



DEPOSITORY BANK COLLATERAL POOL REPORT

October 31, 2012

Total Public Deposits Covered by Pool: **\$ 2,160,278,317**

Total Market Value of Pool: **\$ 2,406,663,282**

The collateral covers the total amount of public funds on deposit with PNC Bank, NA after FDIC coverage and is in compliance with the requirements specified under ACT 72 at the opening of each business day.

Section 343 of the Dodd-Frank Act amends the Federal Deposit Insurance Act to include noninterest-bearing transaction accounts as a new temporary deposit insurance account category. All funds held in noninterest-bearing transaction accounts will be fully insured, without limit, from December 31, 2010, through December 31, 2012. This unlimited coverage is separate from, and in addition to, the coverage provided to depositors with other accounts held at an insured depository institution (IDI).

The custodian for the Act 72 Pool is: The Federal Reserve Bank

Should you have any questions, please contact your Account Representative.

Pledge ID: POOL POOLED ASSETS ACCOUNT
Fed. Account: 2D01



as of October 31, 2012

Security Type	CUSIP	Description	Coupon	Mat. Date	Original Face	Par Value	Market Value
CMOA	31394AGJ9	FNR 04-54 BL	5.0000	07/25/2024	15,000,000	11,957,416	13,163,405
CMOA	31395GXA5	FHLMC_2880B	5.0000	10/15/2024	40,000,000	33,220,474	36,956,150
CMOA	31395KQM8	FHLMC_2903A	5.0000	12/15/2024	15,200,000	22,469,265	25,075,093
CMOA	31398FSA0	FNR 2009 86 FA	4.0000	10/25/2039	100,000,000	33,066,229	34,857,592
CMOA	31398FSA0	FNR 2009 86 FA	4.0000	10/25/2039	100,000,000	33,066,229	34,857,592
CMOA	31393QZH8	FHR 2611 HD	5.0000	05/15/2023	19,500,000	14,412,994	15,763,896
CMOA	31398LKG2	FHR 3612 A	3.9413	10/15/2039	97,200,000	32,991,728	35,974,906
CMOA	31398V3T1	FHR 3646 AM	5.2707	03/15/2025	23,016,670	23,016,670	26,179,690
CMOA	31398VCH7	FHR 3646 EA	5.0045	02/15/2025	34,279,874	34,279,874	35,616,446
CMOA	31398VMM5	FHR 3655 MP	4.7708	04/15/2025	25,277,778	25,277,778	27,435,110
FNMD	31417MC68	FNMA 15YR 4 POOL AC2792	4.0000	10/01/2024	44,492,697	17,754,778	18,940,061
FNMD	31417MC68	FNMA 15YR 4 POOL AC2792	4.0000	10/01/2024	44,492,697	17,754,778	18,940,061
FNMD	31417MC68	FNMA 15YR 4 POOL AC2792	4.0000	10/01/2024	8,759,059	3,495,296	3,728,637
FNMD	31419ALR6	FNMA 15YR 4.5 POOL AE0335	4.5000	08/01/2025	50,000,000	16,860,442	18,214,427
FNMD	31419ALR6	FNMA 15YR 4.5 POOL AE0335	4.5000	08/01/2025	50,000,000	16,860,442	18,214,427
