

# SECURITIES AND EXCHANGE COMMISSION

## FORM N-MFP

Monthly schedule of portfolio holdings of money market funds

Filing Date: **2011-11-07** | Period of Report: **2011-10-31**  
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### FILER

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#### **MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS**

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UNITED STATES SECURITIES AND EXCHANGE  
COMMISSION

Washington, D.C. 20549

FORM N-MFP

OMB APPROVAL

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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: 0001227155

EDGAR Series Identifier: s000004153

Total number of share classes in the series: 7

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: 333-104972

Item 2. Investment Adviser

Investment Adviser

SEC file number of investment adviser

Morgan Stanley Investment Management, Inc. 801-15757

Item 4. Independent Public Accountant

Name

City, State

Ernst & Young LLP Boston, MA

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

Administrator

Morgan Stanley Investment Management, Inc.

Item 6. Transfer Agent

Transfer Agent

CIK number

SEC file number of transfer agent

Morgan Stanley Services Company, Inc. 0001413398 84-06270

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: 5 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: 5 days

Item 13. Total value of portfolio securities at amortized cost, to the nearest cent: \$5,237,315,666.50

Item 14. Total value of other assets, to the nearest cent: \$2,184,602.05

Item 15. Total value of liabilities, to the nearest cent: \$331,196.95

Item 16. Net assets of the series, to the nearest cent: \$5,239,169,071.60

Item 17. 7-day gross yield: 0.06%

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

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: [C000011684](#)

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

Item 21. Item 21. Net assets of the Class, to the nearest cent: \$7,958,335.67

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: -\$1,355,484.37

Gross subscriptions for the month ended(including dividend reinvestments):	\$76.53
Gross redemptions for the month ended:	\$1,355,560.90

Item 24. 7-day net yield: 0.01%

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: [C000011685](#)

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

Item 21. Item 21. Net assets of the Class, to the nearest cent: \$116,858,332.35

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: -\$22,876,438.73

Gross subscriptions for the month ended(including dividend reinvestments):	\$97,356,974.81
Gross redemptions for the month ended:	\$120,233,413.54

Item 24. 7-day net yield: 0.01%

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: [C000011686](#)

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

Item 21. Item 21. Net assets of the Class, to the nearest cent: \$4,663,414,360.49

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: -\$1,236,968,350.63

Gross subscriptions for the month ended(including dividend reinvestments):	\$3,642,297,384.74
Gross redemptions for the month ended:	\$4,879,265,735.37

Item 24. 7-day net yield: 0.01%

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: [C000011687](#)

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

Item 21. Item 21. Net assets of the Class, to the nearest cent: \$54,913,846.02

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: **\$4,804,328.84**

Gross subscriptions for the month ended(including dividend reinvestments):	<b>\$4,804,328.84</b>
Gross redemptions for the month ended:	<b>\$0.00</b>

Item 24. 7-day net yield: **0.01%**

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)

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

Item 19. EDGAR Class Identifier: [C000011688](#)

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

Item 21. Item 21. Net assets of the Class, to the nearest cent: **\$128,967.79**

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: **-\$8.48**

Gross subscriptions for the month ended(including dividend reinvestments):	<b>\$0.27</b>
Gross redemptions for the month ended:	<b>\$8.75</b>

Item 24. 7-day net yield: **0.01%**

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)

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

Item 19. EDGAR Class Identifier: [C000011689](#)

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

Item 21. Item 21. Net assets of the Class, to the nearest cent: **\$80,102,733.38**

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: **\$40,000,350.72**

Gross subscriptions for the month ended(including dividend reinvestments):	<b>\$120,000,350.72</b>
Gross redemptions for the month ended:	<b>\$80,000,000.00</b>

Item 24. 7-day net yield: **0.01%**

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)

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

Item 19. EDGAR Class Identifier: [C000017912](#)

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

Item 21. Item 21. Net assets of the Class, to the nearest cent: **\$315,792,495.90**

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: **\$36,622,113.71**

Gross subscriptions for the month ended(including dividend reinvestments):	<b>\$95,194,269.19</b>
Gross redemptions for the month ended:	<b>\$58,572,155.48</b>

Item 24. 7-day net yield: **0.01%**

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)

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

## Part 2 - Schedule of Portfolio Securities

### Security

Item 26. The name of the issuer: [Bank of Nova Scotia](#)

Item 27. The title of the issue (including coupon or yield): [Bank of Nova Scotia 0.090000%](#)

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: [04999J004\\_0.0900\\_M111101\\_MGF6](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0001041839](#)

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
<a href="#">U.S. Treasury Bill</a>	<a href="#">2041-02-15</a>	<a href="#">2.125000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$221,000,000.00</a>	<a href="#">\$295,016,389.18</a>
<a href="#">U.S. Treasury Bond</a>	<a href="#">2027-02-15</a>	<a href="#">6.625000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$27,900,000.00</a>	<a href="#">\$41,186,523.65</a>
<a href="#">U.S. Treasury Bond</a>	<a href="#">2037-05-15</a>	<a href="#">5.000000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$15,300,000.00</a>	<a href="#">\$20,251,400.60</a>
<a href="#">U.S. Treasury Note</a>	<a href="#">2013-12-31</a>	<a href="#">1.500000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$244,000,000.00</a>	<a href="#">\$251,221,013.98</a>

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
<a href="#">N/A</a>	<a href="#">N/A</a>

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: [\\$595,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$595,000,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [11.36%](#)

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: [\\$595,000,000.00](#)

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: [\\$595,000,000.00](#)

### Security

Item 26. The name of the issuer: [Barclays Capital, Inc.](#)

Item 27. The title of the issue (including coupon or yield): [Barclays Capital, Inc. 0.050000%](#)

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: [987HAJ008\\_0.0500\\_M111102\\_MGF6](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0001484219](#)

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
<a href="#">U.S. Treasury Bond</a>	<a href="#">2031-02-15</a>	<a href="#">5.375000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$65,100,000.00</a>	<a href="#">\$87,632,195.48</a>
<a href="#">U.S. Treasury Bond</a>	<a href="#">2036-02-15</a>	<a href="#">4.500000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$23,600,000.00</a>	<a href="#">\$28,822,459.59</a>
<a href="#">U.S. Treasury Note</a>	<a href="#">2020-08-15</a>	<a href="#">2.625000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$95,100,000.00</a>	<a href="#">\$99,522,145.45</a>
<a href="#">U.S. Treasury Strip</a>	<a href="#">2025-11-15</a>	<a href="#">NA</a>	<a href="#">Treasury Debt</a>	<a href="#">\$60,700,000.00</a>	<a href="#">\$39,000,000.00</a>

