



Metropolitan Transportation Authority

ANNUAL INVESTMENT REPORT

January 1, 2011 to December 31, 2011

MTA Treasury Department



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January 1, 2011 to December 31, 2011

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Metropolitan Transportation Authority

**Metropolitan Transportation Authority
Investment Performance by Type of Fund
For the Period Jan. 1, 2011 to Dec. 31, 2011
(Only funds actively managed by MTA Treasury)**

Type of Fund	Net Earnings this Period	Average Daily Portfolio Balance	End of Period Portfolio Balance	Weighted Average Yield at End of Period	Weighted Average Days to Maturity	Net Portfolio Yield, 365-day Basis
All Agency Investments	\$ 977,354	\$ 656,600,861	\$ 1,152,615,139	0.11%	209	0.15%
MTA Special Assistance Fund	1,473,213	529,937,084	444,019,059	0.19%	152	0.28%
TBTA Investments	108,343	113,310,228	80,592,403	0.03%	17	0.10%
MTA Finance Fund	572,498	330,512,730	167,623,849	0.08%	166	0.17%
MTA Transportation Resolution Funds	2,673,196	862,713,019	958,447,230	0.22%	346	0.31%
State Service Contract Debt Service Fund	1,208	14,667,802	82,496,000	0.01%	3	0.01%
MTA Dedicated Tax Fund Resolution Funds	146,410	142,502,817	59,267,150	0.04%	134	0.10%
2 Broadway Certificates' Funds	62,988	28,837,283	24,137,385	0.25%	35	0.22%
TBTA General Purpose Resolution Funds	404,652	260,314,461	109,552,904	0.05%	109	0.16%
TBTA Convention Center Debt Service Fund	432	6,875,363	41,845,000	0.01%	3	0.01%
TBTA Subordinate Resolution Funds	39,993	43,132,906	47,191,916	0.05%	101	0.09%
Other Capital Restricted Funds	528,805	103,025,384	103,832,393	0.20%	189	0.51%
	\$ 6,989,093	\$ 3,092,429,937	\$ 3,271,620,428	0.15%	218	0.23%
Average Yield on 12 month Generic Treasury Bill (1/1/11 – 12/31/11)						0.16%
Average Yield on 2 year Generic Treasury Note (1/1/11 – 12/31/11)						0.44%

Note: Table above only includes information on funds actively managed by MTA Treasury in accordance with the Board approved Investment Guidelines.
Does not include defeasance investments for tax benefit lease transactions or insurance set asides.

MTA HEADQUARTERS
TREASURY DEPT
PORTFOLIO STATISTICS BY SECURITY TYPE

AS OF: 12/31/2011

Instrument Type	Wtd Avg Rate	Wtd Avg Yield	Wtd Avg Days to Mat	Scheduled Par Value	Scheduled Book Value
Agency Strips	-	5.15	7,446	375,159,000	82,648,679
CD'S Actual/360	0.39	0.39	222	2,210,245	2,210,245
Commercial Paper	-	0.15	61	47,250,000	47,218,500
Federal Farm Credit Bank Bonds	3.25	2.23	100	9,800,000	9,849,425
Federal Farm Credit Bank Discount Notes	-	0.14	211	220,486,000	220,214,461
FHLB Discount Notes	-	0.11	144	238,177,000	237,975,811
Federal National Mortgage Association Bonds	1.02	0.20	115	60,000,000	60,295,841
Federal National Mortgage Association Discount Notes	-	0.14	227	127,980,000	127,821,067
Freddie Mac Discount Notes	-	0.15	147	180,054,000	179,824,920
FHLMC FREDDIE MAC	4.57	0.23	66	10,163,000	10,387,418
REFCO Strip Principal	-	4.86	6,590	134,277,000	41,344,612
Repurchase Agreement - Interest	0.01	0.01	3	349,002,000	349,002,000
US Treasury Bill	-	0.18	106	348,068,000	347,465,027
US Treasury Notes End of Month	1.68	0.10	267	557,924,000	565,596,775
US Treasury Notes Middle of Month	1.98	0.08	196	1,122,961,000	1,139,846,741
US Treasury Strips	-	3.65	5,042	152,254,000	72,569,223
TVA INTEREST NOTE	6.79	0.23	144	17,490,000	18,062,702
Grand Total	0.99	0.36	517	3,953,255,245	3,512,333,447



**MTA HEADQUARTERS - TREASURY DEPARTMENT
BROKER ACTIVITY DISTRIBUTION**

FROM: 1/3/2011
TO: 12/30/2011

Broker	Total Trans Count	Purchase of Securities	Principal Roll In	% Purchases & Roll In	Sale of Securities	% Sales	REPOS	% REPOS	Total
Barclays	253	6,161,427,428	-	31.13%	660,352,185	34.02%	-	0.00%	6,821,779,613
Bank of America	439	5,319,346,667	-	26.87%	270,242,837	13.92%	18,428,892,000	18.83%	24,018,481,504
Citigroup	109	1,439,808,748	-	7.27%	361,166,330	18.61%	-	0.00%	1,800,975,078
Daiwa Securities	488	1,329,511,256	-	6.72%	192,226,385	9.90%	45,525,213,000	46.52%	47,046,950,642
First Tennessee Memphis	1	13,881,988	-	0.07%	-	0.00%	-	0.00%	13,881,988
FTN Financial	1	49,995,556	-	0.25%	-	0.00%	-	0.00%	49,995,556
Goldman Sachs	18	597,055,188	-	3.02%	2,649,905	0.14%	-	0.00%	599,705,093
HSBC Securities	253	2,841,314,162	17,000	14.35%	161,753,843	8.33%	6,525,827,000	6.67%	9,528,912,006
Merrill Lynch	1	24,996,104	-	0.13%	-	0.00%	-	0.00%	24,996,104
Mizuho Securities	514	272,340,656	-	1.38%	225,002,074	11.59%	27,381,835,000	27.98%	27,879,177,730
Morgan Stanley	82	1,257,175,414	-	6.35%	18,524,587	0.95%	-	0.00%	1,275,700,001
MTAHQ	41	-	2,193,245	0.01%	37,723	0.00%	-	0.00%	2,230,968
UBS AG	22	486,087,049	-	2.46%	48,855,922	2.52%	-	0.00%	534,942,972
Grand Total	2222	19,792,940,217	2,210,245	100.00%	1,940,811,790	100.00%	97,861,767,000	100.00%	119,597,729,255

**MTA HEADQUARTERS - TREASURY DEPARTMENT
INVESTMENT MATURITY DISTRIBUTION**

AS OF: 12/31/2011

Maturity Curve	From	To	No. of Secs.	Principal Cost*	%	Cum %
< 1 Month	1/3/2012	1/27/2012	19	506,853,775	14.42%	14.42%
1 to 2 Months	2/1/2012	2/27/2012	20	196,381,735	5.59%	20.01%
2 to 3 Months	3/1/2012	3/31/2012	15	125,623,560	3.58%	23.59%
3 to 4 Months	4/2/2012	4/30/2012	16	317,524,668	9.04%	32.63%
4 to 5 Months	5/1/2012	5/31/2012	34	558,249,708	15.89%	48.52%
5 to 6 Months	6/5/2012	6/18/2012	7	255,305,124	7.27%	55.79%
6 to 12 Months	7/2/2012	12/13/2012	64	1,173,201,637	33.38%	89.18%
12 to 18 Months	1/2/2013	5/15/2013	8	164,616,154	4.68%	93.86%
18 to 24 Months	11/15/2013	12/15/2013	3	30,116,281	0.86%	94.72%
24 to 120 Months	2/15/2014	11/15/2021	16	14,229,014	0.40%	95.12%
> 120 Months	1/3/2022	1/2/2034	29	171,406,374	4.88%	100.00%
Grand Total			231	3,513,508,029	100.0%	

* Principal Cost includes current purchase interest.

<p align="center">LISTING OF PRIMARY GOVERNMENT SECURITIES DEALERS WITH WHOM THE MTA HAS A SIGNED A MASTER REPURCHASE AGREEMENT</p>
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Broker Name	Capital Included in Tier Calculation	Tier Level	Balance Sheet Date
Banc of America Securities	\$ 230,101,000,000	1	12/31/2011
Citigroup Global Markets Inc.	\$ 179,573,000,000	1	12/31/2011
JP Morgan Securities	\$ 23,583,000,000	1	12/31/2011
Morgan Stanley & Company Inc.	\$ 10,259,582,000	1	12/31/2011
BNP Parabis Securities Corp.	\$ 2,631,528,000	1	12/31/2011
HSBC Securities (USA) Inc.	\$ 1,542,780,000	1	12/31/2011
Mizuho Securities, USA Inc.	\$ 660,290,000	2	3/31/2011
Daiwa Capital Markets America Inc.	\$ 630,384,000	2	3/31/2011

Repurchase Limit for Tier 1	300,000,000
Repurchase Limit for Tier 2	250,000,000
Repurchase Limit for Tier 3	Amount of firm's capital

Tier levels to determine dealer limits for repurchase agreements	
1st Tier	\$1,000.0 million or more in capital
2nd Tier	\$200.0 to \$999.9 million in capital
3rd Tier	Less tha \$200.0 million in capital

**Listing of Fees and Commission Paid to Brokers, Agents,
Dealers, Advisers and Asset Managers
For the Period 1/1/2011 to 12/31/2011**

Investment Administration and Support

The Bank of New York Custody Fees (Note 1)	\$283,638.90
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Bloomberg L.P. (MTA Treasury Dept)

Terminals	\$163,900.00	
PeopleSoft Pricing Data	<u>19,296.51</u>	
		\$183,196.51

Total Fees	\$466,835.41
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Total Commisions	\$ <u>0.00</u>
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Total Fees and Commissions	<u>\$466,835.41</u>
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(Note 1): Includes estimates for 3rd & 4th Quarter bills which are under review and anticipated to be paid in May 2012

**MTA HQ - TREASURY DEPARTMENT
INVESTMENT INVENTORY WITH MARKET VALUE
BY FUND**

AS OF: 12/31/2011

Fund	Instrument	Sched	Par	Original Settlement Amount	Accrued Interest	Accrued (Prem)/Disc	Amortized Book Value	Market Value*	Unrealized Gain	Unrealized Loss
FUND 1000	CD ACT/360	\$	27,585	\$ 27,585	\$ 298	\$ -	\$ 27,585	\$ 27,585	* \$ -	\$ -
FUND 1000	CD ACT/360	\$	39,000	\$ 39,000	\$ 47	\$ -	\$ 39,000	\$ 39,000	* \$ -	\$ -
FUND 1000	CD ACT/360	\$	56,747	\$ 56,747	\$ 436	\$ -	\$ 56,747	\$ 56,747	* \$ -	\$ -
FUND 1000	CD ACT/360	\$	46,000	\$ 46,000	\$ 93	\$ -	\$ 46,000	\$ 46,000	* \$ -	\$ -
FUND 1000	CD ACT/360	\$	118,000	\$ 118,000	\$ 1,376	\$ -	\$ 118,000	\$ 118,000	* \$ -	\$ -
FUND 1000	CD ACT/360	\$	72,000	\$ 72,000	\$ -	\$ -	\$ 72,000	\$ 72,000	* \$ -	\$ -
FUND 1000	CD ACT/360	\$	66,000	\$ 66,000	\$ -	\$ -	\$ 66,000	\$ 66,000	* \$ -	\$ -
FUND 1000	CD ACT/360	\$	105,711	\$ 105,711	\$ -	\$ -	\$ 105,711	\$ 105,711	* \$ -	\$ -
FUND 1000	CD ACT/360	\$	323,000	\$ 323,000	\$ 500	\$ -	\$ 323,000	\$ 323,000	* \$ -	\$ -
FUND 1000	CD ACT/360	\$	85,000	\$ 85,000	\$ 670	\$ -	\$ 85,000	\$ 85,000	* \$ -	\$ -
FUND 1000	CD ACT/360	\$	10,000	\$ 10,000	\$ 64	\$ -	\$ 10,000	\$ 10,000	* \$ -	\$ -
FUND 1000	CD ACT/360	\$	202,000	\$ 202,000	\$ 658	\$ -	\$ 202,000	\$ 202,000	* \$ -	\$ -
FUND 1000	CD ACT/360	\$	43,000	\$ 43,000	\$ -	\$ -	\$ 43,000	\$ 43,000	* \$ -	\$ -
FUND 1000	CD ACT/360	\$	479,000	\$ 479,000	\$ -	\$ -	\$ 479,000	\$ 479,000	* \$ -	\$ -
FUND 1000	CD ACT/360	\$	51,000	\$ 51,000	\$ 63	\$ -	\$ 51,000	\$ 51,000	* \$ -	\$ -
FUND 1000	CD ACT/360	\$	75,000	\$ 75,000	\$ -	\$ -	\$ 75,000	\$ 75,000	* \$ -	\$ -
FUND 1000	CD ACT/360	\$	142,901	\$ 142,901	\$ -	\$ -	\$ 142,901	\$ 142,901	* \$ -	\$ -
FUND 1000	CD ACT/360	\$	115,000	\$ 115,000	\$ -	\$ -	\$ 115,000	\$ 115,000	* \$ -	\$ -
FUND 1000	CD ACT/360	\$	103,000	\$ 103,000	\$ -	\$ -	\$ 103,000	\$ 103,000	* \$ -	\$ -
FUND 1000	CD ACT/360	\$	33,301	\$ 33,301	\$ 41	\$ -	\$ 33,301	\$ 33,301	* \$ -	\$ -
FUND 1000	CD ACT/360	\$	17,000	\$ 17,000	\$ 1	\$ -	\$ 17,000	\$ 17,000	* \$ -	\$ -
FUND 1000	FFCB DISC	\$	23,178,000	\$ 23,152,987	\$ 13,231	\$ 13,134	\$ 23,166,121	\$ 23,173,944	\$ 7,823	\$ -
FUND 1000	FFCB DISC	\$	30,000,000	\$ 29,954,375	\$ 5,625	\$ 5,500	\$ 29,959,875	\$ 29,972,100	\$ 12,225	\$ -
FUND 1000	FHLB NOTES	\$	6,750,000	\$ 6,739,838	\$ 5,925	\$ 5,888	\$ 6,745,725	\$ 6,748,913	\$ 3,188	\$ -
FUND 1000	FHLB NOTES	\$	25,000,000	\$ 24,993,292	\$ 5,708	\$ 5,667	\$ 24,998,958	\$ 24,999,100	\$ 142	\$ -
FUND 1000	FHLB NOTES	\$	10,000,000	\$ 9,988,697	\$ 2,347	\$ 2,311	\$ 9,991,008	\$ 9,994,610	\$ 3,602	\$ -
FUND 1000	FRED MAC	\$	30,000,000	\$ 29,972,875	\$ 17,250	\$ 17,125	\$ 29,990,000	\$ 29,996,640	\$ 6,640	\$ -
FUND 1000	FRED MAC	\$	19,800,000	\$ 19,793,524	\$ 4,125	\$ 3,960	\$ 19,797,484	\$ 19,798,376	\$ 893	\$ -
FUND 1000	REPO INT	\$	96,017,000	\$ 96,017,000	\$ 107	\$ -	\$ 96,017,000	\$ 96,017,000	* \$ -	\$ -

* If no Market Price, then Market Value = Book Value

**MTA HQ - TREASURY DEPARTMENT
INVESTMENT INVENTORY WITH MARKET VALUE
BY FUND**

AS OF: 12/31/2011

Fund	Instrument	Sched Par	Original Settlement Amount	Accrued Interest	Accrued (Prem)/Disc	Amortized Book Value	Market Value*	Unrealized Gain	Unrealized Loss
FUND 1000	T-BILL	\$ 28,225,000	\$ 28,152,227	\$ 70,574	\$ 70,374	\$ 28,222,601	\$ 28,225,071	\$ 2,470	\$ -
FUND 1000	T-BILL	\$ 1,630,000	\$ 1,625,220	\$ 4,268	\$ 4,254	\$ 1,629,475	\$ 1,629,992	\$ 517	\$ -
FUND 1000	T-BILL	\$ 31,158,000	\$ 31,115,233	\$ 27,064	\$ 26,937	\$ 31,142,170	\$ 31,156,429	\$ 14,259	\$ -
FUND 1000	T-BILL	\$ 2,000,000	\$ 1,999,955	\$ 26	\$ 26	\$ 1,999,981	\$ 1,999,964	\$ -	\$ (17)
FUND 1000	T-BILL	\$ 40,617,000	\$ 40,571,825	\$ 9,060	\$ 8,936	\$ 40,580,761	\$ 40,592,545	\$ 11,785	\$ -
FUND 1000	T-NOTE-EOM	\$ 50,000,000	\$ 52,072,266	\$ 601,563	\$ (7,386)	\$ 51,475,036	\$ 51,458,985	\$ -	\$ (16,052)
FUND 1000	T-NOTE-EOM	\$ 50,000,000	\$ 52,072,266	\$ 601,563	\$ (7,386)	\$ 51,475,036	\$ 51,458,985	\$ -	\$ (16,052)
FUND 1000	T-NOTE-EOM	\$ 5,267,000	\$ 5,303,403	\$ 5,607	\$ (127)	\$ 5,297,940	\$ 5,298,890	\$ 950	\$ -
FUND 1000	T-NOTE-EOM	\$ 50,000,000	\$ 50,345,574	\$ 53,228	\$ (1,210)	\$ 50,293,712	\$ 50,302,735	\$ 9,023	\$ -
FUND 1000	T-NOTE-MID	\$ 50,000,000	\$ 50,903,176	\$ 43,545	\$ (159,288)	\$ 50,403,212	\$ 50,412,110	\$ 8,897	\$ -
FUND 1000	T-NOTE-MID	\$ 50,000,000	\$ 50,706,012	\$ 346,467	\$ (123,502)	\$ 50,372,592	\$ 50,382,813	\$ 10,221	\$ -
FUND 1000	T-NOTE-MID	\$ 50,000,000	\$ 50,817,680	\$ 330,503	\$ (144,084)	\$ 50,502,400	\$ 50,513,672	\$ 11,272	\$ -
FUND 1000	T-NOTE-MID	\$ 50,000,000	\$ 50,455,174	\$ 43,545	\$ (7,445)	\$ 50,414,430	\$ 50,412,110	\$ -	\$ (2,321)
FUND 1000	T-NOTE-MID	\$ 50,000,000	\$ 50,455,174	\$ 43,545	\$ (7,445)	\$ 50,414,430	\$ 50,412,110	\$ -	\$ (2,321)
FUND 1000	T-NOTE-MID	\$ 17,931,000	\$ 18,192,413	\$ 124,250	\$ (2,080)	\$ 18,069,006	\$ 18,068,284	\$ -	\$ (722)
FUND 1000	T-NOTE-MID	\$ 50,000,000	\$ 50,728,940	\$ 346,467	\$ (5,799)	\$ 50,384,826	\$ 50,382,813	\$ -	\$ (2,013)
FUND 1000	T-NOTE-MID	\$ 50,000,000	\$ 50,728,940	\$ 346,467	\$ (5,799)	\$ 50,384,826	\$ 50,382,813	\$ -	\$ (2,013)
FUND 1000	T-NOTE-MID	\$ 50,000,000	\$ 52,155,995	\$ 826,257	\$ (17,421)	\$ 51,336,095	\$ 51,318,360	\$ -	\$ (17,736)
FUND 1000	T-NOTE-MID	\$ 50,000,000	\$ 52,155,995	\$ 826,257	\$ (17,421)	\$ 51,336,095	\$ 51,318,360	\$ -	\$ (17,736)
FUND 1000	T-NOTE-MID	\$ 50,000,000	\$ 52,155,995	\$ 826,257	\$ (17,421)	\$ 51,336,095	\$ 51,318,360	\$ -	\$ (17,736)
FUND 1000	T-NOTE-MID	\$ 10,173,000	\$ 10,304,363	\$ 41,502	\$ (1,054)	\$ 10,263,344	\$ 10,263,206	\$ -	\$ (138)
FUND 1000	T-NOTE-MID	\$ 50,000,000	\$ 50,645,647	\$ 203,984	\$ (5,181)	\$ 50,444,038	\$ 50,443,360	\$ -	\$ (678)
FUND 1000	T-NOTE-MID	\$ 50,000,000	\$ 50,645,647	\$ 203,984	\$ (5,181)	\$ 50,444,038	\$ 50,443,360	\$ -	\$ (678)
FUND 1000	T-STRIPS	\$ 11,000	\$ 7,148	\$ -	\$ 3,440	\$ 10,587	\$ 10,993	\$ 406	\$ -
FUND 1000	T-STRIPS	\$ 28,000	\$ 11,474	\$ -	\$ 6,999	\$ 18,473	\$ 24,676	\$ 6,203	\$ -
FUND 1000	T-STRIPS	\$ 6,000	\$ 2,315	\$ -	\$ 1,426	\$ 3,741	\$ 5,094	\$ 1,353	\$ -
FUND 1000 Total		\$ 1,130,001,245	\$ 1,147,152,892	\$ 5,984,548	\$ (359,254)	\$ 1,141,131,355	\$ 1,141,147,011	\$ 111,867	\$ (96,211)
FUND 1601	A-STRIPS	\$ 56,978,000	\$ 11,276,143	\$ -	\$ 6,767,257	\$ 18,043,400	\$ 23,137,227	\$ 5,093,828	\$ -
FUND 1601 Total		\$ 56,978,000	\$ 11,276,143	\$ -	\$ 6,767,257	\$ 18,043,400	\$ 23,137,227	\$ 5,093,828	\$ -

* If no Market Price, then Market Value = Book Value

**MTA HQ - TREASURY DEPARTMENT
INVESTMENT INVENTORY WITH MARKET VALUE
BY FUND**

AS OF: 12/31/2011

Fund	Instrument	Sched Par	Original Settlement Amount	Accrued Interest	Accrued (Prem)/Disc	Amortized Book Value	Market Value*	Unrealized Gain	Unrealized Loss
FUND 1602	A-STRIPS	\$ 4,533,000	\$ 2,927,079	\$ -	\$ 1,410,589	\$ 4,337,668	\$ 4,501,124	\$ 163,456	\$ -
FUND 1602	A-STRIPS	\$ 654,000	\$ 245,969	\$ -	\$ 144,795	\$ 390,764	\$ 455,559	\$ 64,795	\$ -
FUND 1602	A-STRIPS	\$ 5,188,000	\$ 1,265,467	\$ -	\$ 759,409	\$ 2,024,876	\$ 2,522,945	\$ 498,069	\$ -
FUND 1602	A-STRIPS	\$ 47,896,000	\$ 10,375,098	\$ -	\$ 6,221,698	\$ 16,596,796	\$ 21,089,806	\$ 4,493,010	\$ -
FUND 1602	A-STRIPS	\$ 47,896,000	\$ 10,278,336	\$ -	\$ 6,166,644	\$ 16,444,980	\$ 20,926,720	\$ 4,481,740	\$ -
FUND 1602	A-STRIPS	\$ 47,896,000	\$ 10,133,200	\$ -	\$ 6,085,070	\$ 16,218,270	\$ 20,683,792	\$ 4,465,522	\$ -
FUND 1602	A-STRIPS	\$ 47,896,000	\$ 9,988,117	\$ -	\$ 6,005,729	\$ 15,993,845	\$ 20,440,001	\$ 4,446,156	\$ -
FUND 1602 Total		\$ 201,959,000	\$ 45,213,265	\$ -	\$ 26,793,933	\$ 72,007,198	\$ 90,619,947	\$ 18,612,749	\$ -
FUND 1604	A-STRIPS	\$ 25,078,000	\$ 4,848,326	\$ -	\$ 3,088,582	\$ 7,936,908	\$ 11,534,827	\$ 3,597,919	\$ -
FUND 1604	T-STRIPS	\$ 437,000	\$ 280,974	\$ -	\$ 139,265	\$ 420,238	\$ 436,739	\$ 16,501	\$ -
FUND 1604	T-STRIPS	\$ 544,000	\$ 327,510	\$ -	\$ 171,007	\$ 498,517	\$ 541,481	\$ 42,964	\$ -
FUND 1604	T-STRIPS	\$ 544,000	\$ 306,800	\$ -	\$ 166,817	\$ 473,617	\$ 538,284	\$ 64,667	\$ -
FUND 1604	T-STRIPS	\$ 545,000	\$ 287,646	\$ -	\$ 162,149	\$ 449,795	\$ 533,305	\$ 83,510	\$ -
FUND 1604	T-STRIPS	\$ 550,000	\$ 271,893	\$ -	\$ 157,703	\$ 429,595	\$ 528,123	\$ 98,527	\$ -
FUND 1604	T-STRIPS	\$ 652,000	\$ 300,592	\$ -	\$ 179,892	\$ 480,484	\$ 609,696	\$ 129,212	\$ -
FUND 1604	T-STRIPS	\$ 652,000	\$ 281,703	\$ -	\$ 171,922	\$ 453,625	\$ 596,665	\$ 143,040	\$ -
FUND 1604	T-STRIPS	\$ 651,000	\$ 263,609	\$ -	\$ 163,638	\$ 427,247	\$ 573,725	\$ 146,478	\$ -
FUND 1604	T-STRIPS	\$ 651,000	\$ 247,777	\$ -	\$ 155,476	\$ 403,253	\$ 552,651	\$ 149,398	\$ -
FUND 1604	T-STRIPS	\$ 651,000	\$ 232,934	\$ -	\$ 147,711	\$ 380,646	\$ 537,574	\$ 156,928	\$ -
FUND 1604	T-STRIPS	\$ 650,000	\$ 219,863	\$ -	\$ 139,642	\$ 359,505	\$ 516,228	\$ 156,723	\$ -
FUND 1604	T-STRIPS	\$ 650,000	\$ 207,240	\$ -	\$ 132,315	\$ 339,555	\$ 490,096	\$ 150,541	\$ -
FUND 1604	T-STRIPS	\$ 650,000	\$ 195,878	\$ -	\$ 125,272	\$ 321,150	\$ 470,968	\$ 149,818	\$ -
FUND 1604	T-STRIPS	\$ 649,000	\$ 185,354	\$ -	\$ 118,383	\$ 303,738	\$ 451,698	\$ 147,960	\$ -
FUND 1604	T-STRIPS	\$ 629,000	\$ 170,314	\$ -	\$ 108,653	\$ 278,967	\$ 421,137	\$ 142,170	\$ -
FUND 1604	T-STRIPS	\$ 106,000	\$ 68,154	\$ -	\$ 33,754	\$ 101,908	\$ 105,937	\$ 4,029	\$ -
FUND 1604	T-STRIPS	\$ 5,000	\$ 2,639	\$ -	\$ 1,484	\$ 4,123	\$ 4,893	\$ 770	\$ -
FUND 1604	T-STRIPS	\$ 101,000	\$ 49,929	\$ -	\$ 28,880	\$ 78,809	\$ 96,983	\$ 18,174	\$ -
FUND 1604 Total		\$ 34,395,000	\$ 8,749,132	\$ -	\$ 5,392,547	\$ 14,141,679	\$ 19,541,007	\$ 5,399,328	\$ -
FUND 1605	A-STRIPS	\$ 6,156,000	\$ 1,190,138	\$ -	\$ 758,167	\$ 1,948,306	\$ 2,831,501	\$ 883,196	\$ -