FNMD	31417MC68	FNMA 15YR 4 POOL AC2792	4.0000	10/01/2024	44,492,697	17,754,778	18,940,061
FNMD	3138A6MZ0	FNMA 15YR 3.5 POOL AH4875	3.5000	02/01/2026	88,563,802	58,706,651	62,323,075
CMOA	31397QKB3	FNR 2011-8 VG	4.0000	12/25/2023	25,693,797	22,912,873	24,606,478
FNMD	3138A4EW1	FNMA 15YR - AH2848	3.0000	01/01/2026	3,884,531	3,005,657	3,173,123
FNMD	3138A5XY3	FNMA 15YR - AH4294	3.0000	02/01/2026	3,314,629	2,563,028	2,701,311
FNMD	3138A5XY3	FNMA 15YR - AH4294	3.0000	02/01/2026	25,000	19,331	20,374
FNMD	3138A8EK8	FNMA 15YR - AH6437	3.0000	02/01/2026	421,382	343,812	363,075
FNMD	31416XLU2	FNMA 15YR - AB2138	3.0000	01/01/2026	40,531,385	30,202,700	31,828,270
FNMD	31416XLU2	FNMA 15YR - AB2138	3.0000	01/01/2026	800,000	596,135	628,220
FN20	31417YU47	FNMA 20YR - MA0602	3.5000	12/01/2030	43,061,051	30,168,703	32,265,247
CMOA	31397S6P4	FNR 2011-50 BA	4.0000	05/25/2041	55,121,290	53,736,915	59,694,189
FHLG	312931CL0	FHLMC 30YR - A84575	4.5000	02/01/2039	3,313,773	1,945,605	2,082,552
FNSM	3138A7ZX9	FNMA 30YR - AH6157	4.5000	03/01/2041	14,019,012	7,828,351	8,485,987
FHLG	31283H7G4	FGOLD 30YR FGG01795	4.5000	04/01/2035	13,730,624	3,777,570	4,054,292
FNSM	3138AGBP2	FNMA 30YR - AI2745	4.5000	06/01/2041	236,425	146,782	159,113
FNSM	3138AGGD4	FNMA 30YR - AI2895	4.5000	05/01/2041	3,010,722	1,971,269	2,136,870
FNSM	3138AGMR6	FNMA 30YR - AI3067	4.5000	05/01/2041	130,817	72,583	78,681
FNSM	3138AH4T0	FNMA 30YR - AI4433	4.5000	06/01/2041	2,000,000	1,448,167	1,569,823
FNSM	31415YG29	FNMA 30YR - 993117	4.5000	01/01/2039	1,459,439	332,604	358,284
FNSM	31416TD30	FNMA 30YR - AA9121	4.5000	07/01/2039	5,531,849	3,011,765	3,244,300
FNSM	31418RBD2	FNMA 30YR - AD3635	4.5000	03/01/2040	4,300,607	2,777,908	2,998,462
FNSM	31412N3V6	FNMA 30YR - 930612	4.5000	02/01/2039	4,125,747	1,362,564	1,467,766
FNSM	31412PG96	FNMA 30YR - 930924	4.5000	04/01/2039	3,442,469	1,380,889	1,487,506
FNSM	31412QFT1	FNMA 30YR - 931778	4.5000	08/01/2039	3,171,940	1,652,271	1,779,841
FNSM	31412QHN2	FNMA 30YR - 931837	4.5000	08/01/2039	2,151,349	1,146,944	1,235,498
FNSM	31412QHU6	FNMA 30YR - 931843	4.5000	08/01/2039	3,737,812	1,892,510	2,038,628
FNSM	31412QYU7	FNMA 30YR - 932323	4.5000	12/01/2039	320,943	165,074	177,819
FNSM	31412QYV5	FNMA 30YR - 932324	4.5000	12/01/2039	266,010	140,696	151,559
FNSM	31415YHA0	FNMA 30YR - 993125	4.5000	01/01/2039	692,094	209,843	226,045
FNSM	31416HK87	FNMA 30YR - AA0318	4.5000	02/01/2039	1,147,567	369,326	397,841
FNSM	31416M4T8	FNMA 30YR - AA4433	4.5000	03/01/2039	89,033,852	24,268,157	26,141,875