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
<a href="#">N/A</a>	<a href="#">N/A</a>

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: [\\$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: [4.77%](#)

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: [Barclays Capital, Inc.](#)

Item 27. The title of the issue (including coupon or yield): [Barclays Capital, Inc. 0.090000%](#)

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: [987HAJ008\\_0.0900\\_M111101\\_MGF6](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0001484219](#)

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
<a href="#">U.S. Treasury Note</a>	<a href="#">2013-01-31</a>	<a href="#">0.625000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$264,000,000.00</a>	<a href="#">\$265,412,151.09</a>
<a href="#">U.S. Treasury Note</a>	<a href="#">2018-06-30</a>	<a href="#">2.375000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$67,400,000.00</a>	<a href="#">\$71,034,798.32</a>

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
<a href="#">N/A</a>	<a href="#">N/A</a>

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: [\\$330,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$330,000,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [6.30%](#)

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: [\\$330,000,000.00](#)

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: [\\$330,000,000.00](#)

## Security

Item 26. The name of the issuer: [BNP Paribas Securities Corp.](#)

Item 27. The title of the issue (including coupon or yield): [BNP Paribas Securities Corp. 0.090000%](#)

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: [977HAK007\\_0.0900\\_M111101\\_MGF6](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0001197610](#)

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
<a href="#">U.S. Treasury Bond</a>	<a href="#">2029-08-15</a>	<a href="#">6.125000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$78,900,000.00</a>	<a href="#">\$114,011,401.09</a>
<a href="#">U.S. Treasury Bond</a>	<a href="#">2030-05-15</a>	<a href="#">6.250000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$87,100,000.00</a>	<a href="#">\$129,499,983.02</a>
<a href="#">U.S. Treasury Bond</a>	<a href="#">2037-02-15</a>	<a href="#">4.750000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$101,000,000.00</a>	<a href="#">\$128,007,969.23</a>

U.S. Treasury Note	2013-01-15	1.375000	Treasury Debt	\$68,800,000.00	\$70,077,709.12
U.S. Treasury Note	2013-05-31	0.500000	Treasury Debt	\$123,000,000.00	\$123,256,357.35
U.S. Treasury Note	2013-07-15	1.000000	Treasury Debt	\$3,353,000.00	\$3,404,618.71
U.S. Treasury Note	2018-05-31	2.375000	Treasury Debt	\$120,000,000.00	\$127,190,278.50
U.S. Treasury Strip	2029-05-15	NA	Treasury Debt	\$127,000,000.00	\$70,000,000.00

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
N/A	N/A

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: [\\$750,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$750,000,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [14.32%](#)

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: [\\$750,000,000.00](#)

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: [\\$750,000,000.00](#)

## Security

Item 26. The name of the issuer: [Credit Agricole Securities USA](#)

Item 27. The title of the issue (including coupon or yield): [Credit Agricole Securities USA 0.100000%](#)

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: [977HAZ004\\_0.1000\\_M111101\\_MGF6](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0001191672](#)

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 Note	2013-01-31	0.625000	Treasury Debt	\$686,500.00	\$691,190.51
U.S. Treasury Note	2015-07-15	1.875000	Treasury Debt	\$149,000,000.00	\$192,954,401.54



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
N/A	N/A

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: [\\$190,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$190,000,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [3.63%](#)

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: [\\$190,000,000.00](#)

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: [\\$190,000,000.00](#)

## Security

Item 26. The name of the issuer: [Credit Suisse Securities USA](#)

Item 27. The title of the issue (including coupon or yield): [Credit Suisse Securities USA 0.040000%](#)

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: [977HAN001\\_0.0400\\_M111103\\_MGF6](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0001230485](#)

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
<a href="#">U.S. Treasury Bond</a>	<a href="#">2041-02-15</a>	<a href="#">4.750000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$20,261,000.00</a>	<a href="#">\$26,070,998.38</a>
<a href="#">U.S. Treasury Note</a>	<a href="#">2014-10-15</a>	<a href="#">0.500000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$228,980,000.00</a>	<a href="#">\$229,175,207.89</a>

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
N/A	N/A

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: [4.77%](#)

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: [\\$249,997,500.00](#)

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: [\\$249,997,500.00](#)

## Security

Item 26. The name of the issuer: [Credit Suisse Securities USA](#)

Item 27. The title of the issue (including coupon or yield): [Credit Suisse Securities USA 0.080000%](#)

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: [977HAN001\\_0.0800\\_M111101\\_MGF6](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0001230485](#)

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
<a href="#">U.S. Treasury Strip</a>	<a href="#">2011-12-15</a>	<a href="#">NA</a>	<a href="#">Treasury Debt</a>	<a href="#">\$21,270,400.00</a>	<a href="#">\$21,269,975.28</a>
<a href="#">U.S. Treasury Strip</a>	<a href="#">2011-12-29</a>	<a href="#">NA</a>	<a href="#">Treasury Debt</a>	<a href="#">\$13,895,000.00</a>	<a href="#">\$13,894,722.55</a>
<a href="#">U.S. Treasury Strip</a>	<a href="#">2012-02-02</a>	<a href="#">NA</a>	<a href="#">Treasury Debt</a>	<a href="#">\$22,544,000.00</a>	<a href="#">\$22,543,324.11</a>
<a href="#">U.S. Treasury Strip</a>	<a href="#">2012-03-08</a>	<a href="#">NA</a>	<a href="#">Treasury Debt</a>	<a href="#">\$16,149,000.00</a>	<a href="#">\$16,147,223.12</a>
<a href="#">U.S. Treasury Strip</a>	<a href="#">2012-06-28</a>	<a href="#">NA</a>	<a href="#">Treasury Debt</a>	<a href="#">\$5,709,000.00</a>	<a href="#">\$5,706,316.87</a>

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
<a href="#">N/A</a>	<a href="#">N/A</a>

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: [\\$78,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$78,000,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [1.49%](#)

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: **\$78,000,000.00**

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: **\$78,000,000.00**

## Security

Item 26. The name of the issuer: **Deutsche Bank Securities, Inc.**

Item 27. The title of the issue (including coupon or yield): **Deutsche Bank Securities, Inc. 0.050000%**

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: **977HAM003\_0.0500\_M111102\_MGF6**

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: **0001074042**

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 Bond	2039-05-15	4.250000	Treasury Debt	\$1,626,000.00	\$1,932,383.38
U.S. Treasury Bond	2041-02-15	4.750000	Treasury Debt	\$175,400.00	\$223,954.03
U.S. Treasury Note	2014-08-15	0.500000	Treasury Debt	\$99,600,000.00	\$99,904,248.06

