	44,782.28	44,622.60	160.42	-159.68	3.60	6/1/2014	883	883	2.31
Akron, NY School Distr 4.375 6/1/2014	Akron, NY School Distr	010014DW5	43,000.00	43,764.50	43,608.45	156.77	-156.05	3.60	6/1/2014	883	883	2.31
American Municipal Power 5 2/1/2012	American Municipal Power	02765PAE5	200,000.00	200,677.47	200,564.00	4,166.67	-113.47	0.90	2/1/2012	32	32	0.08
Arkansas Devlp Fin Auth 2.2 5/15/2012	Arkansas Devlp Fin Auth	04108KTW8	100,000.00	100,537.18	100,395.00	281.11	-142.18	0.75	5/15/2012	136	136	0.37
Berrien County, Michigan 1.45 5/1/2012	Berrien County, Michigan	085747AA1	100,000.00	100,033.06	100,073.00	241.67	39.94	1.35	5/1/2012	122	122	0.33
Berrien County, Michigan 1.85 5/1/2013	Berrien County, Michigan	085747AB9	105,000.00	105,136.16	106,016.40	323.75	880.24	1.75	5/1/2013	487	487	1.32
Canadian County, OK 4.253 9/1/2014	Canadian County, OK	135521AE2	100,000.00	104,723.14	106,815.00	1,417.67	2,091.86	2.39	9/1/2014	975	975	2.52
Canadian County, OK 4.253 9/1/2014	Canadian County, OK	135521AE2	210,000.00	219,918.60	224,311.50	2,977.10	4,392.90	2.39	9/1/2014	975	975	2.52
Chicago, ILL Park Distr 4 1/1/2012	Chicago, ILL Park Distr	167615MA8	200,000.00	200,000.00	200,000.00	4,000.00	0.00	0.50	1/1/2012	1	1	0.00
Chippewa Valley, MI Sch Bldg 2.45 5/1/2013	Chippewa Valley, MI Sch Bldg	170016WL9	100,000.00	101,912.38	101,753.00	408.33	-159.38	1.00	5/1/2013	487	487	1.32
Chippewa Valley, MI Sch Bldg 2.45 5/1/2013	Chippewa Valley, MI Sch Bldg	170016WL9	300,000.00	305,737.14	305,259.00	1,225.00	-478.14	1.00	5/1/2013	487	487	1.32
Chippewa Valley, MI Sch Bldg 2.45 5/1/2013	Chippewa Valley, MI Sch Bldg	170016WL9	100,000.00	101,912.38	101,753.00	408.33	-159.38	1.00	5/1/2013	487	487	1.32
Cinco TX MUD Distr 2 12/1/2012	Cinco TX MUD Distr	17239YHE5	95,000.00	95,662.38	95,733.40	158.33	71.02	1.23	12/1/2012	336	336	0.91
City of Rock Island, ILL 5 12/1/2012	City of Rock Island, ILL	772355AM5	100,000.00	103,523.48	104,003.00	416.67	479.52	1.10	12/1/2012	336	336	0.90
City of Yonkers, NY 5 8/1/2013	City of Yonkers, NY	986082BQ7	645,000.00	677,511.06	678,082.05	13,437.50	570.99	1.72	8/1/2013	579	579	1.51
Clark Cnty, NV Sch Distr 5.5 6/15/2012	Clark Cnty, NV Sch Distr	181054J81	100,000.00	102,270.14	102,248.00	244.44	-22.14	0.50	6/15/2012	167	167	0.46
Clark County NV 4.25 7/1/2014	Clark County NV	181070BM4	50,000.00	53,140.44	53,703.50	1,062.50	563.06	1.65	7/1/2014	913	913	2.36
Clark County, IN 3 7/15/2013	Clark County, IN	180720DL5	290,000.00	296,128.61	294,210.80	2,779.17	-1,917.81	1.60	7/15/2013	562	562	1.50
