

SECURITIES AND EXCHANGE COMMISSION

FORM N-MFP

Monthly schedule of portfolio holdings of money market funds

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FILER

JPMORGAN TRUST II

CIK: **763852** | IRS No.: **000000000** | State of Incorpor.: **DE** | Fiscal Year End: **0630**
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UNITED STATES SECURITIES AND EXCHANGE
COMMISSION

Washington, D.C. 20549

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FORM N-MFP

MONTHLY SCHEDULE OF PORTFOLIO HOLDINGS OF
MONEY MARKET FUNDS

1. Identity Information

Is this an electronic copy of an official filing submitted in paper format? No

Report date: October 31, 2011

CIK Number of Registrant: 0000763852

EDGAR Series Identifier: S000003910

Total number of share classes in the series: 10

Do you anticipate this will be the fund's final filing on Form N-MFP? No

If this is not a final filing, has the fund acquired or merged with another fund since the last filing? No

Part 1: Information about the Fund

A. Series-Level Information

Item 1. Securities Act File Number: 002-95973

Item 2. Investment Adviser

Investment Adviser	SEC file number of investment adviser
J.P. Morgan Investment Management Inc.	801-21011

Item 4. Independent Public Accountant

Name	City, State
PricewaterhouseCoopers, LLP	New York, NY

Item 5. Administrator. If a fund has one or more administrators, disclose the name of each administrator

Administrator
JPMorgan Funds Management, Inc.

Item 6. Transfer Agent

Transfer Agent	CIK number	SEC file number of transfer agent
Boston Financial Data Services, Inc.	0000275143	084-00896

Item 7. Master-Feeder Funds. Is this a feeder fund? No

Item 8. Master-Feeder Funds. Is this a master fund? No

Item 9. Is this series primarily used to fund insurance company separate accounts? No

Item 10. Category. Indicate the category that most closely identifies the money market fund: Treasury

Item 11. Dollar weighted average portfolio maturity: 43 days

Item 12. Dollar weighted average life maturity. Calculate the dollar weighted average portfolio maturity without reference to the exceptions in rule 2a-7(d) regarding interest rate readjustments: 43 days

Item 13. Total value of portfolio securities at amortized cost, to the nearest cent: \$13,688,881,327.22

Item 14. Total value of other assets, to the nearest cent: \$22,600,769.18

Item 15. Total value of liabilities, to the nearest cent: \$3,218,077.94

Item 16. Net assets of the series, to the nearest cent: \$13,708,264,018.46

Item 17. 7-day gross yield: 0.07%

Item 18. Shallow Price of the Series. Net asset value per share most recent calculated using available market quotations (or an appropriate substitute that reflects current market conditions), to the nearest hundredth of a cent:

Net Asset Value per Share	Date Calculated
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Including capital support agreement	\$1.0000	2011-10-31
Excluding capital support agreement	\$1.0000	2011-10-31

B. Class-Level Information.

Item 19. EDGAR Class Identifier: [C000010948](#)

Item 20. Minimum Initial Investment: \$1,000.00

Item 21. Item 21. Net assets of the Class, to the nearest cent: \$555,789.22

Item 22. Item 22. Net asset value per share for purposes of distributions, redemptions, and repurchase, to the nearest cent: \$1.00

Item 23. Net shareholder flow activity for the month ended: \$92,858.52

Gross subscriptions for the month ended(including dividend reinvestments):	\$121,570.75
Gross redemptions for the month ended:	\$28,712.23

Item 24. 7-day net yield: 0.00%

Item 25. Shadow Price of Each Class. Net asset value per share most recent calculated using available market quotations (or an appropriate substitute that reflects current market conditions)

	Net Asset Value per Share	Date Calculated
Including the value of any capital support agreement:	\$0.9993	2011-10-31
Excluding the value of any capital support agreement:	\$0.9993	2011-10-31

Item 19. EDGAR Class Identifier: [C000010949](#)

Item 20. Minimum Initial Investment: \$1,000.00

Item 21. Item 21. Net assets of the Class, to the nearest cent: \$192,286,241.26

Item 22. Item 22. Net asset value per share for purposes of distributions, redemptions, and repurchase, to the nearest cent: \$1.00

Item 23. Net shareholder flow activity for the month ended: \$10,408,369.98

Gross subscriptions for the month ended(including dividend reinvestments):	\$15,420,158.83
Gross redemptions for the month ended:	\$5,011,788.85

Item 24. 7-day net yield: 0.00%

Item 25. Shadow Price of Each Class. Net asset value per share most recent calculated using available market quotations (or an appropriate substitute that reflects current market conditions)

	Net Asset Value per Share	Date Calculated
Including the value of any capital support agreement:	\$1.0000	2011-10-31
Excluding the value of any capital support agreement:	\$1.0000	2011-10-31

Item 19. EDGAR Class Identifier: [C000010954](#)

Item 20. Minimum Initial Investment: \$1,000,000.00

Item 21. Item 21. Net assets of the Class, to the nearest cent: \$486,772,065.74

Item 22. Item 22. Net asset value per share for purposes of distributions, redemptions, and repurchase, to the nearest cent: \$1.00

Item 23. Net shareholder flow activity for the month ended: \$3,322,061.81

Gross subscriptions for the month ended(including dividend reinvestments):	\$122,719,628.86
Gross redemptions for the month ended:	\$119,397,567.05

Item 24. 7-day net yield: 0.00%

Item 25. Shadow Price of Each Class. Net asset value per share most recent calculated using available market quotations (or an appropriate substitute that reflects current market conditions)

	Net Asset Value per Share	Date Calculated
Including the value of any capital support agreement:	\$1.0000	2011-10-31
Excluding the value of any capital support agreement:	\$1.0000	2011-10-31

Item 19. EDGAR Class Identifier: [C000010952](#)

Item 20. Minimum Initial Investment: \$10,000,000.00

Item 21. Item 21. Net assets of the Class, to the nearest cent: \$1,092,435,039.26

Item 22. Item 22. Net asset value per share for purposes of distributions, redemptions, and repurchase, to the nearest cent: \$1.00

Item 23. Net shareholder flow activity for the month ended: **-\$13,284,303.84**

Gross subscriptions for the month ended(including dividend reinvestments):	\$5,452,527,955.61
Gross redemptions for the month ended:	\$5,465,812,259.45

Item 24. 7-day net yield: **0.00%**

Item 25. Shadow Price of Each Class. Net asset value per share most recent calculated using available market quotations (or an appropriate substitute that reflects current market conditions)

	Net Asset Value per Share	Date Calculated
Including the value of any capital support agreement:	\$1.0000	2011-10-31
Excluding the value of any capital support agreement:	\$1.0000	2011-10-31

Item 19. EDGAR Class Identifier: [C000010953](#)

Item 20. Minimum Initial Investment: **\$5,000,000.00**

Item 21. Item 21. Net assets of the Class, to the nearest cent: **\$1,376,279,079.56**

Item 22. Item 22. Net asset value per share for purposes of distributions, redemptions, and repurchase, to the nearest cent: **\$1.00**

Item 23. Net shareholder flow activity for the month ended: **-\$275,214,011.81**

Gross subscriptions for the month ended(including dividend reinvestments):	\$4,982,246,900.55
Gross redemptions for the month ended:	\$5,257,460,912.36

Item 24. 7-day net yield: **0.00%**

Item 25. Shadow Price of Each Class. Net asset value per share most recent calculated using available market quotations (or an appropriate substitute that reflects current market conditions)

	Net Asset Value per Share	Date Calculated
Including the value of any capital support agreement:	\$1.0001	2011-10-31
Excluding the value of any capital support agreement:	\$1.0001	2011-10-31

Item 19. EDGAR Class Identifier: [C000010947](#)

Item 20. Minimum Initial Investment: **\$10,000,000.00**

Item 21. Item 21. Net assets of the Class, to the nearest cent: **\$7,368,789,674.15**

Item 22. Item 22. Net asset value per share for purposes of distributions, redemptions, and repurchase, to the nearest cent: **\$1.00**

Item 23. Net shareholder flow activity for the month ended: **-\$350,473,814.99**

Gross subscriptions for the month ended(including dividend reinvestments):	\$7,057,367,775.71
Gross redemptions for the month ended:	\$7,407,841,590.70

Item 24. 7-day net yield: **0.00%**

Item 25. Shadow Price of Each Class. Net asset value per share most recent calculated using available market quotations (or an appropriate substitute that reflects current market conditions)

	Net Asset Value per Share	Date Calculated
Including the value of any capital support agreement:	\$1.0000	2011-10-31
Excluding the value of any capital support agreement:	\$1.0000	2011-10-31

Item 19. EDGAR Class Identifier: [C000010950](#)

Item 20. Minimum Initial Investment: **\$1,000.00**

Item 21. Item 21. Net assets of the Class, to the nearest cent: **\$624,751,925.13**

Item 22. Item 22. Net asset value per share for purposes of distributions, redemptions, and repurchase, to the nearest cent: **\$1.00**

Item 23. Net shareholder flow activity for the month ended: **-\$50,074,842.57**

Gross subscriptions for the month ended(including dividend reinvestments):	\$4,154,923,238.85
Gross redemptions for the month ended:	\$4,204,998,081.42