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
N/A	N/A

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: **\$100,000,000.00**

Item 41. The total current amortized cost, to the nearest cent: **\$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: **1.91%**

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: **\$100,000,000.00**

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: **\$100,000,000.00**

## Security

Item 26. The name of the issuer: **Deutsche Bank Securities, Inc.**

Item 27. The title of the issue (including coupon or yield): [Deutsche Bank Securities, Inc. 0.060000%](#)

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: [977HAM003\\_0.0600\\_M111103\\_MGF6](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0001074042](#)

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
<a href="#">U.S. Treasury Bond</a>	<a href="#">2041-02-15</a>	<a href="#">4.750000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$344,200.00</a>	<a href="#">\$439,481.05</a>
<a href="#">U.S. Treasury Note</a>	<a href="#">2013-08-15</a>	<a href="#">4.250000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$32,400,000.00</a>	<a href="#">\$34,988,293.02</a>
<a href="#">U.S. Treasury Note</a>	<a href="#">2013-11-15</a>	<a href="#">4.250000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$39,500,000.00</a>	<a href="#">\$43,471,539.56</a>
<a href="#">U.S. Treasury Note</a>	<a href="#">2015-03-31</a>	<a href="#">2.500000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$41,500,000.00</a>	<a href="#">\$44,287,898.98</a>
<a href="#">U.S. Treasury Note</a>	<a href="#">2015-11-30</a>	<a href="#">1.375000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$5,259,200.00</a>	<a href="#">\$5,404,869.06</a>
<a href="#">U.S. Treasury Note</a>	<a href="#">2019-01-15</a>	<a href="#">2.125000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$37,000,000.00</a>	<a href="#">\$45,743,162.00</a>
<a href="#">U.S. Treasury Strip</a>	<a href="#">2011-11-25</a>	<a href="#">NA</a>	<a href="#">Treasury Debt</a>	<a href="#">\$29,700,000.00</a>	<a href="#">\$29,700,000.00</a>

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
<a href="#">N/A</a>	<a href="#">N/A</a>

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: [\\$200,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$200,000,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [3.82%](#)

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: [\\$200,000,000.00](#)

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: [\\$200,000,000.00](#)

## Security

Item 26. The name of the issuer: [Deutsche Bank Securities, Inc.](#)

Item 27. The title of the issue (including coupon or yield): [Deutsche Bank Securities, Inc. 0.100000%](#)

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: [977HAM003\\_0.1000\\_M111101\\_MGF6](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0001074042](#)

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
<a href="#">U.S. Treasury Bond</a>	<a href="#">2040-05-15</a>	<a href="#">4.375000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$136,000,000.00</a>	<a href="#">\$164,725,943.02</a>
<a href="#">U.S. Treasury Bond</a>	<a href="#">2041-02-15</a>	<a href="#">4.750000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$15,500,000.00</a>	<a href="#">\$19,854,528.38</a>

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
<a href="#">N/A</a>	<a href="#">N/A</a>

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: [\\$180,900,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$180,900,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [3.45%](#)

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: [\\$180,900,000.00](#)

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: [\\$180,900,000.00](#)

## Security

Item 26. The name of the issuer: [HSBC Securities USA, Inc.](#)

Item 27. The title of the issue (including coupon or yield): [HSBC Securities USA, Inc. 0.080000%](#)

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: [977HAS000\\_0.0800\\_M111101\\_MGF6](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0000083246](#)

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 Note	2014-03-15	1.250000	Treasury Debt	\$16,468,000.00	\$16,859,762.43
U.S. Treasury Note	2014-11-30	2.125000	Treasury Debt	\$176,955,000.00	\$188,739,577.77

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
N/A	N/A

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: [\\$200,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$200,000,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [3.82%](#)

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: [\\$200,000,000.00](#)

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: [\\$200,000,000.00](#)

## Security

Item 26. The name of the issuer: [ING Financial Markets LLC](#)

Item 27. The title of the issue (including coupon or yield): [ING Financial Markets LLC 0.100000%](#)

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: [977HAX009\\_0.1000\\_M111101\\_MGF6](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0000877559](#)

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 Note	2012-10-31	3.875000	Treasury Debt	\$19,785,000.00	\$20,515,265.48
U.S. Treasury Note	2012-12-31	3.625000	Treasury Debt	\$5,000,000.00	\$5,320,011.25
U.S. Treasury Note	2013-06-15	1.125000	Treasury Debt	\$6,385,000.00	\$6,528,685.44
U.S. Treasury Note	2013-08-15	4.250000	Treasury Debt	\$6,233,000.00	\$6,784,093.14

U.S. Treasury Note	2013-12-31	1.500000	Treasury Debt	\$5,000,000.00	\$5,175,135.74
U.S. Treasury Note	2014-02-28	1.875000	Treasury Debt	\$50,000,000.00	\$52,064,218.73
U.S. Treasury Note	2014-08-31	2.375000	Treasury Debt	\$3,250,000.00	\$3,449,550.71
U.S. Treasury Note	2016-06-30	3.250000	Treasury Debt	\$255,000.00	\$286,776.98
U.S. Treasury Note	2017-06-30	2.500000	Treasury Debt	\$90,000.00	\$97,241.57
U.S. Treasury Note	2020-05-15	3.500000	Treasury Debt	\$1,875,000.00	\$2,151,931.42

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
N/A	N/A

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: [\\$100,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$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: [1.91%](#)

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: [\\$100,000,000.00](#)

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: [\\$100,000,000.00](#)

## Security

Item 26. The name of the issuer: [RBS Securities, Inc.](#)

Item 27. The title of the issue (including coupon or yield): [RBS Securities, Inc. 0.090000%](#)

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: [977HAV003\\_0.0900\\_M111101\\_MGF6](#)

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 Bond	2041-05-15	4.375000	Treasury Debt	\$159,450,200.00	\$197,074,611.97

U.S. Treasury Note	2012-10-15	1.375000	Treasury Debt	\$198,261,700.00	\$200,784,019.90
U.S. Treasury Note	2017-07-31	2.375000	Treasury Debt	\$193,052,000.00	\$206,083,983.95
U.S. Treasury Note	2018-05-31	2.375000	Treasury Debt	\$11,850,000.00	\$12,648,174.76

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
N/A	N/A

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: [\\$600,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$600,000,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [11.45%](#)

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: [\\$600,000,000.00](#)

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: [\\$600,000,000.00](#)

## Security

Item 26. The name of the issuer: [Societe Generale](#)

Item 27. The title of the issue (including coupon or yield): [Societe Generale 0.090000%](#)