* If no Market Price, then Market Value = Book Value

**MTA HQ - TREASURY DEPARTMENT
INVESTMENT INVENTORY WITH MARKET VALUE
BY FUND**

AS OF: 12/31/2011

Fund	Instrument	Sched Par	Original Settlement Amount	Accrued Interest	Accrued (Prem)/Disc	Amortized Book Value	Market Value*	Unrealized Gain	Unrealized Loss
FUND 1605 Total		\$ 6,156,000	\$ 1,190,138	\$ -	\$ 758,167	\$ 1,948,306	\$ 2,831,501	\$ 883,196	\$ -
FUND 1611	T-STRIPS	\$ 23,232,000	\$ 8,201,593	\$ -	\$ 5,099,417	\$ 13,301,010	\$ 18,632,172	\$ 5,331,161	\$ -
FUND 1611	T-STRIPS	\$ 9,279,000	\$ 3,232,989	\$ -	\$ 2,009,563	\$ 5,242,552	\$ 7,365,623	\$ 2,123,071	\$ -
FUND 1611	T-STRIPS	\$ 9,279,000	\$ 3,180,934	\$ -	\$ 1,983,942	\$ 5,164,876	\$ 7,369,352	\$ 2,204,476	\$ -
FUND 1611 Total		\$ 41,790,000	\$ 14,615,516	\$ -	\$ 9,092,923	\$ 23,708,439	\$ 33,367,147	\$ 9,658,708	\$ -
FUND 1612	A-STRIPS	\$ 12,408,000	\$ 2,937,408	\$ -	\$ 1,463,921	\$ 4,401,329	\$ 5,512,564	\$ 1,111,235	\$ -
FUND 1612 Total		\$ 12,408,000	\$ 2,937,408	\$ -	\$ 1,463,921	\$ 4,401,329	\$ 5,512,564	\$ 1,111,235	\$ -
FUND 1613	A-STRIPS	\$ 200,000	\$ 48,520	\$ -	\$ 26,982	\$ 75,502	\$ 99,713	\$ 24,211	\$ -
FUND 1613	A-STRIPS	\$ 17,463,000	\$ 4,134,103	\$ -	\$ 2,060,320	\$ 6,194,423	\$ 7,758,374	\$ 1,563,951	\$ -
FUND 1613	A-STRIPS	\$ 26,818,000	\$ 6,348,759	\$ -	\$ 3,164,042	\$ 9,512,801	\$ 11,914,567	\$ 2,401,766	\$ -
FUND 1613	A-STRIPS	\$ 28,099,000	\$ 6,652,017	\$ -	\$ 3,315,177	\$ 9,967,194	\$ 12,483,683	\$ 2,516,490	\$ -
FUND 1613 Total		\$ 72,580,000	\$ 17,183,399	\$ -	\$ 8,566,521	\$ 25,749,921	\$ 32,256,338	\$ 6,506,417	\$ -
FUND 1614	T-STRIPS	\$ 1,546,000	\$ 1,072,460	\$ -	\$ 449,316	\$ 1,521,776	\$ 1,545,983	\$ 24,207	\$ -
FUND 1614	T-STRIPS	\$ 1,517,000	\$ 1,022,943	\$ -	\$ 437,940	\$ 1,460,883	\$ 1,516,095	\$ 55,211	\$ -
FUND 1614	T-STRIPS	\$ 1,487,000	\$ 972,111	\$ -	\$ 427,571	\$ 1,399,682	\$ 1,484,546	\$ 84,864	\$ -
FUND 1614	T-STRIPS	\$ 1,458,000	\$ 923,176	\$ -	\$ 416,767	\$ 1,339,944	\$ 1,451,248	\$ 111,304	\$ -
FUND 1614 Total		\$ 6,008,000	\$ 3,990,691	\$ -	\$ 1,731,594	\$ 5,722,286	\$ 5,997,872	\$ 275,586	\$ -
FUND 1615	REFCO STRP	\$ 86,874,000	\$ 21,673,985	\$ -	\$ 11,840,908	\$ 33,514,893	\$ 47,156,684	\$ 13,641,791	\$ -
FUND 1615	T-BILL	\$ 42,145,000	\$ 42,037,697	\$ 104,051	\$ 103,756	\$ 42,141,453	\$ 42,145,105	\$ 3,653	\$ -
FUND 1615 Total		\$ 129,019,000	\$ 63,711,683	\$ 104,051	\$ 11,944,664	\$ 75,656,346	\$ 89,301,789	\$ 13,645,443	\$ -
FUND 1616	T-BILL	\$ 34,403,000	\$ 34,315,409	\$ 84,937	\$ 84,696	\$ 34,400,104	\$ 34,403,086	\$ 2,982	\$ -
FUND 1616	T-STRIPS	\$ 1,758,000	\$ 820,230	\$ -	\$ 82,643	\$ 902,873	\$ 944,271	\$ 41,398	\$ -
FUND 1616	T-STRIPS	\$ 24,148,000	\$ 11,395,924	\$ -	\$ 1,119,227	\$ 12,515,151	\$ 12,854,363	\$ 339,212	\$ -
FUND 1616	T-STRIPS	\$ 24,148,000	\$ 11,308,025	\$ -	\$ 1,110,719	\$ 12,418,744	\$ 12,740,317	\$ 321,573	\$ -
FUND 1616	T-STRIPS	\$ 24,148,000	\$ 11,221,817	\$ -	\$ 1,100,744	\$ 12,322,561	\$ 12,622,498	\$ 299,937	\$ -
FUND 1616 Total		\$ 108,605,000	\$ 69,061,405	\$ 84,937	\$ 3,498,029	\$ 72,559,434	\$ 73,564,535	\$ 1,005,101	\$ -
FUND 1617	T-STRIPS	\$ 443,000	\$ 442,260	\$ -	\$ 184	\$ 442,444	\$ 442,288	\$ -	\$ (155)
FUND 1617 Total		\$ 443,000	\$ 442,260	\$ -	\$ 184	\$ 442,444	\$ 442,288	\$ -	\$ (155)
FUND 1618	T-STRIPS	\$ 482,000	\$ 481,195	\$ -	\$ 200	\$ 481,395	\$ 481,226	\$ -	\$ (169)

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**MTA HQ - TREASURY DEPARTMENT
INVESTMENT INVENTORY WITH MARKET VALUE
BY FUND**

AS OF: 12/31/2011

Fund	Instrument	Sched Par	Original Settlement Amount	Accrued Interest	Accrued (Prem)/Disc	Amortized Book Value	Market Value*	Unrealized Gain	Unrealized Loss
FUND 1618	T-STRIPS	\$ 594,000	\$ 590,383	\$ -	\$ 539	\$ 590,921	\$ 590,779	\$ -	\$ (142)
FUND 1618	T-STRIPS	\$ 1,274,000	\$ 1,266,241	\$ -	\$ 1,156	\$ 1,267,397	\$ 1,267,092	\$ -	\$ (305)
FUND 1618 Total		\$ 2,350,000	\$ 2,337,819	\$ -	\$ 1,894	\$ 2,339,713	\$ 2,339,097	\$ -	\$ (616)
FUND 1996	FNMA NOTES	\$ 34,189,000	\$ 34,150,252	\$ 1,937	\$ 1,823	\$ 34,152,076	\$ 34,156,555	\$ 4,479	\$ -
FUND 1996	FRED MAC	\$ 25,077,000	\$ 25,037,434	\$ 9,696	\$ 9,585	\$ 25,047,019	\$ 25,061,026	\$ 14,007	\$ -
FUND 1996	T-BILL	\$ 44,115,000	\$ 43,985,645	\$ 115,496	\$ 115,140	\$ 44,100,785	\$ 44,114,773	\$ 13,988	\$ -
FUND 1996 Total		\$ 103,381,000	\$ 103,173,332	\$ 127,129	\$ 126,549	\$ 103,299,880	\$ 103,332,354	\$ 32,474	\$ -
FUND 1999	T-BILL	\$ 5,941,000	\$ 5,923,580	\$ 15,554	\$ 15,506	\$ 5,939,086	\$ 5,940,969	\$ 1,884	\$ -
FUND 1999 Total		\$ 5,941,000	\$ 5,923,580	\$ 15,554	\$ 15,506	\$ 5,939,086	\$ 5,940,969	\$ 1,884	\$ -
FUND 2600	T-BILL	\$ 7,704,000	\$ 7,703,053	\$ 251	\$ 246	\$ 7,703,299	\$ 7,703,452	\$ 153	\$ -
FUND 2600	T-NOTE-EOM	\$ 47,905,000	\$ 48,025,667	\$ 30,599	\$ (14,232)	\$ 48,003,045	\$ 48,006,050	\$ 3,004	\$ -
FUND 2600	T-NOTE-EOM	\$ 50,000,000	\$ 50,125,944	\$ 31,937	\$ (14,854)	\$ 50,102,333	\$ 50,105,469	\$ 3,136	\$ -
FUND 2600	T-NOTE-EOM	\$ 42,642,000	\$ 43,594,947	\$ 326,844	\$ (120,218)	\$ 43,279,677	\$ 43,261,642	\$ -	\$ (18,036)
FUND 2600	T-NOTE-EOM	\$ 50,000,000	\$ 51,117,381	\$ 383,242	\$ (147,091)	\$ 50,741,581	\$ 50,726,563	\$ -	\$ (15,019)
FUND 2600	T-NOTE-EOM	\$ 50,000,000	\$ 50,175,141	\$ 32,787	\$ (22,905)	\$ 50,145,064	\$ 50,146,485	\$ 1,421	\$ -
FUND 2600	T-NOTE-EOM	\$ 50,000,000	\$ 50,175,141	\$ 32,787	\$ (22,905)	\$ 50,145,064	\$ 50,146,485	\$ 1,421	\$ -
FUND 2600	T-NOTE-EOM	\$ 28,159,000	\$ 28,242,428	\$ 35,682	\$ (413)	\$ 28,213,585	\$ 28,210,698	\$ -	\$ (2,886)
FUND 2600	T-NOTE-EOM	\$ 50,000,000	\$ 50,148,137	\$ 63,359	\$ (8,808)	\$ 50,088,849	\$ 50,091,797	\$ 2,948	\$ -
FUND 2600	T-NOTE-EOM	\$ 7,360,000	\$ 7,522,561	\$ 56,413	\$ (19,550)	\$ 7,467,525	\$ 7,466,950	\$ -	\$ (575)
FUND 2600	T-NOTE-MID	\$ 3,072,000	\$ 3,092,757	\$ 9,002	\$ (1,014)	\$ 3,085,626	\$ 3,092,757 *	\$ 7,130	\$ -
FUND 2600	T-NOTE-MID	\$ 50,000,000	\$ 50,337,837	\$ 146,516	\$ (43,990)	\$ 50,194,291	\$ 50,193,360	\$ -	\$ (931)
FUND 2600 Total		\$ 436,842,000	\$ 440,260,994	\$ 1,149,419	\$ (415,733)	\$ 439,169,940	\$ 439,151,706	\$ 19,213	\$ (37,447)
FUND 2601	FFCB DISC	\$ 3,793,000	\$ 3,790,014	\$ 2,630	\$ 438	\$ 3,790,452	\$ 3,792,852	\$ 2,400	\$ -
FUND 2601	FHLB NOTES	\$ 13,467,000	\$ 13,461,277	\$ 5,087	\$ 5,050	\$ 13,466,327	\$ 13,466,650	\$ 323	\$ -
FUND 2601	FHLB NOTES	\$ 1,116,000	\$ 1,115,573	\$ 301	\$ 299	\$ 1,115,872	\$ 1,115,927	\$ 56	\$ -
FUND 2601	T-BILL	\$ 8,000	\$ 7,977	\$ 21	\$ 5	\$ 7,981	\$ 8,000	\$ 19	\$ -
FUND 2601	T-BILL	\$ 3,001,000	\$ 3,000,650	\$ 183	\$ 5	\$ 3,000,655	\$ 3,000,946	\$ 291	\$ -
FUND 2601	T-BILL	\$ 2,301,000	\$ 2,300,709	\$ 83	\$ 81	\$ 2,300,791	\$ 2,300,836	\$ 46	\$ -
FUND 2601	T-BILL	\$ 185,000	\$ 184,977	\$ 6	\$ 6	\$ 184,983	\$ 184,987	\$ 4	\$ -

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**MTA HQ - TREASURY DEPARTMENT
INVESTMENT INVENTORY WITH MARKET VALUE
BY FUND**

AS OF: 12/31/2011

Fund	Instrument	Sched Par	Original Settlement Amount	Accrued Interest	Accrued (Prem)/Disc	Amortized Book Value	Market Value*	Unrealized Gain	Unrealized Loss
FUND 2601	T-NOTE-EOM	\$ 4,564,000	\$ 4,577,522	\$ 5,783	\$ (804)	\$ 4,572,110	\$ 4,572,379	\$ 269	\$ -
FUND 2601 Total		\$ 28,435,000	\$ 28,438,699	\$ 14,095	\$ 5,080	\$ 28,439,171	\$ 28,442,578	\$ 3,407	\$ -
FUND 2602	T-NOTE-MID	\$ 27,563,000	\$ 27,744,959	\$ 48,936	\$ (45,990)	\$ 27,698,969	\$ 27,699,738	\$ 769	\$ -
FUND 2602	T-NOTE-MID	\$ 8,925,000	\$ 8,984,256	\$ 15,846	\$ (3,255)	\$ 8,980,664	\$ 8,969,276	\$ -	\$ (11,387)
FUND 2602	T-NOTE-MID	\$ 12,486,000	\$ 12,567,227	\$ 22,168	\$ (7,551)	\$ 12,553,072	\$ 12,547,942	\$ -	\$ (5,130)
FUND 2602	T-NOTE-MID	\$ 38,434,000	\$ 38,696,353	\$ 68,236	\$ (11,510)	\$ 38,629,673	\$ 38,624,669	\$ -	\$ (5,004)
FUND 2602	T-NOTE-MID	\$ 50,000,000	\$ 50,341,303	\$ 88,771	\$ (14,974)	\$ 50,254,557	\$ 50,248,047	\$ -	\$ (6,510)
FUND 2602	T-NOTE-MID	\$ 1,837,000	\$ 1,849,458	\$ 3,261	\$ (273)	\$ 1,846,271	\$ 1,846,113	\$ -	\$ (158)
FUND 2602 Total		\$ 139,245,000	\$ 140,183,556	\$ 247,217	\$ (83,553)	\$ 139,963,207	\$ 139,935,786	\$ 769	\$ (28,190)
FUND 2604	T-BILL	\$ 8,227,000	\$ 8,226,349	\$ 141	\$ 75	\$ 8,226,424	\$ 8,226,633	\$ 209	\$ -
FUND 2604	T-NOTE-EOM	\$ 2,121,000	\$ 2,126,766	\$ 2,021	\$ (475)	\$ 2,125,247	\$ 2,125,308	\$ 61	\$ -
FUND 2604 Total		\$ 10,348,000	\$ 10,353,114	\$ 2,162	\$ (400)	\$ 10,351,671	\$ 10,351,942	\$ 270	\$ -
FUND 2631	FFCB DISC	\$ 10,000,000	\$ 9,992,128	\$ 6,933	\$ 6,897	\$ 9,999,025	\$ 9,999,610	\$ 585	\$ -
FUND 2631	FFCB DISC	\$ 20,033,000	\$ 20,002,617	\$ 3,673	\$ 3,589	\$ 20,006,206	\$ 20,014,369	\$ 8,163	\$ -
FUND 2631	FFCB DISC	\$ 33,999,000	\$ 33,965,681	\$ 3,740	\$ 3,627	\$ 33,969,308	\$ 33,978,533	\$ 9,225	\$ -
FUND 2631	FHLB NOTES	\$ 5,952,000	\$ 5,940,299	\$ 10,624	\$ 2,500	\$ 5,942,799	\$ 5,951,726	\$ 8,927	\$ -
FUND 2631	FHLB NOTES	\$ 15,000,000	\$ 14,991,667	\$ 3,133	\$ 3,100	\$ 14,994,767	\$ 14,996,610	\$ 1,843	\$ -
FUND 2631	FHLB NOTES	\$ 761,000	\$ 760,079	\$ 256	\$ 253	\$ 760,332	\$ 760,611	\$ 279	\$ -
FUND 2631	FHLB NOTES	\$ 708,000	\$ 707,112	\$ 201	\$ 198	\$ 707,310	\$ 707,667	\$ 357	\$ -
FUND 2631	FHLB NOTES	\$ 10,000,000	\$ 9,983,911	\$ 2,311	\$ 2,267	\$ 9,986,178	\$ 9,991,300	\$ 5,122	\$ -
FUND 2631	FHLB NOTES	\$ 10,000,000	\$ 9,993,444	\$ 1,044	\$ 1,022	\$ 9,994,467	\$ 9,994,610	\$ 143	\$ -
FUND 2631	FHLB NOTES	\$ 11,267,000	\$ 11,248,773	\$ 2,354	\$ 2,303	\$ 11,251,076	\$ 11,256,725	\$ 5,649	\$ -
FUND 2631	FHLB NOTES	\$ 5,005,000	\$ 4,999,178	\$ 734	\$ 717	\$ 4,999,895	\$ 5,000,796	\$ 901	\$ -
FUND 2631	FHLB NOTES	\$ 707,000	\$ 706,945	\$ 7	\$ 7	\$ 706,952	\$ 706,878	\$ -	\$ (74)
FUND 2631	FNMA NOTES	\$ 8,119,000	\$ 8,101,623	\$ 14,731	\$ 14,680	\$ 8,116,303	\$ 8,118,399	\$ 2,097	\$ -
FUND 2631	FNMA NOTES	\$ 5,191,000	\$ 5,180,255	\$ 8,722	\$ 8,689	\$ 5,188,944	\$ 5,190,548	\$ 1,605	\$ -
FUND 2631	FNMA NOTES	\$ 3,460,000	\$ 3,454,724	\$ 4,221	\$ 4,204	\$ 3,458,927	\$ 3,459,699	\$ 772	\$ -
FUND 2631	FNMA NOTES	\$ 104,000	\$ 103,888	\$ 89	\$ 88	\$ 103,977	\$ 103,991	\$ 14	\$ -
FUND 2631	FNMA NOTES	\$ 20,817,000	\$ 20,796,877	\$ 17,348	\$ 17,261	\$ 20,814,138	\$ 20,816,022	\$ 1,884	\$ -

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**MTA HQ - TREASURY DEPARTMENT
INVESTMENT INVENTORY WITH MARKET VALUE
BY FUND**

AS OF: 12/31/2011

Fund	Instrument	Sched Par	Original Settlement Amount	Accrued Interest	Accrued (Prem)/Disc	Amortized Book Value	Market Value*	Unrealized Gain	Unrealized Loss
FUND 2631	FNMA NOTES	\$ 10,000,000	\$ 9,980,722	\$ 9,889	\$ 9,833	\$ 9,990,556	\$ 9,997,540	\$ 6,984	\$ -
FUND 2631	FNMA NOTES	\$ 4,603,000	\$ 4,597,216	\$ 183	\$ 166	\$ 4,597,382	\$ 4,598,222	\$ 840	\$ -
FUND 2631	FNMA NOTES	\$ 11,497,000	\$ 11,482,594	\$ 415	\$ 374	\$ 11,482,967	\$ 11,485,066	\$ 2,099	\$ -
FUND 2631	FRED MAC	\$ 4,313,000	\$ 4,304,706	\$ 6,414	\$ 6,388	\$ 4,311,094	\$ 4,312,551	\$ 1,458	\$ -
FUND 2631	FRED MAC	\$ 20,000,000	\$ 19,962,300	\$ 24,592	\$ 24,483	\$ 19,986,783	\$ 19,996,540	\$ 9,757	\$ -
FUND 2631	FRED MAC	\$ 10,600,000	\$ 10,592,580	\$ 1,246	\$ 1,219	\$ 10,593,799	\$ 10,595,007	\$ 1,208	\$ -
FUND 2631	FRED MAC	\$ 20,049,000	\$ 20,025,905	\$ 3,258	\$ 3,186	\$ 20,029,090	\$ 20,035,607	\$ 6,517	\$ -
FUND 2631	FREDDIE MA	\$ 9,566,000	\$ 10,000,079	\$ 146,413	\$ (294,344)	\$ 9,642,626	\$ 9,643,389	\$ 763	\$ -
FUND 2631	REFCO STRP	\$ 2,658,000	\$ 1,113,085	\$ -	\$ 147,938	\$ 1,261,023	\$ 1,442,808	\$ 181,785	\$ -
FUND 2631	REFCO STRP	\$ 44,745,000	\$ 18,557,541	\$ -	\$ 2,225,847	\$ 20,783,389	\$ 24,288,347	\$ 3,504,958	\$ -
FUND 2631	T-BILL	\$ 491,000	\$ 490,230	\$ 502	\$ 50	\$ 490,280	\$ 490,975	\$ 695	\$ -
FUND 2631	T-BILL	\$ 223,000	\$ 222,899	\$ 45	\$ 45	\$ 222,944	\$ 222,972	\$ 29	\$ -
FUND 2631	T-BILL	\$ 24,418,000	\$ 24,412,800	\$ 1,009	\$ 489	\$ 24,413,289	\$ 24,415,711	\$ 2,422	\$ -
FUND 2631	T-NOTE-MID	\$ 1,367,000	\$ 1,376,074	\$ 2,427	\$ (2,193)	\$ 1,373,778	\$ 1,373,782	\$ 4	\$ -
FUND 2631	T-NOTE-MID	\$ 28,591,000	\$ 28,865,595	\$ 9,960	\$ (370)	\$ 28,856,437	\$ 28,875,793	\$ 19,356	\$ -
FUND 2631	T-STRIPS	\$ 2,928,000	\$ 2,402,117	\$ -	\$ 416,949	\$ 2,819,066	\$ 2,926,252	\$ 107,186	\$ -
FUND 2631	T-STRIPS	\$ 9,726,000	\$ 4,701,239	\$ -	\$ 1,024,802	\$ 5,726,040	\$ 8,031,405	\$ 2,305,365	\$ -
FUND 2631	T-STRIPS	\$ 5,445,000	\$ 5,411,840	\$ -	\$ 4,940	\$ 5,416,779	\$ 5,415,477	\$ -	\$ (1,303)
FUND 2631 Total		\$ 372,343,000	\$ 339,428,720	\$ 286,474	\$ 3,641,205	\$ 342,997,924	\$ 349,195,538	\$ 6,198,991	\$ (1,377)
FUND 2700	FHLB NOTES	\$ 18,000,000	\$ 17,986,195	\$ 12,100	\$ 12,045	\$ 17,998,240	\$ 17,999,172	\$ 932	\$ -
FUND 2700	FHLB NOTES	\$ 10,023,000	\$ 10,010,839	\$ 8,575	\$ 8,536	\$ 10,019,375	\$ 10,021,687	\$ 2,312	\$ -
FUND 2700	T-BILL	\$ 25,008,000	\$ 25,006,021	\$ 427	\$ 413	\$ 25,006,434	\$ 25,006,885	\$ 452	\$ -
FUND 2700	T-NOTE-MID	\$ 1,465,000	\$ 1,500,508	\$ 26,976	\$ (23,918)	\$ 1,473,873	\$ 1,473,355	\$ -	\$ (518)
FUND 2700	T-NOTE-MID	\$ 29,764,000	\$ 30,128,585	\$ 87,218	\$ (65,469)	\$ 30,050,816	\$ 30,055,827	\$ 5,011	\$ -
FUND 2700	T-NOTE-MID	\$ 50,000,000	\$ 50,455,174	\$ 43,545	\$ (7,445)	\$ 50,414,430	\$ 50,412,110	\$ -	\$ (2,321)
FUND 2700	T-NOTE-MID	\$ 32,069,000	\$ 32,536,528	\$ 222,217	\$ (3,720)	\$ 32,315,820	\$ 32,314,528	\$ -	\$ (1,291)
FUND 2700 Total		\$ 166,329,000	\$ 167,623,849	\$ 401,059	\$ 3,539,217	\$ 413,910,987	\$ 167,283,564	\$ 8,707	\$ (4,130)
FUND 3502	REPO INT	\$ 82,496,000	\$ 82,496,000	\$ 206	\$ -	\$ 82,496,000	\$ 82,496,000	\$ -	\$ -
FUND 3502 Total		\$ 82,496,000	\$ 82,496,000	\$ 206	\$ -	\$ 82,496,000	\$ 82,496,000	\$ -	\$ -

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INVESTMENT INVENTORY WITH MARKET VALUE
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AS OF: 12/31/2011

Fund	Instrument	Sched Par	Original Settlement Amount	Accrued Interest	Accrued (Prem)/Disc	Amortized Book Value	Market Value*	Unrealized Gain	Unrealized Loss
FUND 4500	T-BILL	\$ 661,000	\$ 659,062	\$ 1,731	\$ 1,725	\$ 660,787	\$ 660,997	\$ 210	\$ -
FUND 4500 Total		\$ 661,000	\$ 659,062	\$ 1,731	\$ 1,725	\$ 660,787	\$ 660,997	\$ 210	\$ -
FUND 5000	COMM PAPER	\$ 47,250,000	\$ 47,218,500	\$ 19,688	\$ 19,688	\$ 47,238,188	\$ 47,218,500	\$ -	\$ (19,688)
FUND 5000	FFCB BONDS	\$ 9,800,000	\$ 10,216,857	\$ 72,547	\$ (274,049)	\$ 9,826,909	\$ 9,882,300	\$ 55,391	\$ -
FUND 5000	FFCB DISC	\$ 13,900,000	\$ 13,881,988	\$ 13,263	\$ 13,205	\$ 13,895,193	\$ 13,898,374	\$ 3,181	\$ -
FUND 5000	FFCB DISC	\$ 5,000,000	\$ 4,990,056	\$ 6,361	\$ 6,333	\$ 4,996,389	\$ 4,999,075	\$ 2,686	\$ -
FUND 5000	FFCB DISC	\$ 21,500,000	\$ 21,479,933	\$ 16,221	\$ 16,137	\$ 21,496,070	\$ 21,498,560	\$ 2,489	\$ -
FUND 5000	FFCB DISC	\$ 20,000,000	\$ 19,965,528	\$ 11,522	\$ 11,428	\$ 19,976,956	\$ 19,989,680	\$ 12,724	\$ -
FUND 5000	FFCB DISC	\$ 18,000,000	\$ 17,983,080	\$ 3,300	\$ 3,240	\$ 17,986,320	\$ 17,992,152	\$ 5,832	\$ -
FUND 5000	FFCB DISC	\$ 20,000,000	\$ 19,973,928	\$ 2,961	\$ 2,889	\$ 19,976,817	\$ 19,981,400	\$ 4,583	\$ -
FUND 5000	FHLB NOTES	\$ 25,000,000	\$ 24,958,125	\$ 24,250	\$ 24,125	\$ 24,982,250	\$ 24,994,925	\$ 12,675	\$ -
FUND 5000	FHLB NOTES	\$ 17,847,000	\$ 17,833,169	\$ 4,759	\$ 4,710	\$ 17,837,878	\$ 17,842,056	\$ 4,178	\$ -
FUND 5000	FHLB NOTES	\$ 21,097,000	\$ 21,090,943	\$ 343	\$ 305	\$ 21,091,248	\$ 21,092,422	\$ 1,174	\$ -
FUND 5000	FHLB NOTES	\$ 28,413,000	\$ 28,404,713	\$ 426	\$ 379	\$ 28,405,092	\$ 28,406,152	\$ 1,061	\$ -
FUND 5000	FNMA BONDS	\$ 50,000,000	\$ 50,409,722	\$ 120,833	\$ (247,272)	\$ 50,102,728	\$ 50,120,500	\$ 17,772	\$ -
FUND 5000	FNMA BONDS	\$ 10,000,000	\$ 10,097,013	\$ 47,188	\$ (24,557)	\$ 10,054,643	\$ 10,057,800	\$ 3,157	\$ -
FUND 5000	FNMA NOTES	\$ 30,000,000	\$ 29,972,917	\$ 1,667	\$ 1,583	\$ 29,974,500	\$ 29,974,800	\$ 300	\$ -
FUND 5000	FRED MAC	\$ 50,000,000	\$ 49,920,667	\$ 54,069	\$ 53,833	\$ 49,974,500	\$ 49,992,350	\$ 17,850	\$ -
FUND 5000	FREDDIE MA	\$ 597,000	\$ 609,986	\$ 3,052	\$ (3,592)	\$ 602,315	\$ 599,651	\$ -	\$ (2,665)
FUND 5000	REPO INT	\$ 18,785,000	\$ 18,785,000	\$ 21	\$ -	\$ 18,785,000	\$ 18,785,000	\$ -	\$ -
FUND 5000	T-BILL	\$ 18,520,000	\$ 18,500,770	\$ 486	\$ 432	\$ 18,501,202	\$ 18,502,252	\$ 1,050	\$ -
FUND 5000	T-BILL	\$ 251,000	\$ 250,742	\$ 4	\$ 3	\$ 250,745	\$ 250,759	\$ 14	\$ -
FUND 5000	TVA INT	\$ 17,490,000	\$ 18,637,636	\$ 125,355	\$ (616,666)	\$ 17,941,798	\$ 17,918,575	\$ -	\$ (23,224)
FUND 5000 Total		\$ 443,450,000	\$ 445,181,271	\$ 528,315	\$ (1,007,846)	\$ 443,896,742	\$ 443,997,283	\$ 146,117	\$ (45,576)
FUND 7052	T-NOTE-MID	\$ 15,246,000	\$ 15,346,647	\$ 27,068	\$ (16,590)	\$ 15,330,057	\$ 15,321,634	\$ -	\$ (8,423)
FUND 7052	T-NOTE-MID	\$ 6,401,000	\$ 6,443,490	\$ 11,364	\$ (10,268)	\$ 6,432,738	\$ 6,432,755	\$ 17	\$ -
FUND 7052	T-NOTE-MID	\$ 36,152,000	\$ 36,394,865	\$ 64,185	\$ (19,920)	\$ 36,332,610	\$ 36,331,348	\$ -	\$ (1,262)
FUND 7052 Total		\$ 57,799,000	\$ 58,185,003	\$ 102,617	\$ (46,779)	\$ 58,095,406	\$ 58,085,737	\$ 17	\$ (9,685)
FUND 7054	FFCB DISC	\$ 1,083,000	\$ 1,082,147	\$ 751	\$ 63	\$ 1,082,210	\$ 1,082,958	\$ 748	\$ -