Pledge ID: POOL POOLED ASSETS ACCOUNT
Fed. Account: 2D01



as of October 31, 2012

Security Type	CUSIP	Description	Coupon	Mat. Date	Original Face	Par Value	Market Value
FNSM	31416M5Z3	FNMA 30YR - AA4463	4.5000	04/01/2039	463,144	116,790	125,807
FNSM	31416PCK1	FNMA 30YR - AA5473	4.5000	04/01/2039	17,389,363	6,526,069	7,029,939
FNSM	31416RRB1	FNMA 30YR - AA7681	4.5000	06/01/2039	54,473,866	26,197,741	28,220,440
FNSM	31416RRN5	FNMA 30YR - AA7692	4.5000	06/01/2039	587,289	310,031	333,969
FNSM	31417N7F2	FNMA 30YR - AC4493	4.5000	09/01/2039	3,812,733	1,935,214	2,084,630
FNSM	31417SAA8	FNMA 30YR - AC5400	4.5000	10/01/2039	20,847,486	10,246,223	11,037,322
FNSM	31417SMB3	FNMA 30YR - AC5753	4.5000	12/01/2039	641,459	337,167	363,200
FNSM	31417VQW6	FNMA 30YR - AC8568	4.5000	01/01/2040	14,780,777	7,886,687	8,512,856
FNSM	31417VTM5	FNMA 30YR - AC8655	4.5000	02/01/2040	368,216	199,026	214,827
FNSM	31418NZW3	FNMA 30YR - AD1656	4.5000	03/01/2040	11,379,924	6,095,153	6,579,082
FNSM	31418RQK0	FNMA 30YR - AD4057	4.5000	05/01/2040	608,417	356,667	384,985
FNSM	31418RUU3	FNMA 30YR - AD4194	4.5000	07/01/2040	1,000,995	474,656	512,341
FNSM	31418RVA6	FNMA 30YR - AD4208	4.5000	07/01/2040	149,991	103,953	112,206
FNSM	31418S4U0	FNMA 30YR - AD5334	4.5000	07/01/2040	787,650	531,127	573,296
FNSM	31418TU39	FNMA 30YR - AD6001	4.5000	06/01/2040	1,069,461	595,934	643,248
FNSM	31418VFU1	FNMA 30YR - AD7378	4.5000	07/01/2040	28,037,774	16,220,469	17,508,304
FNSM	31418VUT7	FNMA 30YR - AD7793	4.5000	07/01/2040	18,587,355	11,413,978	12,320,199
FNSM	31418WEU0	FNMA 30YR - AD8246	4.5000	08/01/2040	9,000	5,204	5,617
FNSM	31418WEU0	FNMA 30YR - AD8246	4.5000	08/01/2040	15,456,451	8,937,724	9,647,341
FNSM	31418WKK5	FNMA 30YR - AD8397	4.5000	08/01/2040	19,935,114	9,317,255	10,057,005
FNSM	31418WPP9	FNMA 30YR - AD8529	4.5000	08/01/2040	3,800,000	2,191,156	2,365,124
FNSM	31418X2G2	FNMA 30YR - AD9774	4.5000	07/01/2040	2,235,180	1,419,041	1,531,707