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: [977HAT008\\_0.0900\\_M111101\\_MGF6](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0000865845](#)

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 Note	2012-03-31	1.000000	Treasury Debt	\$264,000,000.00	\$265,223,606.56
U.S. Treasury Note	2018-02-15	3.500000	Treasury Debt	\$99,400,000.00	\$111,727,633.89
U.S. Treasury Note	2018-06-30	2.375000	Treasury Debt	\$250,000,000.00	\$263,985,219.58
U.S. Treasury Strip	2012-04-19	NA	Treasury Debt	\$22,200,000.00	\$22,200,000.00



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
N/A	N/A

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: [\\$650,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$650,000,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [12.41%](#)

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: [\\$650,000,000.00](#)

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: [\\$650,000,000.00](#)

## Security

Item 26. The name of the issuer: [TD Securities USA LLC](#)

Item 27. The title of the issue (including coupon or yield): [TD Securities USA LLC 0.090000%](#)

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: [87299D009\\_0.0900\\_M111101\\_MGF6](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0001335977](#)

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
<a href="#">U.S. Treasury Bond</a>	<a href="#">2025-01-15</a>	<a href="#">2.375000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$34,100,000.00</a>	<a href="#">\$50,985,518.35</a>

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
N/A	N/A

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: **\$50,000,000.00**

Item 41. The total current amortized cost, to the nearest cent: **\$50,000,000.00**

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: **0.95%**

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: **\$50,000,000.00**

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: **\$50,000,000.00**

## Security

Item 26. The name of the issuer: **U.S. Treasury Bill**

Item 27. The title of the issue (including coupon or yield): **U.S. Treasury Bill 0.007000%**

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: **9127952P5**

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
<b>N/A</b>	<b>N/A</b>

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): **2011-11-17**

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: **2011-11-17**

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: **\$40,000,000.00**

Item 41. The total current amortized cost, to the nearest cent: **\$39,999,875.55**

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: **0.76%**

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: **\$39,999,760.00**

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: **\$39,999,760.00**

## Security

Item 26. The name of the issuer: **U.S. Treasury Bill**

Item 27. The title of the issue (including coupon or yield): **U.S. Treasury Bill 0.002000%**

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: [9127952P5](#)

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
N/A	N/A

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): [2011-11-17](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2011-11-17](#)

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: [\\$9,975,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$9,974,991.13](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [0.19%](#)

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: [\\$9,974,940.15](#)

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: [\\$9,974,940.15](#)

**Security**

Item 26. The name of the issuer: [U.S. Treasury Bill](#)

Item 27. The title of the issue (including coupon or yield): [U.S. Treasury Bill 0.211500%](#)

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: [9127953N9](#)

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
N/A	N/A

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): [2012-05-03](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2012-05-03](#)

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: [\\$50,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$49,946,077.89](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [0.95%](#)

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: [\\$49,985,950.00](#)

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: [\\$49,985,950.00](#)

**Security**

Item 26. The name of the issuer: [U.S. Treasury Bill](#)

Item 27. The title of the issue (including coupon or yield): [U.S. Treasury Bill](#)

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
<a href="#">N/A</a>	<a href="#">N/A</a>

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: [\\$10,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$10,000,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [0.19%](#)

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: [\\$9,999,990.00](#)

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: [\\$9,999,990.00](#)

**Security**

Item 26. The name of the issuer: [U.S. Treasury Bill](#)

Item 27. The title of the issue (including coupon or yield): [U.S. Treasury Bill 0.002500%](#)

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
<a href="#">N/A</a>	<a href="#">N/A</a>

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: [\\$3,170,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$3,169,999.56](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [0.06%](#)

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: [\\$3,169,996.83](#)

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: [\\$3,169,996.83](#)

**Security**

Item 26. The name of the issuer: [U.S. Treasury Bill](#)

Item 27. The title of the issue (including coupon or yield): [U.S. Treasury Bill 0.001000%](#)

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
<a href="#">N/A</a>	<a href="#">N/A</a>

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: [\\$44,030,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$44,029,988.99](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [0.84%](#)

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: [\\$44,029,867.91](#)

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: [\\$44,029,867.91](#)

## Security

Item 26. The name of the issuer: [U.S. Treasury Note](#)

Item 27. The title of the issue (including coupon or yield): [U.S. Treasury Note 4.500000%](#)

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: [912828GA2](#)

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
<a href="#">N/A</a>	<a href="#">N/A</a>

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: [\\$52,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$52,174,865.06](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [1.00%](#)

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: [\\$52,182,832.00](#)

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: **\$52,182,832.00**

## Security

Item 26. The name of the issuer: [U.S. Treasury Note](#)

Item 27. The title of the issue (including coupon or yield): [U.S. Treasury Note 4.625000%](#)

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: [912828GC8](#)

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
<a href="#">N/A</a>	<a href="#">N/A</a>

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: **\$43,500,000.00**

Item 41. The total current amortized cost, to the nearest cent: **\$43,812,748.10**

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: **0.84%**

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: **\$43,822,857.00**

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: **\$43,822,857.00**

## Security

Item 26. The name of the issuer: [U.S. Treasury Note](#)

Item 27. The title of the issue (including coupon or yield): [U.S. Treasury Note 4.750000%](#)

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
N/A	N/A

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: [\\$25,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$25,273,571.54](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [0.48%](#)

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: [\\$25,290,050.00](#)

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: [\\$25,290,050.00](#)

## Security

Item 26. The name of the issuer: [U.S. Treasury Note](#)

Item 27. The title of the issue (including coupon or yield): [U.S. Treasury Note 1.125000%](#)

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
N/A	N/A

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: [\\$35,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$35,033,548.68](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [0.67%](#)

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: **\$35,045,115.00**

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: **\$35,045,115.00**

## Security

Item 26. The name of the issuer: **UBS Securities LLC**

Item 27. The title of the issue (including coupon or yield): **UBS Securities LLC 0.080000%**

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: **977HAU005\_0.0800\_M111101\_MGF6**

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: **0001070766**

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
<b>U.S. Treasury Bond</b>	<b>2027-01-15</b>	<b>2.375000</b>	<b>Treasury Debt</b>	<b>\$108,000,000.00</b>	<b>\$152,845,833.68</b>

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
<b>N/A</b>	<b>N/A</b>

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: **\$150,000,000.00**

Item 41. The total current amortized cost, to the nearest cent: **\$150,000,000.00**

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: **2.86%**

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: **\$150,000,000.00**

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: **\$150,000,000.00**

## Security

Item 26. The name of the issuer: **Wells Fargo Securities LLC**

Item 27. The title of the issue (including coupon or yield): **Wells Fargo Securities LLC 0.100000%**