* If no Market Price, then Market Value = Book Value



**MTA HQ - TREASURY DEPARTMENT
INVESTMENT INVENTORY WITH MARKET VALUE
BY FUND**

AS OF: 12/31/2011

Fund	Instrument	Sched Par	Original Settlement Amount	Accrued Interest	Accrued (Prem)/Disc	Amortized Book Value	Market Value*	Unrealized Gain	Unrealized Loss
FUND 7054 Total		\$ 1,083,000	\$ 1,082,147	\$ 751	\$ 63	\$ 1,082,210	\$ 1,082,958	\$ 748	\$ -
FUND 8004	REPO INT	\$ 741,000	\$ 741,000	\$ 2	\$ -	\$ 741,000	\$ 741,000 *	\$ -	\$ -
FUND 8004 Total		\$ 741,000	\$ 741,000	\$ 2	\$ -	\$ 741,000	\$ 741,000	\$ -	\$ -
FUND 8005	REPO INT	\$ 2,422,000	\$ 2,422,000	\$ 7	\$ -	\$ 2,422,000	\$ 2,422,000 *	\$ -	\$ -
FUND 8005 Total		\$ 2,422,000	\$ 2,422,000	\$ 7	\$ -	\$ 2,422,000	\$ 2,422,000	\$ -	\$ -
FUND 8006	REPO INT	\$ 363,000	\$ 363,000	\$ 1	\$ -	\$ 363,000	\$ 363,000 *	\$ -	\$ -
FUND 8006 Total		\$ 363,000	\$ 363,000	\$ 1	\$ -	\$ 363,000	\$ 363,000	\$ -	\$ -
FUND 8007	T-BILL	\$ 20,672,000	\$ 20,611,385	\$ 54,120	\$ 53,954	\$ 20,665,339	\$ 20,671,894	\$ 6,555	\$ -
FUND 8007 Total		\$ 20,672,000	\$ 20,611,385	\$ 54,120	\$ 53,954	\$ 20,665,339	\$ 20,671,894	\$ 6,555	\$ -
FUND 9107	FHLB NOTES	\$ 871,000	\$ 869,217	\$ 1,618	\$ 48	\$ 869,265	\$ 870,960	\$ 1,695	\$ -
FUND 9107	FRED MAC	\$ 215,000	\$ 214,930	\$ 45	\$ 44	\$ 214,974	\$ 214,982	\$ 8	\$ -
FUND 9107	T-BILL	\$ 5,852,000	\$ 5,848,840	\$ 488	\$ 20	\$ 5,848,861	\$ 5,849,030	\$ 169	\$ -
FUND 9107	T-BILL	\$ 148,000	\$ 147,988	\$ 3	\$ 2	\$ 147,991	\$ 147,993	\$ 3	\$ -
FUND 9107	T-NOTE-EOM	\$ 14,066,000	\$ 14,104,237	\$ 13,403	\$ (4,332)	\$ 14,092,987	\$ 14,094,572	\$ 1,585	\$ -
FUND 9107 Total		\$ 21,152,000	\$ 21,185,212	\$ 15,556	\$ (4,217)	\$ 21,174,077	\$ 21,177,537	\$ 3,460	\$ -
FUND 9501	FHLB NOTES	\$ 1,193,000	\$ 1,192,527	\$ 194	\$ 192	\$ 1,192,718	\$ 1,192,832	\$ 113	\$ -
FUND 9501	T-BILL	\$ 13,000	\$ 12,962	\$ 34	\$ 34	\$ 12,996	\$ 13,000	\$ 4	\$ -
FUND 9501	T-BILL	\$ 140,000	\$ 139,855	\$ 125	\$ 1	\$ 139,856	\$ 139,999	\$ 143	\$ -
FUND 9501	T-NOTE-EOM	\$ 787,000	\$ 790,692	\$ 2,000	\$ (1,586)	\$ 788,827	\$ 788,845	\$ 18	\$ -
FUND 9501	T-NOTE-EOM	\$ 5,053,000	\$ 5,076,704	\$ 12,840	\$ (10,181)	\$ 5,064,728	\$ 5,064,843	\$ 115	\$ -
FUND 9501 Total		\$ 7,186,000	\$ 7,212,740	\$ 15,193	\$ (11,541)	\$ 7,199,125	\$ 7,199,519	\$ 394	\$ -
FUND 9502	REPO INT	\$ 38,961,000	\$ 38,961,000	\$ 43	\$ -	\$ 38,961,000	\$ 38,961,000 *	\$ -	\$ -
FUND 9502	T-NOTE-MID	\$ 4,446,000	\$ 4,475,351	\$ 7,893	\$ (7,418)	\$ 4,467,932	\$ 4,468,056	\$ 124	\$ -
FUND 9502	T-NOTE-MID	\$ 37,472,000	\$ 37,718,602	\$ 66,528	\$ (40,474)	\$ 37,655,480	\$ 37,657,896	\$ 2,416	\$ -
FUND 9502 Total		\$ 80,879,000	\$ 81,154,952	\$ 74,465	\$ (47,892)	\$ 81,084,412	\$ 81,086,953	\$ 2,540	\$ -
FUND 9900	REPO INT	\$ 54,986,000	\$ 54,986,000	\$ 61	\$ -	\$ 54,986,000	\$ 54,986,000 *	\$ -	\$ -
FUND 9900	T-NOTE-MID	\$ 25,000,000	\$ 25,606,403	\$ 460,343	\$ (210,227)	\$ 25,151,101	\$ 25,142,578	\$ -	\$ (8,523)
FUND 9900 Total		\$ 79,986,000	\$ 80,592,403	\$ 460,404	\$ (210,227)	\$ 80,137,101	\$ 80,128,578	\$ -	\$ (8,523)
FUND 9912	REPO INT	\$ 41,845,000	\$ 41,845,000	\$ 116	\$ -	\$ 41,845,000	\$ 41,845,000 *	\$ -	\$ -

* If no Market Price, then Market Value = Book Value



**MTA HQ - TREASURY DEPARTMENT
INVESTMENT INVENTORY WITH MARKET VALUE
BY FUND**

AS OF: 12/31/2011

Fund	Instrument	Sched Par	Original Settlement Amount	Accrued Interest	Accrued (Prem)/Disc	Amortized Book Value	Market Value*	Unrealized Gain	Unrealized Loss
FUND 9912 Total		\$ 41,845,000	\$ 41,845,000	\$ 116	\$ -	\$ 41,845,000	\$ 41,845,000	\$ -	\$ -
FUND 9998	T-BILL	\$ 11,000	\$ 10,968	\$ 29	\$ 3	\$ 10,970	\$ 11,000	\$ 30	\$ -
FUND 9998 Total		\$ 11,000	\$ 10,968	\$ 29	\$ 3	\$ 10,970	\$ 11,000	\$ 30	\$ -
FUND 9999	REPO INT	\$ 12,386,000	\$ 12,386,000	\$ 14	\$ -	\$ 12,386,000	\$ 12,386,000 *	\$ -	\$ -
FUND 9999	T-NOTE-MID	\$ 22,540,000	\$ 22,688,799	\$ 40,018	\$ (37,609)	\$ 22,651,191	\$ 22,651,820	\$ 629	\$ -
FUND 9999	T-NOTE-MID	\$ 12,027,000	\$ 12,106,149	\$ 21,353	\$ (12,990)	\$ 12,085,890	\$ 12,086,665	\$ 775	\$ -
FUND 9999 Total		\$ 46,953,000	\$ 47,180,948	\$ 61,384	\$ (50,599)	\$ 47,123,080	\$ 47,124,485	\$ 1,404	\$ -
Grand Total		\$ 3,953,255,245	\$ 3,514,170,685	\$ 9,731,543	\$ 77,538,119	\$ 3,584,287,963	\$ 3,652,786,701	\$ 68,730,647	\$ (231,909)

* If no Market Price, then Market Value = Book Value

**MTA HEADQUARTERS - TREASURY DEPARTMENT
DETAIL TRANSACTION REPORT
BY FUND & TRANS DATE**

FROM: 1/1/2011
TO: 12/31/2011

Fund	Instr Type	Broker	Purch Date	Maturity	Trans Date	Trans Type	Rate	Yield	Par	Prem/(Disc)	(Interest)	Amort/(Accr)	(Gain) / Loss	Settlement	CUSIP	Price
FUND 1000	REPO INT	MIZUH	2010-12-31	2011-01-03	2011-01-03	Matured	0.230	0.230	(82,769,000)	-	(1,586)	-	-	82,770,586		100.000
FUND 1000	REPO INT	HSBCS	2010-12-31	2011-01-03	2011-01-03	Matured	0.140	0.140	(42,108,000)	-	(491)	-	-	42,108,491		100.000
FUND 1000	REPO INT	BOFAB	2010-12-31	2011-01-03	2011-01-03	Matured	0.070	0.070	(99,000,000)	-	(578)	-	-	99,000,578		100.000
FUND 1000	REPO INT	DAIWA	2010-12-31	2011-01-03	2011-01-03	Matured	0.260	0.260	(160,061,000)	-	(3,468)	-	-	160,064,468		100.000
FUND 1000	REPO INT	MIZUH	2011-01-03	2011-01-04	2011-01-03	Purchased	0.210	0.210	182,000,000	-	-	-	-	(182,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-01-03	2011-01-04	2011-01-03	Purchased	0.210	0.210	198,236,000	-	-	-	-	(198,236,000)		100.000
FUND 1000	CD ACT/360	MTA	2010-01-04	2011-01-04	2011-01-04	Matured	2.000	2.000	(275,329)	-	(5,583)	-	-	280,912		100.000
FUND 1000	REPO INT	MIZUH	2011-01-03	2011-01-04	2011-01-04	Matured	0.210	0.210	(182,000,000)	-	(1,062)	-	-	182,001,062		100.000
FUND 1000	REPO INT	DAIWA	2011-01-03	2011-01-04	2011-01-04	Matured	0.210	0.210	(198,236,000)	-	(1,156)	-	-	198,237,156		100.000
FUND 1000	REPO INT	BOFAB	2011-01-04	2011-01-05	2011-01-04	Purchased	0.160	0.160	200,000,000	-	-	-	-	(200,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-01-04	2011-01-05	2011-01-04	Purchased	0.180	0.180	190,301,000	-	-	-	-	(190,301,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-01-04	2011-01-05	2011-01-05	Matured	0.160	0.160	(200,000,000)	-	(889)	-	-	200,000,889		100.000
FUND 1000	REPO INT	DAIWA	2011-01-04	2011-01-05	2011-01-05	Matured	0.180	0.180	(190,301,000)	-	(952)	-	-	190,301,952		100.000
FUND 1000	REPO INT	DAIWA	2011-01-05	2011-01-06	2011-01-05	Purchased	0.160	0.160	127,910,000	-	-	-	-	(127,910,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-01-05	2011-01-06	2011-01-05	Purchased	0.150	0.150	100,000,000	-	-	-	-	(100,000,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-01-05	2011-01-06	2011-01-05	Purchased	0.130	0.130	180,000,000	-	-	-	-	(180,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-01-05	2011-01-06	2011-01-06	Matured	0.160	0.160	(127,910,000)	-	(568)	-	-	127,910,568		100.000
FUND 1000	REPO INT	MIZUH	2011-01-05	2011-01-06	2011-01-06	Matured	0.150	0.150	(100,000,000)	-	(417)	-	-	100,000,417		100.000
FUND 1000	REPO INT	BOFAB	2011-01-05	2011-01-06	2011-01-06	Matured	0.130	0.130	(180,000,000)	-	(650)	-	-	180,000,650		100.000
FUND 1000	REPO INT	BOFAB	2011-01-06	2011-01-07	2011-01-06	Purchased	0.140	0.140	110,000,000	-	-	-	-	(110,000,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-01-06	2011-01-07	2011-01-06	Purchased	0.160	0.160	181,700,000	-	-	-	-	(181,700,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-01-06	2011-01-07	2011-01-06	Purchased	0.150	0.150	142,413,000	-	-	-	-	(142,413,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-01-06	2011-01-07	2011-01-07	Matured	0.140	0.140	(110,000,000)	-	(428)	-	-	110,000,428		100.000
FUND 1000	REPO INT	MIZUH	2011-01-06	2011-01-07	2011-01-07	Matured	0.160	0.160	(181,700,000)	-	(808)	-	-	181,700,808		100.000
FUND 1000	REPO INT	DAIWA	2011-01-06	2011-01-07	2011-01-07	Matured	0.150	0.150	(142,413,000)	-	(593)	-	-	142,413,593		100.000
FUND 1000	REPO INT	MIZUH	2011-01-07	2011-01-10	2011-01-07	Purchased	0.160	0.160	181,500,000	-	-	-	-	(181,500,000)		100.000
FUND 1000	COMM PAPER	BOFAB	2011-01-07	2011-02-07	2011-01-07	Purchased	0.000	0.130	25,000,000	(2,799)	-	-	-	(24,997,201)	64105HP71	99.989
FUND 1000	COMM PAPER	BOFAB	2011-01-07	2011-03-04	2011-01-07	Purchased	0.000	0.230	25,000,000	(8,944)	-	-	-	(24,991,056)	89116FQ45	99.964
FUND 1000	COMM PAPER	CITIG	2011-01-07	2011-02-01	2011-01-07	Purchased	0.000	0.150	50,000,000	(5,208)	-	-	-	(49,994,792)	1667X1P18	99.990
FUND 1000	FNMA NOTES	MIZUH	2011-01-07	2011-06-15	2011-01-07	Purchased	0.195	0.195	12,500,000	(10,766)	-	-	-	(12,489,234)	313588GX7	99.914
FUND 1000	REPO INT	DAIWA	2011-01-07	2011-01-10	2011-01-07	Purchased	0.150	0.150	144,691,000	-	-	-	-	(144,691,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-01-07	2011-01-10	2011-01-10	Matured	0.160	0.160	(181,500,000)	-	(2,420)	-	-	181,502,420		100.000
FUND 1000	REPO INT	DAIWA	2011-01-07	2011-01-10	2011-01-10	Matured	0.150	0.150	(144,691,000)	-	(1,809)	-	-	144,692,809		100.000
FUND 1000	REPO INT	MIZUH	2011-01-10	2011-01-11	2011-01-10	Purchased	0.150	0.150	181,700,000	-	-	-	-	(181,700,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-01-10	2011-01-11	2011-01-10	Purchased	0.140	0.140	10,000,000	-	-	-	-	(10,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-01-10	2011-01-11	2011-01-10	Purchased	0.160	0.160	154,509,000	-	-	-	-	(154,509,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-01-10	2011-01-11	2011-01-11	Matured	0.150	0.150	(181,700,000)	-	(757)	-	-	181,700,757		100.000
FUND 1000	REPO INT	BOFAB	2011-01-10	2011-01-11	2011-01-11	Matured	0.140	0.140	(10,000,000)	-	(39)	-	-	10,000,039		100.000
FUND 1000	REPO INT	DAIWA	2011-01-10	2011-01-11	2011-01-11	Matured	0.160	0.160	(154,509,000)	-	(687)	-	-	154,509,687		100.000
FUND 1000	REPO INT	MIZUH	2011-01-11	2011-01-12	2011-01-11	Purchased	0.140	0.140	181,700,000	-	-	-	-	(181,700,000)		100.000



MTA HEADQUARTERS - TREASURY DEPARTMENT
 DETAIL TRANSACTION REPORT
 BY FUND & TRANS DATE

FROM: 1/1/2011
 TO: 12/31/2011

Fund	Instr Type	Broker	Purch Date	Maturity	Trans Date	Trans Type	Rate	Yield	Par	Prem/(Disc)	(Interest)	Amort/(Accr)	(Gain) / Loss	Settlement	CUSIP	Price
FUND 1000	REPO INT	DAIWA	2011-01-11	2011-01-12	2011-01-11	Purchased	0.140	0.140	167,629,000	-	-	-	-	(167,629,000)		100.000
FUND 1000	CD ACT/360	MTA	2010-01-12	2011-01-12	2011-01-12	Matured	1.100	1.100	(42,397)	-	(473)	-	-	15,285		100.000
FUND 1000	REPO INT	MIZUH	2011-01-11	2011-01-12	2011-01-12	Matured	0.140	0.140	(181,700,000)	-	(707)	-	-	181,700,707		100.000
FUND 1000	REPO INT	DAIWA	2011-01-11	2011-01-12	2011-01-12	Matured	0.140	0.140	(167,629,000)	-	(652)	-	-	167,629,652		100.000
FUND 1000	CD ACT/360	MTA	2011-01-12	2012-01-12	2011-01-12	Purchased	1.100	1.100	27,585	-	-	-	-	-		100.000
FUND 1000	REPO INT	MIZUH	2011-01-12	2011-01-13	2011-01-12	Purchased	0.130	0.130	181,700,000	-	-	-	-	(181,700,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-01-12	2011-01-13	2011-01-12	Purchased	0.140	0.140	192,737,000	-	-	-	-	(192,737,000)		100.000
FUND 1000	T-BILL	CITIG	2010-01-15	2011-01-13	2011-01-13	Matured	0.320	0.321	(28,225,000)	-	(91,073)	-	-	28,225,000	912795UX7	99.677
FUND 1000	REPO INT	MIZUH	2011-01-12	2011-01-13	2011-01-13	Matured	0.130	0.130	(181,700,000)	-	(656)	-	-	181,700,656		100.000
FUND 1000	REPO INT	DAIWA	2011-01-12	2011-01-13	2011-01-13	Matured	0.140	0.140	(192,737,000)	-	(750)	-	-	192,737,750		100.000
FUND 1000	FFCB DISC	DAIWA	2011-01-13	2011-10-25	2011-01-13	Purchased	0.250	0.250	20,000,000	(39,583)	-	-	-	(19,960,417)	313312NK2	99.802
FUND 1000	REPO INT	MIZUH	2011-01-13	2011-01-14	2011-01-13	Purchased	0.150	0.150	181,700,000	-	-	-	-	(181,700,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-01-13	2011-01-14	2011-01-13	Purchased	0.120	0.120	110,000,000	-	-	-	-	(110,000,000)		100.000
FUND 1000	T-BILL	DAIWA	2011-01-13	2012-01-12	2011-01-13	Purchased	0.255	0.256	28,225,000	(72,773)	-	-	-	(28,152,227)	9127952Y6	99.742
FUND 1000	REPO INT	DAIWA	2011-01-13	2011-01-14	2011-01-13	Purchased	0.150	0.150	105,643,000	-	-	-	-	(105,643,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-01-13	2011-01-14	2011-01-14	Matured	0.150	0.150	(181,700,000)	-	(757)	-	-	181,700,757		100.000
FUND 1000	REPO INT	BOFAB	2011-01-13	2011-01-14	2011-01-14	Matured	0.120	0.120	(110,000,000)	-	(367)	-	-	110,000,367		100.000
FUND 1000	REPO INT	DAIWA	2011-01-13	2011-01-14	2011-01-14	Matured	0.150	0.150	(105,643,000)	-	(440)	-	-	105,643,440		100.000
FUND 1000	REPO INT	MIZUH	2011-01-14	2011-01-18	2011-01-14	Purchased	0.170	0.170	181,700,000	-	-	-	-	(181,700,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-01-14	2011-01-18	2011-01-14	Purchased	0.150	0.150	90,000,000	-	-	-	-	(90,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-01-14	2011-01-18	2011-01-14	Purchased	0.150	0.150	148,678,000	-	-	-	-	(148,678,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-01-14	2011-01-18	2011-01-18	Matured	0.170	0.170	(181,700,000)	-	(3,432)	-	-	181,703,432		100.000
FUND 1000	REPO INT	BOFAB	2011-01-14	2011-01-18	2011-01-18	Matured	0.150	0.150	(90,000,000)	-	(1,500)	-	-	90,001,500		100.000
FUND 1000	REPO INT	DAIWA	2011-01-14	2011-01-18	2011-01-18	Matured	0.150	0.150	(148,678,000)	-	(2,478)	-	-	148,680,478		100.000
FUND 1000	COMM PAPER	BOFAB	2011-01-18	2011-02-18	2011-01-18	Purchased	0.000	0.160	50,000,000	(6,889)	-	-	-	(49,993,111)	78009BPJ5	99.986
FUND 1000	REPO INT	MIZUH	2011-01-18	2011-01-19	2011-01-18	Purchased	0.230	0.230	176,900,000	-	-	-	-	(176,900,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-01-18	2011-01-19	2011-01-18	Purchased	0.220	0.220	84,000,000	-	-	-	-	(84,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-01-18	2011-01-19	2011-01-18	Purchased	0.220	0.220	114,163,000	-	-	-	-	(114,163,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-01-18	2011-01-19	2011-01-19	Matured	0.230	0.230	(176,900,000)	-	(1,130)	-	-	176,901,130		100.000
FUND 1000	REPO INT	BOFAB	2011-01-18	2011-01-19	2011-01-19	Matured	0.220	0.220	(84,000,000)	-	(513)	-	-	84,000,513		100.000
FUND 1000	REPO INT	DAIWA	2011-01-18	2011-01-19	2011-01-19	Matured	0.220	0.220	(114,163,000)	-	(698)	-	-	114,163,698		100.000
FUND 1000	REPO INT	MIZUH	2011-01-19	2011-01-20	2011-01-19	Purchased	0.200	0.200	176,900,000	-	-	-	-	(176,900,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-01-19	2011-01-20	2011-01-19	Purchased	0.190	0.190	20,000,000	-	-	-	-	(20,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-01-19	2011-01-20	2011-01-19	Purchased	0.200	0.200	168,960,000	-	-	-	-	(168,960,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-01-19	2011-01-20	2011-01-20	Matured	0.200	0.200	(176,900,000)	-	(983)	-	-	176,900,983		100.000
FUND 1000	REPO INT	BOFAB	2011-01-19	2011-01-20	2011-01-20	Matured	0.190	0.190	(20,000,000)	-	(106)	-	-	20,000,106		100.000
FUND 1000	REPO INT	DAIWA	2011-01-19	2011-01-20	2011-01-20	Matured	0.200	0.200	(168,960,000)	-	(939)	-	-	168,960,939		100.000
FUND 1000	T-BILL	BARCL	2011-01-20	2011-03-10	2011-01-20	Purchased	0.150	0.150	50,000,000	(10,208)	-	-	-	(49,989,792)	912795V99	99.980
FUND 1000	T-BILL	CITIG	2011-01-20	2011-05-12	2011-01-20	Purchased	0.148	0.148	10,000,000	(4,589)	-	-	-	(9,995,411)	9127952Q3	99.954
FUND 1000	T-BILL	MIZUH	2011-01-20	2011-03-17	2011-01-20	Purchased	0.160	0.160	50,000,000	(12,444)	-	-	-	(49,987,556)	9127952G5	99.975