Dundee, ILL Twp District 2.3 12/15/2015	Dundee, ILL Twp District	265309GV0	310,000.00	311,618.61	315,518.00	316.89	3,899.39	2.16	12/15/2015	1445	1445	3.82
Ennis TX Eco Dvlp 4.7 8/1/2014	Ennis TX Eco Dvlp	293430BA1	180,000.00	192,816.56	193,156.20	3,525.00	339.64	1.85	8/1/2014	944	944	2.42
Ft Worth, TX Refunding 5.25 3/1/2014-13	Ft Worth, TX Refunding	349425WF1	100,000.00	107,664.07	107,711.00	1,750.00	46.93	1.62	3/1/2014	610	791	2.05
Hamilton Indiana School Bldg 5 7/15/2014	Hamilton Indiana School Bldg	40785EKH8	125,000.00	134,597.00	133,643.75	2,881.94	-953.25	1.89	7/15/2014	927	927	2.37
Harris County Educational Bond 3.25 5/15/2013	Harris County Educational Bond	414010AG3	100,000.00	102,600.00	103,093.00	415.28	493.00	1.31	5/15/2013	501	501	1.35
Harris Cty MUD #24 0 3/1/2013	Harris Cty MUD #24	413934JC5	122,500.00	120,527.90	120,671.08	0.00	143.18	1.40	3/1/2013	426	426	1.17
Harris Cty MUD #24 0 3/1/2013	Harris Cty MUD #24	413934JC5	122,500.00	120,527.90	120,671.08	0.00	143.18	1.40	3/1/2013	426	426	1.17
Houston Community College 4 4/15/2012	Houston Community College	442368GX8	200,000.00	201,980.95	202,104.00	1,688.89	123.05	0.56	4/15/2012	106	106	0.29
Illinois Devlp Fin Auth 5 3/1/2013	Illinois Devlp Fin Auth	45188R2F5	250,000.00	259,767.39	255,742.50	4,166.67	-4,024.89	1.60	3/1/2013	426	426	1.13
Illinois Devlp Fin Auth 5 3/1/2013	Illinois Devlp Fin Auth	45188R2F5	250,000.00	259,767.39	255,742.50	4,166.67	-4,024.89	1.60	3/1/2013	426	426	1.13
Illinois St GO Bonds 4.421 1/1/2015	Illinois St GO Bonds	4521518V8	300,000.00	312,097.70	310,533.00	6,631.50	-1,564.70	3.00	1/1/2015	1097	1097	2.79
Indiana School Funding 2.438 2/1/2014	Indiana School Funding	454624R82	300,000.00	304,588.05	306,618.00	3,047.50	2,029.95	1.68	2/1/2014	763	763	2.02
Lansing Mich Sew 5 5/1/2014	Lansing Mich Sew	516446EV9	475,000.00	509,792.67	515,294.25	3,958.33	5,501.58	1.75	5/1/2014	852	852	2.22
Las Vegas, NV GO 3 12/1/2013	Las Vegas, NV GO	517696V31	100,000.00	103,301.46	103,093.00	391.67	-208.46	1.25	12/1/2013	701	701	1.87
Las Vegas, NV GO 3 12/1/2013	Las Vegas, NV GO	517696V31	207,000.00	213,834.02	213,402.51	810.75	-431.51	1.25	12/1/2013	701	701	1.87
Las Vegas, NV GO 3 12/1/2013	Las Vegas, NV GO	517696V31	24,000.00	24,792.35	24,742.32	94.00	-50.03	1.25	12/1/2013	701	701	1.87
Las Vegas, NV GO 3 12/1/2013	Las Vegas, NV GO	517696V31	27,000.00	27,891.39	27,835.11	105.75	-56.28	1.25	12/1/2013	701	701	1.87