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: [977HCB005\\_0.1000\\_M111101\\_MGF6](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0000072971](#)

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 Bond	2028-08-15	5.500000	Treasury Debt	\$20,200,000.00	\$27,132,637.30
U.S. Treasury Bond	2030-05-15	6.250000	Treasury Debt	\$18,000,000.00	\$26,716,644.02
U.S. Treasury Note	2011-12-31	1.000000	Treasury Debt	\$88,000.00	\$87,991.20
U.S. Treasury Note	2012-01-31	0.875000	Treasury Debt	\$600,000.00	\$599,904.00
U.S. Treasury Note	2012-02-15	4.875000	Treasury Debt	\$1,000.00	\$999.82
U.S. Treasury Note	2012-02-29	0.875000	Treasury Debt	\$743,000.00	\$742,829.11
U.S. Treasury Note	2012-05-15	1.375000	Treasury Debt	\$52,100,000.00	\$52,829,145.30
U.S. Treasury Note	2012-05-15	1.375000	Treasury Debt	\$1,000.00	\$999.40
U.S. Treasury Note	2012-06-15	1.875000	Treasury Debt	\$240,000.00	\$239,808.00
U.S. Treasury Note	2012-06-30	0.625000	Treasury Debt	\$459,000.00	\$458,582.31
U.S. Treasury Note	2012-06-30	4.875000	Treasury Debt	\$25,200,000.00	\$26,410,042.48
U.S. Treasury Note	2012-06-30	4.875000	Treasury Debt	\$855,000.00	\$854,221.95
U.S. Treasury Note	2012-07-31	4.625000	Treasury Debt	\$802,000.00	\$801,077.70
U.S. Treasury Note	2012-08-31	0.375000	Treasury Debt	\$38,200,000.00	\$38,324,029.56
U.S. Treasury Note	2012-11-15	1.375000	Treasury Debt	\$447,000.00	\$446,065.77
U.S. Treasury Note	2012-11-30	0.500000	Treasury Debt	\$306,000.00	\$305,308.44
U.S. Treasury Note	2012-11-30	3.375000	Treasury Debt	\$800,000.00	\$798,192.00
U.S. Treasury Note	2013-01-31	2.875000	Treasury Debt	\$240,000.00	\$239,282.40
U.S. Treasury Note	2013-04-30	3.125000	Treasury Debt	\$55,000.00	\$54,817.95
U.S. Treasury Note	2013-05-15	3.625000	Treasury Debt	\$1,001,000.00	\$996,785.79
U.S. Treasury Note	2013-08-15	0.750000	Treasury Debt	\$168,000.00	\$167,062.56
U.S. Treasury Note	2013-08-31	3.125000	Treasury Debt	\$71,000.00	\$70,588.91

U.S. Treasury Note	2014-04-15	1.250000	Treasury Debt	\$236,000.00	\$233,566.84
U.S. Treasury Note	2039-05-15	4.250000	Treasury Debt	\$6,000.00	\$2,272.98
U.S. Treasury Strip	2011-11-15	NA	Treasury Debt	\$475,000.00	\$474,990.50
U.S. Treasury Strip	2011-11-15	NA	Treasury Debt	\$186,000.00	\$185,996.28
U.S. Treasury Strip	2011-11-30	NA	Treasury Debt	\$9,312,000.00	\$9,311,255.04
U.S. Treasury Strip	2011-11-30	NA	Treasury Debt	\$883,000.00	\$882,947.02
U.S. Treasury Strip	2011-12-15	NA	Treasury Debt	\$1,871,000.00	\$1,870,850.32
U.S. Treasury Strip	2011-12-15	NA	Treasury Debt	\$55,000.00	\$54,997.25
U.S. Treasury Strip	2011-12-31	NA	Treasury Debt	\$2,308,000.00	\$2,307,723.04
U.S. Treasury Strip	2011-12-31	NA	Treasury Debt	\$1,693,000.00	\$1,692,796.84
U.S. Treasury Strip	2012-01-15	NA	Treasury Debt	\$16,660.00	\$16,658.67
U.S. Treasury Strip	2012-01-31	NA	Treasury Debt	\$235,000.00	\$234,962.40
U.S. Treasury Strip	2012-01-31	NA	Treasury Debt	\$71,090.00	\$71,076.49
U.S. Treasury Strip	2012-02-15	NA	Treasury Debt	\$3,059,000.00	\$3,058,694.10
U.S. Treasury Strip	2012-02-15	NA	Treasury Debt	\$50,000.00	\$49,991.00
U.S. Treasury Strip	2012-02-29	NA	Treasury Debt	\$1,220,000.00	\$1,219,695.00
U.S. Treasury Strip	2012-02-29	NA	Treasury Debt	\$803,000.00	\$802,815.31
U.S. Treasury Strip	2012-03-15	NA	Treasury Debt	\$1,200,000.00	\$1,199,652.00
U.S. Treasury Strip	2012-03-15	NA	Treasury Debt	\$65,000.00	\$64,987.00
U.S. Treasury Strip	2012-03-31	NA	Treasury Debt	\$1,714,000.00	\$1,713,537.22
U.S. Treasury Strip	2012-03-31	NA	Treasury Debt	\$130,000.00	\$129,953.20
U.S. Treasury Strip	2012-03-31	NA	Treasury Debt	\$33,000.00	\$32,988.12
U.S. Treasury Strip	2012-04-15	NA	Treasury Debt	\$84,000.00	\$83,970.60
U.S. Treasury Strip	2012-04-30	NA	Treasury Debt	\$205,000.00	\$204,893.40
U.S. Treasury Strip	2012-04-30	NA	Treasury Debt	\$179,000.00	\$178,883.65
U.S. Treasury Strip	2012-04-30	NA	Treasury Debt	\$155,000.00	\$154,919.40
U.S. Treasury Strip	2012-05-15	NA	Treasury Debt	\$684,000.00	\$683,644.32
U.S. Treasury Strip	2012-05-31	NA	Treasury Debt	\$659,000.00	\$658,538.70
U.S. Treasury Strip	2012-05-31	NA	Treasury Debt	\$142,000.00	\$141,892.08
U.S. Treasury Strip	2012-06-15	NA	Treasury Debt	\$57,000.00	\$56,960.10
U.S. Treasury Strip	2012-06-30	NA	Treasury Debt	\$2,434,000.00	\$2,431,906.76
U.S. Treasury Strip	2012-07-15	NA	Treasury Debt	\$314,000.00	\$313,679.72
U.S. Treasury Strip	2012-07-15	NA	Treasury Debt	\$3,000.00	\$2,997.30
U.S. Treasury Strip	2012-07-31	NA	Treasury Debt	\$40,045.00	\$39,990.54
U.S. Treasury Strip	2012-08-15	NA	Treasury Debt	\$401,000.00	\$400,486.72
U.S. Treasury Strip	2012-08-15	NA	Treasury Debt	\$106,000.00	\$105,864.32
U.S. Treasury Strip	2012-08-15	NA	Treasury Debt	\$5,000.00	\$4,994.35
U.S. Treasury Strip	2012-08-31	NA	Treasury Debt	\$726,000.00	\$724,983.60
U.S. Treasury Strip	2012-08-31	NA	Treasury Debt	\$94,000.00	\$93,883.44
U.S. Treasury Strip	2012-09-15	NA	Treasury Debt	\$43,000.00	\$42,942.81
U.S. Treasury Strip	2012-09-30	NA	Treasury Debt	\$469,000.00	\$468,221.46
U.S. Treasury Strip	2012-09-30	NA	Treasury Debt	\$24,000.00	\$23,965.44
U.S. Treasury Strip	2012-10-15	NA	Treasury Debt	\$105,000.00	\$104,838.30
U.S. Treasury Strip	2012-10-18	NA	Treasury Debt	\$3,505,500.00	\$3,501,338.97
U.S. Treasury Strip	2012-10-31	NA	Treasury Debt	\$116,000.00	\$115,766.84
U.S. Treasury Strip	2012-10-31	NA	Treasury Debt	\$115,000.00	\$114,775.75
U.S. Treasury Strip	2012-11-15	NA	Treasury Debt	\$1,126,000.00	\$1,124,018.24
U.S. Treasury Strip	2012-11-30	NA	Treasury Debt	\$121,000.00	\$120,760.42
U.S. Treasury Strip	2012-12-15	NA	Treasury Debt	\$962,000.00	\$959,671.96

