

# 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

#### **ACTIVE ASSETS INSTITUTIONAL GOVERNMENT SECURITIES TRUST**

CIK: **1165382** | IRS No.: **000000000** | State of Incorp.: **MA** | Fiscal Year End: **0630**  
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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: 0001165382

EDGAR Series Identifier: s000004041

Total number of share classes in the series: 1

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: 333-81184

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: Government/Agency

Item 11. Dollar weighted average portfolio maturity: 3 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: 9 days

Item 13. Total value of portfolio securities at amortized cost, to the nearest cent: \$1,444,100,551.24

Item 14. Total value of other assets, to the nearest cent: \$230,052.06

Item 15. Total value of liabilities, to the nearest cent: \$144,835.15

Item 16. Net assets of the series, to the nearest cent: \$1,444,185,768.15

Item 17. 7-day gross yield: 0.09%

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: [C000011326](#)
- Item 20. Minimum Initial Investment: [\\$5,000,000.00](#)
- Item 21. Net assets of the Class, to the nearest cent: [\\$1,444,185,768.15](#)
- 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: [\\$62,818,840.65](#)

Gross subscriptions for the month ended(including dividend reinvestments):	<a href="#">\$367,205,386.66</a>
Gross redemptions for the month ended:	<a href="#">\$304,386,546.01</a>

- 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:	<a href="#">\$1.0000</a>	<a href="#">2011-10-31</a>
Excluding the value of any capital support agreement:	<a href="#">\$1.0000</a>	<a href="#">2011-10-31</a>

**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\\_MGSM](#)
- 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 Bond</a>	<a href="#">2013-09-30</a>	<a href="#">0.125000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$85,100,000.00</a>	<a href="#">\$84,909,013.20</a>
<a href="#">U.S. Treasury Note</a>	<a href="#">2027-02-15</a>	<a href="#">6.625000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$122,000,000.00</a>	<a href="#">\$180,692,790.20</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: **\$260,000,000.00**

Item 41. The total current amortized cost, to the nearest cent: **\$260,000,000.00**

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: **18.00%**

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: **\$260,000,000.00**

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: **\$260,000,000.00**

## 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. 0.070000%**

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\_0.0700\_M111104\_MGSM**

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: **Government Agency 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>Federal National Mortgage Association</b>	<b>2041-08-01</b>	<b>4.500000</b>	<b>Government Agency Debt</b>	<b>\$22,100,000.00</b>	<b>\$23,282,298.39</b>
<b>Federal National Mortgage Association</b>	<b>2041-10-01</b>	<b>5.000000</b>	<b>Government Agency Debt</b>	<b>\$35,600,000.00</b>	<b>\$38,548,344.98</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): **2011-11-04**

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

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

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

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

Item 40. The total principal amount of the security held by the series, to the nearest cent: **\$60,000,000.00**

Item 41. The total current amortized cost, to the nearest cent: **\$60,000,000.00**

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: **4.15%**

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

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

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: **\$59,999,400.00**

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: **\$59,999,400.00**

## 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. 0.080000%](#)

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: [987HAJ008\\_0.0800\\_M111102\\_MGSM](#)

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: [Government Agency 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="#">Federal National Mortgage Association</a>	2041-09-01	4.000000	<a href="#">Government Agency Debt</a>	\$8,801,697.00	\$9,116,070.11
<a href="#">Federal National Mortgage Association</a>	2041-10-01	4.000000	<a href="#">Government Agency Debt</a>	\$50,600,000.00	\$52,668,813.90

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: **\$60,000,000.00**

Item 41. The total current amortized cost, to the nearest cent: **\$60,000,000.00**

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: **4.15%**

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

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

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: **\$60,000,000.00**

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: **\$60,000,000.00**

## 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. 0.130000%](#)

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\\_0.1300\\_M111101\\_MGSM](#)