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FUND 1000	REPO INT	MIZUH	2011-01-20	2011-01-21	2011-01-20	Purchased	0.220	0.220	60,000,000	-	-	-	-	(60,000,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-01-20	2011-01-21	2011-01-20	Purchased	0.190	0.190	90,000,000	-	-	-	-	(90,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-01-20	2011-01-21	2011-01-20	Purchased	0.200	0.200	169,293,000	-	-	-	-	(169,293,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-01-20	2011-01-21	2011-01-21	Matured	0.220	0.220	(60,000,000)	-	(367)	-	-	60,000,367		100.000
FUND 1000	REPO INT	BOFAB	2011-01-20	2011-01-21	2011-01-21	Matured	0.190	0.190	(90,000,000)	-	(475)	-	-	90,000,475		100.000
FUND 1000	REPO INT	DAIWA	2011-01-20	2011-01-21	2011-01-21	Matured	0.200	0.200	(169,293,000)	-	(941)	-	-	169,293,941		100.000
FUND 1000	REPO INT	BOFAB	2011-01-21	2011-01-24	2011-01-21	Purchased	0.140	0.140	40,000,000	-	-	-	-	(40,000,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-01-21	2011-01-24	2011-01-21	Purchased	0.170	0.170	176,900,000	-	-	-	-	(176,900,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-01-21	2011-01-24	2011-01-21	Purchased	0.170	0.170	79,359,000	-	-	-	-	(79,359,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-01-21	2011-01-24	2011-01-24	Matured	0.140	0.140	(40,000,000)	-	(467)	-	-	40,000,467		100.000
FUND 1000	REPO INT	MIZUH	2011-01-21	2011-01-24	2011-01-24	Matured	0.170	0.170	(176,900,000)	-	(2,506)	-	-	176,902,506		100.000
FUND 1000	REPO INT	DAIWA	2011-01-21	2011-01-24	2011-01-24	Matured	0.170	0.170	(79,359,000)	-	(1,124)	-	-	79,360,124		100.000
FUND 1000	REPO INT	MIZUH	2011-01-24	2011-01-25	2011-01-24	Purchased	0.160	0.160	92,000,000	-	-	-	-	(92,000,000)		100.000
FUND 1000	REPO INT	HSBCS	2011-01-24	2011-01-25	2011-01-24	Purchased	0.140	0.140	100,000,000	-	-	-	-	(100,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-01-24	2011-01-25	2011-01-24	Purchased	0.150	0.150	97,135,000	-	-	-	-	(97,135,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-01-24	2011-01-25	2011-01-25	Matured	0.160	0.160	(92,000,000)	-	(409)	-	-	92,000,409		100.000
FUND 1000	REPO INT	HSBCS	2011-01-24	2011-01-25	2011-01-25	Matured	0.140	0.140	(100,000,000)	-	(389)	-	-	100,000,389		100.000
FUND 1000	REPO INT	DAIWA	2011-01-24	2011-01-25	2011-01-25	Matured	0.150	0.150	(97,135,000)	-	(405)	-	-	97,135,405		100.000
FUND 1000	REPO INT	BOFAB	2011-01-25	2011-01-26	2011-01-25	Purchased	0.150	0.150	50,000,000	-	-	-	-	(50,000,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-01-25	2011-01-26	2011-01-25	Purchased	0.170	0.170	145,000,000	-	-	-	-	(145,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-01-25	2011-01-26	2011-01-25	Purchased	0.160	0.160	58,361,000	-	-	-	-	(58,361,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-01-25	2011-01-26	2011-01-26	Matured	0.150	0.150	(50,000,000)	-	(208)	-	-	50,000,208		100.000
FUND 1000	REPO INT	MIZUH	2011-01-25	2011-01-26	2011-01-26	Matured	0.170	0.170	(145,000,000)	-	(685)	-	-	145,000,685		100.000
FUND 1000	REPO INT	DAIWA	2011-01-25	2011-01-26	2011-01-26	Matured	0.160	0.160	(58,361,000)	-	(259)	-	-	58,361,259		100.000
FUND 1000	REPO INT	MIZUH	2011-01-26	2011-01-27	2011-01-26	Purchased	0.160	0.160	120,000,000	-	-	-	-	(120,000,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-01-26	2011-01-27	2011-01-26	Purchased	0.150	0.150	65,000,000	-	-	-	-	(65,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-01-26	2011-01-27	2011-01-26	Purchased	0.160	0.160	87,940,000	-	-	-	-	(87,940,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-01-26	2011-01-27	2011-01-27	Matured	0.160	0.160	(120,000,000)	-	(533)	-	-	120,000,533		100.000
FUND 1000	REPO INT	BOFAB	2011-01-26	2011-01-27	2011-01-27	Matured	0.150	0.150	(65,000,000)	-	(271)	-	-	65,000,271		100.000
FUND 1000	REPO INT	DAIWA	2011-01-26	2011-01-27	2011-01-27	Matured	0.160	0.160	(87,940,000)	-	(391)	-	-	87,940,391		100.000
FUND 1000	T-BILL	MIZUH	2011-01-27	2011-02-10	2011-01-27	Purchased	0.130	0.130	50,000,000	(2,528)	-	-	-	(49,997,472)	912795V40	99.995
FUND 1000	REPO INT	MIZUH	2011-01-27	2011-01-28	2011-01-27	Purchased	0.180	0.180	75,000,000	-	-	-	-	(75,000,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-01-27	2011-01-28	2011-01-27	Purchased	0.160	0.160	180,000,000	-	-	-	-	(180,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-01-27	2011-01-28	2011-01-27	Purchased	0.190	0.190	126,717,000	-	-	-	-	(126,717,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-01-27	2011-01-28	2011-01-28	Matured	0.180	0.180	(75,000,000)	-	(375)	-	-	75,000,375		100.000
FUND 1000	REPO INT	BOFAB	2011-01-27	2011-01-28	2011-01-28	Matured	0.160	0.160	(180,000,000)	-	(800)	-	-	180,000,800		100.000
FUND 1000	REPO INT	DAIWA	2011-01-27	2011-01-28	2011-01-28	Matured	0.190	0.190	(126,717,000)	-	(669)	-	-	126,717,669		100.000
FUND 1000	REPO INT	MIZUH	2011-01-28	2011-01-31	2011-01-28	Purchased	0.160	0.160	75,000,000	-	-	-	-	(75,000,000)		100.000
FUND 1000	REPO INT	HSBCS	2011-01-28	2011-01-31	2011-01-28	Purchased	0.150	0.150	50,000,000	-	-	-	-	(50,000,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-01-28	2011-01-31	2011-01-28	Purchased	0.150	0.150	160,000,000	-	-	-	-	(160,000,000)		100.000



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FUND 1000	REPO INT	DAIWA	2011-01-28	2011-01-31	2011-01-28	Purchased	0.160	0.160	115,439,000	-	-	-	-	(115,439,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-01-28	2011-01-31	2011-01-31	Matured	0.160	0.160	(75,000,000)	-	(1,000)	-	-	75,001,000		100.000
FUND 1000	REPO INT	HSBCS	2011-01-28	2011-01-31	2011-01-31	Matured	0.150	0.150	(50,000,000)	-	(625)	-	-	50,000,625		100.000
FUND 1000	REPO INT	BOFAB	2011-01-28	2011-01-31	2011-01-31	Matured	0.150	0.150	(160,000,000)	-	(2,000)	-	-	160,002,000		100.000
FUND 1000	REPO INT	DAIWA	2011-01-28	2011-01-31	2011-01-31	Matured	0.160	0.160	(115,439,000)	-	(1,539)	-	-	115,440,539		100.000
FUND 1000	REPO INT	MIZUH	2011-01-31	2011-02-01	2011-01-31	Purchased	0.220	0.220	75,000,000	-	-	-	-	(75,000,000)		100.000
FUND 1000	REPO INT	HSBCS	2011-01-31	2011-02-01	2011-01-31	Purchased	0.200	0.200	35,000,000	-	-	-	-	(35,000,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-01-31	2011-02-01	2011-01-31	Purchased	0.200	0.200	150,000,000	-	-	-	-	(150,000,000)		100.000
FUND 1000	REPO INT	HSBCS	2011-01-31	2011-02-01	2011-01-31	Purchased	0.180	0.180	20,000,000	-	-	-	-	(20,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-01-31	2011-02-01	2011-01-31	Purchased	0.210	0.210	19,394,000	-	-	-	-	(19,394,000)		100.000
FUND 1000	COMM PAPER	-	2011-01-07	2011-02-01	2011-02-01	Amort/(Accr)	0.000	0.150	-	-	-	(5,208)	-	-	1667X1P18	0.000
FUND 1000	COMM PAPER	CITIG	2011-01-07	2011-02-01	2011-02-01	Matured	0.000	0.150	(50,000,000)	-	-	-	-	50,000,000	1667X1P18	99.990
FUND 1000	REPO INT	MIZUH	2011-01-31	2011-02-01	2011-02-01	Matured	0.220	0.220	(75,000,000)	-	(458)	-	-	75,000,458		100.000
FUND 1000	REPO INT	HSBCS	2011-01-31	2011-02-01	2011-02-01	Matured	0.200	0.200	(35,000,000)	-	(194)	-	-	35,000,194		100.000
FUND 1000	REPO INT	BOFAB	2011-01-31	2011-02-01	2011-02-01	Matured	0.200	0.200	(150,000,000)	-	(833)	-	-	150,000,833		100.000
FUND 1000	REPO INT	HSBCS	2011-01-31	2011-02-01	2011-02-01	Matured	0.180	0.180	(20,000,000)	-	(100)	-	-	20,000,100		100.000
FUND 1000	REPO INT	DAIWA	2011-01-31	2011-02-01	2011-02-01	Matured	0.210	0.210	(19,394,000)	-	(113)	-	-	19,394,113		100.000
FUND 1000	REPO INT	HSBCS	2011-02-01	2011-02-02	2011-02-01	Purchased	0.190	0.190	65,000,000	-	-	-	-	(65,000,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-02-01	2011-02-02	2011-02-01	Purchased	0.220	0.220	128,707,000	-	-	-	-	(128,707,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-02-01	2011-02-02	2011-02-01	Purchased	0.190	0.190	102,000,000	-	-	-	-	(102,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-02-01	2011-02-02	2011-02-01	Purchased	0.210	0.210	125,716,000	-	-	-	-	(125,716,000)		100.000
FUND 1000	REPO INT	HSBCS	2011-02-01	2011-02-02	2011-02-02	Matured	0.190	0.190	(65,000,000)	-	(343)	-	-	65,000,343		100.000
FUND 1000	REPO INT	MIZUH	2011-02-01	2011-02-02	2011-02-02	Matured	0.220	0.220	(128,707,000)	-	(787)	-	-	128,707,787		100.000
FUND 1000	REPO INT	BOFAB	2011-02-01	2011-02-02	2011-02-02	Matured	0.190	0.190	(102,000,000)	-	(538)	-	-	102,000,538		100.000
FUND 1000	REPO INT	DAIWA	2011-02-01	2011-02-02	2011-02-02	Matured	0.210	0.210	(125,716,000)	-	(733)	-	-	125,716,733		100.000
FUND 1000	COMM PAPER	CITIG	2011-02-02	2011-02-23	2011-02-02	Purchased	0.000	0.160	50,000,000	(4,667)	-	-	-	(49,995,333)	1667T1PP0	99.991
FUND 1000	REPO INT	BOFAB	2011-02-02	2011-02-03	2011-02-02	Purchased	0.180	0.180	160,000,000	-	-	-	-	(160,000,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-02-02	2011-02-03	2011-02-02	Purchased	0.190	0.190	128,707,000	-	-	-	-	(128,707,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-02-02	2011-02-03	2011-02-02	Purchased	0.200	0.200	108,342,000	-	-	-	-	(108,342,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-02-02	2011-02-03	2011-02-03	Matured	0.180	0.180	(160,000,000)	-	(800)	-	-	160,000,800		100.000
FUND 1000	REPO INT	MIZUH	2011-02-02	2011-02-03	2011-02-03	Matured	0.190	0.190	(128,707,000)	-	(679)	-	-	128,707,679		100.000
FUND 1000	REPO INT	DAIWA	2011-02-02	2011-02-03	2011-02-03	Matured	0.200	0.200	(108,342,000)	-	(602)	-	-	108,342,602		100.000
FUND 1000	REPO INT	MIZUH	2011-02-03	2011-02-04	2011-02-03	Purchased	0.160	0.160	128,707,000	-	-	-	-	(128,707,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-02-03	2011-02-04	2011-02-03	Purchased	0.150	0.150	130,000,000	-	-	-	-	(130,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-02-03	2011-02-04	2011-02-03	Purchased	0.160	0.160	118,299,000	-	-	-	-	(118,299,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-02-03	2011-02-04	2011-02-04	Matured	0.160	0.160	(128,707,000)	-	(572)	-	-	128,707,572		100.000
FUND 1000	REPO INT	BOFAB	2011-02-03	2011-02-04	2011-02-04	Matured	0.150	0.150	(130,000,000)	-	(542)	-	-	130,000,542		100.000
FUND 1000	REPO INT	DAIWA	2011-02-03	2011-02-04	2011-02-04	Matured	0.160	0.160	(118,299,000)	-	(526)	-	-	118,299,526		100.000
FUND 1000	REPO INT	BOFAB	2011-02-04	2011-02-07	2011-02-04	Purchased	0.140	0.140	115,000,000	-	-	-	-	(115,000,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-02-04	2011-02-07	2011-02-04	Purchased	0.150	0.150	128,707,000	-	-	-	-	(128,707,000)		100.000



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FUND 1000	REPO INT	DAIWA	2011-02-04	2011-02-07	2011-02-04	Purchased	0.160	0.160	117,342,000	-	-	-	-	(117,342,000)		100.000
FUND 1000	COMM PAPER	-	2011-01-07	2011-02-07	2011-02-07	Amort/(Accr)	0.000	0.130	-	-	-	(2,799)	-	-	64105HP71	0.000
FUND 1000	COMM PAPER	BOFAB	2011-01-07	2011-02-07	2011-02-07	Matured	0.000	0.130	(25,000,000)	-	-	-	-	25,000,000	64105HP71	99.989
FUND 1000	REPO INT	BOFAB	2011-02-04	2011-02-07	2011-02-07	Matured	0.140	0.140	(115,000,000)	-	(1,342)	-	-	115,001,342		100.000
FUND 1000	REPO INT	MIZUH	2011-02-04	2011-02-07	2011-02-07	Matured	0.150	0.150	(128,707,000)	-	(1,609)	-	-	128,708,609		100.000
FUND 1000	REPO INT	DAIWA	2011-02-04	2011-02-07	2011-02-07	Matured	0.160	0.160	(117,342,000)	-	(1,565)	-	-	117,343,565		100.000
FUND 1000	COMM PAPER	CITIG	2011-02-07	2011-03-21	2011-02-07	Purchased	0.000	0.180	25,000,000	(5,250)	-	-	-	(24,994,750)	93114FQM9	99.979
FUND 1000	REPO INT	BOFAB	2011-02-07	2011-02-08	2011-02-07	Purchased	0.140	0.140	130,000,000	-	-	-	-	(130,000,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-02-07	2011-02-08	2011-02-07	Purchased	0.150	0.150	128,707,000	-	-	-	-	(128,707,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-02-07	2011-02-08	2011-02-07	Purchased	0.150	0.150	106,363,000	-	-	-	-	(106,363,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-02-07	2011-02-08	2011-02-08	Matured	0.140	0.140	(130,000,000)	-	(506)	-	-	130,000,506		100.000
FUND 1000	REPO INT	MIZUH	2011-02-07	2011-02-08	2011-02-08	Matured	0.150	0.150	(128,707,000)	-	(536)	-	-	128,707,536		100.000
FUND 1000	REPO INT	DAIWA	2011-02-07	2011-02-08	2011-02-08	Matured	0.150	0.150	(106,363,000)	-	(443)	-	-	106,363,443		100.000
FUND 1000	REPO INT	BOFAB	2011-02-08	2011-02-09	2011-02-08	Purchased	0.130	0.130	110,000,000	-	-	-	-	(110,000,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-02-08	2011-02-09	2011-02-08	Purchased	0.140	0.140	150,000,000	-	-	-	-	(150,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-02-08	2011-02-09	2011-02-08	Purchased	0.140	0.140	100,973,000	-	-	-	-	(100,973,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-02-08	2011-02-09	2011-02-09	Matured	0.130	0.130	(110,000,000)	-	(397)	-	-	110,000,397		100.000
FUND 1000	REPO INT	MIZUH	2011-02-08	2011-02-09	2011-02-09	Matured	0.140	0.140	(150,000,000)	-	(583)	-	-	150,000,583		100.000
FUND 1000	REPO INT	DAIWA	2011-02-08	2011-02-09	2011-02-09	Matured	0.140	0.140	(100,973,000)	-	(393)	-	-	100,973,393		100.000
FUND 1000	REPO INT	BOFAB	2011-02-09	2011-02-10	2011-02-09	Purchased	0.120	0.120	115,000,000	-	-	-	-	(115,000,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-02-09	2011-02-10	2011-02-09	Purchased	0.130	0.130	150,000,000	-	-	-	-	(150,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-02-09	2011-02-10	2011-02-09	Purchased	0.130	0.130	101,328,000	-	-	-	-	(101,328,000)		100.000
FUND 1000	T-BILL	DAIWA	2010-02-11	2011-02-10	2011-02-10	Matured	0.350	0.351	(1,630,000)	-	(5,768)	-	-	1,630,000	912795V40	99.646
FUND 1000	T-BILL	MIZUH	2011-01-27	2011-02-10	2011-02-10	Matured	0.130	0.130	(50,000,000)	-	(2,528)	-	-	50,000,000	912795V40	99.995
FUND 1000	REPO INT	BOFAB	2011-02-09	2011-02-10	2011-02-10	Matured	0.120	0.120	(115,000,000)	-	(383)	-	-	115,000,383		100.000
FUND 1000	REPO INT	MIZUH	2011-02-09	2011-02-10	2011-02-10	Matured	0.130	0.130	(150,000,000)	-	(542)	-	-	150,000,542		100.000
FUND 1000	REPO INT	DAIWA	2011-02-09	2011-02-10	2011-02-10	Matured	0.130	0.130	(101,328,000)	-	(366)	-	-	101,328,366		100.000
FUND 1000	COMM PAPER	CITIG	2011-02-10	2011-03-14	2011-02-10	Purchased	0.000	0.190	50,000,000	(8,444)	-	-	-	(49,991,556)	06416KQE3	99.983
FUND 1000	REPO INT	MIZUH	2011-02-10	2011-02-11	2011-02-10	Purchased	0.130	0.130	75,000,000	-	-	-	-	(75,000,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-02-10	2011-02-11	2011-02-10	Purchased	0.120	0.120	210,000,000	-	-	-	-	(210,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-02-10	2011-02-11	2011-02-10	Purchased	0.130	0.130	89,716,000	-	-	-	-	(89,716,000)		100.000
FUND 1000	T-BILL	HSBCS	2011-02-10	2012-02-09	2011-02-10	Purchased	0.290	0.291	1,630,000	(4,780)	-	-	-	(1,625,220)	912795C3	99.707
FUND 1000	REPO INT	MIZUH	2011-02-10	2011-02-11	2011-02-11	Matured	0.130	0.130	(75,000,000)	-	(271)	-	-	75,000,271		100.000
FUND 1000	REPO INT	BOFAB	2011-02-10	2011-02-11	2011-02-11	Matured	0.120	0.120	(210,000,000)	-	(700)	-	-	210,000,700		100.000
FUND 1000	REPO INT	DAIWA	2011-02-10	2011-02-11	2011-02-11	Matured	0.130	0.130	(89,716,000)	-	(324)	-	-	89,716,324		100.000
FUND 1000	REPO INT	MIZUH	2011-02-11	2011-02-14	2011-02-11	Purchased	0.130	0.130	110,000,000	-	-	-	-	(110,000,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-02-11	2011-02-14	2011-02-11	Purchased	0.120	0.120	160,000,000	-	-	-	-	(160,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-02-11	2011-02-14	2011-02-11	Purchased	0.120	0.120	88,109,000	-	-	-	-	(88,109,000)		100.000
FUND 1000	CD ACT/360	-	2010-05-07	2011-05-06	2011-02-14	Final Sale	2.330	2.330	(37,044)	-	(679)	-	-	37,723		100.000
FUND 1000	REPO INT	MIZUH	2011-02-11	2011-02-14	2011-02-14	Matured	0.130	0.130	(110,000,000)	-	(1,192)	-	-	110,001,192		100.000



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FUND 1000	REPO INT	BOFAB	2011-02-11	2011-02-14	2011-02-14	Matured	0.120	0.120	(160,000,000)	-	(1,600)	-	-	160,001,600		100.000
FUND 1000	REPO INT	DAIWA	2011-02-11	2011-02-14	2011-02-14	Matured	0.120	0.120	(88,109,000)	-	(881)	-	-	88,109,881		100.000
FUND 1000	REPO INT	BOFAB	2011-02-14	2011-02-15	2011-02-14	Purchased	0.120	0.120	200,000,000	-	-	-	-	(200,000,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-02-14	2011-02-15	2011-02-14	Purchased	0.140	0.140	110,000,000	-	-	-	-	(110,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-02-14	2011-02-15	2011-02-14	Purchased	0.130	0.130	40,011,000	-	-	-	-	(40,011,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-02-14	2011-02-15	2011-02-15	Matured	0.120	0.120	(200,000,000)	-	(667)	-	-	200,000,667		100.000
FUND 1000	REPO INT	MIZUH	2011-02-14	2011-02-15	2011-02-15	Matured	0.140	0.140	(110,000,000)	-	(428)	-	-	110,000,428		100.000
FUND 1000	REPO INT	DAIWA	2011-02-14	2011-02-15	2011-02-15	Matured	0.130	0.130	(40,011,000)	-	(144)	-	-	40,011,144		100.000
FUND 1000	REPO INT	MIZUH	2011-02-15	2011-02-16	2011-02-15	Purchased	0.190	0.190	110,000,000	-	-	-	-	(110,000,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-02-15	2011-02-16	2011-02-15	Purchased	0.170	0.170	200,000,000	-	-	-	-	(200,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-02-15	2011-02-16	2011-02-15	Purchased	0.160	0.160	67,580,000	-	-	-	-	(67,580,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-02-15	2011-02-16	2011-02-16	Matured	0.190	0.190	(110,000,000)	-	(581)	-	-	110,000,581		100.000
FUND 1000	REPO INT	BOFAB	2011-02-15	2011-02-16	2011-02-16	Matured	0.170	0.170	(200,000,000)	-	(944)	-	-	200,000,944		100.000
FUND 1000	REPO INT	DAIWA	2011-02-15	2011-02-16	2011-02-16	Matured	0.160	0.160	(67,580,000)	-	(300)	-	-	67,580,300		100.000
FUND 1000	REPO INT	DAIWA	2011-02-16	2011-02-17	2011-02-16	Purchased	0.130	0.130	86,544,000	-	-	-	-	(86,544,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-02-16	2011-02-17	2011-02-16	Purchased	0.120	0.120	258,000,000	-	-	-	-	(258,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-02-16	2011-02-17	2011-02-17	Matured	0.130	0.130	(86,544,000)	-	(313)	-	-	86,544,313		100.000
FUND 1000	REPO INT	BOFAB	2011-02-16	2011-02-17	2011-02-17	Matured	0.120	0.120	(258,000,000)	-	(860)	-	-	258,000,860		100.000
FUND 1000	REPO INT	MIZUH	2011-02-17	2011-02-18	2011-02-17	Purchased	0.110	0.110	100,000,000	-	-	-	-	(100,000,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-02-17	2011-02-18	2011-02-17	Purchased	0.110	0.110	130,000,000	-	-	-	-	(130,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-02-17	2011-02-18	2011-02-17	Purchased	0.130	0.130	86,317,000	-	-	-	-	(86,317,000)		100.000
FUND 1000	COMM PAPER	-	2011-01-18	2011-02-18	2011-02-18	Amort/(Accr)	0.000	0.160	-	-	-	(6,889)	-	-	78009BPJ5	0.000
FUND 1000	COMM PAPER	BOFAB	2011-01-18	2011-02-18	2011-02-18	Matured	0.000	0.160	(50,000,000)	-	-	-	-	50,000,000	78009BPJ5	99.986
FUND 1000	REPO INT	MIZUH	2011-02-17	2011-02-18	2011-02-18	Matured	0.110	0.110	(100,000,000)	-	(306)	-	-	100,000,306		100.000
FUND 1000	REPO INT	BOFAB	2011-02-17	2011-02-18	2011-02-18	Matured	0.110	0.110	(130,000,000)	-	(397)	-	-	130,000,397		100.000
FUND 1000	REPO INT	DAIWA	2011-02-17	2011-02-18	2011-02-18	Matured	0.130	0.130	(86,317,000)	-	(312)	-	-	86,317,312		100.000
FUND 1000	COMM PAPER	BOFAB	2011-02-18	2011-03-22	2011-02-18	Purchased	0.000	0.160	50,000,000	(7,111)	-	-	-	(49,992,889)	78009BQN5	99.986
FUND 1000	REPO INT	MIZUH	2011-02-18	2011-02-22	2011-02-18	Purchased	0.130	0.130	100,000,000	-	-	-	-	(100,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-02-18	2011-02-22	2011-02-18	Purchased	0.150	0.150	71,185,000	-	-	-	-	(71,185,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-02-18	2011-02-22	2011-02-18	Purchased	0.120	0.120	100,000,000	-	-	-	-	(100,000,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-02-18	2011-02-22	2011-02-22	Matured	0.130	0.130	(100,000,000)	-	(1,444)	-	-	100,001,444		100.000
FUND 1000	REPO INT	DAIWA	2011-02-18	2011-02-22	2011-02-22	Matured	0.150	0.150	(71,185,000)	-	(1,186)	-	-	71,186,186		100.000
FUND 1000	REPO INT	BOFAB	2011-02-18	2011-02-22	2011-02-22	Matured	0.120	0.120	(100,000,000)	-	(1,333)	-	-	100,001,333		100.000
FUND 1000	REPO INT	MIZUH	2011-02-22	2011-02-23	2011-02-22	Purchased	0.140	0.140	100,000,000	-	-	-	-	(100,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-02-22	2011-02-23	2011-02-22	Purchased	0.130	0.130	68,167,000	-	-	-	-	(68,167,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-02-22	2011-02-23	2011-02-22	Purchased	0.120	0.120	42,000,000	-	-	-	-	(42,000,000)		100.000
FUND 1000	COMM PAPER	-	2011-02-02	2011-02-23	2011-02-23	Amort/(Accr)	0.000	0.160	-	-	-	(4,667)	-	-	1667T1PP0	0.000
FUND 1000	COMM PAPER	CITIG	2011-02-02	2011-02-23	2011-02-23	Matured	0.000	0.160	(50,000,000)	-	-	-	-	50,000,000	1667T1PP0	99.991
FUND 1000	REPO INT	MIZUH	2011-02-22	2011-02-23	2011-02-23	Matured	0.140	0.140	(100,000,000)	-	(389)	-	-	100,000,389		100.000
FUND 1000	REPO INT	DAIWA	2011-02-22	2011-02-23	2011-02-23	Matured	0.130	0.130	(68,167,000)	-	(246)	-	-	68,167,246		100.000