U.S. Treasury Strip	2012-12-15	NA	Treasury Debt	\$22,000.00	\$21,951.82
U.S. Treasury Strip	2012-12-31	NA	Treasury Debt	\$100,000.00	\$99,739.00
U.S. Treasury Strip	2012-12-31	NA	Treasury Debt	\$10,000.00	\$9,975.60
U.S. Treasury Strip	2013-01-15	NA	Treasury Debt	\$15,000.00	\$15,644.51
U.S. Treasury Strip	2013-01-31	NA	Treasury Debt	\$304,000.00	\$303,091.04
U.S. Treasury Strip	2013-01-31	NA	Treasury Debt	\$30,750.00	\$30,640.22
U.S. Treasury Strip	2013-02-15	NA	Treasury Debt	\$647,000.00	\$644,942.54
U.S. Treasury Strip	2013-02-15	NA	Treasury Debt	\$597,000.00	\$595,089.60
U.S. Treasury Strip	2013-02-28	NA	Treasury Debt	\$19,000.00	\$18,927.80
U.S. Treasury Strip	2013-03-15	NA	Treasury Debt	\$1,200,000.00	\$1,195,800.00
U.S. Treasury Strip	2013-03-15	NA	Treasury Debt	\$30,000.00	\$29,906.10
U.S. Treasury Strip	2013-03-31	NA	Treasury Debt	\$55,000.00	\$54,797.05
U.S. Treasury Strip	2013-03-31	NA	Treasury Debt	\$15,000.00	\$14,939.40
U.S. Treasury Strip	2013-04-15	NA	Treasury Debt	\$273,000.00	\$271,948.95
U.S. Treasury Strip	2013-04-15	NA	Treasury Debt	\$107,000.00	\$106,680.07
U.S. Treasury Strip	2013-05-15	NA	Treasury Debt	\$779,000.00	\$776,795.43
U.S. Treasury Strip	2013-05-15	NA	Treasury Debt	\$689,000.00	\$686,099.31
U.S. Treasury Strip	2013-05-31	NA	Treasury Debt	\$20,000.00	\$19,934.60
U.S. Treasury Strip	2013-06-15	NA	Treasury Debt	\$18,000.00	\$17,933.58
U.S. Treasury Strip	2013-08-15	NA	Treasury Debt	\$1,000.00	\$994.39
U.S. Treasury Strip	2013-08-31	NA	Treasury Debt	\$19,000.00	\$18,887.71
U.S. Treasury Strip	2013-09-15	NA	Treasury Debt	\$205,000.00	\$203,772.05
U.S. Treasury Strip	2013-09-15	NA	Treasury Debt	\$21,000.00	\$20,870.01
U.S. Treasury Strip	2013-10-31	NA	Treasury Debt	\$55,000.00	\$54,609.50
U.S. Treasury Strip	2013-11-15	NA	Treasury Debt	\$215,000.00	\$213,406.85
U.S. Treasury Strip	2013-11-15	NA	Treasury Debt	\$211,000.00	\$209,556.76
U.S. Treasury Strip	2013-11-15	NA	Treasury Debt	\$100,000.00	\$99,316.00
U.S. Treasury Strip	2013-11-30	NA	Treasury Debt	\$50,000.00	\$49,605.00
U.S. Treasury Strip	2014-02-15	NA	Treasury Debt	\$1,471,000.00	\$1,457,702.16
U.S. Treasury Strip	2014-02-15	NA	Treasury Debt	\$73,000.00	\$72,345.92
U.S. Treasury Strip	2014-05-15	NA	Treasury Debt	\$1,072,000.00	\$1,059,864.96
U.S. Treasury Strip	2014-08-15	NA	Treasury Debt	\$148,000.00	\$146,041.96
U.S. Treasury Strip	2014-11-15	NA	Treasury Debt	\$158,000.00	\$155,271.34
U.S. Treasury Strip	2015-02-15	NA	Treasury Debt	\$587,000.00	\$573,927.51
U.S. Treasury Strip	2015-02-15	NA	Treasury Debt	\$104,000.00	\$101,845.12
U.S. Treasury Strip	2015-05-15	NA	Treasury Debt	\$1,569,000.00	\$1,528,268.76
U.S. Treasury Strip	2015-08-15	NA	Treasury Debt	\$126,000.00	\$122,236.38
U.S. Treasury Strip	2015-08-15	NA	Treasury Debt	\$6,000.00	\$5,831.58
U.S. Treasury Strip	2015-11-15	NA	Treasury Debt	\$1,374,000.00	\$1,326,226.02
U.S. Treasury Strip	2015-11-15	NA	Treasury Debt	\$45,000.00	\$43,533.45
U.S. Treasury Strip	2016-02-15	NA	Treasury Debt	\$76,000.00	\$72,953.92
U.S. Treasury Strip	2016-05-15	NA	Treasury Debt	\$146,000.00	\$139,285.46
U.S. Treasury Strip	2016-08-15	NA	Treasury Debt	\$145,000.00	\$137,188.85
U.S. Treasury Strip	2016-11-15	NA	Treasury Debt	\$2,048,000.00	\$1,924,526.08
U.S. Treasury Strip	2016-11-15	NA	Treasury Debt	\$95,000.00	\$89,536.55
U.S. Treasury Strip	2017-02-15	NA	Treasury Debt	\$1,399,993.00	\$1,305,479.47
U.S. Treasury Strip	2017-05-15	NA	Treasury Debt	\$1,534,000.00	\$1,419,686.32
U.S. Treasury Strip	2017-05-15	NA	Treasury Debt	\$16,000.00	\$14,857.44
U.S. Treasury Strip	2017-08-15	NA	Treasury Debt	\$693,000.00	\$636,187.86
U.S. Treasury Strip	2017-08-15	NA	Treasury Debt	\$1,000.00	\$921.46
U.S. Treasury Strip	2017-11-15	NA	Treasury Debt	\$12,500.00	\$11,374.88