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: [Government Agency 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="#">Federal Home Loan Mortgage Corp.</a>	2037-07-01	6.000000	Government Agency Debt	\$35,000,000.00	\$20,893,267.76
<a href="#">Federal Home Loan Mortgage Corp.</a>	2041-04-01	5.000000	Government Agency Debt	\$16,700,000.00	\$17,969,166.85
<a href="#">Federal National Mortgage Association</a>	2023-03-01	6.500000	Government Agency Debt	\$46,400,000.00	\$21,505,264.46
<a href="#">Federal National Mortgage Association</a>	2023-08-01	6.000000	Government Agency Debt	\$41,000,000.00	\$20,393,302.11
<a href="#">Federal National Mortgage Association</a>	2025-11-01	4.000000	Government Agency Debt	\$20,200,000.00	\$19,160,806.13
<a href="#">Federal National Mortgage Association</a>	2026-05-01	3.500000	Government Agency Debt	\$21,000,000.00	\$20,457,428.01
<a href="#">Federal National Mortgage Association</a>	2026-08-01	4.000000	Government Agency Debt	\$20,500,000.00	\$21,467,851.13
<a href="#">Federal National Mortgage Association</a>	2035-06-01	6.000000	Government Agency Debt	\$35,000,000.00	\$21,094,831.01
<a href="#">Federal National Mortgage Association</a>	2040-11-01	4.500000	Government Agency Debt	\$22,600,000.00	\$21,275,234.32
<a href="#">Federal National Mortgage Association</a>	2041-09-01	4.500000	Government Agency Debt	\$20,200,000.00	\$21,575,193.22

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: [\\$199,944,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$199,944,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [13.84%](#)

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: [\\$199,944,000.00](#)

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: [\\$199,944,000.00](#)

## 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\\_MGSM](#)

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
<a href="#">U.S. Treasury Bond</a>	<a href="#">2021-11-15</a>	<a href="#">8.000000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$34,300,000.00</a>	<a href="#">\$53,261,133.11</a>
<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="#">\$965,100.00</a>	<a href="#">\$971,694.05</a>
<a href="#">U.S. Treasury Note</a>	<a href="#">2015-07-15</a>	<a href="#">1.875000</a>	<a href="#">Treasury Debt</a>	<a href="#">\$108,000,000.00</a>	<a href="#">\$139,689,785.45</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: [\\$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: [13.16%](#)

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

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

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

Item 27. The title of the issue (including coupon or yield): [Deutsche Bank Securities, 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: [977HAM003\\_0.0800\\_M111102\\_MGSM](#)

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: [Government Agency 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="#">Federal National Mortgage Association</a>	2039-10-01	6.000000	Government Agency Debt	\$15,258.00	\$14,051.10
<a href="#">Federal National Mortgage Association</a>	2040-08-01	5.000000	Government Agency Debt	\$14,300,000.00	\$13,451,762.13

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: [\\$13,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$13,000,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [0.90%](#)

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

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

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: [\\$13,000,000.00](#)

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: [\\$13,000,000.00](#)

## 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. 0.080000%](#)

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: [977HAM003\\_0.0800\\_M111103\\_MGSM](#)

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: [Government Agency 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="#">Federal National Mortgage Association</a>	2037-10-01	6.500000	Government Agency Debt	\$1,042,095.00	\$356,508.60
<a href="#">Federal National Mortgage Association</a>	2041-03-01	3.500000	Government Agency Debt	\$52,300,000.00	\$51,447,900.53



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: [\\$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: [3.46%](#)

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: [Deutsche Bank Securities, Inc.](#)

Item 27. The title of the issue (including coupon or yield): [Deutsche Bank 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: [977HAM003\\_0.0900\\_M111101\\_MGSM](#)

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: [Government Agency 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="#">Federal National Mortgage Association</a>	<a href="#">2040-01-01</a>	<a href="#">4.500000</a>	<a href="#">Government Agency Debt</a>	<a href="#">\$24,700,000.00</a>	<a href="#">\$20,673,291.18</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: **\$20,000,000.00**

Item 41. The total current amortized cost, to the nearest cent: **\$20,000,000.00**

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: **1.38%**

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

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

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: **\$20,000,000.00**

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: **\$20,000,000.00**

## 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. 0.120000%**

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\_0.1200\_M111101\_MGSM**

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: **Government Agency 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
Federal National Mortgage Association	2030-10-01	4.000000	Government Agency Debt	\$26,200,000.00	\$24,076,451.39
Federal National Mortgage Association	2039-01-01	5.500000	Government Agency Debt	\$87,800,000.00	\$45,791,987.29
Federal National Mortgage Association	2040-05-01	5.000000	Government Agency Debt	\$2,434,156.00	\$2,226,754.79

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: **\$70,000,000.00**

Item 41. The total current amortized cost, to the nearest cent: **\$70,000,000.00**