Item 24. 7-day net yield: **0.00%**

Item 25. Shadow Price of Each Class. Net asset value per share most recent calculated using available market quotations (or an appropriate substitute that reflects current market conditions)

	Net Asset Value per Share	Date Calculated
Including the value of any capital support agreement:	\$.9999	2011-10-31
Excluding the value of any capital support agreement:	\$.9999	2011-10-31

Item 19. EDGAR Class Identifier: [C000010951](#)

Item 20. Minimum Initial Investment: [\\$1,000,000.00](#)

Item 21. Item 21. Net assets of the Class, to the nearest cent: [\\$604,258,729.08](#)

Item 22. Item 22. Net asset value per share for purposes of distributions, redemptions, and repurchase, to the nearest cent: [\\$1.00](#)

Item 23. Net shareholder flow activity for the month ended: [-\\$16,563,909.28](#)

Gross subscriptions for the month ended(including dividend reinvestments):	\$1,320,866,874.52
Gross redemptions for the month ended:	\$1,337,430,783.80

Item 24. 7-day net yield: [0.00%](#)

Item 25. Shadow Price of Each Class. Net asset value per share most recent calculated using available market quotations (or an appropriate substitute that reflects current market conditions)

	Net Asset Value per Share	Date Calculated
Including the value of any capital support agreement:	\$.9999	2011-10-31
Excluding the value of any capital support agreement:	\$.9999	2011-10-31

Item 19. EDGAR Class Identifier: [C000073384](#)

Item 20. Minimum Initial Investment: [\\$10,000,000.00](#)

Item 21. Item 21. Net assets of the Class, to the nearest cent: [\\$100,006.58](#)

Item 22. Item 22. Net asset value per share for purposes of distributions, redemptions, and repurchase, to the nearest cent: [\\$1.00](#)

Item 23. Net shareholder flow activity for the month ended: [\\$.00](#)

Gross subscriptions for the month ended(including dividend reinvestments):	\$.00
Gross redemptions for the month ended:	\$.00

Item 24. 7-day net yield: [0.00%](#)

Item 25. Shadow Price of Each Class. Net asset value per share most recent calculated using available market quotations (or an appropriate substitute that reflects current market conditions)

	Net Asset Value per Share	Date Calculated
Including the value of any capital support agreement:	\$1.0000	2011-10-31
Excluding the value of any capital support agreement:	\$1.0000	2011-10-31

Item 19. EDGAR Class Identifier: [C000078598](#)

Item 20. Minimum Initial Investment: [\\$1,000.00](#)

Item 21. Item 21. Net assets of the Class, to the nearest cent: [\\$1,962,035,468.48](#)

Item 22. Item 22. Net asset value per share for purposes of distributions, redemptions, and repurchase, to the nearest cent: [\\$1.00](#)

Item 23. Net shareholder flow activity for the month ended: [\\$6,139,092.77](#)

Gross subscriptions for the month ended(including dividend reinvestments):	\$186,140,477.08
Gross redemptions for the month ended:	\$180,001,384.31

Item 24. 7-day net yield: [0.00%](#)

Item 25. Shadow Price of Each Class. Net asset value per share most recent calculated using available market quotations (or an appropriate substitute that reflects current market conditions)

	Net Asset Value per Share	Date Calculated
Including the value of any capital support agreement:	\$1.0000	2011-10-31
Excluding the value of any capital support agreement:	\$1.0000	2011-10-31

Part 2 - Schedule of Portfolio Securities

Security

Item 26. The name of the issuer: [BARCLAYS CAPITAL INC. \(REPO\)](#)

Item 27. The title of the issue (including coupon or yield): [BARCLAYS CAPITAL INC. \(REPO\) 0.06](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [Not Provided]

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [0BAR14G34](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0001197490](#)

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Repurchase Agreement](#)

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [Yes](#)

Name of the issuer	Maturity date	Coupon or yield	Category of investment	Principal amount	Value of collateral
UNITED STATES TREAS BDS	2030-05-15	6.250000	Treasury Debt - U.S. TREASURY BOND	\$51,276,000.00	\$76,086,530.76
UNITED STATES TREAS NTS	2018-08-15	4.000000	Treasury Debt - U.S. TREASURY NOTE	\$48,885,600.00	\$56,688,698.22
UNITED STATES TREAS NTS	2015-07-31	1.750000	Treasury Debt - U.S. TREASURY NOTE	\$361,928,000.00	\$377,224,886.92

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2011-11-04](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2011-11-04](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$500,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$500,000,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [3.65%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$500,000,000.00](#)

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: [\\$500,000,000.00](#)

Security

Item 26. The name of the issuer: [BARCLAYS CAPITAL INC. \(REPO\)](#)

Item 27. The title of the issue (including coupon or yield): [BARCLAYS CAPITAL INC. \(REPO\) 0.09](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [Not Provided]

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [0BAR14G75](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0001197490](#)

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Repurchase Agreement](#)

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [Yes](#)

Name of the issuer	Maturity date	Coupon or yield	Category of investment	Principal amount	Value of collateral
UNITED STATES TREAS NTS	2020-11-15	2.625000	Treasury Debt - U.S. TREASURY NOTE	\$154,879,700.00	\$162,652,341.95

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2011-11-01](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2011-11-01](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$159,463,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$159,463,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [1.16%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$159,463,000.00](#)

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: [\\$159,463,000.00](#)

Security

Item 26. The name of the issuer: [BARCLAYS CAPITAL INC. \(REPO\)](#)

Item 27. The title of the issue (including coupon or yield): [BARCLAYS CAPITAL INC. \(REPO\) 0.05](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [Not Provided]

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [0BAR14FS0](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0001197490](#)

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Repurchase Agreement](#)

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [Yes](#)

Name of the issuer	Maturity date	Coupon or yield	Category of investment	Principal amount	Value of collateral
UNITED STATES TREAS BD STRIPPED PRIN PMT	2021-05-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$92,716,100.00	\$73,713,008.14
UNITED STATES TREAS BDS	2036-02-15	4.500000	Treasury Debt - U.S. TREASURY BOND	\$29,970,500.00	\$36,583,963.19
UNITED STATES TREAS BDS	2040-02-15	4.625000	Treasury Debt - U.S. TREASURY BOND	\$955,900.00	\$1,195,168.76
UNITED STATES TREAS NTS	2018-08-15	4.000000	Treasury Debt - U.S. TREASURY NOTE	\$7,542,800.00	\$8,746,778.46
UNITED STATES TREAS NTS	2018-04-30	2.625000	Treasury Debt - U.S. TREASURY NOTE	\$139,171,600.00	\$148,131,467.61
UNITED STATES TREAS SEC STRIPPED INT PMT	2022-08-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$147,035,607.00	\$109,788,547.03

UNITED STATES TREAS SEC STRIPPED INT PMT	2023-02-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$92,764,364.00	\$67,690,156.41
UNITED STATES TREAS SEC STRIPPED INT PMT	2025-02-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$83,679,771.00	\$55,637,006.14
UNITED STATES TREAS SEC STRIPPED INT PMT	2029-11-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$15,763,687.50	\$8,513,967.62

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2011-11-02](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2011-11-02](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$500,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$500,000,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [3.65%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$500,000,000.00](#)

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: [\\$500,000,000.00](#)

Security

Item 26. The name of the issuer: [BARCLAYS CAPITAL INC. \(REPO\)](#)

Item 27. The title of the issue (including coupon or yield): [BARCLAYS CAPITAL INC. \(REPO\) 0.07](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [Not Provided]

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [OBAR14FW1](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0001197490](#)

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Repurchase Agreement](#)

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [Yes](#)

Name of the issuer	Maturity date	Coupon or yield	Category of investment	Principal amount	Value of collateral
UNITED STATES TREAS BDS	2023-02-15	7.125000	Treasury Debt - U.S. TREASURY BOND	\$70,007,300.00	\$103,133,934.44
UNITED STATES TREAS BDS	2040-05-15	4.375000	Treasury Debt - U.S. TREASURY BOND	\$155,314,300.00	\$188,502,125.52
UNITED STATES TREAS NTS	2018-04-30	2.625000	Treasury Debt - U.S. TREASURY NOTE	\$8,871,400.00	\$9,442,540.73

UNITED STATES TREAS NTS	2014-02-15	1.250000	Treasury Debt - U.S. TREASURY NOTE	\$204,255,100.00	\$208,921,407.67
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Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2011-11-03](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2011-11-03](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$500,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$500,000,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [3.65%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$500,000,000.00](#)

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: [\\$500,000,000.00](#)

Security

Item 26. The name of the issuer: [CITIBANK N.A. \(REPO\)](#)

Item 27. The title of the issue (including coupon or yield): [CITIBANK N.A. \(REPO\) 0.09](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [Not Provided]

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [0CAN01PG9](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0000036684](#)

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Repurchase Agreement](#)

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [Yes](#)