Las Vegas, NV GO 3 12/1/2013	Las Vegas, NV GO	517696V31	52,000.00	53,716.76	53,608.36	203.67	-108.40	1.25	12/1/2013	701	701	1.87
Long Island, NY Power Auth 0 6/1/2012	Long Island, NY Power Auth	542690NK4	150,000.00	149,622.83	149,671.50	0.00	48.67	0.61	6/1/2012	153	153	0.42
Louisville/Jeff, KY airport 5.5 7/1/2012	Louisville/Jeff, KY airport	546596K4	185,000.00	189,130.85	189,325.30	5,087.50	194.45	1.00	7/1/2012	183	183	0.49
Lower Paxton TWP, PA GO 3 4/1/2012	Lower Paxton TWP, PA GO	548383JF6	130,000.00	130,810.28	130,681.20	975.00	-129.08	0.50	4/1/2012	92	92	0.25
McHenry, ILL 1.55 12/15/2013	McHenry, ILL	581170FM4	235,000.00	235,000.00	236,983.40	161.89	1,983.40	1.55	12/15/2013	715	715	1.93
Milwaukee Cty, WI airport 4 12/1/2012	Milwaukee Cty, WI airport	602248DU7	200,000.00	205,167.09	204,624.00	666.67	-543.09	1.15	12/1/2012	336	336	0.91
MISS Dev Bk Dept of Rehab 2 7/1/2012	MISS Dev Bk Dept of Rehab	60534R4X4	160,000.00	161,034.90	160,945.60	826.67	-89.30	0.70	7/1/2012	183	183	0.50

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Missouri St Mercy Hospital 3 5/12/2012	Missouri St Mercy Hospital	60635HF87	90,000.00	90,664.64	90,616.50	345.00	-48.14	0.97	5/12/2012	133	133	0.37
Missouri St Mercy Hospital 3 5/12/2012	Missouri St Mercy Hospital	60635HF87	70,000.00	70,516.94	70,479.50	268.33	-37.44	0.97	5/12/2012	133	133	0.37
Montgomery Cnty, TX Utility Dist 4 3/1/2014	Montgomery Cnty, TX Utility Dist	613922MJ9	100,000.00	105,635.16	105,347.00	1,333.33	-288.16	1.35	3/1/2014	791	791	2.07
Murray Univ, KY 2 9/1/2012	Murray Univ, KY	627175CJ9	165,000.00	166,310.96	166,158.30	1,100.00	-152.66	0.80	9/1/2012	245	245	0.66
Navarro Cnty TX Jr College 4 5/15/2013	Navarro Cnty TX Jr College	639253DK6	150,000.00	155,104.60	155,320.50	766.67	-784.10	1.00	5/15/2013	501	501	1.34
Navarro Cnty TX Jr College 4 5/15/2013	Navarro Cnty TX Jr College	639253DK6	150,000.00	156,104.60	155,320.50	766.67	-784.10	1.00	5/15/2013	501	501	1.34
New Jersey Sports & Exposition Auth 1.21 3/1/2	New Jersey Sports & Exposition	64603RTS6	250,000.00	250,660.38	247,922.50	1,016.74	-2,737.88	0.98	3/1/2013	426	426	1.16
New Jersey Sports & Exposition Auth 1.21 3/1/2	New Jersey Sports & Exposition	64603RTS6	250,000.00	250,660.38	247,922.50	1,016.74	-2,737.88	0.98	3/1/2013	426	426	1.16
New York City Revenue 2.67 2/1/2014	New York City Revenue	64971MN24	300,000.00	305,876.40	310,374.00	3,337.50	4,497.60	1.70	2/1/2014	763	763	2.02
New York St Dorm Auth 5 7/1/2012	New York St Dorm Auth	64983RGB7	100,000.00	102,242.20	102,150.00	2,500.00	-92.20	0.50	7/1/2012	183	183	0.49