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: **4.85%**

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: **\$70,000,000.00**

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: **\$70,000,000.00**

## Security

Item 26. The name of the issuer: **Federal Farm Credit Bank**

Item 27. The title of the issue (including coupon or yield): **Federal Farm Credit Bank 0.219400%**

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: **31331G2M0**

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: **Government Agency 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): **2011-11-02**

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: **\$10,000,000.00**

Item 41. The total current amortized cost, to the nearest cent: **\$10,000,005.04**

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: **0.69%**

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: **\$10,000,000.00**

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: **\$10,000,000.00**

## Security

Item 26. The name of the issuer: **Federal Farm Credit Bank**

Item 27. The title of the issue (including coupon or yield): **Federal Farm Credit Bank 0.192300%**

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: **31331G5J4**

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: **Government Agency 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): **2011-11-08**  
Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: **2011-11-08**  
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: **\$10,400,000.00**  
Item 41. The total current amortized cost, to the nearest cent: **\$10,399,629.36**  
Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: **0.72%**  
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: **\$10,400,353.60**  
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: **\$10,400,353.60**

## Security

Item 26. The name of the issuer: **Federal Farm Credit Bank**  
Item 27. The title of the issue (including coupon or yield): **Federal Farm Credit Bank 0.390000%**  
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: **31331JYT4**  
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: **Government Agency 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): **2011-11-01**  
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: **\$5,000,000.00**

- Item 41. The total current amortized cost, to the nearest cent: [\\$5,001,540.25](#)
- Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [0.35%](#)
- 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: [\\$5,003,465.00](#)
- 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: [\\$5,003,465.00](#)

**Security**

- Item 26. The name of the issuer: [Federal Farm Credit Bank](#)
- Item 27. The title of the issue (including coupon or yield): [Federal Farm Credit Bank 0.110000%](#)
- 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: [31331KGZ7](#)
- 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: [Government Agency 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): [2011-11-01](#)
- 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: [\\$14,000,000.00](#)
- Item 41. The total current amortized cost, to the nearest cent: [\\$13,999,374.09](#)
- Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [0.97%](#)
- 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: [\\$13,991,572.00](#)
- 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: [\\$13,991,572.00](#)

**Security**

- Item 26. The name of the issuer: [Federal Home Loan Bank](#)
- Item 27. The title of the issue (including coupon or yield): [Federal Home Loan Bank 0.210000%](#)
- 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: [313370FU7](#)

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: [Government Agency 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): [2011-11-26](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2011-11-26](#)

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: [\\$9,999,284.89](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [0.69%](#)

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: [\\$10,001,590.00](#)

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: [\\$10,001,590.00](#)

## Security

Item 26. The name of the issuer: [Federal Home Loan Bank](#)

Item 27. The title of the issue (including coupon or yield): [Federal Home Loan Bank 0.300000%](#)

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: [313371H74](#)

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: [Government Agency 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): [2011-11-16](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2011-11-16](#)

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: **\$7,500,000.00**

Item 41. The total current amortized cost, to the nearest cent: **\$7,500,050.13**

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: **0.52%**

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: **\$7,500,622.50**

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: **\$7,500,622.50**

**Security**

Item 26. The name of the issuer: **Federal Home Loan Bank**

Item 27. The title of the issue (including coupon or yield): **Federal Home Loan Bank 0.300000%**

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: **3133725W0**

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: **Government Agency 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): **2011-11-01**

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: **\$13,000,000.00**

Item 41. The total current amortized cost, to the nearest cent: **\$13,000,000.00**

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: **0.90%**

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

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

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: **\$13,001,508.00**

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: **\$13,001,508.00**

**Security**

Item 26. The name of the issuer: [Federal Home Loan Bank](#)

Item 27. The title of the issue (including coupon or yield): [Federal Home Loan Bank 0.195000%](#)

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: [313373MR0](#)

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: [Government Agency 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): [2011-11-25](#)

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

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

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

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

Item 40. The total principal amount of the security held by the series, to the nearest cent: [\\$10,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$9,998,017.80](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [0.69%](#)

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: [\\$9,999,810.00](#)

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: [\\$9,999,810.00](#)

## Security

Item 26. The name of the issuer: [Federal Home Loan Bank](#)

Item 27. The title of the issue (including coupon or yield): [Federal Home Loan Bank 1.000000%](#)