Name of the issuer	Maturity date	Coupon or yield	Category of investment	Principal amount	Value of collateral
UNITED STATES TREAS BDS	2021-11-15	8.000000	Treasury Debt - U.S. TREASURY BOND	\$82,651,700.00	\$128,240,652.81
UNITED STATES TREAS BDS	2022-11-15	7.625000	Treasury Debt - U.S. TREASURY BOND	\$104,024,900.00	\$160,102,329.32
UNITED STATES TREAS BDS	2029-02-15	5.250000	Treasury Debt - U.S. TREASURY BOND	\$13,465,400.00	\$17,657,112.43

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2011-11-01](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2011-11-01](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$300,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$300,000,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [2.19%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$300,000,000.00](#)

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: [\\$300,000,000.00](#)

Security

Item 26. The name of the issuer: [CREDIT SUISSE SEC \(USA\) LLC \(REPO\)](#)

Item 27. The title of the issue (including coupon or yield): [CREDIT SUISSE SEC \(USA\) LLC \(REPO\) 0.08](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [Not Provided]

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [OCSF10VE6](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0001166296](#)

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Repurchase Agreement](#)

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [Yes](#)

Name of the issuer	Maturity date	Coupon or yield	Category of investment	Principal amount	Value of collateral
U.S. TREASURY	2016-11-15	7.500000	Treasury Debt - BOND	\$136,663,000.00	\$184,130,563.55
U.S. TREASURY	2023-02-15	7.125000	Treasury Debt - BOND	\$23,555,000.00	\$34,700,949.96
U.S. TREASURY	2013-05-31	0.500000	Treasury Debt - NOTE	\$18,449,000.00	\$18,560,249.00
U.S. TREASURY	2012-03-15	1.375000	Treasury Debt - NOTY	\$133,233,000.00	\$134,114,691.40
U.S. TREASURY	2013-02-15	1.375000	Treasury Debt - NOTY	\$136,068,000.00	\$138,500,501.50

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2011-11-01](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2011-11-01](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$500,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$500,000,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [3.65%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? **No**

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: **\$500,000,000.00**

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: **\$500,000,000.00**

Security

Item 26. The name of the issuer: **DEUTSCHE BANK SECURITIES INC. (REPO)**

Item 27. The title of the issue (including coupon or yield): **DEUTSCHE BANK SECURITIES INC. (REPO) 0.09**

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [Not Provided]

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: **0DBS14YH6**

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: **0000800178**

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: **Treasury Repurchase Agreement**

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? **Yes**

Name of the issuer	Maturity date	Coupon or yield	Category of investment	Principal amount	Value of collateral
UNITED STATES TREAS BILLS	2011-11-17	0.000000	Treasury Debt - U.S. TREASURY BILL	\$6,314,900.00	\$6,314,836.85
UNITED STATES TREAS BILLS	2011-12-15	0.000000	Treasury Debt - U.S. TREASURY BILL	\$1,100,000.00	\$1,099,978.00
UNITED STATES TREAS BILLS	2012-02-09	0.000000	Treasury Debt - U.S. TREASURY BILL	\$5,391,000.00	\$5,390,784.36
UNITED STATES TREAS BILLS	2012-03-08	0.000000	Treasury Debt - U.S. TREASURY BILL	\$3,681,000.00	\$3,680,595.09
UNITED STATES TREAS BILLS	2012-04-05	0.000000	Treasury Debt - U.S. TREASURY BILL	\$2,587,000.00	\$2,586,425.69
UNITED STATES TREAS BILLS	2011-11-10	0.000000	Treasury Debt - U.S. TREASURY BILL	\$1,390,200.00	\$1,390,194.44
UNITED STATES TREAS BILLS	2011-12-01	0.000000	Treasury Debt - U.S. TREASURY BILL	\$1,252,000.00	\$1,251,962.44
UNITED STATES TREAS BILLS	2012-06-28	0.000000	Treasury Debt - U.S. TREASURY BILL	\$1,585,000.00	\$1,584,248.71
UNITED STATES TREAS BILLS	2011-12-08	0.000000	Treasury Debt - U.S. TREASURY BILL	\$1,439,000.00	\$1,438,956.83
UNITED STATES TREAS BILLS	2011-12-22	0.000000	Treasury Debt - U.S. TREASURY BILL	\$1,416,000.00	\$1,415,943.36
UNITED STATES TREAS BILLS	2012-07-26	0.000000	Treasury Debt - U.S. TREASURY BILL	\$2,687,000.00	\$2,685,377.05
UNITED STATES TREAS BILLS	2012-09-20	0.000000	Treasury Debt - U.S. TREASURY BILL	\$328,800.00	\$328,487.64
UNITED STATES TREAS BILLS	2012-03-29	0.000000	Treasury Debt - U.S. TREASURY BILL	\$3,860,000.00	\$3,859,181.68
UNITED STATES TREAS BILLS	2012-10-18	0.000000	Treasury Debt - U.S. TREASURY BILL	\$4,491,000.00	\$4,485,669.18
UNITED STATES TREAS BILLS	2012-04-12	0.000000	Treasury Debt - U.S. TREASURY BILL	\$2,913,400.00	\$2,912,724.09
UNITED STATES TREAS BILLS	2012-04-19	0.000000	Treasury Debt - U.S. TREASURY BILL	\$1,414,000.00	\$1,413,632.36

UNITED STATES TREAS BILLS	2012-01-19	0.000000	Treasury Debt - U.S. TREASURY BILL	\$1,761,000.00	\$1,760,894.34
UNITED STATES TREAS BILLS	2012-02-02	0.000000	Treasury Debt - U.S. TREASURY BILL	\$1,988,000.00	\$1,987,940.36
UNITED STATES TREAS BILLS	2012-02-23	0.000000	Treasury Debt - U.S. TREASURY BILL	\$1,500,000.00	\$1,499,940.00
UNITED STATES TREAS BD STRIPPED PRIN PMT	2015-02-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$3,607,000.00	\$3,532,262.96
UNITED STATES TREAS BD STRIPPED PRIN PMT	2015-08-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$1,547,000.00	\$1,503,575.71
UNITED STATES TREAS BD STRIPPED PRIN PMT	2015-11-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$404,000.00	\$390,833.64
UNITED STATES TREAS BD STRIPPED PRIN PMT	2016-02-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$101,000.00	\$97,192.30
UNITED STATES TREAS BD STRIPPED PRIN PMT	2016-05-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$1,672,000.00	\$1,599,351.60
UNITED STATES TREAS BD STRIPPED PRIN PMT	2016-11-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$1,800,000.00	\$1,696,482.00
UNITED STATES TREAS BD STRIPPED PRIN PMT	2017-05-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$1,966,000.00	\$1,825,607.94
UNITED STATES TREAS BD STRIPPED PRIN PMT	2018-11-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$604,000.00	\$532,534.72
UNITED STATES TREAS BD STRIPPED PRIN PMT	2019-02-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$10,064,000.00	\$8,784,664.32
UNITED STATES TREAS BD STRIPPED PRIN PMT	2019-08-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$5,270,000.00	\$4,516,758.90
UNITED STATES TREAS BD STRIPPED PRIN PMT	2020-02-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$556,000.00	\$467,790.60
UNITED STATES TREAS BD STRIPPED PRIN PMT	2020-05-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$1,072,000.00	\$890,070.88
UNITED STATES TREAS BD STRIPPED PRIN PMT	2020-08-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$11,133,400.00	\$9,137,960.72
UNITED STATES TREAS BD STRIPPED PRIN PMT	2021-02-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$102,000.00	\$82,078.38
UNITED STATES TREAS BD STRIPPED PRIN PMT	2021-05-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$9,975,000.00	\$7,930,524.00
UNITED STATES TREAS BD STRIPPED PRIN PMT	2021-08-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$2,665,000.00	\$2,098,154.50
UNITED STATES TREAS BD STRIPPED PRIN PMT	2022-08-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$940,000.00	\$708,562.60

UNITED STATES TREAS BD STRIPPED PRIN PMT	2022-11-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$163,000.00	\$121,521.39
UNITED STATES TREAS BD STRIPPED PRIN PMT	2023-02-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$10,856,300.00	\$7,994,470.76
UNITED STATES TREAS BD STRIPPED PRIN PMT	2023-08-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$872,000.00	\$627,848.72
UNITED STATES TREAS BD STRIPPED PRIN PMT	2024-11-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$754,000.00	\$513,300.58
UNITED STATES TREAS BD STRIPPED PRIN PMT	2026-02-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$486,000.00	\$313,052.04
UNITED STATES TREAS BD STRIPPED PRIN PMT	2026-08-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$728,000.00	\$458,421.60
UNITED STATES TREAS BD STRIPPED PRIN PMT	2027-02-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$67,000.00	\$41,329.62
UNITED STATES TREAS BD STRIPPED PRIN PMT	2028-08-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$500,000.00	\$290,625.00
UNITED STATES TREAS BD STRIPPED PRIN PMT	2029-02-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$5,247,000.00	\$2,985,175.71
UNITED STATES TREAS BD STRIPPED PRIN PMT	2031-02-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$8,100,000.00	\$4,282,146.00
UNITED STATES TREAS BD STRIPPED PRIN PMT	2037-02-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$510,000.00	\$211,395.00
UNITED STATES TREAS BD STRIPPED PRIN PMT	2037-05-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$639,400.00	\$262,409.76
UNITED STATES TREAS BD STRIPPED PRIN PMT	2038-05-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$595,200.00	\$234,973.06
UNITED STATES TREAS BD STRIPPED PRIN PMT	2039-02-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$13,288,000.00	\$5,071,630.96
UNITED STATES TREAS BD STRIPPED PRIN PMT	2040-08-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$7,780,000.00	\$2,795,587.40
UNITED STATES TREAS BD STRIPPED PRIN PMT	2041-02-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$986,700.00	\$348,502.44
UNITED STATES TREAS BD STRIPPED PRIN PMT	2041-05-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$330,000.00	\$115,863.00
UNITED STATES TREAS BD STRIPPED PRIN PMT	2041-08-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$3,480,000.00	\$1,207,142.40
UNITED STATES TREAS BDS	2015-11-15	9.875000	Treasury Debt - U.S. TREASURY BOND	\$2,307,000.00	\$3,246,110.18