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FUND 1000	REPO INT	BOFAB	2011-02-22	2011-02-23	2011-02-23	Matured	0.120	0.120	(42,000,000)	-	(140)	-	-	42,000,140		100.000
FUND 1000	REPO INT	MIZUH	2011-02-23	2011-02-24	2011-02-23	Purchased	0.130	0.130	110,000,000	-	-	-	-	(110,000,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-02-23	2011-02-24	2011-02-23	Purchased	0.110	0.110	30,414,000	-	-	-	-	(30,414,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-02-23	2011-02-24	2011-02-23	Purchased	0.130	0.130	73,150,000	-	-	-	-	(73,150,000)		100.000
FUND 1000	T-BILL	BOFAB	2010-12-30	2011-02-24	2011-02-24	Matured	0.115	0.115	(50,000,000)	-	(8,944)	-	-	50,000,000	9127952C4	99.982
FUND 1000	REPO INT	MIZUH	2011-02-23	2011-02-24	2011-02-24	Matured	0.130	0.130	(110,000,000)	-	(397)	-	-	110,000,397		100.000
FUND 1000	REPO INT	BOFAB	2011-02-23	2011-02-24	2011-02-24	Matured	0.110	0.110	(30,414,000)	-	(93)	-	-	30,414,093		100.000
FUND 1000	REPO INT	DAIWA	2011-02-23	2011-02-24	2011-02-24	Matured	0.130	0.130	(73,150,000)	-	(264)	-	-	73,150,264		100.000
FUND 1000	REPO INT	BOFAB	2011-02-24	2011-02-25	2011-02-24	Purchased	0.110	0.110	165,000,000	-	-	-	-	(165,000,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-02-24	2011-02-25	2011-02-24	Purchased	0.120	0.120	80,000,000	-	-	-	-	(80,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-02-24	2011-02-25	2011-02-24	Purchased	0.120	0.120	69,875,000	-	-	-	-	(69,875,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-02-24	2011-02-25	2011-02-25	Matured	0.110	0.110	(165,000,000)	-	(504)	-	-	165,000,504		100.000
FUND 1000	REPO INT	MIZUH	2011-02-24	2011-02-25	2011-02-25	Matured	0.120	0.120	(80,000,000)	-	(267)	-	-	80,000,267		100.000
FUND 1000	REPO INT	DAIWA	2011-02-24	2011-02-25	2011-02-25	Matured	0.120	0.120	(69,875,000)	-	(233)	-	-	69,875,233		100.000
FUND 1000	REPO INT	MIZUH	2011-02-25	2011-02-28	2011-02-25	Purchased	0.130	0.130	90,000,000	-	-	-	-	(90,000,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-02-25	2011-02-28	2011-02-25	Purchased	0.120	0.120	145,000,000	-	-	-	-	(145,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-02-25	2011-02-28	2011-02-25	Purchased	0.120	0.120	52,071,000	-	-	-	-	(52,071,000)		100.000
FUND 1000	T-BILL	-	2011-01-20	2011-03-17	2011-02-28	Partial Sale	0.160	0.160	(3,914,000)	974	(678)	-	(92)	3,913,797	9127952G5	99.995
FUND 1000	REPO INT	MIZUH	2011-02-25	2011-02-28	2011-02-28	Matured	0.130	0.130	(90,000,000)	-	(975)	-	-	90,000,975		100.000
FUND 1000	REPO INT	BOFAB	2011-02-25	2011-02-28	2011-02-28	Matured	0.120	0.120	(145,000,000)	-	(1,450)	-	-	145,001,450		100.000
FUND 1000	REPO INT	DAIWA	2011-02-25	2011-02-28	2011-02-28	Matured	0.120	0.120	(52,071,000)	-	(521)	-	-	52,071,521		100.000
FUND 1000	REPO INT	MIZUH	2011-02-28	2011-03-01	2011-02-28	Purchased	0.190	0.190	40,000,000	-	-	-	-	(40,000,000)		100.000
FUND 1000	REPO INT	HSBCS	2011-02-28	2011-03-01	2011-02-28	Purchased	0.170	0.170	20,000,000	-	-	-	-	(20,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-02-28	2011-03-01	2011-02-28	Purchased	0.180	0.180	191,097,000	-	-	-	-	(191,097,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-02-28	2011-03-01	2011-03-01	Matured	0.190	0.190	(40,000,000)	-	(211)	-	-	40,000,211		100.000
FUND 1000	REPO INT	HSBCS	2011-02-28	2011-03-01	2011-03-01	Matured	0.170	0.170	(20,000,000)	-	(94)	-	-	20,000,094		100.000
FUND 1000	REPO INT	DAIWA	2011-02-28	2011-03-01	2011-03-01	Matured	0.180	0.180	(191,097,000)	-	(955)	-	-	191,097,955		100.000
FUND 1000	REPO INT	MIZUH	2011-03-01	2011-03-02	2011-03-01	Purchased	0.150	0.150	90,000,000	-	-	-	-	(90,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-03-01	2011-03-02	2011-03-01	Purchased	0.150	0.150	159,109,000	-	-	-	-	(159,109,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-03-01	2011-03-02	2011-03-02	Matured	0.150	0.150	(90,000,000)	-	(375)	-	-	90,000,375		100.000
FUND 1000	REPO INT	DAIWA	2011-03-01	2011-03-02	2011-03-02	Matured	0.150	0.150	(159,109,000)	-	(663)	-	-	159,109,663		100.000
FUND 1000	REPO INT	HSBCS	2011-03-02	2011-03-03	2011-03-02	Purchased	0.120	0.120	90,000,000	-	-	-	-	(90,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-03-02	2011-03-03	2011-03-02	Purchased	0.120	0.120	144,295,000	-	-	-	-	(144,295,000)		100.000
FUND 1000	REPO INT	HSBCS	2011-03-02	2011-03-03	2011-03-03	Matured	0.120	0.120	(90,000,000)	-	(300)	-	-	90,000,300		100.000
FUND 1000	REPO INT	DAIWA	2011-03-02	2011-03-03	2011-03-03	Matured	0.120	0.120	(144,295,000)	-	(481)	-	-	144,295,481		100.000
FUND 1000	REPO INT	MIZUH	2011-03-03	2011-03-04	2011-03-03	Purchased	0.140	0.140	100,000,000	-	-	-	-	(100,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-03-03	2011-03-04	2011-03-03	Purchased	0.120	0.120	141,871,000	-	-	-	-	(141,871,000)		100.000
FUND 1000	COMM PAPER	-	2011-01-07	2011-03-04	2011-03-04	Amort/(Accr)	0.000	0.230	-	-	-	(8,944)	-	-	89116FQ45	0.000
FUND 1000	COMM PAPER	BOFAB	2011-01-07	2011-03-04	2011-03-04	Matured	0.000	0.230	(25,000,000)	-	-	-	-	25,000,000	89116FQ45	99.964
FUND 1000	REPO INT	MIZUH	2011-03-03	2011-03-04	2011-03-04	Matured	0.140	0.140	(100,000,000)	-	(389)	-	-	100,000,389		100.000



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Fund	Instr Type	Broker	Purch Date	Maturity	Trans Date	Trans Type	Rate	Yield	Par	Prem/(Disc)	(Interest)	Amort/(Accr)	(Gain) / Loss	Settlement	CUSIP	Price
FUND 1000	REPO INT	DAIWA	2011-03-03	2011-03-04	2011-03-04	Matured	0.120	0.120	(141,871,000)	-	(473)	-	-	141,871,473		100.000
FUND 1000	REPO INT	BOFAB	2011-03-04	2011-03-07	2011-03-04	Purchased	0.110	0.110	30,000,000	-	-	-	-	(30,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-03-04	2011-03-07	2011-03-04	Purchased	0.130	0.130	178,540,000	-	-	-	-	(178,540,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-03-04	2011-03-07	2011-03-07	Matured	0.110	0.110	(30,000,000)	-	(275)	-	-	30,000,275		100.000
FUND 1000	REPO INT	DAIWA	2011-03-04	2011-03-07	2011-03-07	Matured	0.130	0.130	(178,540,000)	-	(1,934)	-	-	178,541,934		100.000
FUND 1000	REPO INT	MIZUH	2011-03-07	2011-03-08	2011-03-07	Purchased	0.130	0.130	100,000,000	-	-	-	-	(100,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-03-07	2011-03-08	2011-03-07	Purchased	0.120	0.120	125,043,000	-	-	-	-	(125,043,000)		100.000
FUND 1000	CD ACT/360	MTA	2010-03-08	2011-03-08	2011-03-08	Matured	0.146	0.146	(50,000)	-	(74)	-	-	11,074		100.000
FUND 1000	REPO INT	MIZUH	2011-03-07	2011-03-08	2011-03-08	Matured	0.130	0.130	(100,000,000)	-	(361)	-	-	100,000,361		100.000
FUND 1000	REPO INT	DAIWA	2011-03-07	2011-03-08	2011-03-08	Matured	0.120	0.120	(125,043,000)	-	(417)	-	-	125,043,417		100.000
FUND 1000	CD ACT/360	MTA	2011-03-08	2012-03-08	2011-03-08	Purchased	0.146	0.146	39,000	-	-	-	-	-		100.000
FUND 1000	REPO INT	MIZUH	2011-03-08	2011-03-09	2011-03-08	Purchased	0.130	0.130	100,000,000	-	-	-	-	(100,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-03-08	2011-03-09	2011-03-08	Purchased	0.130	0.130	126,214,000	-	-	-	-	(126,214,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-03-08	2011-03-09	2011-03-09	Matured	0.130	0.130	(100,000,000)	-	(361)	-	-	100,000,361		100.000
FUND 1000	REPO INT	DAIWA	2011-03-08	2011-03-09	2011-03-09	Matured	0.130	0.130	(126,214,000)	-	(456)	-	-	126,214,456		100.000
FUND 1000	REPO INT	BOFAB	2011-03-09	2011-03-10	2011-03-09	Purchased	0.110	0.110	25,000,000	-	-	-	-	(25,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-03-09	2011-03-10	2011-03-09	Purchased	0.130	0.130	193,765,000	-	-	-	-	(193,765,000)		100.000
FUND 1000	T-BILL	BARCL	2011-01-20	2011-03-10	2011-03-10	Matured	0.150	0.150	(50,000,000)	-	(10,208)	-	-	50,000,000	912795V99	99.980
FUND 1000	T-BILL	BOFAB	2010-12-30	2011-03-10	2011-03-10	Matured	0.105	0.105	(50,000,000)	-	(10,208)	-	-	50,000,000	912795V99	99.980
FUND 1000	REPO INT	BOFAB	2011-03-09	2011-03-10	2011-03-10	Matured	0.110	0.110	(25,000,000)	-	(76)	-	-	25,000,076		100.000
FUND 1000	REPO INT	DAIWA	2011-03-09	2011-03-10	2011-03-10	Matured	0.130	0.130	(193,765,000)	-	(700)	-	-	193,765,700		100.000
FUND 1000	REPO INT	HSBCS	2011-03-10	2011-03-11	2011-03-10	Purchased	0.100	0.100	75,000,000	-	-	-	-	(75,000,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-03-10	2011-03-11	2011-03-10	Purchased	0.100	0.100	115,000,000	-	-	-	-	(115,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-03-10	2011-03-11	2011-03-10	Purchased	0.120	0.120	134,991,000	-	-	-	-	(134,991,000)		100.000
FUND 1000	CD ACT/360	MTA	2010-03-11	2011-03-11	2011-03-11	Matured	0.350	0.557	(20,000)	-	(113)	-	-	20,113		100.000
FUND 1000	REPO INT	HSBCS	2011-03-10	2011-03-11	2011-03-11	Matured	0.100	0.100	(75,000,000)	-	(208)	-	-	75,000,208		100.000
FUND 1000	REPO INT	BOFAB	2011-03-10	2011-03-11	2011-03-11	Matured	0.100	0.100	(115,000,000)	-	(319)	-	-	115,000,319		100.000
FUND 1000	REPO INT	DAIWA	2011-03-10	2011-03-11	2011-03-11	Matured	0.120	0.120	(134,991,000)	-	(450)	-	-	134,991,450		100.000
FUND 1000	REPO INT	MIZUH	2011-03-11	2011-03-14	2011-03-11	Purchased	0.130	0.130	115,000,000	-	-	-	-	(115,000,000)		100.000
FUND 1000	REPO INT	HSBCS	2011-03-11	2011-03-14	2011-03-11	Purchased	0.100	0.100	50,000,000	-	-	-	-	(50,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-03-11	2011-03-14	2011-03-11	Purchased	0.100	0.100	144,842,000	-	-	-	-	(144,842,000)		100.000
FUND 1000	COMM PAPER	-	2011-02-10	2011-03-14	2011-03-14	Amort/(Accr)	0.000	0.190	-	-	-	(8,444)	-	-	06416KQE3	0.000
FUND 1000	COMM PAPER	CITIG	2011-02-10	2011-03-14	2011-03-14	Matured	0.000	0.190	(50,000,000)	-	-	-	-	50,000,000	06416KQE3	99.983
FUND 1000	REPO INT	MIZUH	2011-03-11	2011-03-14	2011-03-14	Matured	0.130	0.130	(115,000,000)	-	(1,246)	-	-	115,001,246		100.000
FUND 1000	REPO INT	HSBCS	2011-03-11	2011-03-14	2011-03-14	Matured	0.100	0.100	(50,000,000)	-	(417)	-	-	50,000,417		100.000
FUND 1000	REPO INT	DAIWA	2011-03-11	2011-03-14	2011-03-14	Matured	0.100	0.100	(144,842,000)	-	(1,207)	-	-	144,843,207		100.000
FUND 1000	REPO INT	MIZUH	2011-03-14	2011-03-15	2011-03-14	Purchased	0.130	0.130	115,000,000	-	-	-	-	(115,000,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-03-14	2011-03-15	2011-03-14	Purchased	0.120	0.120	70,000,000	-	-	-	-	(70,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-03-14	2011-03-15	2011-03-14	Purchased	0.130	0.130	154,581,000	-	-	-	-	(154,581,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-03-14	2011-03-15	2011-03-15	Matured	0.130	0.130	(115,000,000)	-	(415)	-	-	115,000,415		100.000



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FUND 1000	REPO INT	BOFAB	2011-03-14	2011-03-15	2011-03-15	Matured	0.120	0.120	(70,000,000)	-	(233)	-	-	70,000,233		100.000
FUND 1000	REPO INT	DAIWA	2011-03-14	2011-03-15	2011-03-15	Matured	0.130	0.130	(154,581,000)	-	(558)	-	-	154,581,558		100.000
FUND 1000	REPO INT	BOFAB	2011-03-15	2011-03-16	2011-03-15	Purchased	0.140	0.140	15,000,000	-	-	-	-	(15,000,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-03-15	2011-03-16	2011-03-15	Purchased	0.150	0.150	115,000,000	-	-	-	-	(115,000,000)		100.000
FUND 1000	COMM PAPER	CITIG	2011-03-15	2011-04-14	2011-03-15	Purchased	0.000	0.190	50,000,000	(7,917)	-	-	-	(49,992,083)	06416KRE2	99.984
FUND 1000	REPO INT	DAIWA	2011-03-15	2011-03-16	2011-03-15	Purchased	0.150	0.150	140,681,000	-	-	-	-	(140,681,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-03-15	2011-03-16	2011-03-16	Matured	0.140	0.140	(15,000,000)	-	(58)	-	-	15,000,058		100.000
FUND 1000	REPO INT	MIZUH	2011-03-15	2011-03-16	2011-03-16	Matured	0.150	0.150	(115,000,000)	-	(479)	-	-	115,000,479		100.000
FUND 1000	REPO INT	DAIWA	2011-03-15	2011-03-16	2011-03-16	Matured	0.150	0.150	(140,681,000)	-	(586)	-	-	140,681,586		100.000
FUND 1000	REPO INT	MIZUH	2011-03-16	2011-03-17	2011-03-16	Purchased	0.130	0.130	115,000,000	-	-	-	-	(115,000,000)		100.000
FUND 1000	REPO INT	HSBCS	2011-03-16	2011-03-17	2011-03-16	Purchased	0.120	0.120	30,000,000	-	-	-	-	(30,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-03-16	2011-03-17	2011-03-16	Purchased	0.130	0.130	129,543,000	-	-	-	-	(129,543,000)		100.000
FUND 1000	T-BILL	BOFAB	2010-12-30	2011-03-17	2011-03-17	Matured	0.100	0.100	(50,000,000)	-	(10,694)	-	-	50,000,000	9127952G5	99.979
FUND 1000	T-BILL	MIZUH	2011-01-20	2011-03-17	2011-03-17	Matured	0.160	0.160	(46,086,000)	-	(11,470)	-	-	46,086,000	9127952G5	99.975
FUND 1000	REPO INT	MIZUH	2011-03-16	2011-03-17	2011-03-17	Matured	0.130	0.130	(115,000,000)	-	(415)	-	-	115,000,415		100.000
FUND 1000	REPO INT	HSBCS	2011-03-16	2011-03-17	2011-03-17	Matured	0.120	0.120	(30,000,000)	-	(100)	-	-	30,000,100		100.000
FUND 1000	REPO INT	DAIWA	2011-03-16	2011-03-17	2011-03-17	Matured	0.130	0.130	(129,543,000)	-	(468)	-	-	129,543,468		100.000
FUND 1000	COMM PAPER	BOFAB	2011-03-17	2011-05-03	2011-03-17	Purchased	0.000	0.160	31,155,000	(6,508)	-	-	-	(31,148,492)	64105SS33	99.979
FUND 1000	REPO INT	HSBCS	2011-03-17	2011-03-18	2011-03-17	Purchased	0.140	0.140	105,000,000	-	-	-	-	(105,000,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-03-17	2011-03-18	2011-03-17	Purchased	0.160	0.160	123,000,000	-	-	-	-	(123,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-03-17	2011-03-18	2011-03-17	Purchased	0.150	0.150	109,780,000	-	-	-	-	(109,780,000)		100.000
FUND 1000	CD ACT/360	MTA	2010-03-18	2011-03-18	2011-03-18	Matured	0.956	0.956	(66,493)	-	(645)	-	-	10,391		100.000
FUND 1000	REPO INT	HSBCS	2011-03-17	2011-03-18	2011-03-18	Matured	0.140	0.140	(105,000,000)	-	(408)	-	-	105,000,408		100.000
FUND 1000	REPO INT	MIZUH	2011-03-17	2011-03-18	2011-03-18	Matured	0.160	0.160	(123,000,000)	-	(547)	-	-	123,000,547		100.000
FUND 1000	REPO INT	DAIWA	2011-03-17	2011-03-18	2011-03-18	Matured	0.150	0.150	(109,780,000)	-	(457)	-	-	109,780,457		100.000
FUND 1000	REPO INT	MIZUH	2011-03-18	2011-03-21	2011-03-18	Purchased	0.170	0.170	130,000,000	-	-	-	-	(130,000,000)		100.000
FUND 1000	CD ACT/360	MTA	2011-03-18	2012-03-19	2011-03-18	Purchased	0.956	0.956	56,747	-	-	-	-	-		100.000
FUND 1000	REPO INT	DAIWA	2011-03-18	2011-03-21	2011-03-18	Purchased	0.150	0.150	142,718,000	-	-	-	-	(142,718,000)		100.000
FUND 1000	COMM PAPER	-	2011-02-07	2011-03-21	2011-03-21	Amort/(Accr)	0.000	0.180	-	-	-	(5,250)	-	-	93114FQM9	0.000
FUND 1000	COMM PAPER	CITIG	2011-02-07	2011-03-21	2011-03-21	Matured	0.000	0.180	(25,000,000)	-	-	-	-	25,000,000	93114FQM9	99.979
FUND 1000	REPO INT	MIZUH	2011-03-18	2011-03-21	2011-03-21	Matured	0.170	0.170	(130,000,000)	-	(1,842)	-	-	130,001,842		100.000
FUND 1000	REPO INT	DAIWA	2011-03-18	2011-03-21	2011-03-21	Matured	0.150	0.150	(142,718,000)	-	(1,784)	-	-	142,719,784		100.000
FUND 1000	REPO INT	DAIWA	2011-03-21	2011-03-22	2011-03-21	Purchased	0.140	0.140	148,062,000	-	-	-	-	(148,062,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-03-21	2011-03-22	2011-03-21	Purchased	0.140	0.140	135,000,000	-	-	-	-	(135,000,000)		100.000
FUND 1000	COMM PAPER	-	2011-02-18	2011-03-22	2011-03-22	Amort/(Accr)	0.000	0.160	-	-	-	(7,111)	-	-	78009BQN5	0.000
FUND 1000	COMM PAPER	BOFAB	2011-02-18	2011-03-22	2011-03-22	Matured	0.000	0.160	(50,000,000)	-	-	-	-	50,000,000	78009BQN5	99.986
FUND 1000	REPO INT	DAIWA	2011-03-21	2011-03-22	2011-03-22	Matured	0.140	0.140	(148,062,000)	-	(576)	-	-	148,062,576		100.000
FUND 1000	REPO INT	MIZUH	2011-03-21	2011-03-22	2011-03-22	Matured	0.140	0.140	(135,000,000)	-	(525)	-	-	135,000,525		100.000
FUND 1000	REPO INT	MIZUH	2011-03-22	2011-03-23	2011-03-22	Purchased	0.150	0.150	135,000,000	-	-	-	-	(135,000,000)		100.000
FUND 1000	COMM PAPER	BOFAB	2011-03-22	2011-06-20	2011-03-22	Purchased	0.000	0.180	50,000,000	(22,500)	-	-	-	(49,977,500)	00282DTL4	99.955



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FUND 1000	REPO INT	DAIWA	2011-03-22	2011-03-23	2011-03-22	Purchased	0.140	0.140	107,659,000	-	-	-	-	(107,659,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-03-22	2011-03-23	2011-03-23	Matured	0.150	0.150	(135,000,000)	-	(563)	-	-	135,000,563		100.000
FUND 1000	REPO INT	DAIWA	2011-03-22	2011-03-23	2011-03-23	Matured	0.140	0.140	(107,659,000)	-	(419)	-	-	107,659,419		100.000
FUND 1000	REPO INT	MIZUH	2011-03-23	2011-03-24	2011-03-23	Purchased	0.120	0.120	115,000,000	-	-	-	-	(115,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-03-23	2011-03-24	2011-03-23	Purchased	0.130	0.130	104,965,000	-	-	-	-	(104,965,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-03-23	2011-03-24	2011-03-23	Purchased	0.110	0.110	20,000,000	-	-	-	-	(20,000,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-03-23	2011-03-24	2011-03-24	Matured	0.120	0.120	(115,000,000)	-	(383)	-	-	115,000,383		100.000
FUND 1000	REPO INT	DAIWA	2011-03-23	2011-03-24	2011-03-24	Matured	0.130	0.130	(104,965,000)	-	(379)	-	-	104,965,379		100.000
FUND 1000	REPO INT	MIZUH	2011-03-23	2011-03-24	2011-03-24	Matured	0.110	0.110	(20,000,000)	-	(61)	-	-	20,000,061		100.000
FUND 1000	REPO INT	DAIWA	2011-03-24	2011-03-25	2011-03-24	Purchased	0.110	0.110	189,073,000	-	-	-	-	(189,073,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-03-24	2011-03-25	2011-03-24	Purchased	0.100	0.100	80,000,000	-	-	-	-	(80,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-03-24	2011-03-25	2011-03-25	Matured	0.110	0.110	(189,073,000)	-	(578)	-	-	189,073,578		100.000
FUND 1000	REPO INT	MIZUH	2011-03-24	2011-03-25	2011-03-25	Matured	0.100	0.100	(80,000,000)	-	(222)	-	-	80,000,222		100.000
FUND 1000	REPO INT	MIZUH	2011-03-25	2011-03-28	2011-03-25	Purchased	0.100	0.100	60,000,000	-	-	-	-	(60,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-03-25	2011-03-28	2011-03-25	Purchased	0.120	0.120	192,221,000	-	-	-	-	(192,221,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-03-25	2011-03-28	2011-03-28	Matured	0.100	0.100	(60,000,000)	-	(500)	-	-	60,000,500		100.000
FUND 1000	REPO INT	DAIWA	2011-03-25	2011-03-28	2011-03-28	Matured	0.120	0.120	(192,221,000)	-	(1,922)	-	-	192,222,922		100.000
FUND 1000	REPO INT	MIZUH	2011-03-28	2011-03-29	2011-03-28	Purchased	0.100	0.100	145,000,000	-	-	-	-	(145,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-03-28	2011-03-29	2011-03-28	Purchased	0.130	0.130	78,366,000	-	-	-	-	(78,366,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-03-28	2011-03-29	2011-03-29	Matured	0.100	0.100	(145,000,000)	-	(403)	-	-	145,000,403		100.000
FUND 1000	REPO INT	DAIWA	2011-03-28	2011-03-29	2011-03-29	Matured	0.130	0.130	(78,366,000)	-	(283)	-	-	78,366,283		100.000
FUND 1000	REPO INT	BOFAB	2011-03-29	2011-03-30	2011-03-29	Purchased	0.080	0.080	110,000,000	-	-	-	-	(110,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-03-29	2011-03-30	2011-03-29	Purchased	0.120	0.120	96,013,000	-	-	-	-	(96,013,000)		100.000
FUND 1000	FNMA NOTES	BARCL	2010-12-30	2011-03-30	2011-03-30	Matured	0.155	0.155	(12,243,000)	-	(4,744)	-	-	12,243,000	313588DS1	99.961
FUND 1000	FNMA NOTES	DAIWA	2010-12-30	2011-03-30	2011-03-30	Matured	0.150	0.150	(40,000,000)	-	(15,000)	-	-	40,000,000	313588DS1	99.963
FUND 1000	REPO INT	BOFAB	2011-03-29	2011-03-30	2011-03-30	Matured	0.080	0.080	(110,000,000)	-	(244)	-	-	110,000,244		100.000
FUND 1000	REPO INT	DAIWA	2011-03-29	2011-03-30	2011-03-30	Matured	0.120	0.120	(96,013,000)	-	(320)	-	-	96,013,320		100.000
FUND 1000	T-BILL	BARCL	2011-03-30	2011-09-22	2011-03-30	Purchased	0.165	0.165	25,000,000	(20,167)	-	-	-	(24,979,833)	9127952F7	99.919
FUND 1000	REPO INT	HSBCS	2011-03-30	2011-03-31	2011-03-30	Purchased	0.090	0.090	45,000,000	-	-	-	-	(45,000,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-03-30	2011-03-31	2011-03-30	Purchased	0.090	0.090	80,000,000	-	-	-	-	(80,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-03-30	2011-03-31	2011-03-30	Purchased	0.120	0.120	161,774,000	-	-	-	-	(161,774,000)		100.000
FUND 1000	REPO INT	HSBCS	2011-03-30	2011-03-31	2011-03-31	Matured	0.090	0.090	(45,000,000)	-	(113)	-	-	45,000,113		100.000
FUND 1000	REPO INT	MIZUH	2011-03-30	2011-03-31	2011-03-31	Matured	0.090	0.090	(80,000,000)	-	(200)	-	-	80,000,200		100.000
FUND 1000	REPO INT	DAIWA	2011-03-30	2011-03-31	2011-03-31	Matured	0.120	0.120	(161,774,000)	-	(539)	-	-	161,774,539		100.000
FUND 1000	REPO INT	MIZUH	2011-03-31	2011-04-01	2011-03-31	Purchased	0.160	0.160	180,000,000	-	-	-	-	(180,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-03-31	2011-04-01	2011-03-31	Purchased	0.120	0.120	164,619,000	-	-	-	-	(164,619,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-03-31	2011-04-01	2011-04-01	Matured	0.160	0.160	(180,000,000)	-	(800)	-	-	180,000,800		100.000
FUND 1000	REPO INT	DAIWA	2011-03-31	2011-04-01	2011-04-01	Matured	0.120	0.120	(164,619,000)	-	(549)	-	-	164,619,549		100.000
FUND 1000	FNMA NOTES	CITIG	2011-04-01	2011-09-14	2011-04-01	Purchased	0.160	0.160	25,000,000	(18,444)	-	-	-	(24,981,556)	313588LS2	99.926
FUND 1000	REPO INT	BOFAB	2011-04-01	2011-04-04	2011-04-01	Purchased	0.110	0.110	90,000,000	-	-	-	-	(90,000,000)		100.000