FNSM	31418XGH5	FNMA 30YR - AD9199	4.5000	07/01/2040	18,382,787	8,831,014	9,532,159
FNSM	31419AK30	FNMA 30YR - AE0313	4.5000	09/01/2040	70,000,000	45,194,546	48,782,799
FNSM	31419BPL3	FNMA 30YR - AE1326	4.5000	07/01/2040	36,614	26,335	28,425
FNSM	31419CEW9	FNMA 30YR - AE1948	4.5000	06/01/2040	476,755	232,904	251,396
FNSM	31419CKJ1	FNMA 30YR - AE2096	4.5000	08/01/2040	817,309	634,951	685,363
FNSM	31419CXE8	FNMA 30YR - AE2476	4.5000	08/01/2040	500,000	366,138	395,207
CMOA	3137A0UN3	FHR 3716	4.5000	08/15/2040	63,051,258	63,051,258	72,168,218
CMOA	31397N5J0	FNMA_09-38	2.0493	06/25/2039	42,337,868	14,730,553	16,255,873
CMBA	31381RSR6	FNMA 10YR 4.050 POOL 468628	4.0500	09/01/2021	7,750,000	7,631,247	8,762,854
CMOA	31398PFH7	FNR 2010-27 EO	0.0000	04/25/2040	34,285,715	19,147,608	18,346,415
CMBA	31381J6F4	FNMA DUS MULTI	4.9100	06/01/2019	725,000	713,249	824,593
CMBA	31381MXT7	FNMA 7YR BALLOON - 465190	4.2700	06/01/2017	1,344,000	1,306,578	1,467,636
CMBA	31381NGQ0	FN DUS 3.43 06/17 AM HX	3.4300	06/01/2017	15,000,000	14,505,648	15,828,432
CMBA	31381NGF4	FNMA DUS MULTI	3.5500	07/01/2017	16,316,687	15,781,807	17,273,109
CMBA	31381R3S1	FNMA 7YR 3.15 POOL 468909	3.1500	08/01/2018	77,919,406	76,543,198	80,892,383
CMBA	31381R3S1	FNMA 7YR 3.15 POOL 468909	3.1500	08/01/2018	82,000,000	80,551,721	85,128,670
CMBA	31381P6B9	FN DUS 4.350 01/21 T3 AM H2	4.3500	01/01/2021	22,738,286	21,615,157	22,819,489
CMBA	31381RVT8	FNMA 7YR 3.56 POOL 468726	3.5600	08/01/2018	25,400,000	25,400,000	28,197,429
CMBA	31413WZ73	FNMA 10YR BALLOON	5.3200	01/01/2019	30,440,000	29,839,876	34,442,409
CMBA	31381ND26	FNMA DUS MULTI	3.7100	07/01/2017	3,200,000	3,104,126	3,421,541
CMBA	31381RUS1	FNMA 10YR BALLOON POOL 468693	3.9800	08/01/2021	6,904,600	6,796,615	7,769,306
CMBA	31413WDR3	FN DUS 5.77 07/18 IO HY	5.7700	07/01/2018	4,052,900	3,956,167	4,542,059
CMBA	31413XBQ5	FNMA DUS MULTI	5.0000	03/01/2019	12,800,000	12,561,241	14,392,305
CMBA	31381RT53	FN DUS 4.080 07/21 AM HY	4.0800	07/01/2021	17,000,000	16,709,876	19,212,331