UNITED STATES TREAS BDS	2017-05-15	8.750000	Treasury Debt - U.S. TREASURY BOND	\$10,000.00	\$14,416.63
UNITED STATES TREAS BDS	2018-05-15	9.125000	Treasury Debt - U.S. TREASURY BOND	\$600,000.00	\$908,829.34
UNITED STATES TREAS BDS	2021-08-15	8.125000	Treasury Debt - U.S. TREASURY BOND	\$944,000.00	\$1,449,748.64
UNITED STATES TREAS BDS	2026-11-15	6.500000	Treasury Debt - U.S. TREASURY BOND	\$170,000.00	\$250,432.19
UNITED STATES TREAS BDS	2027-08-15	6.375000	Treasury Debt - U.S. TREASURY BOND	\$368,000.00	\$534,253.93
UNITED STATES TREAS BDS	2032-04-15	3.375000	Treasury Debt - TREASURY INFLATION BOND	\$3,800,000.00	\$7,201,158.69
UNITED STATES TREAS BDS	2040-02-15	2.125000	Treasury Debt - TREASURY INFLATION BOND	\$6,442,000.00	\$8,656,509.53
UNITED STATES TREAS BDS	2041-02-15	2.125000	Treasury Debt - TREASURY INFLATION BOND	\$5,940,000.00	\$7,916,423.59
UNITED STATES TREAS NT STRIPPED PRIN PMT	2012-02-15	4.875000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$2,396,000.00	\$2,395,568.72
UNITED STATES TREAS NT STRIPPED PRIN PMT	2012-11-15	4.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$48,000.00	\$47,899.68
UNITED STATES TREAS NT STRIPPED PRIN PMT	2013-02-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$5,000.00	\$4,984.10
UNITED STATES TREAS NT STRIPPED PRIN PMT	2013-05-15	3.625000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$320,000.00	\$318,652.80
UNITED STATES TREAS NT STRIPPED PRIN PMT	2013-11-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$498,000.00	\$494,593.68
UNITED STATES TREAS NT STRIPPED PRIN PMT	2014-02-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$35,000.00	\$34,686.40
UNITED STATES TREAS NT STRIPPED PRIN PMT	2014-05-15	4.750000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$85,000.00	\$84,062.45
UNITED STATES TREAS NT STRIPPED PRIN PMT	2014-08-15	4.250000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$1,047,000.00	\$1,033,305.24
UNITED STATES TREAS NT STRIPPED PRIN PMT	2014-11-15	4.250000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$585,000.00	\$575,423.55
UNITED STATES TREAS NT STRIPPED PRIN PMT	2016-08-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$1,474,000.00	\$1,399,902.02
UNITED STATES TREAS NT STRIPPED PRIN PMT	2011-11-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$31,000.00	\$30,999.38
UNITED STATES TREAS NT STRIPPED PRIN PMT	2012-05-15	1.375000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$7,380,000.00	\$7,375,572.00
UNITED STATES TREAS NTS	2012-02-15	4.875000	Treasury Debt - U.S. TREASURY NOTE	\$1,734,000.00	\$1,775,998.19
UNITED STATES TREAS NTS	2014-05-15	4.750000	Treasury Debt - U.S. TREASURY NOTE	\$7,359,000.00	\$8,324,455.61

UNITED STATES TREASNTS	2014-11-15	4.250000	Treasury Debt - U.S. TREASURY NOTE	\$7,628,000.00	\$8,634,420.49
UNITED STATES TREASNTS	2015-02-15	4.000000	Treasury Debt - U.S. TREASURY NOTE	\$10,000.00	\$11,193.90
UNITED STATES TREASNTS	2015-07-15	1.875000	Treasury Debt - TREASURY INFLATION ADJUSTED NOTE	\$5,730,000.00	\$7,427,804.00
UNITED STATES TREASNTS	2015-08-15	4.250000	Treasury Debt - U.S. TREASURY NOTE	\$5,383,300.00	\$6,139,398.82
UNITED STATES TREASNTS	2016-02-15	4.500000	Treasury Debt - U.S. TREASURY NOTE	\$8,641,000.00	\$10,031,991.55
UNITED STATES TREASNTS	2016-08-15	4.875000	Treasury Debt - U.S. TREASURY NOTE	\$3,634,000.00	\$4,323,771.02
UNITED STATES TREASNTS	2011-12-31	4.625000	Treasury Debt - U.S. TREASURY NOTE	\$9,607,687.00	\$9,829,034.27
UNITED STATES TREASNTS	2012-01-31	4.750000	Treasury Debt - U.S. TREASURY NOTE	\$5,000,000.00	\$5,118,175.00
UNITED STATES TREASNTS	2012-02-29	4.625000	Treasury Debt - U.S. TREASURY NOTE	\$7,000.00	\$7,160.35
UNITED STATES TREASNTS	2012-03-31	4.500000	Treasury Debt - U.S. TREASURY NOTE	\$7,342,200.00	\$7,504,407.37
UNITED STATES TREASNTS	2012-04-15	2.000000	Treasury Debt - TREASURY INFLATION ADJUSTED NOTE	\$6,169,400.00	\$6,957,360.13
UNITED STATES TREASNTS	2012-04-30	4.500000	Treasury Debt - U.S. TREASURY NOTE	\$5,948,000.00	\$6,078,796.52
UNITED STATES TREASNTS	2012-08-31	4.125000	Treasury Debt - U.S. TREASURY NOTE	\$1,287,000.00	\$1,338,327.84
UNITED STATES TREASNTS	2013-04-30	3.125000	Treasury Debt - U.S. TREASURY NOTE	\$9,503,400.00	\$9,913,946.88
UNITED STATES TREASNTS	2013-06-30	3.375000	Treasury Debt - U.S. TREASURY NOTE	\$74,000.00	\$78,659.08
UNITED STATES TREASNTS	2012-03-15	1.375000	Treasury Debt - U.S. TREASURY NOTE	\$10,017,000.00	\$10,082,928.26
UNITED STATES TREASNTS	2014-04-15	1.250000	Treasury Debt - TREASURY INFLATION ADJUSTED NOTE	\$6,214,000.00	\$7,034,391.73
UNITED STATES TREASNTS	2014-06-30	2.625000	Treasury Debt - U.S. TREASURY NOTE	\$761,000.00	\$811,852.89
UNITED STATES TREASNTS	2016-06-30	3.250000	Treasury Debt - U.S. TREASURY NOTE	\$7,053,000.00	\$7,855,298.30
UNITED STATES TREASNTS	2016-07-31	3.250000	Treasury Debt - U.S. TREASURY NOTE	\$7,246,700.00	\$8,050,612.66
UNITED STATES TREASNTS	2014-09-30	2.375000	Treasury Debt - U.S. TREASURY NOTE	\$5,667,400.00	\$5,990,054.22
UNITED STATES TREASNTS	2012-10-15	1.375000	Treasury Debt - U.S. TREASURY NOTE	\$1,966,000.00	\$1,989,830.07
UNITED STATES TREASNTS	2012-11-15	1.375000	Treasury Debt - U.S. TREASURY NOTE	\$3,206,000.00	\$3,265,934.69
UNITED STATES TREASNTS	2013-01-15	1.375000	Treasury Debt - U.S. TREASURY NOTE	\$7,653,400.00	\$7,791,890.77
UNITED STATES TREASNTS	2011-12-31	1.000000	Treasury Debt - U.S. TREASURY NOTE	\$400,000.00	\$401,960.96
UNITED STATES TREASNTS	2013-03-15	1.375000	Treasury Debt - U.S. TREASURY NOTE	\$5,140,800.00	\$5,230,649.04