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FUND 1000	REPO INT	DAIWA	2011-04-01	2011-04-04	2011-04-01	Purchased	0.110	0.110	160,516,000	-	-	-	-	(160,516,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-04-01	2011-04-04	2011-04-04	Matured	0.110	0.110	(90,000,000)	-	(825)	-	-	90,000,825		100.000
FUND 1000	REPO INT	DAIWA	2011-04-01	2011-04-04	2011-04-04	Matured	0.110	0.110	(160,516,000)	-	(1,471)	-	-	160,517,471		100.000
FUND 1000	REPO INT	BOFAB	2011-04-04	2011-04-05	2011-04-04	Purchased	0.020	0.020	220,000,000	-	-	-	-	(220,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-04-04	2011-04-05	2011-04-04	Purchased	0.010	0.010	35,286,000	-	-	-	-	(35,286,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-04-04	2011-04-05	2011-04-05	Matured	0.020	0.020	(220,000,000)	-	(122)	-	-	220,000,122		100.000
FUND 1000	REPO INT	DAIWA	2011-04-04	2011-04-05	2011-04-05	Matured	0.010	0.010	(35,286,000)	-	(10)	-	-	35,286,010		100.000
FUND 1000	COMM PAPER	BARCL	2011-04-05	2011-04-06	2011-04-05	Purchased	0.000	0.050	40,000,000	(56)	-	-	-	(39,999,944)	74977LR66	100.000
FUND 1000	COMM PAPER	BOFAB	2011-04-05	2011-04-06	2011-04-05	Purchased	0.000	0.070	40,000,000	(78)	-	-	-	(39,999,922)	3495P3R64	100.000
FUND 1000	FFCB BONDS	DAIWA	2011-04-05	2012-02-01	2011-04-05	Purchased	0.300	0.214	15,000,000	18,530	-	-	-	(15,018,530)	31331KBE9	100.070
FUND 1000	REPO INT	MIZUH	2011-04-05	2011-04-06	2011-04-05	Purchased	0.010	0.010	100,000,000	-	-	-	-	(100,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-04-05	2011-04-06	2011-04-05	Purchased	0.010	0.010	142,610,000	-	-	-	-	(142,610,000)		100.000
FUND 1000	COMM PAPER	-	2011-04-05	2011-04-06	2011-04-06	Amort/(Accr)	0.000	0.050	-	-	-	(56)	-	-	74977LR66	0.000
FUND 1000	COMM PAPER	BARCL	2011-04-05	2011-04-06	2011-04-06	Matured	0.000	0.050	(40,000,000)	-	-	-	-	40,000,000	74977LR66	100.000
FUND 1000	COMM PAPER	-	2011-04-05	2011-04-06	2011-04-06	Amort/(Accr)	0.000	0.070	-	-	-	(78)	-	-	3495P3R64	0.000
FUND 1000	COMM PAPER	BOFAB	2011-04-05	2011-04-06	2011-04-06	Matured	0.000	0.070	(40,000,000)	-	-	-	-	40,000,000	3495P3R64	100.000
FUND 1000	REPO INT	MIZUH	2011-04-05	2011-04-06	2011-04-06	Matured	0.010	0.010	(100,000,000)	-	(28)	-	-	100,000,028		100.000
FUND 1000	REPO INT	DAIWA	2011-04-05	2011-04-06	2011-04-06	Matured	0.010	0.010	(142,610,000)	-	(40)	-	-	142,610,040		100.000
FUND 1000	REPO INT	BOFAB	2011-04-06	2011-04-07	2011-04-06	Purchased	0.060	0.060	100,000,000	-	-	-	-	(100,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-04-06	2011-04-07	2011-04-06	Purchased	0.070	0.070	212,087,000	-	-	-	-	(212,087,000)		100.000
FUND 1000	CD ACT/360	MTA	2010-04-07	2011-04-07	2011-04-07	Matured	0.270	0.270	(56,000)	-	(153)	-	-	10,153		100.000
FUND 1000	REPO INT	BOFAB	2011-04-06	2011-04-07	2011-04-07	Matured	0.060	0.060	(100,000,000)	-	(167)	-	-	100,000,167		100.000
FUND 1000	REPO INT	DAIWA	2011-04-06	2011-04-07	2011-04-07	Matured	0.070	0.070	(212,087,000)	-	(412)	-	-	212,087,412		100.000
FUND 1000	CD ACT/360	MTA	2011-04-07	2012-04-06	2011-04-07	Purchased	0.270	0.270	46,000	-	-	-	-	-		100.000
FUND 1000	REPO INT	HSBCS	2011-04-07	2011-04-08	2011-04-07	Purchased	0.040	0.040	50,000,000	-	-	-	-	(50,000,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-04-07	2011-04-08	2011-04-07	Purchased	0.070	0.070	65,000,000	-	-	-	-	(65,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-04-07	2011-04-08	2011-04-07	Purchased	0.070	0.070	244,065,000	-	-	-	-	(244,065,000)		100.000
FUND 1000	REPO INT	HSBCS	2011-04-07	2011-04-08	2011-04-08	Matured	0.040	0.040	(50,000,000)	-	(56)	-	-	50,000,056		100.000
FUND 1000	REPO INT	MIZUH	2011-04-07	2011-04-08	2011-04-08	Matured	0.070	0.070	(65,000,000)	-	(126)	-	-	65,000,126		100.000
FUND 1000	REPO INT	DAIWA	2011-04-07	2011-04-08	2011-04-08	Matured	0.070	0.070	(244,065,000)	-	(475)	-	-	244,065,475		100.000
FUND 1000	FNMA NOTES	UBS	2011-04-08	2011-08-08	2011-04-08	Purchased	0.110	0.110	23,000,000	(8,574)	-	-	-	(22,991,426)	313588KD6	99.963
FUND 1000	REPO INT	MIZUH	2011-04-08	2011-04-11	2011-04-08	Purchased	0.060	0.060	157,000,000	-	-	-	-	(157,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-04-08	2011-04-11	2011-04-08	Purchased	0.060	0.060	171,654,000	-	-	-	-	(171,654,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-04-08	2011-04-11	2011-04-11	Matured	0.060	0.060	(157,000,000)	-	(785)	-	-	157,000,785		100.000
FUND 1000	REPO INT	DAIWA	2011-04-08	2011-04-11	2011-04-11	Matured	0.060	0.060	(171,654,000)	-	(858)	-	-	171,654,858		100.000
FUND 1000	REPO INT	MIZUH	2011-04-11	2011-04-12	2011-04-11	Purchased	0.030	0.030	114,422,000	-	-	-	-	(114,422,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-04-11	2011-04-12	2011-04-11	Purchased	0.040	0.040	199,833,000	-	-	-	-	(199,833,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-04-11	2011-04-12	2011-04-12	Matured	0.030	0.030	(114,422,000)	-	(95)	-	-	114,422,095		100.000
FUND 1000	REPO INT	DAIWA	2011-04-11	2011-04-12	2011-04-12	Matured	0.040	0.040	(199,833,000)	-	(222)	-	-	199,833,222		100.000
FUND 1000	REPO INT	MIZUH	2011-04-12	2011-04-13	2011-04-12	Purchased	0.010	0.010	140,000,000	-	-	-	-	(140,000,000)		100.000



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FUND 1000	REPO INT	DAIWA	2011-04-12	2011-04-13	2011-04-12	Purchased	0.010	0.010	166,267,000	-	-	-	-	(166,267,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-04-12	2011-04-13	2011-04-13	Matured	0.010	0.010	(140,000,000)	-	(39)	-	-	140,000,039		100.000
FUND 1000	REPO INT	DAIWA	2011-04-12	2011-04-13	2011-04-13	Matured	0.010	0.010	(166,267,000)	-	(46)	-	-	166,267,046		100.000
FUND 1000	COMM PAPER	BOFAB	2011-04-13	2011-04-14	2011-04-13	Purchased	0.000	0.050	50,000,000	(69)	-	-	-	(49,999,931)	3495P3RE7	100.000
FUND 1000	COMM PAPER	BARCL	2011-04-13	2011-04-15	2011-04-13	Purchased	0.000	0.100	25,000,000	(139)	-	-	-	(24,999,861)	06737JRF4	99.999
FUND 1000	COMM PAPER	BOFAB	2011-04-13	2011-04-14	2011-04-13	Purchased	0.000	0.070	18,000,000	(35)	-	-	-	(17,999,965)	66522URE5	100.000
FUND 1000	COMM PAPER	CITIG	2011-04-13	2011-04-14	2011-04-13	Purchased	0.000	0.040	50,000,000	(56)	-	-	-	(49,999,944)	1667T1RE3	100.000
FUND 1000	REPO INT	DAIWA	2011-04-13	2011-04-14	2011-04-13	Purchased	0.010	0.010	156,953,000	-	-	-	-	(156,953,000)		100.000
FUND 1000	COMM PAPER	-	2011-03-15	2011-04-14	2011-04-14	Amort/(Accr)	0.000	0.190	-	-	-	(7,917)	-	-	06416KRE2	0.000
FUND 1000	COMM PAPER	CITIG	2011-03-15	2011-04-14	2011-04-14	Matured	0.000	0.190	(50,000,000)	-	-	-	-	50,000,000	06416KRE2	99.984
FUND 1000	COMM PAPER	-	2011-04-13	2011-04-14	2011-04-14	Amort/(Accr)	0.000	0.050	-	-	-	(69)	-	-	3495P3RE7	0.000
FUND 1000	COMM PAPER	BOFAB	2011-04-13	2011-04-14	2011-04-14	Matured	0.000	0.050	(50,000,000)	-	-	-	-	50,000,000	3495P3RE7	100.000
FUND 1000	COMM PAPER	-	2011-04-13	2011-04-14	2011-04-14	Amort/(Accr)	0.000	0.070	-	-	-	(35)	-	-	66522URE5	0.000
FUND 1000	COMM PAPER	BOFAB	2011-04-13	2011-04-14	2011-04-14	Matured	0.000	0.070	(18,000,000)	-	-	-	-	18,000,000	66522URE5	100.000
FUND 1000	COMM PAPER	-	2011-04-13	2011-04-14	2011-04-14	Amort/(Accr)	0.000	0.040	-	-	-	(56)	-	-	1667T1RE3	0.000
FUND 1000	COMM PAPER	CITIG	2011-04-13	2011-04-14	2011-04-14	Matured	0.000	0.040	(50,000,000)	-	-	-	-	50,000,000	1667T1RE3	100.000
FUND 1000	REPO INT	DAIWA	2011-04-13	2011-04-14	2011-04-14	Matured	0.010	0.010	(156,953,000)	-	(44)	-	-	156,953,044		100.000
FUND 1000	REPO INT	MIZUH	2011-04-14	2011-04-15	2011-04-14	Purchased	0.080	0.080	60,000,000	-	-	-	-	(60,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-04-14	2011-04-15	2011-04-14	Purchased	0.070	0.070	234,287,000	-	-	-	-	(234,287,000)		100.000
FUND 1000	COMM PAPER	-	2011-04-13	2011-04-15	2011-04-15	Amort/(Accr)	0.000	0.100	-	-	-	(139)	-	-	06737JRF4	0.000
FUND 1000	COMM PAPER	BARCL	2011-04-13	2011-04-15	2011-04-15	Matured	0.000	0.100	(25,000,000)	-	-	-	-	25,000,000	06737JRF4	99.999
FUND 1000	REPO INT	MIZUH	2011-04-14	2011-04-15	2011-04-15	Matured	0.080	0.080	(60,000,000)	-	(133)	-	-	60,000,133		100.000
FUND 1000	REPO INT	DAIWA	2011-04-14	2011-04-15	2011-04-15	Matured	0.070	0.070	(234,287,000)	-	(456)	-	-	234,287,456		100.000
FUND 1000	REPO INT	MIZUH	2011-04-15	2011-04-18	2011-04-15	Purchased	0.160	0.160	130,000,000	-	-	-	-	(130,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-04-15	2011-04-18	2011-04-15	Purchased	0.140	0.140	144,599,000	-	-	-	-	(144,599,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-04-15	2011-04-18	2011-04-18	Matured	0.160	0.160	(130,000,000)	-	(1,733)	-	-	130,001,733		100.000
FUND 1000	REPO INT	DAIWA	2011-04-15	2011-04-18	2011-04-18	Matured	0.140	0.140	(144,599,000)	-	(1,687)	-	-	144,600,687		100.000
FUND 1000	REPO INT	MIZUH	2011-04-18	2011-04-19	2011-04-18	Purchased	0.080	0.080	130,000,000	-	-	-	-	(130,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-04-18	2011-04-19	2011-04-18	Purchased	0.080	0.080	155,178,000	-	-	-	-	(155,178,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-04-18	2011-04-19	2011-04-19	Matured	0.080	0.080	(130,000,000)	-	(289)	-	-	130,000,289		100.000
FUND 1000	REPO INT	DAIWA	2011-04-18	2011-04-19	2011-04-19	Matured	0.080	0.080	(155,178,000)	-	(345)	-	-	155,178,345		100.000
FUND 1000	COMM PAPER	BOFAB	2011-04-19	2011-05-03	2011-04-19	Purchased	0.000	0.140	25,000,000	(1,361)	-	-	-	(24,998,639)	0027A1S34	99.995
FUND 1000	REPO INT	MIZUH	2011-04-19	2011-04-20	2011-04-19	Purchased	0.080	0.080	100,000,000	-	-	-	-	(100,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-04-19	2011-04-20	2011-04-19	Purchased	0.080	0.080	129,676,000	-	-	-	-	(129,676,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-04-19	2011-04-20	2011-04-20	Matured	0.080	0.080	(100,000,000)	-	(222)	-	-	100,000,222		100.000
FUND 1000	REPO INT	DAIWA	2011-04-19	2011-04-20	2011-04-20	Matured	0.080	0.080	(129,676,000)	-	(288)	-	-	129,676,288		100.000
FUND 1000	REPO INT	MIZUH	2011-04-20	2011-04-21	2011-04-20	Purchased	0.070	0.070	160,000,000	-	-	-	-	(160,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-04-20	2011-04-21	2011-04-20	Purchased	0.060	0.060	38,533,000	-	-	-	-	(38,533,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-04-20	2011-04-21	2011-04-21	Matured	0.070	0.070	(160,000,000)	-	(311)	-	-	160,000,311		100.000
FUND 1000	REPO INT	DAIWA	2011-04-20	2011-04-21	2011-04-21	Matured	0.060	0.060	(38,533,000)	-	(64)	-	-	38,533,064		100.000



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FUND 1000	REPO INT	MIZUH	2011-04-21	2011-04-25	2011-04-21	Purchased	0.080	0.080	40,000,000	-	-	-	-	(40,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-04-21	2011-04-25	2011-04-21	Purchased	0.100	0.100	166,316,000	-	-	-	-	(166,316,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-04-21	2011-04-25	2011-04-25	Matured	0.080	0.080	(40,000,000)	-	(356)	-	-	40,000,356		100.000
FUND 1000	REPO INT	DAIWA	2011-04-21	2011-04-25	2011-04-25	Matured	0.100	0.100	(166,316,000)	-	(1,848)	-	-	166,317,848		100.000
FUND 1000	REPO INT	DAIWA	2011-04-25	2011-04-26	2011-04-25	Purchased	0.090	0.090	220,917,000	-	-	-	-	(220,917,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-04-25	2011-04-26	2011-04-26	Matured	0.090	0.090	(220,917,000)	-	(552)	-	-	220,917,552		100.000
FUND 1000	REPO INT	DAIWA	2011-04-26	2011-04-27	2011-04-26	Purchased	0.050	0.050	219,693,000	-	-	-	-	(219,693,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-04-26	2011-04-27	2011-04-27	Matured	0.050	0.050	(219,693,000)	-	(305)	-	-	219,693,305		100.000
FUND 1000	REPO INT	DAIWA	2011-04-27	2011-04-28	2011-04-27	Purchased	0.040	0.040	167,813,000	-	-	-	-	(167,813,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-04-27	2011-04-28	2011-04-28	Matured	0.040	0.040	(167,813,000)	-	(186)	-	-	167,813,186		100.000
FUND 1000	REPO INT	BOFAB	2011-04-28	2011-04-29	2011-04-28	Purchased	0.020	0.020	94,728,000	-	-	-	-	(94,728,000)		100.000
FUND 1000	CD ACT/360	MTA	2010-04-30	2011-04-29	2011-04-29	Matured	1.700	1.700	(166,000)	-	(2,853)	-	-	50,853		100.000
FUND 1000	REPO INT	BOFAB	2011-04-28	2011-04-29	2011-04-29	Matured	0.020	0.020	(94,728,000)	-	(53)	-	-	94,728,053		100.000
FUND 1000	REPO INT	DAIWA	2011-04-29	2011-05-02	2011-04-29	Purchased	0.030	0.030	31,571,000	-	-	-	-	(31,571,000)		100.000
FUND 1000	CD ACT/360	MTA	2011-04-29	2012-04-27	2011-04-29	Purchased	1.700	1.700	118,000	-	-	-	-	-		100.000
FUND 1000	FNMA NOTES	-	2010-12-30	2011-06-22	2011-05-02	Final Sale	0.220	0.220	(50,000,000)	53,167	(37,583)	-	(13,458)	49,997,875	313588HE8	99.996
FUND 1000	REPO INT	DAIWA	2011-04-29	2011-05-02	2011-05-02	Matured	0.030	0.030	(31,571,000)	-	(79)	-	-	31,571,079		100.000
FUND 1000	REPO INT	DAIWA	2011-05-02	2011-05-03	2011-05-02	Purchased	0.050	0.050	64,981,000	-	-	-	-	(64,981,000)		100.000
FUND 1000	COMM PAPER	-	2011-03-17	2011-05-03	2011-05-03	Amort/(Accr)	0.000	0.160	-	-	-	(6,508)	-	-	64105SS33	0.000
FUND 1000	COMM PAPER	BOFAB	2011-03-17	2011-05-03	2011-05-03	Matured	0.000	0.160	(31,155,000)	-	-	-	-	31,155,000	64105SS33	99.979
FUND 1000	COMM PAPER	-	2011-04-19	2011-05-03	2011-05-03	Amort/(Accr)	0.000	0.140	-	-	-	(1,361)	-	-	0027A1S34	0.000
FUND 1000	COMM PAPER	BOFAB	2011-04-19	2011-05-03	2011-05-03	Matured	0.000	0.140	(25,000,000)	-	-	-	-	25,000,000	0027A1S34	99.995
FUND 1000	REPO INT	DAIWA	2011-05-02	2011-05-03	2011-05-03	Matured	0.050	0.050	(64,981,000)	-	(90)	-	-	64,981,090		100.000
FUND 1000	REPO INT	DAIWA	2011-05-03	2011-05-04	2011-05-03	Purchased	0.030	0.030	84,912,000	-	-	-	-	(84,912,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-05-03	2011-05-04	2011-05-04	Matured	0.030	0.030	(84,912,000)	-	(71)	-	-	84,912,071		100.000
FUND 1000	REPO INT	DAIWA	2011-05-04	2011-05-05	2011-05-04	Purchased	0.040	0.040	106,512,000	-	-	-	-	(106,512,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-05-04	2011-05-05	2011-05-05	Matured	0.040	0.040	(106,512,000)	-	(118)	-	-	106,512,118		100.000
FUND 1000	COMM PAPER	BOFAB	2011-05-05	2011-05-06	2011-05-05	Purchased	0.000	0.070	50,000,000	(97)	-	-	-	(49,999,903)	3495P3S63	100.000
FUND 1000	REPO INT	DAIWA	2011-05-05	2011-05-06	2011-05-05	Purchased	0.010	0.010	73,797,000	-	-	-	-	(73,797,000)		100.000
FUND 1000	CD ACT/360	MTA	2010-05-07	2011-05-06	2011-05-06	Matured	2.040	2.040	(40,000)	-	(825)	-	-	40,825		100.000
FUND 1000	COMM PAPER	-	2011-05-05	2011-05-06	2011-05-06	Amort/(Accr)	0.000	0.070	-	-	-	(97)	-	-	3495P3S63	0.000
FUND 1000	COMM PAPER	BOFAB	2011-05-05	2011-05-06	2011-05-06	Matured	0.000	0.070	(50,000,000)	-	-	-	-	50,000,000	3495P3S63	100.000
FUND 1000	REPO INT	DAIWA	2011-05-05	2011-05-06	2011-05-06	Matured	0.010	0.010	(73,797,000)	-	(21)	-	-	73,797,021		100.000
FUND 1000	COMM PAPER	BOFAB	2011-05-06	2011-05-09	2011-05-06	Purchased	0.000	0.070	50,000,000	(292)	-	-	-	(49,999,708)	3495P3S97	99.999
FUND 1000	REPO INT	DAIWA	2011-05-06	2011-05-09	2011-05-06	Purchased	0.030	0.030	113,250,000	-	-	-	-	(113,250,000)		100.000
FUND 1000	FFCB DISC	BARCL	2010-12-31	2011-05-09	2011-05-09	Matured	0.170	0.170	(50,000,000)	-	(30,458)	-	-	50,000,000	313312FJ4	99.939
FUND 1000	FFCB DISC	BARCL	2010-12-31	2011-05-09	2011-05-09	Matured	0.170	0.170	(13,000,000)	-	(7,919)	-	-	13,000,000	313312FJ4	99.939
FUND 1000	COMM PAPER	-	2011-05-06	2011-05-09	2011-05-09	Amort/(Accr)	0.000	0.070	-	-	-	(292)	-	-	3495P3S97	0.000
FUND 1000	COMM PAPER	BOFAB	2011-05-06	2011-05-09	2011-05-09	Matured	0.000	0.070	(50,000,000)	-	-	-	-	50,000,000	3495P3S97	99.999
FUND 1000	REPO INT	DAIWA	2011-05-06	2011-05-09	2011-05-09	Matured	0.030	0.030	(113,250,000)	-	(283)	-	-	113,250,283		100.000



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FUND 1000	COMM PAPER	BOFAB	2011-05-09	2011-05-10	2011-05-09	Purchased	0.000	0.070	50,000,000	(97)	-	-	-	(49,999,903)	0556N1SA2	100.000
FUND 1000	COMM PAPER	BOFAB	2011-05-09	2011-05-10	2011-05-09	Purchased	0.000	0.060	50,000,000	(83)	-	-	-	(49,999,917)	6698M5SA8	100.000
FUND 1000	REPO INT	HSBCS	2011-05-09	2011-05-10	2011-05-09	Purchased	0.020	0.020	117,601,000	-	-	-	-	(117,601,000)		100.000
FUND 1000	COMM PAPER	-	2011-05-09	2011-05-10	2011-05-10	Amort/(Accr)	0.000	0.070	-	-	-	(97)	-	-	0556N1SA2	0.000
FUND 1000	COMM PAPER	BOFAB	2011-05-09	2011-05-10	2011-05-10	Matured	0.000	0.070	(50,000,000)	-	-	-	-	50,000,000	0556N1SA2	100.000
FUND 1000	COMM PAPER	-	2011-05-09	2011-05-10	2011-05-10	Amort/(Accr)	0.000	0.060	-	-	-	(83)	-	-	6698M5SA8	0.000
FUND 1000	COMM PAPER	BOFAB	2011-05-09	2011-05-10	2011-05-10	Matured	0.000	0.060	(50,000,000)	-	-	-	-	50,000,000	6698M5SA8	100.000
FUND 1000	REPO INT	HSBCS	2011-05-09	2011-05-10	2011-05-10	Matured	0.020	0.020	(117,601,000)	-	(65)	-	-	117,601,065		100.000
FUND 1000	COMM PAPER	BOFAB	2011-05-10	2011-05-11	2011-05-10	Purchased	0.000	0.070	50,000,000	(97)	-	-	-	(49,999,903)	0556N1SB0	100.000
FUND 1000	REPO INT	MIZUH	2011-05-10	2011-05-11	2011-05-10	Purchased	0.040	0.040	118,137,000	-	-	-	-	(118,137,000)		100.000
FUND 1000	COMM PAPER	-	2011-05-10	2011-05-11	2011-05-11	Amort/(Accr)	0.000	0.070	-	-	-	(97)	-	-	0556N1SB0	0.000
FUND 1000	COMM PAPER	BOFAB	2011-05-10	2011-05-11	2011-05-11	Matured	0.000	0.070	(50,000,000)	-	-	-	-	50,000,000	0556N1SB0	100.000
FUND 1000	REPO INT	MIZUH	2011-05-10	2011-05-11	2011-05-11	Matured	0.040	0.040	(118,137,000)	-	(131)	-	-	118,137,131		100.000
FUND 1000	REPO INT	DAIWA	2011-05-11	2011-05-12	2011-05-11	Purchased	0.030	0.030	192,837,000	-	-	-	-	(192,837,000)		100.000
FUND 1000	T-BILL	CITIG	2011-01-20	2011-05-12	2011-05-12	Matured	0.148	0.148	(10,000,000)	-	(4,589)	-	-	10,000,000	9127952Q3	99.954
FUND 1000	REPO INT	DAIWA	2011-05-11	2011-05-12	2011-05-12	Matured	0.030	0.030	(192,837,000)	-	(161)	-	-	192,837,161		100.000
FUND 1000	COMM PAPER	BOFAB	2011-05-12	2011-05-13	2011-05-12	Purchased	0.000	0.060	50,000,000	(83)	-	-	-	(49,999,917)	06416KSD3	100.000
FUND 1000	REPO INT	DAIWA	2011-05-12	2011-05-13	2011-05-12	Purchased	0.040	0.040	77,914,000	-	-	-	-	(77,914,000)		100.000
FUND 1000	CD ACT/360	MTA	2010-05-14	2011-05-13	2011-05-13	Matured	1.880	1.880	(22,000)	-	(418)	-	-	22,418		100.000
FUND 1000	CD ACT/360	MTA	2010-05-14	2011-05-13	2011-05-13	Matured	2.870	2.870	(12,000)	-	(348)	-	-	12,348		100.000
FUND 1000	CD ACT/360	MTA	2010-05-14	2011-05-13	2011-05-13	Matured	2.870	2.870	(28,000)	-	(813)	-	-	28,813		100.000
FUND 1000	CD ACT/360	MTA	2010-05-14	2011-05-13	2011-05-13	Matured	2.060	2.060	(177,040)	-	(3,688)	-	-	180,728		100.000
FUND 1000	COMM PAPER	-	2011-05-12	2011-05-13	2011-05-13	Amort/(Accr)	0.000	0.060	-	-	-	(83)	-	-	06416KSD3	0.000
FUND 1000	COMM PAPER	BOFAB	2011-05-12	2011-05-13	2011-05-13	Matured	0.000	0.060	(50,000,000)	-	-	-	-	50,000,000	06416KSD3	100.000
FUND 1000	REPO INT	DAIWA	2011-05-12	2011-05-13	2011-05-13	Matured	0.040	0.040	(77,914,000)	-	(87)	-	-	77,914,087		100.000
FUND 1000	COMM PAPER	BOFAB	2011-05-13	2011-05-16	2011-05-13	Purchased	0.000	0.060	50,000,000	(250)	-	-	-	(49,999,750)	06416KSG6	100.000
FUND 1000	REPO INT	DAIWA	2011-05-13	2011-05-16	2011-05-13	Purchased	0.060	0.060	77,276,000	-	-	-	-	(77,276,000)		100.000
FUND 1000	COMM PAPER	-	2011-05-13	2011-05-16	2011-05-16	Amort/(Accr)	0.000	0.060	-	-	-	(250)	-	-	06416KSG6	0.000
FUND 1000	COMM PAPER	BOFAB	2011-05-13	2011-05-16	2011-05-16	Matured	0.000	0.060	(50,000,000)	-	-	-	-	50,000,000	06416KSG6	100.000
FUND 1000	REPO INT	DAIWA	2011-05-13	2011-05-16	2011-05-16	Matured	0.060	0.060	(77,276,000)	-	(386)	-	-	77,276,386		100.000
FUND 1000	REPO INT	MIZUH	2011-05-16	2011-05-17	2011-05-16	Purchased	0.090	0.090	40,000,000	-	-	-	-	(40,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-05-16	2011-05-17	2011-05-16	Purchased	0.110	0.110	87,112,000	-	-	-	-	(87,112,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-05-16	2011-05-17	2011-05-17	Matured	0.090	0.090	(40,000,000)	-	(100)	-	-	40,000,100		100.000
FUND 1000	REPO INT	DAIWA	2011-05-16	2011-05-17	2011-05-17	Matured	0.110	0.110	(87,112,000)	-	(266)	-	-	87,112,266		100.000
FUND 1000	REPO INT	MIZUH	2011-05-17	2011-05-18	2011-05-17	Purchased	0.070	0.070	60,000,000	-	-	-	-	(60,000,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-05-17	2011-05-18	2011-05-17	Purchased	0.060	0.060	47,629,000	-	-	-	-	(47,629,000)		100.000
FUND 1000	CD ACT/360	MTA	2010-05-18	2011-05-18	2011-05-18	Matured	0.000	0.000	(112,500)	-	-	-	-	40,500		100.000
FUND 1000	REPO INT	MIZUH	2011-05-17	2011-05-18	2011-05-18	Matured	0.070	0.070	(60,000,000)	-	(117)	-	-	60,000,117		100.000
FUND 1000	REPO INT	BOFAB	2011-05-17	2011-05-18	2011-05-18	Matured	0.060	0.060	(47,629,000)	-	(79)	-	-	47,629,079		100.000
FUND 1000	REPO INT	DAIWA	2011-05-18	2011-05-19	2011-05-18	Purchased	0.100	0.100	64,822,000	-	-	-	-	(64,822,000)		100.000