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: [3133XVRS2](#)

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: [Government Agency Debt](#)

Brief description: (optional): [Not Provided]

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

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

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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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): [2011-12-28](#)
- Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2011-12-28](#)
- 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: [\\$10,011,794.42](#)
- Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [0.69%](#)
- 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: [\\$10,014,240.00](#)
- 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: [\\$10,014,240.00](#)

## Security

- Item 26. The name of the issuer: [Federal Home Loan Bank](#)
- Item 27. The title of the issue (including coupon or yield): [Federal Home Loan Bank 0.750000%](#)
- 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: [3133XYUTO](#)
- 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: [Government Agency 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): [2011-12-21](#)
- Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2011-12-21](#)
- 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: [\\$9,000,000.00](#)
- Item 41. The total current amortized cost, to the nearest cent: [\\$9,005,272.63](#)
- Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [0.62%](#)
- 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: **\$9,008,118.00**

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: **\$9,008,118.00**

## Security

Item 26. The name of the issuer: [Federal Home Loan Mortgage Corp.](#)

Item 27. The title of the issue (including coupon or yield): [Federal Home Loan Mortgage Corp. 0.194700%](#)

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: [3134G1JR6](#)

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: [Government Agency 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): [2011-11-21](#)

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: [2011-11-21](#)

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: **\$8,000,000.00**

Item 41. The total current amortized cost, to the nearest cent: **\$7,999,448.93**

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: **0.55%**

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

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

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: **\$8,000,816.00**

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: **\$8,000,816.00**

## Security

Item 26. The name of the issuer: [Federal Home Loan Mortgage Corp.](#)

Item 27. The title of the issue (including coupon or yield): [Federal Home Loan Mortgage Corp. 0.195800%](#)

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: [3134G1LC6](#)

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: [Government Agency 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): **2011-11-29**

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: **2011-11-29**

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

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

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

Item 40. The total principal amount of the security held by the series, to the nearest cent: **\$8,000,000.00**

Item 41. The total current amortized cost, to the nearest cent: **\$7,999,360.67**

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: **0.55%**

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

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

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: **\$8,000,424.00**

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: **\$8,000,424.00**

**Security**

Item 26. The name of the issuer: **Federal National Mortgage Assoc.**

Item 27. The title of the issue (including coupon or yield): **Federal National Mortgage Assoc. 1.000000%**

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: **31398AZN5**

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: **Government Agency 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): **2011-11-23**

Item 36. The final legal maturity date, taking into account any maturity date extensions that may be effected at the option of the issuer: **2011-11-23**

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: **\$18,726,000.00**

Item 41. The total current amortized cost, to the nearest cent: [\\$18,735,552.22](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [1.30%](#)

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: [\\$18,736,524.01](#)

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: [\\$18,736,524.01](#)

## Security

Item 26. The name of the issuer: [Goldman Sachs & Co.](#)

Item 27. The title of the issue (including coupon or yield): [Goldman Sachs & Co. 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: [977HAP006\\_0.1000\\_M111103\\_MGSM](#)

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: [0000769993](#)

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: [Government Agency 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="#">Government National Mortgage Association</a>	<a href="#">2035-06-15</a>	<a href="#">7.000000</a>	<a href="#">Government Agency Debt</a>	<a href="#">\$4,737,826.00</a>	<a href="#">\$1,637,434.20</a>
<a href="#">Government National Mortgage Association</a>	<a href="#">2037-04-15</a>	<a href="#">6.000000</a>	<a href="#">Government Agency Debt</a>	<a href="#">\$4,784,701.00</a>	<a href="#">\$5,053,214.81</a>
<a href="#">Government National Mortgage Association</a>	<a href="#">2038-04-15</a>	<a href="#">5.000000</a>	<a href="#">Government Agency Debt</a>	<a href="#">\$9,565,643.00</a>	<a href="#">\$4,971,919.68</a>
<a href="#">Government National Mortgage Association</a>	<a href="#">2039-10-15</a>	<a href="#">5.500000</a>	<a href="#">Government Agency Debt</a>	<a href="#">\$4,761,619.00</a>	<a href="#">\$4,017,887.68</a>
<a href="#">Government National Mortgage Association</a>	<a href="#">2040-04-15</a>	<a href="#">4.500000</a>	<a href="#">Government Agency Debt</a>	<a href="#">\$4,724,712.00</a>	<a href="#">\$4,919,544.44</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: [\\$20,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$20,000,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [1.38%](#)