UNITED STATES TREASNTS	2012-07-31	0.625000	Treasury Debt - U.S. TREASURY NOTE	\$5,276,100.00	\$5,303,918.24
UNITED STATES TREASNTS	2013-09-15	0.750000	Treasury Debt - U.S. TREASURY NOTE	\$7,572,000.00	\$7,644,523.12
UNITED STATES TREASNTS	2012-10-31	0.375000	Treasury Debt - U.S. TREASURY NOTE	\$1,899,700.00	\$1,903,556.39
UNITED STATES TREASNTS	2015-11-30	1.375000	Treasury Debt - U.S. TREASURY NOTE	\$5,940,000.00	\$6,104,525.83
UNITED STATES TREASNTS	2015-12-31	2.125000	Treasury Debt - U.S. TREASURY NOTE	\$3,826,000.00	\$4,055,225.54
UNITED STATES TREASNTS	2016-03-31	2.250000	Treasury Debt - U.S. TREASURY NOTE	\$4,060,000.00	\$4,301,512.10
UNITED STATES TREASNTS	2016-04-15	0.125000	Treasury Debt - TREASURY INFLATION ADJUSTED NOTE	\$1,685,000.00	\$1,805,317.26
UNITED STATES TREASNTS	2016-04-30	2.000000	Treasury Debt - U.S. TREASURY NOTE	\$5,092,000.00	\$5,327,505.00
UNITED STATES TREASNTS	2016-02-29	2.125000	Treasury Debt - U.S. TREASURY NOTE	\$1,121,000.00	\$1,183,497.01
UNITED STATES TREASNTS	2013-05-31	0.500000	Treasury Debt - U.S. TREASURY NOTE	\$781,000.00	\$785,709.56
UNITED STATES TREASNTS	2013-06-30	0.375000	Treasury Debt - U.S. TREASURY NOTE	\$1,754,000.00	\$1,759,548.60
UNITED STATES TREASNTS	2016-08-31	1.000000	Treasury Debt - U.S. TREASURY NOTE	\$1,018,200.00	\$1,016,403.72
UNITED STATES TREAS SEC STRIPPED INT PMT	2032-02-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$1,332,000.00	\$655,330.68
UNITED STATES TREAS SEC STRIPPED INT PMT	2032-08-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$13,127,250.00	\$6,333,635.58
UNITED STATES TREAS SEC STRIPPED INT PMT	2035-02-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$15,513,000.00	\$6,786,472.11
UNITED STATES TREAS SEC STRIPPED INT PMT	2036-02-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$12,207,000.00	\$5,127,794.49
UNITED STATES TREAS SEC STRIPPED INT PMT	2011-12-31	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$250,000.00	\$249,970.00
UNITED STATES TREAS SEC STRIPPED INT PMT	2036-08-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$19,999,000.00	\$8,232,188.37
UNITED STATES TREAS SEC STRIPPED INT PMT	2037-02-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$609,000.00	\$246,048.18
UNITED STATES TREAS SEC STRIPPED INT PMT	2030-11-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$7,829,000.00	\$4,063,564.16
UNITED STATES TREAS SEC STRIPPED INT PMT	2031-05-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$8,667,700.00	\$4,403,018.25
UNITED STATES TREAS SEC STRIPPED INT PMT	2012-08-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$4,790,250.00	\$4,784,837.02

UNITED STATES TREAS SEC STRIPPED INT PMT	2013-02-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$2,176,250.00	\$2,169,286.00
UNITED STATES TREAS SEC STRIPPED INT PMT	2013-08-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$250.00	\$248.60
UNITED STATES TREAS SEC STRIPPED INT PMT	2014-08-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$28,450.00	\$28,073.61
UNITED STATES TREAS SEC STRIPPED INT PMT	2015-02-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$16,250.00	\$15,888.11
UNITED STATES TREAS SEC STRIPPED INT PMT	2011-11-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$2,384,000.00	\$2,383,952.32
UNITED STATES TREAS SEC STRIPPED INT PMT	2012-05-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$2,989,500.00	\$2,987,945.46
UNITED STATES TREAS SEC STRIPPED INT PMT	2012-11-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$6,106,400.00	\$6,095,652.74
UNITED STATES TREAS SEC STRIPPED INT PMT	2013-05-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$1,677,000.00	\$1,672,254.09
UNITED STATES TREAS SEC STRIPPED INT PMT	2014-05-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$4,371,000.00	\$4,321,520.28
UNITED STATES TREAS SEC STRIPPED INT PMT	2014-11-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$1,281,000.00	\$1,258,877.13
UNITED STATES TREAS SEC STRIPPED INT PMT	2015-05-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$9,331,000.00	\$9,088,767.24
UNITED STATES TREAS SEC STRIPPED INT PMT	2015-11-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$2,798,000.00	\$2,700,713.54
UNITED STATES TREAS SEC STRIPPED INT PMT	2016-02-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$652,250.00	\$626,107.82
UNITED STATES TREAS SEC STRIPPED INT PMT	2016-05-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$3,866,000.00	\$3,688,202.66
UNITED STATES TREAS SEC STRIPPED INT PMT	2016-11-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$1,281,000.00	\$1,203,768.51
UNITED STATES TREAS SEC STRIPPED INT PMT	2017-05-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$6,997,000.00	\$6,475,583.56
UNITED STATES TREAS SEC STRIPPED INT PMT	2017-08-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$5,250.00	\$4,819.61
UNITED STATES TREAS SEC STRIPPED INT PMT	2017-11-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$1,794,000.00	\$1,632,522.06
UNITED STATES TREAS SEC STRIPPED INT PMT	2018-02-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$240,250.00	\$216,393.18

UNITED STATES TREAS SEC STRIPPED INT PMT	2018-05-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$1,285,000.00	\$1,146,631.20
UNITED STATES TREAS SEC STRIPPED INT PMT	2019-02-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$155,250.00	\$134,646.77
UNITED STATES TREAS SEC STRIPPED INT PMT	2019-11-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$6,926,856.00	\$5,842,041.08
UNITED STATES TREAS SEC STRIPPED INT PMT	2020-02-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$3,892,940.00	\$3,248,035.56
UNITED STATES TREAS SEC STRIPPED INT PMT	2020-05-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$1,691,000.00	\$1,393,620.74
UNITED STATES TREAS SEC STRIPPED INT PMT	2020-08-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$1,034,250.00	\$842,562.11
UNITED STATES TREAS SEC STRIPPED INT PMT	2020-11-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$1,861,000.00	\$1,501,343.14
UNITED STATES TREAS SEC STRIPPED INT PMT	2021-05-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$1,861,000.00	\$1,467,082.13
UNITED STATES TREAS SEC STRIPPED INT PMT	2022-02-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$12,448,174.00	\$9,511,774.24
UNITED STATES TREAS SEC STRIPPED INT PMT	2023-02-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$452,000.00	\$329,824.40
UNITED STATES TREAS SEC STRIPPED INT PMT	2023-11-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$4,481,466.00	\$3,159,343.90
UNITED STATES TREAS SEC STRIPPED INT PMT	2024-02-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$7,859,208.00	\$5,480,540.11
UNITED STATES TREAS SEC STRIPPED INT PMT	2025-08-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$568,000.00	\$369,182.96
UNITED STATES TREAS SEC STRIPPED INT PMT	2025-11-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$28,000.00	\$17,985.24
UNITED STATES TREAS SEC STRIPPED INT PMT	2026-08-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$37,000.00	\$22,942.22
UNITED STATES TREAS SEC STRIPPED INT PMT	2028-11-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$686,300.00	\$385,961.39
UNITED STATES TREAS SEC STRIPPED INT PMT	2029-11-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$190,600.00	\$102,943.06
UNITED STATES TREAS SEC STRIPPED INT PMT	2030-08-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$15,170,000.00	\$7,953,024.20
UNITED STATES TREAS SEC STRIPPED INT PMT	2036-11-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$2,371,000.00	\$966,798.96

UNITED STATES TREAS SEC STRIPPED INT PMT	2037-05-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$2,745,000.00	\$1,096,956.90
UNITED STATES TREAS SEC STRIPPED INT PMT	2038-02-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$983,000.00	\$381,895.50
UNITED STATES TREAS SEC STRIPPED INT PMT	2037-11-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$561,000.00	\$219,968.10
UNITED STATES TREAS SEC STRIPPED INT PMT	2038-05-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$486,000.00	\$187,119.72
UNITED STATES TREAS SEC STRIPPED INT PMT	2039-05-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$24,616,177.00	\$9,145,402.08
UNITED STATES TREAS SEC STRIPPED INT PMT	2039-11-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$4,024,000.00	\$1,468,357.60
UNITED STATES TREAS SEC STRIPPED INT PMT	2040-02-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$7,873,000.00	\$2,848,766.32
UNITED STATES TREAS SEC STRIPPED INT PMT	2040-05-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$2,594,000.00	\$932,568.94
UNITED STATES TREAS SEC STRIPPED INT PMT	2040-08-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$11,369,000.00	\$4,032,470.61
UNITED STATES TREAS SEC STRIPPED INT PMT	2040-11-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$36,000.00	\$12,679.56
UNITED STATES TREAS SEC STRIPPED INT PMT	2041-02-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$893,000.00	\$311,710.58
UNITED STATES TREAS SEC STRIPPED INT PMT	2041-05-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$234,000.00	\$80,949.96
UNITED STATES TREAS SEC STRIPPED INT PMT	2041-08-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$84,000.00	\$28,799.40

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2011-11-01](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2011-11-01](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$500,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$500,000,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [3.65%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? **No**

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: **\$500,000,000.00**

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: **\$500,000,000.00**

Security

Item 26. The name of the issuer: **DEUTSCHE BANK SECURITIES INC. (REPO)**

Item 27. The title of the issue (including coupon or yield): **DEUTSCHE BANK SECURITIES INC. (REPO) 0.06**