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FUND 1000	CD ACT/360	MTA	2011-05-18	2012-05-17	2011-05-18	Purchased	0.000	0.000	72,000	-	-	-	-	-		100.000
FUND 1000	T-BILL	-	2011-03-30	2011-09-22	2011-05-19	Final Sale	0.165	0.165	(25,000,000)	20,167	(5,729)	-	(9,188)	24,994,750	9127952F7	99.979
FUND 1000	REPO INT	DAIWA	2011-05-18	2011-05-19	2011-05-19	Matured	0.100	0.100	(64,822,000)	-	(180)	-	-	64,822,180		100.000
FUND 1000	REPO INT	DAIWA	2011-05-19	2011-05-20	2011-05-19	Purchased	0.080	0.080	89,840,000	-	-	-	-	(89,840,000)		100.000
FUND 1000	FFCB DISC	-	2011-01-13	2011-10-25	2011-05-20	Final Sale	0.250	0.250	(20,000,000)	39,583	(17,639)	-	(13,167)	19,991,222	313312NK2	99.956
FUND 1000	REPO INT	DAIWA	2011-05-19	2011-05-20	2011-05-20	Matured	0.080	0.080	(89,840,000)	-	(200)	-	-	89,840,200		100.000
FUND 1000	REPO INT	DAIWA	2011-05-20	2011-05-23	2011-05-20	Purchased	0.080	0.080	65,617,000	-	-	-	-	(65,617,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-05-20	2011-05-23	2011-05-23	Matured	0.080	0.080	(65,617,000)	-	(437)	-	-	65,617,437		100.000
FUND 1000	REPO INT	DAIWA	2011-05-23	2011-05-24	2011-05-23	Purchased	0.080	0.080	169,861,000	-	-	-	-	(169,861,000)		100.000
FUND 1000	CD ACT/360	MTA	2010-05-24	2011-05-24	2011-05-24	Matured	0.000	0.000	(122,000)	-	-	-	-	16,289		100.000
FUND 1000	CD ACT/360	MTA	2010-05-24	2011-05-24	2011-05-24	Matured	0.000	0.000	(85,874)	-	-	-	-	19,874		100.000
FUND 1000	REPO INT	DAIWA	2011-05-23	2011-05-24	2011-05-24	Matured	0.080	0.080	(169,861,000)	-	(377)	-	-	169,861,377		100.000
FUND 1000	REPO INT	DAIWA	2011-05-24	2011-05-25	2011-05-24	Purchased	0.080	0.080	149,053,000	-	-	-	-	(149,053,000)		100.000
FUND 1000	CD ACT/360	MTA	2011-05-24	2012-05-24	2011-05-24	Purchased	0.000	0.000	66,000	-	-	-	-	-		100.000
FUND 1000	CD ACT/360	MTA	2011-05-24	2012-05-24	2011-05-24	Purchased	0.000	0.000	105,711	-	-	-	-	-		100.000
FUND 1000	REPO INT	DAIWA	2011-05-24	2011-05-25	2011-05-25	Matured	0.080	0.080	(149,053,000)	-	(331)	-	-	149,053,331		100.000
FUND 1000	REPO INT	DAIWA	2011-05-25	2011-05-26	2011-05-25	Purchased	0.060	0.060	146,192,000	-	-	-	-	(146,192,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-05-25	2011-05-26	2011-05-26	Matured	0.060	0.060	(146,192,000)	-	(244)	-	-	146,192,244		100.000
FUND 1000	REPO INT	DAIWA	2011-05-26	2011-05-27	2011-05-26	Purchased	0.070	0.070	94,999,000	-	-	-	-	(94,999,000)		100.000
FUND 1000	CD ACT/360	MTA	2010-05-28	2011-05-27	2011-05-27	Matured	2.162	2.162	(12,006)	-	(262)	-	-	12,268		100.000
FUND 1000	REPO INT	DAIWA	2011-05-26	2011-05-27	2011-05-27	Matured	0.070	0.070	(94,999,000)	-	(185)	-	-	94,999,185		100.000
FUND 1000	REPO INT	DAIWA	2011-05-27	2011-05-31	2011-05-27	Purchased	0.090	0.090	51,240,000	-	-	-	-	(51,240,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-05-27	2011-05-31	2011-05-31	Matured	0.090	0.090	(51,240,000)	-	(512)	-	-	51,240,512		100.000
FUND 1000	REPO INT	MIZUH	2011-05-31	2011-06-01	2011-05-31	Purchased	0.100	0.100	125,000,000	-	-	-	-	(125,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-05-31	2011-06-01	2011-05-31	Purchased	0.080	0.080	74,149,000	-	-	-	-	(74,149,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-05-31	2011-06-01	2011-06-01	Matured	0.100	0.100	(125,000,000)	-	(347)	-	-	125,000,347		100.000
FUND 1000	REPO INT	DAIWA	2011-05-31	2011-06-01	2011-06-01	Matured	0.080	0.080	(74,149,000)	-	(165)	-	-	74,149,165		100.000
FUND 1000	REPO INT	MIZUH	2011-06-01	2011-06-02	2011-06-01	Purchased	0.110	0.110	135,000,000	-	-	-	-	(135,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-06-01	2011-06-02	2011-06-01	Purchased	0.090	0.090	30,257,000	-	-	-	-	(30,257,000)		100.000
FUND 1000	T-BILL	HSBCS	2010-06-03	2011-06-02	2011-06-02	Matured	0.362	0.364	(31,116,000)	-	(114,049)	-	-	31,116,000	912795W64	99.633
FUND 1000	T-BILL	DAIWA	2010-06-14	2011-06-02	2011-06-02	Matured	0.295	0.296	(42,000)	-	(121)	-	-	42,000	912795W64	99.711
FUND 1000	FNMA NOTES	-	2011-01-07	2011-06-15	2011-06-02	Partial Sale	0.195	0.195	(36,000)	31	(28)	-	(2)	35,999	313588GX7	99.998
FUND 1000	REPO INT	MIZUH	2011-06-01	2011-06-02	2011-06-02	Matured	0.110	0.110	(135,000,000)	-	(413)	-	-	135,000,413		100.000
FUND 1000	REPO INT	DAIWA	2011-06-01	2011-06-02	2011-06-02	Matured	0.090	0.090	(30,257,000)	-	(76)	-	-	30,257,076		100.000
FUND 1000	REPO INT	DAIWA	2011-06-02	2011-06-03	2011-06-02	Purchased	0.110	0.110	111,419,000	-	-	-	-	(111,419,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-06-02	2011-06-03	2011-06-03	Matured	0.110	0.110	(111,419,000)	-	(340)	-	-	111,419,340		100.000
FUND 1000	FNMA NOTES	-	2011-01-07	2011-06-15	2011-06-03	Partial Sale	0.195	0.195	(6,000,000)	5,168	(4,777)	-	(260)	5,999,870	313588GX7	99.998
FUND 1000	T-BILL	CITIG	2011-06-03	2012-05-03	2011-06-03	Purchased	0.148	0.148	31,158,000	(42,767)	-	-	-	(31,115,233)	9127953N9	99.863
FUND 1000	REPO INT	DAIWA	2011-06-03	2011-06-06	2011-06-03	Purchased	0.090	0.090	77,828,000	-	-	-	-	(77,828,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-06-03	2011-06-06	2011-06-06	Matured	0.090	0.090	(77,828,000)	-	(584)	-	-	77,828,584		100.000



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FUND 1000	REPO INT	DAIWA	2011-06-06	2011-06-07	2011-06-06	Purchased	0.070	0.070	122,665,000	-	-	-	-	(122,665,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-06-06	2011-06-07	2011-06-07	Matured	0.070	0.070	(122,665,000)	-	(239)	-	-	122,665,239		100.000
FUND 1000	REPO INT	DAIWA	2011-06-07	2011-06-08	2011-06-07	Purchased	0.050	0.050	140,558,000	-	-	-	-	(140,558,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-06-07	2011-06-08	2011-06-08	Matured	0.050	0.050	(140,558,000)	-	(195)	-	-	140,558,195		100.000
FUND 1000	REPO INT	DAIWA	2011-06-08	2011-06-09	2011-06-08	Purchased	0.050	0.050	174,313,000	-	-	-	-	(174,313,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-06-08	2011-06-09	2011-06-09	Matured	0.050	0.050	(174,313,000)	-	(242)	-	-	174,313,242		100.000
FUND 1000	REPO INT	MIZUH	2011-06-09	2011-06-10	2011-06-09	Purchased	0.060	0.060	60,000,000	-	-	-	-	(60,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-06-09	2011-06-10	2011-06-09	Purchased	0.040	0.040	118,543,000	-	-	-	-	(118,543,000)		100.000
FUND 1000	CD ACT/360	MTA	2010-06-11	2011-06-10	2011-06-10	Matured	2.330	2.330	(37,500)	-	(883)	-	-	38,383		100.000
FUND 1000	REPO INT	MIZUH	2011-06-09	2011-06-10	2011-06-10	Matured	0.060	0.060	(60,000,000)	-	(100)	-	-	60,000,100		100.000
FUND 1000	REPO INT	DAIWA	2011-06-09	2011-06-10	2011-06-10	Matured	0.040	0.040	(118,543,000)	-	(132)	-	-	118,543,132		100.000
FUND 1000	REPO INT	DAIWA	2011-06-10	2011-06-13	2011-06-10	Purchased	0.060	0.060	132,053,000	-	-	-	-	(132,053,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-06-10	2011-06-13	2011-06-13	Matured	0.060	0.060	(132,053,000)	-	(660)	-	-	132,053,660		100.000
FUND 1000	REPO INT	DAIWA	2011-06-13	2011-06-14	2011-06-13	Purchased	0.060	0.060	132,025,000	-	-	-	-	(132,025,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-06-13	2011-06-14	2011-06-14	Matured	0.060	0.060	(132,025,000)	-	(220)	-	-	132,025,220		100.000
FUND 1000	REPO INT	DAIWA	2011-06-14	2011-06-15	2011-06-14	Purchased	0.060	0.060	100,843,000	-	-	-	-	(100,843,000)		100.000
FUND 1000	FNMA NOTES	MIZUH	2011-01-07	2011-06-15	2011-06-15	Matured	0.195	0.195	(6,464,000)	-	(5,567)	-	-	6,464,000	313588GX7	99.914
FUND 1000	REPO INT	DAIWA	2011-06-14	2011-06-15	2011-06-15	Matured	0.060	0.060	(100,843,000)	-	(168)	-	-	100,843,168		100.000
FUND 1000	REPO INT	DAIWA	2011-06-15	2011-06-16	2011-06-15	Purchased	0.110	0.110	100,722,000	-	-	-	-	(100,722,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-06-15	2011-06-16	2011-06-16	Matured	0.110	0.110	(100,722,000)	-	(308)	-	-	100,722,308		100.000
FUND 1000	REPO INT	DAIWA	2011-06-16	2011-06-17	2011-06-16	Purchased	0.070	0.070	75,926,000	-	-	-	-	(75,926,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-06-16	2011-06-17	2011-06-17	Matured	0.070	0.070	(75,926,000)	-	(148)	-	-	75,926,148		100.000
FUND 1000	REPO INT	DAIWA	2011-06-17	2011-06-20	2011-06-17	Purchased	0.120	0.120	111,131,000	-	-	-	-	(111,131,000)		100.000
FUND 1000	COMM PAPER	-	2011-03-22	2011-06-20	2011-06-20	Amort/(Accr)	0.000	0.180	-	-	-	(22,500)	-	-	00282DTL4	0.000
FUND 1000	COMM PAPER	BOFAB	2011-03-22	2011-06-20	2011-06-20	Matured	0.000	0.180	(50,000,000)	-	-	-	-	50,000,000	00282DTL4	99.955
FUND 1000	REPO INT	DAIWA	2011-06-17	2011-06-20	2011-06-20	Matured	0.120	0.120	(111,131,000)	-	(1,111)	-	-	111,132,111		100.000
FUND 1000	REPO INT	DAIWA	2011-06-20	2011-06-21	2011-06-20	Purchased	0.070	0.070	150,383,000	-	-	-	-	(150,383,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-06-20	2011-06-21	2011-06-21	Matured	0.070	0.070	(150,383,000)	-	(292)	-	-	150,383,292		100.000
FUND 1000	REPO INT	DAIWA	2011-06-21	2011-06-22	2011-06-21	Purchased	0.060	0.060	124,091,000	-	-	-	-	(124,091,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-06-21	2011-06-22	2011-06-22	Matured	0.060	0.060	(124,091,000)	-	(207)	-	-	124,091,207		100.000
FUND 1000	REPO INT	DAIWA	2011-06-22	2011-06-23	2011-06-22	Purchased	0.040	0.040	132,779,000	-	-	-	-	(132,779,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-06-22	2011-06-23	2011-06-23	Matured	0.040	0.040	(132,779,000)	-	(148)	-	-	132,779,148		100.000
FUND 1000	REPO INT	DAIWA	2011-06-23	2011-06-24	2011-06-23	Purchased	0.010	0.010	86,014,000	-	-	-	-	(86,014,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-06-23	2011-06-24	2011-06-24	Matured	0.010	0.010	(86,014,000)	-	(24)	-	-	86,014,024		100.000
FUND 1000	REPO INT	DAIWA	2011-06-24	2011-06-27	2011-06-24	Purchased	0.020	0.020	22,703,000	-	-	-	-	(22,703,000)		100.000
FUND 1000	FNMA NOTES	-	2011-04-01	2011-09-14	2011-06-27	Final Sale	0.160	0.160	(25,000,000)	18,444	(9,667)	-	(6,309)	24,997,531	313588LS2	99.990
FUND 1000	FNMA NOTES	-	2011-04-08	2011-08-08	2011-06-27	Final Sale	0.110	0.110	(23,000,000)	8,574	(5,622)	-	(2,281)	22,999,329	313588KD6	99.997
FUND 1000	REPO INT	DAIWA	2011-06-24	2011-06-27	2011-06-27	Matured	0.020	0.020	(22,703,000)	-	(38)	-	-	22,703,038		100.000
FUND 1000	REPO INT	DAIWA	2011-06-27	2011-06-28	2011-06-27	Purchased	0.020	0.020	50,126,000	-	-	-	-	(50,126,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-06-27	2011-06-28	2011-06-28	Matured	0.020	0.020	(50,126,000)	-	(28)	-	-	50,126,028		100.000

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Fund	Instr Type	Broker	Purch Date	Maturity	Trans Date	Trans Type	Rate	Yield	Par	Prem/(Disc)	(Interest)	Amort/(Accr)	(Gain) / Loss	Settlement	CUSIP	Price
FUND 1000	REPO INT	BOFAB	2011-06-28	2011-06-29	2011-06-28	Purchased	0.010	0.010	40,000,000	-	-	-	-	(40,000,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-06-28	2011-06-29	2011-06-28	Purchased	0.020	0.020	241,310,000	-	-	-	-	(241,310,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-06-28	2011-06-29	2011-06-28	Purchased	0.030	0.030	115,214,000	-	-	-	-	(115,214,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-06-28	2011-06-29	2011-06-29	Matured	0.010	0.010	(40,000,000)	-	(11)	-	-	40,000,011		100.000
FUND 1000	REPO INT	MIZUH	2011-06-28	2011-06-29	2011-06-29	Matured	0.020	0.020	(241,310,000)	-	(134)	-	-	241,310,134		100.000
FUND 1000	REPO INT	DAIWA	2011-06-28	2011-06-29	2011-06-29	Matured	0.030	0.030	(115,214,000)	-	(96)	-	-	115,214,096		100.000
FUND 1000	REPO INT	DAIWA	2011-06-29	2011-06-30	2011-06-29	Purchased	0.020	0.020	238,972,000	-	-	-	-	(238,972,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-06-29	2011-06-30	2011-06-29	Purchased	0.010	0.010	103,777,000	-	-	-	-	(103,777,000)		100.000
FUND 1000	REPO INT	HSBCS	2011-06-29	2011-06-30	2011-06-29	Purchased	0.005	0.005	12,000,000	-	-	-	-	(12,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-06-29	2011-06-30	2011-06-30	Matured	0.020	0.020	(238,972,000)	-	(133)	-	-	238,972,133		100.000
FUND 1000	REPO INT	MIZUH	2011-06-29	2011-06-30	2011-06-30	Matured	0.010	0.010	(103,777,000)	-	(29)	-	-	103,777,029		100.000
FUND 1000	REPO INT	HSBCS	2011-06-29	2011-06-30	2011-06-30	Matured	0.005	0.005	(12,000,000)	-	(2)	-	-	12,000,002		100.000
FUND 1000	REPO INT	DAIWA	2011-06-30	2011-07-01	2011-06-30	Purchased	0.030	0.030	76,956,000	-	-	-	-	(76,956,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-06-30	2011-07-01	2011-07-01	Matured	0.030	0.030	(76,956,000)	-	(64)	-	-	76,956,064		100.000
FUND 1000	REPO INT	DAIWA	2011-07-01	2011-07-05	2011-07-01	Purchased	0.050	0.050	60,864,000	-	-	-	-	(60,864,000)		100.000
FUND 1000	FFCB BONDS	-	2011-04-05	2012-02-01	2011-07-05	Final Sale	0.300	0.214	(15,000,000)	(15,331)	(11,250)	-	(4,819)	15,031,400	31331KBE9	100.081
FUND 1000	FFCB BONDS	-	2011-04-05	2012-02-01	2011-07-05	Amort/(Accr)	0.300	0.214	-	-	-	3,199	-	-	31331KBE9	0.000
FUND 1000	REPO INT	DAIWA	2011-07-01	2011-07-05	2011-07-05	Matured	0.050	0.050	(60,864,000)	-	(338)	-	-	60,864,338		100.000
FUND 1000	REPO INT	DAIWA	2011-07-05	2011-07-06	2011-07-05	Purchased	0.020	0.020	27,934,000	-	-	-	-	(27,934,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-07-05	2011-07-06	2011-07-06	Matured	0.020	0.020	(27,934,000)	-	(16)	-	-	27,934,016		100.000
FUND 1000	REPO INT	MIZUH	2011-07-06	2011-07-07	2011-07-06	Purchased	0.010	0.010	50,000,000	-	-	-	-	(50,000,000)		100.000
FUND 1000	COMM PAPER	BOFAB	2011-07-06	2011-07-07	2011-07-06	Purchased	0.060	0.060	40,000,000	(67)	-	-	-	(39,999,933)	0556N1U76	100.000
FUND 1000	COMM PAPER	BARCL	2011-07-06	2011-07-07	2011-07-06	Purchased	0.060	0.060	40,000,000	(67)	-	-	-	(39,999,933)	06737JU78	100.000
FUND 1000	REPO INT	DAIWA	2011-07-06	2011-07-07	2011-07-06	Purchased	0.010	0.010	127,387,000	-	-	-	-	(127,387,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-07-06	2011-07-07	2011-07-07	Matured	0.010	0.010	(50,000,000)	-	(14)	-	-	50,000,014		100.000
FUND 1000	COMM PAPER	BOFAB	2011-07-06	2011-07-07	2011-07-07	Matured	0.060	0.060	(40,000,000)	-	(67)	-	-	40,000,000	0556N1U76	100.000
FUND 1000	COMM PAPER	BARCL	2011-07-06	2011-07-07	2011-07-07	Matured	0.060	0.060	(40,000,000)	-	(67)	-	-	40,000,000	06737JU78	100.000
FUND 1000	REPO INT	DAIWA	2011-07-06	2011-07-07	2011-07-07	Matured	0.010	0.010	(127,387,000)	-	(35)	-	-	127,387,035		100.000
FUND 1000	REPO INT	MIZUH	2011-07-07	2011-07-08	2011-07-07	Purchased	0.020	0.020	130,000,000	-	-	-	-	(130,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-07-07	2011-07-08	2011-07-07	Purchased	0.010	0.010	84,452,000	-	-	-	-	(84,452,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-07-07	2011-07-08	2011-07-08	Matured	0.020	0.020	(130,000,000)	-	(72)	-	-	130,000,072		100.000
FUND 1000	REPO INT	DAIWA	2011-07-07	2011-07-08	2011-07-08	Matured	0.010	0.010	(84,452,000)	-	(23)	-	-	84,452,023		100.000
FUND 1000	REPO INT	DAIWA	2011-07-08	2011-07-11	2011-07-08	Purchased	0.010	0.010	153,606,000	-	-	-	-	(153,606,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-07-08	2011-07-11	2011-07-11	Matured	0.010	0.010	(153,606,000)	-	(128)	-	-	153,606,128		100.000
FUND 1000	REPO INT	DAIWA	2011-07-11	2011-07-12	2011-07-11	Purchased	0.010	0.010	169,307,000	-	-	-	-	(169,307,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-07-11	2011-07-12	2011-07-12	Matured	0.010	0.010	(169,307,000)	-	(47)	-	-	169,307,047		100.000
FUND 1000	REPO INT	DAIWA	2011-07-12	2011-07-13	2011-07-12	Purchased	0.020	0.020	110,824,000	-	-	-	-	(110,824,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-07-12	2011-07-13	2011-07-13	Matured	0.020	0.020	(110,824,000)	-	(62)	-	-	110,824,062		100.000
FUND 1000	REPO INT	DAIWA	2011-07-13	2011-07-14	2011-07-13	Purchased	0.020	0.020	201,658,000	-	-	-	-	(201,658,000)		100.000
FUND 1000	CD ACT/360	MTA	2010-07-14	2011-07-14	2011-07-14	Matured	1.000	2.616	(109,000)	-	(2,892)	-	-	111,892		100.000



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Fund	Instr Type	Broker	Purch Date	Maturity	Trans Date	Trans Type	Rate	Yield	Par	Prem/(Disc)	(Interest)	Amort/(Accr)	(Gain) / Loss	Settlement	CUSIP	Price
FUND 1000	REPO INT	DAIWA	2011-07-13	2011-07-14	2011-07-14	Matured	0.020	0.020	(201,658,000)	-	(112)	-	-	201,658,112		100.000
FUND 1000	REPO INT	DAIWA	2011-07-14	2011-07-15	2011-07-14	Purchased	0.020	0.020	196,820,000	-	-	-	-	(196,820,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-07-14	2011-07-15	2011-07-15	Matured	0.020	0.020	(196,820,000)	-	(109)	-	-	196,820,109		100.000
FUND 1000	REPO INT	DAIWA	2011-07-15	2011-07-18	2011-07-15	Purchased	0.020	0.020	192,770,000	-	-	-	-	(192,770,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-07-15	2011-07-18	2011-07-18	Matured	0.020	0.020	(192,770,000)	-	(321)	-	-	192,770,321		100.000
FUND 1000	REPO INT	DAIWA	2011-07-18	2011-07-19	2011-07-18	Purchased	0.020	0.020	177,782,000	-	-	-	-	(177,782,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-07-18	2011-07-19	2011-07-19	Matured	0.020	0.020	(177,782,000)	-	(99)	-	-	177,782,099		100.000
FUND 1000	REPO INT	DAIWA	2011-07-19	2011-07-20	2011-07-19	Purchased	0.020	0.020	153,162,000	-	-	-	-	(153,162,000)		100.000
FUND 1000	CD ACT/360	MTA	2010-07-20	2011-07-20	2011-07-20	Matured	0.338	0.338	(410,000)	-	(1,405)	-	-	88,405		100.000
FUND 1000	REPO INT	DAIWA	2011-07-19	2011-07-20	2011-07-20	Matured	0.020	0.020	(153,162,000)	-	(85)	-	-	153,162,085		100.000
FUND 1000	REPO INT	DAIWA	2011-07-20	2011-07-21	2011-07-20	Purchased	0.020	0.020	133,348,000	-	-	-	-	(133,348,000)		100.000
FUND 1000	CD ACT/360	MTA	2011-07-20	2012-07-20	2011-07-20	Purchased	0.338	0.338	323,000	-	-	-	-	-		100.000
FUND 1000	REPO INT	DAIWA	2011-07-20	2011-07-21	2011-07-21	Matured	0.020	0.020	(133,348,000)	-	(74)	-	-	133,348,074		100.000
FUND 1000	COMM PAPER	BARCL	2011-07-21	2011-07-22	2011-07-21	Purchased	0.060	0.060	75,000,000	(125)	-	-	-	(74,999,875)	06737JUN3	100.000
FUND 1000	COMM PAPER	BOFAB	2011-07-21	2011-07-22	2011-07-21	Purchased	0.050	0.050	75,000,000	(104)	-	-	-	(74,999,896)	0556N1UN1	100.000
FUND 1000	REPO INT	DAIWA	2011-07-21	2011-07-22	2011-07-21	Purchased	0.010	0.010	161,059,000	-	-	-	-	(161,059,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-07-21	2011-07-22	2011-07-21	Purchased	0.010	0.010	150,000,000	-	-	-	-	(150,000,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-07-21	2011-07-22	2011-07-22	Matured	0.060	0.060	(75,000,000)	-	(125)	-	-	75,000,000	06737JUN3	100.000
FUND 1000	COMM PAPER	BOFAB	2011-07-21	2011-07-22	2011-07-22	Matured	0.050	0.050	(75,000,000)	-	(104)	-	-	75,000,000	0556N1UN1	100.000
FUND 1000	REPO INT	DAIWA	2011-07-21	2011-07-22	2011-07-22	Matured	0.010	0.010	(161,059,000)	-	(45)	-	-	161,059,045		100.000
FUND 1000	REPO INT	BOFAB	2011-07-21	2011-07-22	2011-07-22	Matured	0.010	0.010	(150,000,000)	-	(42)	-	-	150,000,042		100.000
FUND 1000	COMM PAPER	BARCL	2011-07-22	2011-07-25	2011-07-22	Purchased	0.060	0.060	100,000,000	(500)	-	-	-	(99,999,500)	06737JUR4	100.000
FUND 1000	COMM PAPER	BOFAB	2011-07-22	2011-07-25	2011-07-22	Purchased	0.050	0.050	100,000,000	(417)	-	-	-	(99,999,583)	0556N1UR2	100.000
FUND 1000	REPO INT	DAIWA	2011-07-22	2011-07-25	2011-07-22	Purchased	0.020	0.020	224,026,000	-	-	-	-	(224,026,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-07-22	2011-07-25	2011-07-25	Matured	0.060	0.060	(100,000,000)	-	(500)	-	-	100,000,000	06737JUR4	100.000
FUND 1000	COMM PAPER	BOFAB	2011-07-22	2011-07-25	2011-07-25	Matured	0.050	0.050	(100,000,000)	-	(417)	-	-	100,000,000	0556N1UR2	100.000
FUND 1000	REPO INT	DAIWA	2011-07-22	2011-07-25	2011-07-25	Matured	0.020	0.020	(224,026,000)	-	(373)	-	-	224,026,373		100.000
FUND 1000	COMM PAPER	BARCL	2011-07-25	2011-07-26	2011-07-25	Purchased	0.060	0.060	100,000,000	(167)	-	-	-	(99,999,833)	06737JUS2	100.000
FUND 1000	COMM PAPER	BOFAB	2011-07-25	2011-07-26	2011-07-25	Purchased	0.050	0.050	100,000,000	(139)	-	-	-	(99,999,861)	0556N1US0	100.000
FUND 1000	REPO INT	DAIWA	2011-07-25	2011-07-26	2011-07-25	Purchased	0.020	0.020	183,194,000	-	-	-	-	(183,194,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-07-25	2011-07-26	2011-07-26	Matured	0.060	0.060	(100,000,000)	-	(167)	-	-	100,000,000	06737JUS2	100.000
FUND 1000	COMM PAPER	BOFAB	2011-07-25	2011-07-26	2011-07-26	Matured	0.050	0.050	(100,000,000)	-	(139)	-	-	100,000,000	0556N1US0	100.000
FUND 1000	REPO INT	DAIWA	2011-07-25	2011-07-26	2011-07-26	Matured	0.020	0.020	(183,194,000)	-	(102)	-	-	183,194,102		100.000
FUND 1000	COMM PAPER	BOFAB	2011-07-26	2011-07-27	2011-07-26	Purchased	0.050	0.050	100,000,000	(139)	-	-	-	(99,999,861)	0556N1UT8	100.000
FUND 1000	COMM PAPER	BARCL	2011-07-26	2011-07-27	2011-07-26	Purchased	0.060	0.060	100,000,000	(167)	-	-	-	(99,999,833)	06737JUT0	100.000
FUND 1000	REPO INT	DAIWA	2011-07-26	2011-07-27	2011-07-26	Purchased	0.030	0.030	144,107,000	-	-	-	-	(144,107,000)		100.000
FUND 1000	COMM PAPER	BOFAB	2011-07-26	2011-07-27	2011-07-27	Matured	0.050	0.050	(100,000,000)	-	(139)	-	-	100,000,000	0556N1UT8	100.000
FUND 1000	COMM PAPER	BARCL	2011-07-26	2011-07-27	2011-07-27	Matured	0.060	0.060	(100,000,000)	-	(167)	-	-	100,000,000	06737JUT0	100.000
FUND 1000	REPO INT	DAIWA	2011-07-26	2011-07-27	2011-07-27	Matured	0.030	0.030	(144,107,000)	-	(120)	-	-	144,107,120		100.000
FUND 1000	COMM PAPER	BARCL	2011-07-27	2011-07-28	2011-07-27	Purchased	0.080	0.080	100,000,000	(222)	-	-	-	(99,999,778)	06737JUJ7	100.000