New York St Dorm Auth 5 7/1/2012	New York St Dorm Auth	64983RGB7	50,000.00	51,121.10	51,075.00	1,250.00	-46.10	0.50	7/1/2012	183	183	0.49
New York St Dorm Auth 5 7/1/2012	New York St Dorm Auth	64983RGB7	50,000.00	51,121.10	51,075.00	1,250.00	-46.10	0.50	7/1/2012	183	183	0.49
Newark New Jersey GO Bond 3.372 10/1/2013	Newark New Jersey GO Bond	650367HE8	225,000.00	227,530.45	229,171.50	1,896.75	1,641.05	2.70	10/1/2013	640	640	1.70
Newport, KY GO 2.9 8/1/2013	Newport, KY GO	651894DF1	225,000.00	230,961.06	229,169.25	2,718.75	-1,791.81	1.20	8/1/2013	579	579	1.54
North TX Tollway 2.306 9/1/2013	North TX Tollway	66285WGF7	1,000,000.00	1,001,957.30	1,023,050.00	7,686.67	21,092.70	2.19	9/1/2013	610	610	1.63
Oakland, CA GO bond 5 1/15/2014	Oakland, CA GO bond	672240QL5	315,000.00	338,853.12	338,426.55	7,262.50	-426.57	1.22	1/15/2014	746	746	1.93
Oakland, CA Pension Oblig 0 12/15/2012	Oakland, CA Pension Oblig	672319A99	115,000.00	113,802.53	110,266.60	0.00	-3,535.93	1.10	12/15/2012	350	350	0.96
Oakmont, PA GO Bond 2 5/15/2012	Oakmont, PA GO Bond	673751FU2	100,000.00	100,556.62	100,465.00	255.56	-91.62	0.50	5/15/2012	136	136	0.37
Oakmont, PA GO Bond 2 5/15/2012	Oakmont, PA GO Bond	673751FU2	150,000.00	150,834.92	150,697.50	383.33	-137.42	0.50	5/15/2012	136	136	0.37
Plymouth, MN ISD 2 2/1/2012	Plymouth, MN ISD	729781AT1	250,000.00	250,267.50	250,140.00	2,083.33	-127.50	0.71	2/1/2012	32	32	0.08
Port Auth NY & NJ 4.125 9/15/2013	Port Auth NY & NJ	73358TR52	175,000.00	182,215.98	183,890.00	2,125.52	1,674.02	1.65	9/15/2013	624	624	1.65
Pottsgrove Penn Sch Dstr 2.25 8/15/2012	Pottsgrove Penn Sch Dstr	738278SN1	100,000.00	100,829.67	101,077.00	850.00	247.33	0.91	8/15/2012	228	228	0.62
Rahway, NJ Redevelopment 2.5 9/15/2016	Rahway, NJ Redevelopment	750696CF1	132,500.00	133,312.79	133,669.98	975.35	357.19	2.36	9/15/2016	1720	1720	4.44
Rahway, NJ Redevelopment 2.5 9/15/2016	Rahway, NJ Redevelopment	750696CF1	132,500.00	133,312.79	133,669.98	975.35	357.19	2.36	9/15/2016	1720	1720	4.44
Round Rock TX ISD 2.958 8/1/2016	Round Rock TX ISD	779240HL7	300,000.00	301,222.22	316,911.00	3,697.50	15,688.78	2.86	8/1/2016	1675	1675	4.28
Round Rock TX ISD 2.958 8/1/2016	Round Rock TX ISD	779240HL7	200,000.00	200,814.81	211,274.00	2,465.00	10,459.19	2.86	8/1/2016	1675	1675	4.28
S Shore Harbour, TX 2 9/1/2012	S Shore Harbour, TX	84020LDS9	150,000.00	151,704.89	151,285.50	1,000.00	-419.39	0.29	9/1/2012	245	245	0.66