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [Not Provided]

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: **0DBS14Y45**

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: **0000800178**

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: **Treasury Repurchase Agreement**

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? **Yes**

Name of the issuer	Maturity date	Coupon or yield	Category of investment	Principal amount	Value of collateral
UNITED STATES TREAS BILLS	2012-01-26	0.000000	Treasury Debt - U.S. TREASURY BILL	\$13,717,500.00	\$13,717,088.48
UNITED STATES TREAS BDS	2037-02-15	4.750000	Treasury Debt - U.S. TREASURY BOND	\$150,914,300.00	\$191,110,151.57
UNITED STATES TREAS BDS	2041-02-15	4.750000	Treasury Debt - U.S. TREASURY BOND	\$5,490,800.00	\$7,010,756.99
UNITED STATES TREAS NTS	2013-01-31	2.875000	Treasury Debt - U.S. TREASURY NOTE	\$35,398,700.00	\$36,831,196.89
UNITED STATES TREAS NTS	2015-06-30	1.875000	Treasury Debt - U.S. TREASURY NOTE	\$6,034,700.00	\$6,330,864.87

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: **First Tier Security**

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): **2011-11-03**

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: **2011-11-03**

Item 37. Does the security have a Demand Feature? **No**

Item 38. Does the security have a Guarantee? **No**

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? **No**

Item 40. The total principal amount of the security held by the series, to the nearest cent: **\$250,000,000.00**

Item 41. The total current amortized cost, to the nearest cent: **\$250,000,000.00**

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: **1.82%**

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? **No**

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: **\$250,000,000.00**

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: **\$250,000,000.00**

Security

Item 26. The name of the issuer: [DEUTSCHE BANK SECURITIES INC. \(REPO\)](#)

Item 27. The title of the issue (including coupon or yield): [DEUTSCHE BANK SECURITIES INC. \(REPO\) 0.07](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [Not Provided]

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [0DBS14XR5](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0000800178](#)

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Repurchase Agreement](#)

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [Yes](#)

Name of the issuer	Maturity date	Coupon or yield	Category of investment	Principal amount	Value of collateral
UNITED STATES TREAS BD STRIPPED PRIN PMT	2031-02-15	0.000000	Treasury Debt - U.S. TREASURY NONCALLABLE STRIP	\$60,623,000.00	\$32,048,955.18
UNITED STATES TREAS BDS	2017-08-15	8.875000	Treasury Debt - U.S. TREASURY BOND	\$20,062,300.00	\$28,879,880.93
UNITED STATES TREAS BDS	2020-08-15	8.750000	Treasury Debt - U.S. TREASURY BOND	\$22,214,800.00	\$34,600,182.43
UNITED STATES TREAS BDS	2023-08-15	6.250000	Treasury Debt - U.S. TREASURY BOND	\$27,592,200.00	\$38,317,493.58
UNITED STATES TREAS BDS	2029-01-15	2.500000	Treasury Debt - TREASURY INFLATION BOND	\$408,137,700.00	\$557,935,719.97
UNITED STATES TREAS NTS	2012-09-15	1.375000	Treasury Debt - U.S. TREASURY NOTE	\$34,809,400.00	\$35,238,517.66
UNITED STATES TREAS NTS	2014-12-31	2.625000	Treasury Debt - U.S. TREASURY NOTE	\$33,734,000.00	\$36,228,082.04
UNITED STATES TREAS NTS	2015-07-31	1.750000	Treasury Debt - U.S. TREASURY NOTE	\$23,387,800.00	\$24,376,285.37
UNITED STATES TREAS SEC STRIPPED INT PMT	2033-02-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$3,588,554.00	\$1,696,883.64
UNITED STATES TREAS SEC STRIPPED INT PMT	2034-08-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$78,057,000.00	\$34,797,810.60
UNITED STATES TREAS SEC STRIPPED INT PMT	2014-02-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$1,028,982.00	\$1,019,680.00
UNITED STATES TREAS SEC STRIPPED INT PMT	2023-11-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$52,019,960.00	\$36,673,031.40
UNITED STATES TREAS SEC STRIPPED INT PMT	2026-02-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$46,156,464.00	\$29,324,124.71
UNITED STATES TREAS SEC STRIPPED INT PMT	2027-11-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$52,406,300.00	\$30,797,610.32

UNITED STATES TREAS SEC STRIPPED INT PMT	2029-08-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$58,184,000.00	\$31,735,880.96
UNITED STATES TREAS SEC STRIPPED INT PMT	2030-02-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$60,895,918.00	\$32,565,919.03
UNITED STATES TREAS SEC STRIPPED INT PMT	2036-05-15	0.000000	Treasury Debt - US TREASURY INTEREST ONLY STRIP	\$81,177,000.00	\$33,763,949.61

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2011-11-01](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2011-11-01](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$1,000,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$1,000,000,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [7.29%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$1,000,000,000.00](#)

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: [\\$1,000,000,000.00](#)

Security

Item 26. The name of the issuer: [HSBC SECURITIES \(USA\) INC. \(REPO\)](#)

Item 27. The title of the issue (including coupon or yield): [HSBC SECURITIES \(USA\) INC. \(REPO\) 0.08](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [Not Provided]

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [OHSB07G56](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0001140465](#)

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Repurchase Agreement](#)

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [Yes](#)

Name of the issuer	Maturity date	Coupon or yield	Category of investment	Principal amount	Value of collateral
U.S. TREASURY	2012-08-15	0.000000	Treasury Debt - TINT	\$68,104,515.63	\$68,027,558.56
U.S. TREASURY	2013-11-15	0.000000	Treasury Debt - TINT	\$71,323,828.75	\$70,795,319.90
U.S. TREASURY	2014-02-15	0.000000	Treasury Debt - TINT	\$71,388,865.63	\$70,743,510.42
U.S. TREASURY	2014-05-15	0.000000	Treasury Debt - TINT	\$57,664,728.75	\$57,011,960.88
U.S. TREASURY	2015-05-15	0.000000	Treasury Debt - TINT	\$2,320,103.75	\$2,260,871.41
U.S. TREASURY	2015-11-15	0.000000	Treasury Debt - TINT	\$57,265,103.75	\$55,273,998.82

U.S. TREASURY	2016-02-15	0.000000	Treasury Debt - TINT	\$65,682,090.62	\$63,049,551.71
U.S. TREASURY	2016-05-15	0.000000	Treasury Debt - TINT	\$57,794,232.50	\$55,136,276.31
U.S. TREASURY	2016-11-15	0.000000	Treasury Debt - TINT	\$54,040,310.00	\$50,782,220.85
U.S. TREASURY	2017-11-15	0.000000	Treasury Debt - TINT	\$69,400,460.00	\$63,153,725.47
U.S. TREASURY	2019-02-15	0.000000	Treasury Debt - TINT	\$68,327,043.13	\$59,259,358.53
U.S. TREASURY	2019-05-15	0.000000	Treasury Debt - TINT	\$52,745,100.00	\$45,362,893.14
U.S. TREASURY	2019-08-15	0.000000	Treasury Debt - TINT	\$66,207,480.63	\$56,347,862.64
U.S. TREASURY	2020-05-15	0.000000	Treasury Debt - TINT	\$64,855,100.00	\$53,449,682.91
U.S. TREASURY	2020-11-15	0.000000	Treasury Debt - TINT	\$69,940,975.00	\$56,424,185.36
U.S. TREASURY	2023-05-15	0.000000	Treasury Debt - TINT	\$66,293,912.50	\$47,814,484.23
U.S. TREASURY	2026-08-15	0.000000	Treasury Debt - TINT	\$17,080,000.00	\$10,590,625.26
U.S. TREASURY	2027-02-15	0.000000	Treasury Debt - TINT	\$60,765,183.75	\$36,851,651.83
U.S. TREASURY	2028-11-15	0.000000	Treasury Debt - TINT	\$61,426,037.50	\$34,635,685.45
U.S. TREASURY	2031-02-15	0.000000	Treasury Debt - TINT	\$63,084,300.00	\$32,488,413.60
U.S. TREASURY	2011-12-15	0.000000	Treasury Debt - TINY	\$392,400.00	\$392,380.40
U.S. TREASURY	2012-01-15	0.000000	Treasury Debt - TINY	\$562.50	\$562.45
U.S. TREASURY	2012-06-15	0.000000	Treasury Debt - TINY	\$9,000.00	\$8,993.70
U.S. TREASURY	2012-12-15	0.000000	Treasury Debt - TINY	\$9,000.00	\$8,980.29
U.S. TREASURY	2013-06-30	0.000000	Treasury Debt - TINY	\$729,000.00	\$725,974.63
U.S. TREASURY	2013-07-31	0.000000	Treasury Debt - TINY	\$27,000.00	\$26,861.76
U.S. TREASURY	2013-08-31	0.000000	Treasury Debt - TINY	\$18,000.00	\$17,893.62
U.S. TREASURY	2013-09-30	0.000000	Treasury Debt - TINY	\$8,000.00	\$7,948.08
U.S. TREASURY	2013-11-30	0.000000	Treasury Debt - TINY	\$1,971,000.00	\$1,955,862.72
U.S. TREASURY	2037-11-15	0.000000	Treasury Debt - TINY	\$8,206,787.50	\$3,217,881.19
U.S. TREASURY	2038-05-15	0.000000	Treasury Debt - TINY	\$107,864,787.50	\$41,530,099.17
U.S. TREASURY	2038-08-15	0.000000	Treasury Debt - TINY	\$9,944,950.00	\$3,796,683.41
U.S. TREASURY	2038-11-15	0.000000	Treasury Debt - TINY	\$18,952,287.50	\$7,176,473.62
U.S. TREASURY	2039-02-15	0.000000	Treasury Debt - TINY	\$14,134,950.00	\$5,307,390.97
U.S. TREASURY	2039-05-15	0.000000	Treasury Debt - TINY	\$123,627,287.50	\$45,930,011.41
U.S. TREASURY	2039-08-15	0.000000	Treasury Debt - TINY	\$9,600,700.00	\$3,539,778.07
U.S. TREASURY	2039-11-15	0.000000	Treasury Debt - TINY	\$32,040,912.50	\$11,691,729.70
U.S. TREASURY	2040-02-15	0.000000	Treasury Debt - TINY	\$7,229,200.00	\$2,615,813.58
U.S. TREASURY	2040-05-15	0.000000	Treasury Debt - TINY	\$12,766,912.50	\$4,589,832.77