U.S. Treasury Strip	2018-02-15	NA	Treasury Debt	\$706,000.00	\$635,894.20
U.S. Treasury Strip	2018-05-15	NA	Treasury Debt	\$998,000.00	\$890,535.36
U.S. Treasury Strip	2018-05-15	NA	Treasury Debt	\$939,000.00	\$842,301.78
U.S. Treasury Strip	2018-08-15	NA	Treasury Debt	\$323,000.00	\$285,580.45
U.S. Treasury Strip	2018-11-15	NA	Treasury Debt	\$603,000.00	\$528,511.41
U.S. Treasury Strip	2018-11-15	NA	Treasury Debt	\$192,000.00	\$169,282.56
U.S. Treasury Strip	2019-02-15	NA	Treasury Debt	\$231,000.00	\$200,343.99
U.S. Treasury Strip	2019-02-15	NA	Treasury Debt	\$118,000.00	\$102,999.84
U.S. Treasury Strip	2019-05-15	NA	Treasury Debt	\$870,000.00	\$748,234.80
U.S. Treasury Strip	2019-08-15	NA	Treasury Debt	\$790,000.00	\$672,353.20
U.S. Treasury Strip	2019-08-15	NA	Treasury Debt	\$1,000.00	\$857.07
U.S. Treasury Strip	2019-11-15	NA	Treasury Debt	\$893,000.00	\$753,147.27
U.S. Treasury Strip	2020-02-15	NA	Treasury Debt	\$274,000.00	\$228,609.16
U.S. Treasury Strip	2020-05-15	NA	Treasury Debt	\$272,000.00	\$225,838.88
U.S. Treasury Strip	2020-05-15	NA	Treasury Debt	\$1,000.00	\$824.14
U.S. Treasury Strip	2021-02-15	NA	Treasury Debt	\$906,000.00	\$729,049.14
U.S. Treasury Strip	2021-02-15	NA	Treasury Debt	\$773,000.00	\$617,078.17
U.S. Treasury Strip	2021-05-15	NA	Treasury Debt	\$560,000.00	\$441,464.80
U.S. Treasury Strip	2021-05-15	NA	Treasury Debt	\$62,000.00	\$49,292.48
U.S. Treasury Strip	2021-08-15	NA	Treasury Debt	\$305,000.00	\$240,126.50
U.S. Treasury Strip	2021-08-15	NA	Treasury Debt	\$34,000.00	\$26,528.50
U.S. Treasury Strip	2021-11-15	NA	Treasury Debt	\$87,000.00	\$67,734.72
U.S. Treasury Strip	2022-05-15	NA	Treasury Debt	\$1,000.00	\$755.83
U.S. Treasury Strip	2022-08-15	NA	Treasury Debt	\$46,000.00	\$34,674.34
U.S. Treasury Strip	2022-08-15	NA	Treasury Debt	\$1,000.00	\$746.68
U.S. Treasury Strip	2022-11-15	NA	Treasury Debt	\$779,000.00	\$575,166.86
U.S. Treasury Strip	2022-11-15	NA	Treasury Debt	\$286,000.00	\$213,221.58
U.S. Treasury Strip	2023-02-15	NA	Treasury Debt	\$134,000.00	\$98,676.26
U.S. Treasury Strip	2023-02-15	NA	Treasury Debt	\$61,000.00	\$44,511.70
U.S. Treasury Strip	2023-05-15	NA	Treasury Debt	\$676,000.00	\$487,565.00
U.S. Treasury Strip	2023-08-15	NA	Treasury Debt	\$374,000.00	\$266,729.32
U.S. Treasury Strip	2023-08-15	NA	Treasury Debt	\$77,000.00	\$55,440.77
U.S. Treasury Strip	2024-02-15	NA	Treasury Debt	\$109,000.00	\$76,010.06
U.S. Treasury Strip	2024-05-15	NA	Treasury Debt	\$65,000.00	\$44,768.75
U.S. Treasury Strip	2024-08-15	NA	Treasury Debt	\$1,401,000.00	\$953,688.72
U.S. Treasury Strip	2024-11-15	NA	Treasury Debt	\$746,000.00	\$501,692.46
U.S. Treasury Strip	2024-11-15	NA	Treasury Debt	\$73,000.00	\$49,696.21
U.S. Treasury Strip	2025-02-15	NA	Treasury Debt	\$100,000.00	\$66,488.00
U.S. Treasury Strip	2025-05-15	NA	Treasury Debt	\$318,000.00	\$209,034.12
U.S. Treasury Strip	2025-08-15	NA	Treasury Debt	\$387,000.00	\$254,943.99
U.S. Treasury Strip	2025-08-15	NA	Treasury Debt	\$99,000.00	\$64,347.03
U.S. Treasury Strip	2025-11-15	NA	Treasury Debt	\$303,000.00	\$194,625.99
U.S. Treasury Strip	2026-02-15	NA	Treasury Debt	\$11,000.00	\$6,988.52
U.S. Treasury Strip	2026-02-15	NA	Treasury Debt	\$3,000.00	\$1,932.42
U.S. Treasury Strip	2026-05-15	NA	Treasury Debt	\$140,000.00	\$87,914.40
U.S. Treasury Strip	2026-08-15	NA	Treasury Debt	\$79,000.00	\$49,746.30
U.S. Treasury Strip	2026-08-15	NA	Treasury Debt	\$1,000.00	\$620.06
U.S. Treasury Strip	2026-11-15	NA	Treasury Debt	\$100,000.00	\$61,316.00
U.S. Treasury Strip	2026-11-15	NA	Treasury Debt	\$1,000.00	\$623.04
U.S. Treasury Strip	2027-02-15	NA	Treasury Debt	\$60,000.00	\$36,387.60
U.S. Treasury Strip	2027-02-15	NA	Treasury Debt	\$1,000.00	\$616.86