S Shore Harbour, TX 2 9/1/2013	S Shore Harbour, TX	84020LDT7	150,000.00	151,834.75	152,563.50	1,000.00	728.75	1.25	9/1/2013	610	610	1.64
S Shore Harbour, TX 2 9/1/2014	S Shore Harbour, TX	84020LDU4	75,000.00	75,772.09	76,788.00	500.00	1,015.91	1.60	9/1/2014	975	975	2.59
S Shore Harbour, TX 2 9/1/2014	S Shore Harbour, TX	84020LDU4	75,000.00	75,772.09	76,788.00	500.00	1,015.91	1.60	9/1/2014	975	975	2.59
S Whittier CA Sch Dist 0 8/1/2012	S Whittier CA Sch Dist	840697AQ9	195,000.00	192,259.50	192,890.10	0.00	630.60	2.43	8/1/2012	214	214	0.59
San Benito TX, Cert of Oblig 4 2/1/2014	San Benito TX, Cert of Oblig	796558HQ0	100,000.00	103,770.55	102,573.00	1,666.67	-1,197.55	2.13	2/1/2014	763	763	1.99
San Benito TX, Cert of Oblig 4 2/1/2014	San Benito TX, Cert of Oblig	796558HQ0	100,000.00	103,770.55	102,573.00	1,666.67	-1,197.55	2.13	2/1/2014	763	763	1.99
San Diego, CA Met Trans Dev 4.61 12/1/2014	San Diego, CA Met Trans Dev	79728TAP6	250,000.00	271,677.20	271,055.00	960.42	-622.20	1.55	12/1/2014	1066	1066	2.76
State of Washington 3.5 1/1/2013	State of Washington	939719R93	50,000.00	51,263.61	51,237.00	875.00	-26.61	0.95	1/1/2013	367	367	0.97
Tacoma WA Convention Center 4 12/1/2013	Tacoma WA Convention Center	873477AJ2	50,000.00	52,641.22	52,744.00	166.67	102.78	1.20	12/1/2013	701	701	1.86
Tacoma WA Convention Center 4 12/1/2013	Tacoma WA Convention Center	873477AJ2	50,000.00	52,641.22	52,744.00	166.67	102.78	1.20	12/1/2013	701	701	1.86
TX Mun Pwr Agency 0 9/1/2013	TX Mun Pwr Agency	882555VJ1	23,100.00	22,626.29	22,676.81	0.00	50.52	1.25	9/1/2013	610	610	1.67
TX Mun Pwr Agency 0 9/1/2013	TX Mun Pwr Agency	882555VJ1	70,950.00	69,495.06	69,650.20	0.00	155.14	1.25	9/1/2013	610	610	1.67
TX Mun Pwr Agency 0 9/1/2013	TX Mun Pwr Agency	882555VJ1	70,950.00	69,495.06	69,650.20	0.00	155.14	1.25	9/1/2013	610	610	1.67
W.Travis Cnty, TX Muni Dstr 2 9/1/2014	W.Travis Cnty, TX Muni Dstr	956322AZ4	140,000.00	143,669.31	143,337.60	700.00	-331.71	1.00	9/1/2014	975	975	2.60
Wayne Cnty, MI Var. Muni 9/15/2012	Wayne Cnty, MI	944488QD0	225,000.00	228,060.00	224,932.50	0.00	-3,127.50	4.78	9/15/2012	259	259	0.00
Wayne Cnty, MI Var. Muni 9/15/2012	Wayne Cnty, MI	944488QD0	100,000.00	101,360.00	99,970.00	0.00	-1,390.00	4.78	9/15/2012	259	259	0.00
Wayne Cnty, MI Var. Muni 9/15/2012	Wayne Cnty, MI	944488QD0	100,000.00	101,602.52	99,970.00	0.00	-1,632.52	4.78	9/15/2012	259	259	0.00
Wisconsin State Health & Educ 4 6/1/2012	Wisconsin State Health & Educ	97710BWE8	50,000.00	50,620.87	50,525.00	166.67	-95.87	1.00	6/1/2012	153	153	0.42