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2011-11-01](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2011-11-01](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$1,100,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$1,100,000,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [8.02%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$1,100,000,000.00](#)

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: [\\$1,100,000,000.00](#)

Security

Item 26. The name of the issuer: [MERRILL LYNCH PFS INCORPORATED \(REPO\)](#)

Item 27. The title of the issue (including coupon or yield): [MERRILL LYNCH PFS INCORPORATED \(REPO\) 0.08](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [Not Provided]

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [OMRL02DV1](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0000728612](#)

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Repurchase Agreement](#)

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [Yes](#)

Name of the issuer	Maturity date	Coupon or yield	Category of investment	Principal amount	Value of collateral
UNITED STATES TREAS NTS	2015-10-31	1.250000	Treasury Debt - U.S. TREASURY NOTE	\$250,614,300.00	\$255,000,050.25

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2011-11-01](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2011-11-01](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$250,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$250,000,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [1.82%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$250,000,000.00](#)

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: [\\$250,000,000.00](#)

Security

Item 26. The name of the issuer: [MERRILL LYNCH PFS INCORPORATED \(REPO\)](#)

Item 27. The title of the issue (including coupon or yield): [MERRILL LYNCH PFS INCORPORATED \(REPO\) 0.09](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [Not Provided]

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [OMRL02DT6](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0000728612](#)

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Repurchase Agreement](#)

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [Yes](#)

Name of the issuer	Maturity date	Coupon or yield	Category of investment	Principal amount	Value of collateral
UNITED STATES TREAS NTS	2015-11-30	1.375000	Treasury Debt - U.S. TREASURY NOTE	\$439,250,600.00	\$451,416,941.52
UNITED STATES TREAS NTS	2014-04-15	1.250000	Treasury Debt - U.S. TREASURY NOTE	\$57,351,000.00	\$58,583,154.58

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2011-11-01](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2011-11-01](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$500,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$500,000,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [3.65%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$500,000,000.00](#)

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: [\\$500,000,000.00](#)

Security

Item 26. The name of the issuer: [RBS SECURITIES INC. \(REPO\)](#)

Item 27. The title of the issue (including coupon or yield): [RBS SECURITIES INC. \(REPO\) 0.09](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [Not Provided]

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [ORSI03EJ0](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0000808379](#)

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Repurchase Agreement](#)

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [Yes](#)

Name of the issuer	Maturity date	Coupon or yield	Category of investment	Principal amount	Value of collateral
U.S. TREASURY	2036-02-15	4.500000	Treasury Debt - BOND	\$276,072,500.00	\$336,992,229.61
U.S. TREASURY	2013-03-31	0.750000	Treasury Debt - NOTE	\$298,614,500.00	\$301,007,941.74
U.S. TREASURY	2017-12-31	2.750000	Treasury Debt - NOTE	\$174,696,300.00	\$189,350,108.06
U.S. TREASURY	2013-10-31	2.750000	Treasury Debt - NOTY	\$279,866,700.00	\$293,465,440.88

U.S. TREASURY 2014-09-30 2.375000 Treasury Debt - NOTY \$145,880,000.00 \$154,185,183.98

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2011-11-01](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2011-11-01](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$1,250,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$1,250,000,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [9.12%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$1,250,000,000.00](#)

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: [\\$1,250,000,000.00](#)

Security

Item 26. The name of the issuer: [RBS SECURITIES INC. \(REPO\)](#)

Item 27. The title of the issue (including coupon or yield): [RBS SECURITIES INC. \(REPO\) 0.07](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [Not Provided]

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [ORSI03EE1](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0000808379](#)

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Repurchase Agreement](#)

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [Yes](#)

Name of the issuer	Maturity date	Coupon or yield	Category of investment	Principal amount	Value of collateral
U.S. TREASURY	2013-12-31	1.500000	Treasury Debt - NOTY	\$305,145,000.00	\$314,303,488.15
U.S. TREASURY	2014-01-31	1.750000	Treasury Debt - NOTY	\$32,215,000.00	\$33,360,081.90
U.S. TREASURY	2014-09-30	2.375000	Treasury Debt - NOTY	\$153,596,500.00	\$162,340,996.78

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2011-11-03](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2011-11-03](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? **No**

Item 40. The total principal amount of the security held by the series, to the nearest cent: **\$500,000,000.00**

Item 41. The total current amortized cost, to the nearest cent: **\$500,000,000.00**

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: **3.65%**

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? **No**

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: **\$500,000,000.00**

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: **\$500,000,000.00**

Security

Item 26. The name of the issuer: **UBS SECURITIES LLC (REPO)**

Item 27. The title of the issue (including coupon or yield): **UBS SECURITIES LLC (REPO) 0.09**

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [Not Provided]

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: **0UBS17L28**

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: **0000230611**

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: **Treasury Repurchase Agreement**

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? **Yes**

Name of the issuer	Maturity date	Coupon or yield	Category of investment	Principal amount	Value of collateral
UNITED STATES TREAS NTS	2019-02-15	2.750000	Treasury Debt - U.S. TREASURY NOTE	\$168,590,100.00	\$180,570,799.69
UNITED STATES TREAS NTS	2020-11-15	2.625000	Treasury Debt - U.S. TREASURY NOTE	\$35,031,800.00	\$36,789,871.84
UNITED STATES TREAS NTS	2018-06-30	2.375000	Treasury Debt - U.S. TREASURY NOTE	\$132,461,500.00	\$139,639,347.52

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: **First Tier Security**

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): **2011-11-01**

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: **2011-11-01**

Item 37. Does the security have a Demand Feature? **No**

Item 38. Does the security have a Guarantee? **No**

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? **No**

Item 40. The total principal amount of the security held by the series, to the nearest cent: **\$350,000,000.00**

Item 41. The total current amortized cost, to the nearest cent: **\$350,000,000.00**

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: **2.55%**

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? **No**

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: **\$350,000,000.00**

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: **\$350,000,000.00**

Security

Item 26. The name of the issuer: **US TREASURY**

Item 27. The title of the issue (including coupon or yield): **US TREASURY 0.875**

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: **912828MJ6**

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: **Treasury Debt**
Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? **No**

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: **First Tier Security**

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): **2012-01-31**

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: **2012-01-31**

Item 37. Does the security have a Demand Feature? **No**

Item 38. Does the security have a Guarantee? **No**

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? **No**

Item 40. The total principal amount of the security held by the series, to the nearest cent: **\$260,000,000.00**

Item 41. The total current amortized cost, to the nearest cent: **\$260,491,646.99**

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: **1.90%**

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? **No**

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: **\$260,538,200.00**

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: **\$260,538,200.00**

Security

Item 26. The name of the issuer: **US TREASURY**

Item 27. The title of the issue (including coupon or yield): **US TREASURY 1**

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: **912828ML1**

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: **Treasury Debt**
Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? **No**

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2011-12-31](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2011-12-31](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$110,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$110,174,647.35](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [0.80%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$110,171,820.00](#)

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: [\\$110,171,820.00](#)

Security

Item 26. The name of the issuer: [US TREASURY](#)

Item 27. The title of the issue (including coupon or yield): [US TREASURY 1.375](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [912828KP4](#)

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Debt](#)

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [No](#)

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2012-05-15](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2012-05-15](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$100,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$100,686,810.90](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [0.73%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: **\$100,683,600.00**

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: **\$100,683,600.00**

Security

Item 26. The name of the issuer: **US TREASURY**

Item 27. The title of the issue (including coupon or yield): **US TREASURY 1.375**

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: **912828KG4**

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: **Treasury Debt**

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? **No**

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: **First Tier Security**

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): **2012-03-15**

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: **2012-03-15**

Item 37. Does the security have a Demand Feature? **No**

Item 38. Does the security have a Guarantee? **No**

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? **No**

Item 40. The total principal amount of the security held by the series, to the nearest cent: **\$20,000,000.00**

Item 41. The total current amortized cost, to the nearest cent: **\$20,078,611.97**