Pledge ID: POOL POOLED ASSETS ACCOUNT
Fed. Account: 2D01



as of October 31, 2012

Security Type	CUSIP	Description	Coupon	Mat. Date	Original Face	Par Value	Market Value
CMBA	31381RXN9	FNMA 10YR BALLOON POOL 468785	3.9900	08/01/2021	5,900,000	5,900,000	6,756,645
CMBA	31413WVV3	FNMA 10YR BALLOON	5.2850	03/01/2019	1,700,000	1,622,694	1,878,921
CMBA	31381RDF8	FN DUS 3.480 12/18 AM HY	3.4800	12/01/2018	16,480,137	16,190,826	17,867,289
CMBA	31413WZ99	FNMA 10YR BALLOON	5.2100	01/01/2019	8,000,000	7,631,068	8,792,051
CMBA	31413WZ99	FNMA 10YR BALLOON	5.2100	01/01/2019	300,000	286,165	329,702
CMBA	31413WZ99	FNMA 10YR BALLOON	5.2100	01/01/2019	737,000	703,012	809,968
CMBA	31413XPW7	FNMA DUS MULTI	4.6800	04/01/2019	700,000	666,915	776,715
CMBA	31413XH22	FNMA 10YR BALLOON	5.4900	04/01/2019	2,000,000	1,917,522	2,222,093
CMBA	31381RZB3	FNMA 10YR 4.16 POOL 468838	4.1600	08/01/2021	25,875,000	25,875,000	29,142,029
CMBA	31413XTA1	FNMA DUS MULTI	5.3800	05/01/2019	1,746,000	1,680,614	1,861,136
CMBA	31413XEM1	FNMA DUS MULTI	5.1700	06/01/2019	5,362,000	5,138,299	5,947,597
CMBA	31413WHQ1	FN DUS 5.75 07/18 IO HY	5.7500	07/01/2018	3,150,000	3,074,486	3,472,906
CMBA	31413WZC2	FNMA 10YR BALLOON	5.7700	01/01/2019	7,715,000	7,577,002	8,758,446
CMBA	31381SGY2	FNMA 7YR 2.74 POOL 469215	2.7400	09/01/2018	21,700,000	21,700,000	23,327,826
CMBA	31381SC67	FNMA 7YR 3.130 POOL 469093	3.1300	09/01/2018	3,935,273	3,878,431	4,155,987
CMOA	3136A1VH5	FNR 2011-100 FJ	1.3620	11/25/2040	12,719,428	12,719,428	12,709,927
CMOA	3137AFFY3	FHR 3921 UF	1.3620	09/15/2041	18,844,366	14,572,624	14,565,920
CMOA	3136A0LG0	FNR 2011-74 QM	4.5000	11/25/2040	45,457,000	45,457,000	51,597,195
FNAR	3138AUY92	FN 5/1 ARM POLL AJ3435	2.8560	11/01/2041	40,015,619	28,445,623	29,881,074
CMOA	3137AG4J6	FHR 3943 KB	4.5000	10/15/2041	29,000,000	29,000,000	32,038,330
FNSM	3138ALB30	FNMA 30YR - AI6357	4.5000	07/01/2041	999,210	637,433	690,982
FNSM	3138ALB30	FNMA 30YR - AI6357	4.5000	07/01/2041	363,009	231,577	251,031
FNSM	3138ALLB1	FNMA 30YR - AI6621	4.5000	08/01/2041	25,248,439	17,691,426	19,177,630
FNSM	3138ALLB1	FNMA 30YR - AI6621	4.5000	08/01/2041	972,532	681,447	738,694
FNSM	3138ALB30	FNMA 30YR - AI6357	4.5000	07/01/2041	82,866	52,863	57,304
FNSM	31416BS90	FNMA 30YR - 995244	4.5000	11/01/2038	18,712,863	5,850,987	6,296,288
FNSM	31416BS90	FNMA 30YR - 995244	4.5000	11/01/2038	18,712,863	5,850,987	6,296,288
FNSM	31416BS90	FNMA 30YR - 995244	4.5000	11/01/2038	18,712,863	5,850,987	6,296,288
FNSM	31416BS90	FNMA 30YR - 995244	4.5000	11/01/2038	18,712,863	5,850,987	6,296,288
FNSM	31417KV95	FNMA 30YR - AC1539	4.5000	09/01/2039	16,827,943	7,462,472	8,038,642
FNSM	31416CCH7	FNMA 30YR - 995672	4.5000	04/01/2039	4,073,695	1,453,984	1,566,245
FNSM	31417YAY3	FNMA 20YR - MA0022	4.5000	03/01/2029	24,939,068	7,721,289	8,322,206
CMOA	31398TXS5	FNR 2010-90 AD	4.0000	07/25/2038	13,725,017	13,725,017	13,911,547
FNAR	3138AVFR1	FN 5/1 ARM POOL AJ3775	2.6550	11/01/2041	35,050,597	29,600,235	31,046,769
CMOA	31395UGR6	FHR 2971 GD	5.0000	05/15/2020	16,730,000	16,730,000	18,719,933
CMOA	3136A2KX0	FNR 2011-119 PB	4.5000	11/25/2041	10,818,470	10,818,470	12,408,731
CMOA	31394BCZ5	FNMA_04-81D	5.0000	11/25/2024	12,000,000	10,460,981	11,505,081
CMOA	31395TVS0	FHR 2970 DY	5.5000	05/15/2025	28,770,000	27,939,731	30,894,106
FNMD	31418V3Q3	FNMA 15YR 4 POOL AD8006	4.0000	07/01/2025	44,604,848	31,935,469	34,089,306
FNSM	31417YAF4	FNMA 20YR - MA0005	4.5000	03/01/2029	47,835,994	11,181,369	12,051,570
FNSM	3138EG6F6	FNMA 20YR - AL0869	4.5000	06/01/2029	27,575,509	14,044,206	15,137,211
FNSM	3138EG6F6	FNMA 20YR - AL0869	4.5000	06/01/2029	9,927,183	5,055,914	5,449,396
FNSM	31417YAF4	FNMA 20YR - MA0005	4.5000	03/01/2029	16,742,598	3,913,479	4,218,050
CMOA	31394DL24	FNR 2005-46 LW	5.0000	06/25/2020	26,600,000	20,292,187	21,737,194
CMOA	3136A3KF7	FNR 2011-146 BY	3.0000	01/25/2027	10,000,000	10,000,000	10,724,870