Wisconsin State Health & Educ 4 6/1/2012	Wisconsin State Health & Educ	97710BWE8	50,000.00	50,620.87	50,525.00	166.67	-95.87	1.00	6/1/2012	153	153	0.42
<b>Sub Total / Average</b>			<b>\$14,695,000.00</b>	<b>\$15,026,881.47</b>	<b>\$15,070,921.88</b>	<b>\$134,617.59</b>	<b>\$44,040.41</b>	<b>1.63</b>		<b>607</b>	<b>609</b>	<b>1.58</b>
<b>US Agency</b>												
FFCB 2.125 3/5/2014	FFCB	31331JGC1	280,000.00	285,235.45	289,537.25	1,917.22	4,301.80	1.25	3/5/2014	795	795	2.13
FFCB 2.125 3/5/2014	FFCB	31331JGC1	210,000.00	213,926.58	217,152.94	1,437.92	3,226.36	1.25	3/5/2014	795	795	2.13
FFCB 2.125 3/5/2014	FFCB	31331JGC1	140,000.00	142,617.72	144,768.62	958.61	2,150.90	1.25	3/5/2014	795	795	2.13
FFCB 2.125 3/5/2014	FFCB	31331JGC1	70,000.00	71,308.86	72,384.31	479.31	1,075.45	1.25	3/5/2014	795	795	2.13

Description	Issuer	CUSIP/Ticker	Face Amount/Shares	Book Value	Market Value	Accrued Interest	Unrealzd Gain/Loss-BV	YTM @ Book	Mat Date	Days To Call/Mat	Days To Mat	Duration
FHLMC Step 9/23/2014-11	FHLMC	3134G2D58	200,000.00	200,000.00	200,114.80	326.67	114.80	1.15	9/23/2014	83	997	2.70
FHLMC Step 9/23/2014-11	FHLMC	3134G2D58	200,000.00	200,000.00	200,114.80	326.67	114.80	1.15	9/23/2014	83	997	2.70
FHLMC Step 9/23/2014-11	FHLMC	3134G2D58	100,000.00	100,000.00	100,057.40	163.33	57.40	1.15	9/23/2014	83	997	2.70
FNMA 1.7 12/14/2016-12	FNMA	3136FTRM3	100,000.00	100,000.00	100,340.18	80.28	340.18	1.70	12/14/2016	166	1810	4.77
FNMA 1.7 12/14/2016-12	FNMA	3136FTRM3	100,000.00	100,000.00	100,340.18	80.28	340.18	1.70	12/14/2016	166	1810	4.77
FNMA 1.7 12/14/2016-12	FNMA	3136FTRM3	100,000.00	100,000.00	100,340.18	80.28	340.18	1.70	12/14/2016	166	1810	4.77
FNMA 1.7 12/14/2016-12	FNMA	3136FTRM3	400,000.00	400,000.00	401,360.72	321.11	1,360.72	1.70	12/14/2016	166	1810	4.77
FNMA 2.375 7/27/2016-12	FNMA	3136FRB51	200,000.00	200,000.00	200,261.00	2,031.94	261.00	2.38	7/27/2016	27	1670	4.32
FNMA 2.375 7/27/2016-12	FNMA	3136FRB51	100,000.00	100,000.00	100,130.50	1,015.97	130.50	2.38	7/27/2016	27	1670	4.32
FNMA 2.375 7/27/2016-12	FNMA	3136FRB51	100,000.00	100,000.00	100,130.50	1,015.97	130.50	2.38	7/27/2016	27	1670	4.32
<b>Sub Total / Average</b>			<b>\$2,300,000.00</b>	<b>\$2,313,088.61</b>	<b>\$2,327,033.38</b>	<b>\$10,235.56</b>	<b>\$13,944.77</b>	<b>1.56</b>		<b>315</b>	<b>1300</b>	<b>3.44</b>
<b>Total / Average</b>			<b>\$36,178,523.92</b>	<b>\$36,517,581.64</b>	<b>\$36,575,726.54</b>	<b>\$152,185.56</b>	<b>\$58,144.90</b>	<b>1.01</b>		<b>302</b>	<b>377</b>	<b>0.99</b>