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: **0.15%**

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? **No**

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: **\$20,096,880.00**

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: **\$20,096,880.00**

Security

Item 26. The name of the issuer: **US TREASURY**

Item 27. The title of the issue (including coupon or yield): **US TREASURY 1.375**

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: **912828KK5**

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: **Treasury Debt**

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? **No**

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2012-04-15](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2012-04-15](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$218,500,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$219,775,043.60](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [1.60%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$219,771,670.00](#)

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: [\\$219,771,670.00](#)

Security

Item 26. The name of the issuer: [US TREASURY](#)

Item 27. The title of the issue (including coupon or yield): [US TREASURY 0.75](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [912828MM9](#)

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Debt](#)

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [No](#)

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2011-11-30](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2011-11-30](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$416,500,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$416,665,857.78](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [3.04%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: **\$416,727,825.50**

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: **\$416,727,825.50**

Security

Item 26. The name of the issuer: **US TREASURY**

Item 27. The title of the issue (including coupon or yield): **US TREASURY 0.75**

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: **912828NE6**

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: **Treasury Debt**
Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? **No**

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: **First Tier Security**

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): **2012-05-31**

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: **2012-05-31**

Item 37. Does the security have a Demand Feature? **No**

Item 38. Does the security have a Guarantee? **No**

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? **No**

Item 40. The total principal amount of the security held by the series, to the nearest cent: **\$100,000,000.00**

Item 41. The total current amortized cost, to the nearest cent: **\$100,371,875.20**

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: **0.73%**

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? **No**

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: **\$100,379,000.00**

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: **\$100,379,000.00**

Security

Item 26. The name of the issuer: **US TREASURY**

Item 27. The title of the issue (including coupon or yield): **US TREASURY 0.625**

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: **912828NS5**

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: **Treasury Debt**
Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? **No**

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2012-06-30](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2012-06-30](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$225,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$225,788,666.01](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [1.65%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$225,756,000.00](#)

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: [\\$225,756,000.00](#)

Security

Item 26. The name of the issuer: [US TREASURY](#)

Item 27. The title of the issue (including coupon or yield): [US TREASURY 1](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [912828NB2](#)

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Debt](#)

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [No](#)

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2012-04-30](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2012-04-30](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$400,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$401,787,133.06](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [2.93%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: **\$401,812,000.00**

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: **\$401,812,000.00**

Security

Item 26. The name of the issuer: **US TREASURY**

Item 27. The title of the issue (including coupon or yield): **US TREASURY 0.875**

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: **912828MQ0**

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: **Treasury Debt**

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? **No**

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: **First Tier Security**

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): **2012-02-29**

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: **2012-02-29**

Item 37. Does the security have a Demand Feature? **No**

Item 38. Does the security have a Guarantee? **No**

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? **No**

Item 40. The total principal amount of the security held by the series, to the nearest cent: **\$100,000,000.00**

Item 41. The total current amortized cost, to the nearest cent: **\$100,169,031.02**

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: **0.73%**

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? **No**

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: **\$100,266,000.00**

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: **\$100,266,000.00**

Security

Item 26. The name of the issuer: **US TREASURY**

Item 27. The title of the issue (including coupon or yield): **US TREASURY 1**

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: **912828MU1**

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: **Treasury Debt**

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? **No**

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2012-03-31](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2012-03-31](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$300,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$301,138,520.37](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [2.20%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$301,137,000.00](#)

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: [\\$301,137,000.00](#)

Security

Item 26. The name of the issuer: [US TREASURY](#)

Item 27. The title of the issue (including coupon or yield): [US TREASURY 1.375](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [912828KC3](#)

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Debt](#)

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [No](#)

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2012-02-15](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2012-02-15](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$305,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$306,135,711.92](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [2.23%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$306,155,645.00](#)

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: [\\$306,155,645.00](#)

Security

Item 26. The name of the issuer: [US TREASURY](#)

Item 27. The title of the issue (including coupon or yield): [US TREASURY 4.75](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [912828GF1](#)

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Debt](#)
Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [No](#)

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2012-01-31](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2012-01-31](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$140,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$141,629,939.91](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [1.03%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$141,624,280.00](#)

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: [\\$141,624,280.00](#)

Security

Item 26. The name of the issuer: [US TREASURY](#)

Item 27. The title of the issue (including coupon or yield): [US TREASURY 4.625](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [912828GK0](#)

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Debt](#)
Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [No](#)

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2012-02-29](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2012-02-29](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$64,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$64,935,131.43](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [0.47%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$64,962,496.00](#)

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: [\\$64,962,496.00](#)

Security

Item 26. The name of the issuer: [US TREASURY](#)

Item 27. The title of the issue (including coupon or yield): [US TREASURY 0.010](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [9127953U3](#)

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Debt](#)

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [No](#)

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2011-11-25](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2011-11-25](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$400,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$399,997,333.31](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [2.92%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$399,993,200.00](#)

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: [\\$399,993,200.00](#)

Security

Item 26. The name of the issuer: [US TREASURY](#)

Item 27. The title of the issue (including coupon or yield): [US TREASURY 0.004](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [9127953R0](#)

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Debt](#)
Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [No](#)

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2011-11-03](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2011-11-03](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$825,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$824,999,815.28](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [6.02%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$824,999,175.00](#)

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: [\\$824,999,175.00](#)

Security

Item 26. The name of the issuer: [US TREASURY](#)

Item 27. The title of the issue (including coupon or yield): [US TREASURY 0.006](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [9127953T6](#)

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Debt](#)
Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [No](#)

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2011-11-10](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2011-11-10](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$450,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$449,999,375.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [3.28%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$449,998,650.00](#)

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: [\\$449,998,650.00](#)

Security

Item 26. The name of the issuer: [US TREASURY](#)

Item 27. The title of the issue (including coupon or yield): [US TREASURY 4.5](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [912828GM6](#)

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Debt](#)

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [No](#)

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2012-03-31](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2012-03-31](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$135,500,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$137,974,524.01](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [1.01%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$137,971,791.00](#)

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: [\\$137,971,791.00](#)

Security

Item 26. The name of the issuer: [US TREASURY](#)

Item 27. The title of the issue (including coupon or yield): [US TREASURY 1.75](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [912828JU5](#)

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Debt](#)

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [No](#)

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2011-11-15](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2011-11-15](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$100,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$100,056,990.13](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [0.73%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$100,058,600.00](#)

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: [\\$100,058,600.00](#)

Security

Item 26. The name of the issuer: [US TREASURY](#)

Item 27. The title of the issue (including coupon or yield): [US TREASURY 1.125](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [912828KA7](#)

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Debt](#)

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [No](#)

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2011-12-15](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2011-12-15](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$75,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$75,074,036.27](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [0.55%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$75,096,675.00](#)

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: [\\$75,096,675.00](#)

Security

Item 26. The name of the issuer: [US TREASURY](#)

Item 27. The title of the issue (including coupon or yield): [US TREASURY 4.875](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [912828GW4](#)

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Debt](#)

Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [No](#)

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2012-06-30](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2012-06-30](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$400,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$412,569,517.45](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [3.01%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$412,593,600.00](#)

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: [\\$412,593,600.00](#)

Security

Item 26. The name of the issuer: [US TREASURY](#)

Item 27. The title of the issue (including coupon or yield): [US TREASURY 4.5](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [912828GQ7](#)

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Debt](#)
Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [No](#)

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2012-04-30](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2012-04-30](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$100,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$102,191,040.81](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [0.75%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$102,187,500.00](#)

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: [\\$102,187,500.00](#)

Security

Item 26. The name of the issuer: [US TREASURY](#)

Item 27. The title of the issue (including coupon or yield): [US TREASURY 4.75](#)

Item 28. The CUSIP. If the security has a CUSIP, filers must provide the security's CUSIP pursuant to this Item and may skip Items 29 and 30: [912828GU8](#)

Item 29. Other unique identifier, if the security has a unique identifier. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [Not Provided]

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Treasury Debt](#)
Brief description: (optional): [Not Provided]

Item 32. If the security is a Repurchase agreement: is fund treating the acquisition of the repurchase agreement as the acquisition of the underlying securities (i.e. collateral) for the purposes of portfolio diversification under rule 2a-7? [No](#)

Item 33. Rating. Indicate whether the security is a rated First Tier Security, rated Second Tier Security, an Unrated Security, or no longer an Eligible Security: [First Tier Security](#)

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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Item 35. The maturity date as determined under rule 2a-7. Determine the maturity date, taking into account the maturity shortening provisions of rule 2a-7(d): [2012-05-31](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2012-05-31](#)

Item 37. Does the security have a Demand Feature? [No](#)

Item 38. Does the security have a Guarantee? [No](#)

Item 39. Does the security have any enhancements, other than those identified in Items 37 and 38 above, on which the fund is relying to determine the quality, maturity or liquidity of the security? [No](#)

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$250,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$256,727,067.45](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [1.87%](#)

Item 43. Explanatory notes. Disclose any other information that may be material to other disclosures related to the portfolio security:

Item 44. Is this an Illiquid Security as of the date of this report? [No](#)

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$256,718,750.00](#)

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: [\\$256,718,750.00](#)