Pledge ID: POOL POOLED ASSETS ACCOUNT
Fed. Account: 2D01



as of October 31, 2012

Security Type	CUSIP	Description	Coupon	Mat. Date	Original Face	Par Value	Market Value
CMOA	3136A24J9	FNR 2011-144 NF	1.3145	01/25/2042	28,778,000	26,108,453	26,094,015
CMOA	31398NX90	FNR 2010-123 PL	4.0000	04/25/2038	25,000,000	25,000,000	27,697,775
FNMD	3138EHRB0	FNMA 15YR - AL1381	3.0000	01/01/2027	44,000,000	38,714,293	40,803,045
CMOA	3136A3G62	FNR 2012-9-NF	1.2645	02/25/2042	45,566,769	36,230,893	36,185,278
FNMD	3138EHRB0	FNMA 15YR - AL1381	3.0000	01/01/2027	49,327,595	43,401,885	45,743,547
FNMD	3138EHRB0	FNMA 15YR - AL1381	3.0000	01/01/2027	2,013,371	1,771,505	1,867,083
FNMD	3138EHRB0	FNMA 15YR - AL1381	3.0000	01/01/2027	49,327,595	43,401,885	45,743,547
FNMD	3138EHRB0	FNMA 15YR - AL1381	3.0000	01/01/2027	331,439	291,623	307,357
FNAR	31419A5G8	FN 7/1 ARM POOL AE0846 - AE084	3.0710	02/01/2041	72,772,184	51,912,608	54,751,137
CMOA	3136A4S91	FNR 2012-32 ZC	4.0000	04/25/2042	43,151,702	32,731,076	32,749,903
CMOA	3137ANQD0	FHR 4036 JZ	5.9694	04/15/2042	27,101,998	8,980,227	10,648,468
CMBA	31381RUJ1	FNMA 10YR 4.00 POOL 468685	4.0000	08/01/2021	5,756,000	5,668,185	6,336,827
CMBA	31381RUJ1	FNMA 10YR 4.00 POOL 468685	4.0000	08/01/2021	2,231,000	2,196,963	2,456,126
FNAR	3138E1SG3	FN 7/1 ARM POOL AJ8618 - AJ861	2.8590	03/01/2042	50,001,441	45,711,653	48,126,691
FN20	3138LYQD2	FNMA CONV LONG TERM 30YR OR LE	3.5000	06/01/2032	85,974,427	84,951,937	92,156,455
FN20	31418AE95	FNMA 20YR - MA1059	3.5000	05/01/2032	370,116	355,924	379,364
FN20	3138M75C5	FNMA 20YR - AP4442	3.5000	08/01/2032	2,521,700	2,507,928	2,682,213
CMOA	3136A74T6	FNR 2012-96 Z	4.0000	09/25/2042	57,813,000	42,590,841	43,018,325
CMOA	3137ASQJ6	FHR 4088 PZ	3.5000	08/15/2042	30,973,384	28,440,208	28,493,357
CMOA	3137ASQJ6	FHR 4088 PZ	3.5000	08/15/2042	20,648,923	18,960,139	18,995,572
Total						2,237,894,357	2,406,663,282