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

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

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: **\$20,000,000.00**

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: **\$20,000,000.00**

## Security

Item 26. The name of the issuer: **Goldman Sachs & Co.**

Item 27. The title of the issue (including coupon or yield): **Goldman Sachs & Co. 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: **977HAP006\_0.1000\_M111104\_MGSM**

Item 30. CIK of the issuer, if the issuer has a CIK. If a CUSIP is provided pursuant to Item 28, skip this Item: **0000769993**

Item 31. The category of investment. Indicate the category that most closely identifies the instrument: **Government Agency 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="#">Government National Mortgage Association</a>	2039-02-15	5.500000	Government Agency Debt	\$12,300,000.00	\$10,442,656.41
<a href="#">Government National Mortgage Association</a>	2039-03-20	6.000000	Government Agency Debt	\$11,500,000.00	\$9,915,846.47
<a href="#">Government National Mortgage Association</a>	2040-02-15	5.000000	Government Agency Debt	\$9,407,000.00	\$10,037,612.49
<a href="#">Government National Mortgage Association</a>	2040-02-15	5.000000	Government Agency Debt	\$4,357,571.00	\$4,298,818.27
<a href="#">Government National Mortgage Association</a>	2040-03-15	5.000000	Government Agency Debt	\$9,555,100.00	\$9,901,538.70
<a href="#">Government National Mortgage Association</a>	2040-07-15	6.000000	Government Agency Debt	\$6,554,454.00	\$6,902,906.48

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): **2011-11-04**

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

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

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

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

Item 40. The total principal amount of the security held by the series, to the nearest cent: **\$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: **3.46%**

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: **\$49,999,500.00**

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: **\$49,999,500.00**

## 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 0.130000%**

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\_0.1300\_M111101\_MGSM**

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: **Government Agency 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
Federal National Mortgage Association	2036-01-01	2.507000	Government Agency Debt	\$13,016,974.00	\$4,701,615.17
Federal National Mortgage Association	2036-02-01	2.517999	Government Agency Debt	\$48,291,074.00	\$12,198,896.46
Federal National Mortgage Association	2036-02-01	2.682999	Government Agency Debt	\$14,215,000.00	\$3,239,257.81
Federal National Mortgage Association	2036-07-01	2.482000	Government Agency Debt	\$3,850,000.00	\$699,808.03
Federal National Mortgage Association	2036-07-01	6.062999	Government Agency Debt	\$14,958,561.00	\$4,552,303.20
Federal National Mortgage Association	2036-08-01	2.669999	Government Agency Debt	\$1,790,000.00	\$420,544.83

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: **\$25,000,000.00**

Item 41. The total current amortized cost, to the nearest cent: **\$25,000,000.00**

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: **1.73%**

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

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

Item 45. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), including the value of any capital support agreement: **\$25,000,000.00**

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: **\$25,000,000.00**

## 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\\_MGSM](#)

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
<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: [\\$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: [3.46%](#)

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 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: **\$7,500,000.00**

Item 41. The total current amortized cost, to the nearest cent: **\$7,507,220.81**

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: **0.52%**

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: **\$7,509,667.50**

Item 46. The value of the security, calculated using available market quotations (or an appropriate substitute that reflects current market conditions), excluding the value of any capital support agreement: **\$7,509,667.50**

## 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 0.130000%**

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\_0.1300\_M111101\_MGSM**

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: **Government Agency 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="#">Federal National Mortgage Association</a>	2041-10-01	4.000000	Government Agency Debt	\$193,000,000.00	\$199,639,849.64
<a href="#">Federal National Mortgage Association</a>	2041-10-01	4.000000	Government Agency Debt	\$41,000,000.00	\$42,435,978.98

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

Item 34. Name of each Designated NRSRO:

Name of Designated NRSRO	Credit rating given by the Designated NRSRO
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: [\\$235,000,000.00](#)

Item 41. The total current amortized cost, to the nearest cent: [\\$235,000,000.00](#)

Item 42. The percentage of the money market fund's net assets invested in the security, to the nearest hundredth of a percent: [16.27%](#)

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: [\\$235,000,000.00](#)

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: [\\$235,000,000.00](#)