U.S. Treasury Strip	2027-05-15	NA	Treasury Debt	\$1,000.00	\$600.14
U.S. Treasury Strip	2027-08-15	NA	Treasury Debt	\$1,000.00	\$605.40
U.S. Treasury Strip	2027-08-15	NA	Treasury Debt	\$1,000.00	\$594.22
U.S. Treasury Strip	2027-11-15	NA	Treasury Debt	\$326,000.00	\$195,026.24
U.S. Treasury Strip	2027-11-15	NA	Treasury Debt	\$271,000.00	\$159,258.57
U.S. Treasury Strip	2028-02-15	NA	Treasury Debt	\$141,000.00	\$81,885.75
U.S. Treasury Strip	2028-05-15	NA	Treasury Debt	\$674,000.00	\$387,071.46
U.S. Treasury Strip	2028-08-15	NA	Treasury Debt	\$1,049,000.00	\$595,915.92
U.S. Treasury Strip	2028-08-15	NA	Treasury Debt	\$117,000.00	\$68,006.25
U.S. Treasury Strip	2028-11-15	NA	Treasury Debt	\$84,000.00	\$47,239.92
U.S. Treasury Strip	2029-02-15	NA	Treasury Debt	\$109,000.00	\$60,680.30
U.S. Treasury Strip	2029-05-15	NA	Treasury Debt	\$1,000.00	\$550.82
U.S. Treasury Strip	2029-08-15	NA	Treasury Debt	\$577,000.00	\$321,833.29
U.S. Treasury Strip	2029-08-15	NA	Treasury Debt	\$41,000.00	\$22,363.04
U.S. Treasury Strip	2029-11-15	NA	Treasury Debt	\$655,000.00	\$353,765.50
U.S. Treasury Strip	2030-02-15	NA	Treasury Debt	\$1,000.00	\$534.78
U.S. Treasury Strip	2030-05-15	NA	Treasury Debt	\$156,000.00	\$82,602.00
U.S. Treasury Strip	2030-05-15	NA	Treasury Debt	\$1,000.00	\$542.42
U.S. Treasury Strip	2030-08-15	NA	Treasury Debt	\$430,000.00	\$225,431.80
U.S. Treasury Strip	2030-11-15	NA	Treasury Debt	\$1,000.00	\$519.04
U.S. Treasury Strip	2031-02-15	NA	Treasury Debt	\$1,101,000.00	\$565,759.86
U.S. Treasury Strip	2031-02-15	NA	Treasury Debt	\$94,000.00	\$49,694.04
U.S. Treasury Strip	2031-05-15	NA	Treasury Debt	\$430,000.00	\$218,431.40
U.S. Treasury Strip	2031-08-15	NA	Treasury Debt	\$659,000.00	\$331,061.83
U.S. Treasury Strip	2031-11-15	NA	Treasury Debt	\$207,000.00	\$102,837.60
U.S. Treasury Strip	2032-02-15	NA	Treasury Debt	\$694,000.00	\$341,441.06
U.S. Treasury Strip	2032-05-15	NA	Treasury Debt	\$431,000.00	\$209,991.82
U.S. Treasury Strip	2032-08-15	NA	Treasury Debt	\$1,000.00	\$482.48
U.S. Treasury Strip	2032-11-15	NA	Treasury Debt	\$219,000.00	\$104,579.07
U.S. Treasury Strip	2033-02-15	NA	Treasury Debt	\$101,000.00	\$47,758.86
U.S. Treasury Strip	2033-05-15	NA	Treasury Debt	\$1,000.00	\$468.23
U.S. Treasury Strip	2033-08-15	NA	Treasury Debt	\$1,000.00	\$463.62
U.S. Treasury Strip	2033-11-15	NA	Treasury Debt	\$406,000.00	\$186,378.36
U.S. Treasury Strip	2034-05-15	NA	Treasury Debt	\$270,000.00	\$121,505.40
U.S. Treasury Strip	2034-11-15	NA	Treasury Debt	\$144,000.00	\$63,593.28
U.S. Treasury Strip	2035-02-15	NA	Treasury Debt	\$895,000.00	\$391,535.65
U.S. Treasury Strip	2035-08-15	NA	Treasury Debt	\$1,002,000.00	\$429,597.48
U.S. Treasury Strip	2036-02-15	NA	Treasury Debt	\$640,000.00	\$268,844.80
U.S. Treasury Strip	2036-05-15	NA	Treasury Debt	\$371,000.00	\$154,310.03
U.S. Treasury Strip	2036-08-15	NA	Treasury Debt	\$317,000.00	\$130,486.71
U.S. Treasury Strip	2037-02-15	NA	Treasury Debt	\$688,000.00	\$285,176.00
U.S. Treasury Strip	2037-02-15	NA	Treasury Debt	\$1,000.00	\$404.02
U.S. Treasury Strip	2038-02-15	NA	Treasury Debt	\$1,000.00	\$398.25
U.S. Treasury Strip	2038-02-15	NA	Treasury Debt	\$1,000.00	\$388.50
U.S. Treasury Strip	2038-05-15	NA	Treasury Debt	\$125,000.00	\$48,127.50
U.S. Treasury Strip	2038-05-15	NA	Treasury Debt	\$1,000.00	\$394.78
U.S. Treasury Strip	2038-08-15	NA	Treasury Debt	\$1,000.00	\$381.77
U.S. Treasury Strip	2038-11-15	NA	Treasury Debt	\$201,000.00	\$76,110.66
U.S. Treasury Strip	2039-02-15	NA	Treasury Debt	\$125,000.00	\$46,935.00
U.S. Treasury Strip	2039-05-15	NA	Treasury Debt	\$26,000.00	\$9,659.52
U.S. Treasury Strip	2039-08-15	NA	Treasury Debt	\$1,000.00	\$375.20

U.S. Treasury Strip	2040-05-15	NA	Treasury Debt	\$798,000.00	\$286,888.98
U.S. Treasury Strip	2040-05-15	NA	Treasury Debt	\$500,000.00	\$182,085.00

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
N/A	N/A

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: [4.77%](#)

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](#)