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FUND 1000	COMM PAPER	BOFAB	2011-07-27	2011-07-28	2011-07-27	Purchased	0.070	0.070	100,000,000	(194)	-	-	-	(99,999,806)	0556N1UU5	100.000
FUND 1000	FHLB NOTES	DAIWA	2011-07-27	2012-04-23	2011-07-27	Purchased	0.200	0.200	6,750,000	(10,163)	-	-	-	(6,739,838)	313384VY2	99.849
FUND 1000	REPO INT	DAIWA	2011-07-27	2011-07-28	2011-07-27	Purchased	0.090	0.090	146,076,000	-	-	-	-	(146,076,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-07-27	2011-07-28	2011-07-28	Matured	0.080	0.080	(100,000,000)	-	(222)	-	-	100,000,000	06737JUU7	100.000
FUND 1000	COMM PAPER	BOFAB	2011-07-27	2011-07-28	2011-07-28	Matured	0.070	0.070	(100,000,000)	-	(194)	-	-	100,000,000	0556N1UU5	100.000
FUND 1000	REPO INT	DAIWA	2011-07-27	2011-07-28	2011-07-28	Matured	0.090	0.090	(146,076,000)	-	(365)	-	-	146,076,365		100.000
FUND 1000	COMM PAPER	BARCL	2011-07-28	2011-07-29	2011-07-28	Purchased	0.080	0.080	100,000,000	(222)	-	-	-	(99,999,778)	06737JUV5	100.000
FUND 1000	COMM PAPER	BOFAB	2011-07-28	2011-07-29	2011-07-28	Purchased	0.070	0.070	100,000,000	(194)	-	-	-	(99,999,806)	0556N1UV3	100.000
FUND 1000	REPO INT	MIZUH	2011-07-28	2011-07-29	2011-07-28	Purchased	0.090	0.090	20,000,000	-	-	-	-	(20,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-07-28	2011-07-29	2011-07-28	Purchased	0.100	0.100	241,649,000	-	-	-	-	(241,649,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-07-28	2011-07-29	2011-07-29	Matured	0.080	0.080	(100,000,000)	-	(222)	-	-	100,000,000	06737JUV5	100.000
FUND 1000	COMM PAPER	BOFAB	2011-07-28	2011-07-29	2011-07-29	Matured	0.070	0.070	(100,000,000)	-	(194)	-	-	100,000,000	0556N1UV3	100.000
FUND 1000	REPO INT	MIZUH	2011-07-28	2011-07-29	2011-07-29	Matured	0.090	0.090	(20,000,000)	-	(50)	-	-	20,000,050		100.000
FUND 1000	REPO INT	DAIWA	2011-07-28	2011-07-29	2011-07-29	Matured	0.100	0.100	(241,649,000)	-	(671)	-	-	241,649,671		100.000
FUND 1000	COMM PAPER	BARCL	2011-07-29	2011-08-01	2011-07-29	Purchased	0.120	0.120	100,000,000	(1,000)	-	-	-	(99,999,000)	06737JV10	99.999
FUND 1000	COMM PAPER	BOFAB	2011-07-29	2011-08-01	2011-07-29	Purchased	0.120	0.120	100,000,000	(1,000)	-	-	-	(99,999,000)	0556N1V18	99.999
FUND 1000	T-BILL	BARCL	2011-07-29	2011-08-25	2011-07-29	Purchased	0.150	0.150	40,000,000	(4,500)	-	-	-	(39,995,500)	9127952A8	99.989
FUND 1000	REPO INT	DAIWA	2011-07-29	2011-08-01	2011-07-29	Purchased	0.190	0.190	216,046,000	-	-	-	-	(216,046,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-07-29	2011-08-01	2011-07-29	Purchased	0.220	0.220	90,000,000	-	-	-	-	(90,000,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-07-29	2011-08-01	2011-08-01	Matured	0.120	0.120	(100,000,000)	-	(1,000)	-	-	100,000,000	06737JV10	99.999
FUND 1000	COMM PAPER	BOFAB	2011-07-29	2011-08-01	2011-08-01	Matured	0.120	0.120	(100,000,000)	-	(1,000)	-	-	100,000,000	0556N1V18	99.999
FUND 1000	REPO INT	DAIWA	2011-07-29	2011-08-01	2011-08-01	Matured	0.190	0.190	(216,046,000)	-	(3,421)	-	-	216,049,421		100.000
FUND 1000	REPO INT	MIZUH	2011-07-29	2011-08-01	2011-08-01	Matured	0.220	0.220	(90,000,000)	-	(1,650)	-	-	90,001,650		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-01	2011-08-02	2011-08-01	Purchased	0.160	0.160	100,000,000	(444)	-	-	-	(99,999,556)	06737JV28	100.000
FUND 1000	COMM PAPER	BOFAB	2011-08-01	2011-08-02	2011-08-01	Purchased	0.140	0.140	100,000,000	(389)	-	-	-	(99,999,611)	0556N1V26	100.000
FUND 1000	REPO INT	BOFAB	2011-08-01	2011-08-02	2011-08-01	Purchased	0.170	0.170	57,000,000	-	-	-	-	(57,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-08-01	2011-08-02	2011-08-01	Purchased	0.270	0.270	240,335,000	-	-	-	-	(240,335,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-01	2011-08-02	2011-08-02	Matured	0.160	0.160	(100,000,000)	-	(444)	-	-	100,000,000	06737JV28	100.000
FUND 1000	COMM PAPER	BOFAB	2011-08-01	2011-08-02	2011-08-02	Matured	0.140	0.140	(100,000,000)	-	(389)	-	-	100,000,000	0556N1V26	100.000
FUND 1000	REPO INT	BOFAB	2011-08-01	2011-08-02	2011-08-02	Matured	0.170	0.170	(57,000,000)	-	(269)	-	-	57,000,269		100.000
FUND 1000	REPO INT	DAIWA	2011-08-01	2011-08-02	2011-08-02	Matured	0.270	0.270	(240,335,000)	-	(1,803)	-	-	240,336,803		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-02	2011-08-03	2011-08-02	Purchased	0.170	0.170	50,000,000	(236)	-	-	-	(49,999,764)	06737JV36	100.000
FUND 1000	COMM PAPER	BARCL	2011-08-02	2011-08-03	2011-08-02	Purchased	0.170	0.170	50,000,000	(236)	-	-	-	(49,999,764)	06737JV36	100.000
FUND 1000	COMM PAPER	BOFAB	2011-08-02	2011-08-03	2011-08-02	Purchased	0.170	0.170	50,000,000	(236)	-	-	-	(49,999,764)	0556N1V34	100.000
FUND 1000	COMM PAPER	BOFAB	2011-08-02	2011-08-03	2011-08-02	Purchased	0.170	0.170	50,000,000	(236)	-	-	-	(49,999,764)	0556N1V34	100.000
FUND 1000	REPO INT	MIZUH	2011-08-02	2011-08-03	2011-08-02	Purchased	0.190	0.190	138,000,000	-	-	-	-	(138,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-08-02	2011-08-03	2011-08-02	Purchased	0.220	0.220	139,754,000	-	-	-	-	(139,754,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-02	2011-08-03	2011-08-03	Matured	0.170	0.170	(50,000,000)	-	(236)	-	-	50,000,000	06737JV36	100.000
FUND 1000	COMM PAPER	BARCL	2011-08-02	2011-08-03	2011-08-03	Matured	0.170	0.170	(50,000,000)	-	(236)	-	-	50,000,000	06737JV36	100.000
FUND 1000	COMM PAPER	BOFAB	2011-08-02	2011-08-03	2011-08-03	Matured	0.170	0.170	(50,000,000)	-	(236)	-	-	50,000,000	0556N1V34	100.000

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FUND 1000	COMM PAPER	BOFAB	2011-08-02	2011-08-03	2011-08-03	Matured	0.170	0.170	(50,000,000)	-	(236)	-	-	50,000,000	0556N1V34	100.000
FUND 1000	REPO INT	MIZUH	2011-08-02	2011-08-03	2011-08-03	Matured	0.190	0.190	(138,000,000)	-	(728)	-	-	138,000,728		100.000
FUND 1000	REPO INT	DAIWA	2011-08-02	2011-08-03	2011-08-03	Matured	0.220	0.220	(139,754,000)	-	(854)	-	-	139,754,854		100.000
FUND 1000	REPO INT	MIZUH	2011-08-03	2011-08-04	2011-08-03	Purchased	0.080	0.080	138,000,000	-	-	-	-	(138,000,000)		100.000
FUND 1000	COMM PAPER	BOFAB	2011-08-03	2011-08-10	2011-08-03	Purchased	0.150	0.150	50,000,000	(1,458)	-	-	-	(49,998,542)	0027A1VA4	99.997
FUND 1000	COMM PAPER	BOFAB	2011-08-03	2011-08-10	2011-08-03	Purchased	0.150	0.150	20,000,000	(583)	-	-	-	(19,999,417)	0027A1VA4	99.997
FUND 1000	REPO INT	DAIWA	2011-08-03	2011-08-04	2011-08-03	Purchased	0.090	0.090	222,854,000	-	-	-	-	(222,854,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-08-03	2011-08-04	2011-08-03	Purchased	0.060	0.060	164,391,000	-	-	-	-	(164,391,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-08-03	2011-08-04	2011-08-04	Matured	0.080	0.080	(138,000,000)	-	(307)	-	-	138,000,307		100.000
FUND 1000	REPO INT	DAIWA	2011-08-03	2011-08-04	2011-08-04	Matured	0.090	0.090	(222,854,000)	-	(557)	-	-	222,854,557		100.000
FUND 1000	REPO INT	BOFAB	2011-08-03	2011-08-04	2011-08-04	Matured	0.060	0.060	(164,391,000)	-	(274)	-	-	164,391,274		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-04	2011-08-05	2011-08-04	Purchased	0.110	0.110	50,000,000	(153)	-	-	-	(49,999,847)	06737JV51	100.000
FUND 1000	COMM PAPER	BARCL	2011-08-04	2011-08-05	2011-08-04	Purchased	0.110	0.110	50,000,000	(153)	-	-	-	(49,999,847)	06737JV51	100.000
FUND 1000	COMM PAPER	BOFAB	2011-08-04	2011-08-05	2011-08-04	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	0556N1V59	100.000
FUND 1000	COMM PAPER	BOFAB	2011-08-04	2011-08-05	2011-08-04	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	0556N1V59	100.000
FUND 1000	REPO INT	MIZUH	2011-08-04	2011-08-05	2011-08-04	Purchased	0.060	0.060	46,000,000	-	-	-	-	(46,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-08-04	2011-08-05	2011-08-04	Purchased	0.070	0.070	234,994,000	-	-	-	-	(234,994,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-04	2011-08-05	2011-08-05	Matured	0.110	0.110	(50,000,000)	-	(153)	-	-	50,000,000	06737JV51	100.000
FUND 1000	COMM PAPER	BARCL	2011-08-04	2011-08-05	2011-08-05	Matured	0.110	0.110	(50,000,000)	-	(153)	-	-	50,000,000	06737JV51	100.000
FUND 1000	COMM PAPER	BOFAB	2011-08-04	2011-08-05	2011-08-05	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	0556N1V59	100.000
FUND 1000	COMM PAPER	BOFAB	2011-08-04	2011-08-05	2011-08-05	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	0556N1V59	100.000
FUND 1000	REPO INT	MIZUH	2011-08-04	2011-08-05	2011-08-05	Matured	0.060	0.060	(46,000,000)	-	(77)	-	-	46,000,077		100.000
FUND 1000	REPO INT	DAIWA	2011-08-04	2011-08-05	2011-08-05	Matured	0.070	0.070	(234,994,000)	-	(457)	-	-	234,994,457		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-05	2011-08-08	2011-08-05	Purchased	0.080	0.080	50,000,000	(333)	-	-	-	(49,999,667)	06737JV85	99.999
FUND 1000	COMM PAPER	BARCL	2011-08-05	2011-08-08	2011-08-05	Purchased	0.080	0.080	50,000,000	(333)	-	-	-	(49,999,667)	06737JV85	99.999
FUND 1000	COMM PAPER	BOFAB	2011-08-05	2011-08-08	2011-08-05	Purchased	0.090	0.090	50,000,000	(375)	-	-	-	(49,999,625)	0556N1V83	99.999
FUND 1000	COMM PAPER	BOFAB	2011-08-05	2011-08-08	2011-08-05	Purchased	0.090	0.090	50,000,000	(375)	-	-	-	(49,999,625)	0556N1V83	99.999
FUND 1000	REPO INT	DAIWA	2011-08-05	2011-08-08	2011-08-05	Purchased	0.020	0.020	238,888,000	-	-	-	-	(238,888,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-05	2011-08-08	2011-08-08	Matured	0.080	0.080	(50,000,000)	-	(333)	-	-	50,000,000	06737JV85	99.999
FUND 1000	COMM PAPER	BARCL	2011-08-05	2011-08-08	2011-08-08	Matured	0.080	0.080	(50,000,000)	-	(333)	-	-	50,000,000	06737JV85	99.999
FUND 1000	COMM PAPER	BOFAB	2011-08-05	2011-08-08	2011-08-08	Matured	0.090	0.090	(50,000,000)	-	(375)	-	-	50,000,000	0556N1V83	99.999
FUND 1000	COMM PAPER	BOFAB	2011-08-05	2011-08-08	2011-08-08	Matured	0.090	0.090	(50,000,000)	-	(375)	-	-	50,000,000	0556N1V83	99.999
FUND 1000	REPO INT	DAIWA	2011-08-05	2011-08-08	2011-08-08	Matured	0.020	0.020	(238,888,000)	-	(398)	-	-	238,888,398		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-08	2011-08-09	2011-08-08	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JV93	100.000
FUND 1000	COMM PAPER	BARCL	2011-08-08	2011-08-09	2011-08-08	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JV93	100.000
FUND 1000	COMM PAPER	BOFAB	2011-08-08	2011-08-09	2011-08-08	Purchased	0.110	0.110	50,000,000	(153)	-	-	-	(49,999,847)	0556N1V91	100.000
FUND 1000	COMM PAPER	BOFAB	2011-08-08	2011-08-09	2011-08-08	Purchased	0.110	0.110	50,000,000	(153)	-	-	-	(49,999,847)	0556N1V91	100.000
FUND 1000	REPO INT	DAIWA	2011-08-08	2011-08-09	2011-08-08	Purchased	0.080	0.080	239,372,000	-	-	-	-	(239,372,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-08-08	2011-08-09	2011-08-08	Purchased	0.030	0.030	20,000,000	-	-	-	-	(20,000,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-08	2011-08-09	2011-08-09	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JV93	100.000



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FUND 1000	COMM PAPER	BARCL	2011-08-08	2011-08-09	2011-08-09	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JV93	100.000
FUND 1000	COMM PAPER	BOFAB	2011-08-08	2011-08-09	2011-08-09	Matured	0.110	0.110	(50,000,000)	-	(153)	-	-	50,000,000	0556N1V91	100.000
FUND 1000	COMM PAPER	BOFAB	2011-08-08	2011-08-09	2011-08-09	Matured	0.110	0.110	(50,000,000)	-	(153)	-	-	50,000,000	0556N1V91	100.000
FUND 1000	REPO INT	DAIWA	2011-08-08	2011-08-09	2011-08-09	Matured	0.080	0.080	(239,372,000)	-	(532)	-	-	239,372,532		100.000
FUND 1000	REPO INT	BOFAB	2011-08-08	2011-08-09	2011-08-09	Matured	0.030	0.030	(20,000,000)	-	(17)	-	-	20,000,017		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-09	2011-08-10	2011-08-09	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JVA0	100.000
FUND 1000	COMM PAPER	BARCL	2011-08-09	2011-08-10	2011-08-09	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JVA0	100.000
FUND 1000	COMM PAPER	BOFAB	2011-08-09	2011-08-10	2011-08-09	Purchased	0.110	0.110	50,000,000	(153)	-	-	-	(49,999,847)	0556N1VA8	100.000
FUND 1000	COMM PAPER	BOFAB	2011-08-09	2011-08-10	2011-08-09	Purchased	0.110	0.110	50,000,000	(153)	-	-	-	(49,999,847)	0556N1VA8	100.000
FUND 1000	REPO INT	MIZUH	2011-08-09	2011-08-10	2011-08-09	Purchased	0.030	0.030	109,737,000	-	-	-	-	(109,737,000)		100.000
FUND 1000	COMM PAPER	HSBCS	2011-08-09	2011-08-16	2011-08-09	Purchased	0.080	0.080	20,000,000	(311)	-	-	-	(19,999,689)	40427SVG1	99.998
FUND 1000	REPO INT	DAIWA	2011-08-09	2011-08-10	2011-08-09	Purchased	0.020	0.020	132,827,000	-	-	-	-	(132,827,000)		100.000
FUND 1000	COMM PAPER	BOFAB	2011-08-03	2011-08-10	2011-08-10	Matured	0.150	0.150	(50,000,000)	-	(1,458)	-	-	50,000,000	0027A1VA4	99.997
FUND 1000	COMM PAPER	BOFAB	2011-08-03	2011-08-10	2011-08-10	Matured	0.150	0.150	(20,000,000)	-	(583)	-	-	20,000,000	0027A1VA4	99.997
FUND 1000	COMM PAPER	BARCL	2011-08-09	2011-08-10	2011-08-10	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JVA0	100.000
FUND 1000	COMM PAPER	BARCL	2011-08-09	2011-08-10	2011-08-10	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JVA0	100.000
FUND 1000	COMM PAPER	BOFAB	2011-08-09	2011-08-10	2011-08-10	Matured	0.110	0.110	(50,000,000)	-	(153)	-	-	50,000,000	0556N1VA8	100.000
FUND 1000	COMM PAPER	BOFAB	2011-08-09	2011-08-10	2011-08-10	Matured	0.110	0.110	(50,000,000)	-	(153)	-	-	50,000,000	0556N1VA8	100.000
FUND 1000	REPO INT	MIZUH	2011-08-09	2011-08-10	2011-08-10	Matured	0.030	0.030	(109,737,000)	-	(91)	-	-	109,737,091		100.000
FUND 1000	REPO INT	DAIWA	2011-08-09	2011-08-10	2011-08-10	Matured	0.020	0.020	(132,827,000)	-	(74)	-	-	132,827,074		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-10	2011-08-11	2011-08-10	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JVB8	100.000
FUND 1000	COMM PAPER	BARCL	2011-08-10	2011-08-11	2011-08-10	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JVB8	100.000
FUND 1000	COMM PAPER	BOFAB	2011-08-10	2011-08-17	2011-08-10	Purchased	0.140	0.140	50,000,000	(1,361)	-	-	-	(49,998,639)	0556N1VH3	99.997
FUND 1000	COMM PAPER	BOFAB	2011-08-10	2011-08-17	2011-08-10	Purchased	0.140	0.140	50,000,000	(1,361)	-	-	-	(49,998,639)	0556N1VH3	99.997
FUND 1000	COMM PAPER	CITIG	2011-08-10	2011-08-18	2011-08-10	Purchased	0.070	0.070	50,000,000	(778)	-	-	-	(49,999,222)	0530A3VJ4	99.998
FUND 1000	REPO INT	DAIWA	2011-08-10	2011-08-11	2011-08-10	Purchased	0.020	0.020	147,805,000	-	-	-	-	(147,805,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-08-10	2011-08-11	2011-08-10	Purchased	0.040	0.040	109,737,000	-	-	-	-	(109,737,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-08-10	2011-08-11	2011-08-10	Purchased	0.010	0.010	120,000,000	-	-	-	-	(120,000,000)		100.000
FUND 1000	CD ACT/360	MTA	2010-08-11	2011-08-11	2011-08-11	Matured	1.984	1.984	(125,000)	-	(2,514)	-	-	42,514		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-10	2011-08-11	2011-08-11	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JVB8	100.000
FUND 1000	COMM PAPER	BARCL	2011-08-10	2011-08-11	2011-08-11	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JVB8	100.000
FUND 1000	REPO INT	DAIWA	2011-08-10	2011-08-11	2011-08-11	Matured	0.020	0.020	(147,805,000)	-	(82)	-	-	147,805,082		100.000
FUND 1000	REPO INT	MIZUH	2011-08-10	2011-08-11	2011-08-11	Matured	0.040	0.040	(109,737,000)	-	(122)	-	-	109,737,122		100.000
FUND 1000	REPO INT	BOFAB	2011-08-10	2011-08-11	2011-08-11	Matured	0.010	0.010	(120,000,000)	-	(33)	-	-	120,000,033		100.000
FUND 1000	COMM PAPER	FTNFI	2011-08-11	2011-09-12	2011-08-11	Purchased	0.100	0.100	50,000,000	(4,444)	-	-	-	(49,995,556)	36960MWC3	99.991
FUND 1000	CD ACT/360	MTA	2011-08-11	2012-08-10	2011-08-11	Purchased	1.984	1.984	85,000	-	-	-	-	-		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-11	2011-08-12	2011-08-11	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JVC6	100.000
FUND 1000	COMM PAPER	BARCL	2011-08-11	2011-08-12	2011-08-11	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JVC6	100.000
FUND 1000	COMM PAPER	CITIG	2011-08-11	2011-08-18	2011-08-11	Purchased	0.050	0.050	50,000,000	(486)	-	-	-	(49,999,514)	06416KVJ6	99.999
FUND 1000	REPO INT	BOFAB	2011-08-11	2011-08-12	2011-08-11	Purchased	0.040	0.040	170,000,000	-	-	-	-	(170,000,000)		100.000



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Fund	Instr Type	Broker	Purch Date	Maturity	Trans Date	Trans Type	Rate	Yield	Par	Prem/(Disc)	(Interest)	Amort/(Accr)	(Gain) / Loss	Settlement	CUSIP	Price
FUND 1000	REPO INT	DAIWA	2011-08-11	2011-08-12	2011-08-11	Purchased	0.040	0.040	186,281,000	-	-	-	-	(186,281,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-11	2011-08-12	2011-08-12	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JVC6	100.000
FUND 1000	COMM PAPER	BARCL	2011-08-11	2011-08-12	2011-08-12	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JVC6	100.000
FUND 1000	REPO INT	BOFAB	2011-08-11	2011-08-12	2011-08-12	Matured	0.040	0.040	(170,000,000)	-	(189)	-	-	170,000,189		100.000
FUND 1000	REPO INT	DAIWA	2011-08-11	2011-08-12	2011-08-12	Matured	0.040	0.040	(186,281,000)	-	(207)	-	-	186,281,207		100.000
FUND 1000	REPO INT	BOFAB	2011-08-12	2011-08-15	2011-08-12	Purchased	0.050	0.050	140,000,000	-	-	-	-	(140,000,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-08-12	2011-08-15	2011-08-12	Purchased	0.090	0.090	60,500,000	-	-	-	-	(60,500,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-08-12	2011-08-15	2011-08-12	Purchased	0.090	0.090	227,886,000	-	-	-	-	(227,886,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-08-12	2011-08-15	2011-08-15	Matured	0.050	0.050	(140,000,000)	-	(583)	-	-	140,000,583		100.000
FUND 1000	REPO INT	MIZUH	2011-08-12	2011-08-15	2011-08-15	Matured	0.090	0.090	(60,500,000)	-	(454)	-	-	60,500,454		100.000
FUND 1000	REPO INT	DAIWA	2011-08-12	2011-08-15	2011-08-15	Matured	0.090	0.090	(227,886,000)	-	(1,709)	-	-	227,887,709		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-15	2011-08-16	2011-08-15	Purchased	0.120	0.120	50,000,000	(167)	-	-	-	(49,999,833)	06737JVG7	100.000
FUND 1000	COMM PAPER	BARCL	2011-08-15	2011-08-16	2011-08-15	Purchased	0.120	0.120	50,000,000	(167)	-	-	-	(49,999,833)	06737JVG7	100.000
FUND 1000	COMM PAPER	HSBCS	2011-08-15	2011-08-22	2011-08-15	Purchased	0.090	0.090	50,000,000	(875)	-	-	-	(49,999,125)	40427SVN6	99.998
FUND 1000	COMM PAPER	HSBCS	2011-08-15	2011-08-22	2011-08-15	Purchased	0.090	0.090	50,000,000	(875)	-	-	-	(49,999,125)	40427SVN6	99.998
FUND 1000	REPO INT	MIZUH	2011-08-15	2011-08-16	2011-08-15	Purchased	0.100	0.100	110,000,000	-	-	-	-	(110,000,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-08-15	2011-08-16	2011-08-15	Purchased	0.070	0.070	70,000,000	-	-	-	-	(70,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-08-15	2011-08-16	2011-08-15	Purchased	0.090	0.090	98,930,000	-	-	-	-	(98,930,000)		100.000
FUND 1000	COMM PAPER	HSBCS	2011-08-09	2011-08-16	2011-08-16	Matured	0.080	0.080	(20,000,000)	-	(311)	-	-	20,000,000	40427SVG1	99.998
FUND 1000	COMM PAPER	BARCL	2011-08-15	2011-08-16	2011-08-16	Matured	0.120	0.120	(50,000,000)	-	(167)	-	-	50,000,000	06737JVG7	100.000
FUND 1000	COMM PAPER	BARCL	2011-08-15	2011-08-16	2011-08-16	Matured	0.120	0.120	(50,000,000)	-	(167)	-	-	50,000,000	06737JVG7	100.000
FUND 1000	REPO INT	MIZUH	2011-08-15	2011-08-16	2011-08-16	Matured	0.100	0.100	(110,000,000)	-	(306)	-	-	110,000,306		100.000
FUND 1000	REPO INT	BOFAB	2011-08-15	2011-08-16	2011-08-16	Matured	0.070	0.070	(70,000,000)	-	(136)	-	-	70,000,136		100.000
FUND 1000	REPO INT	DAIWA	2011-08-15	2011-08-16	2011-08-16	Matured	0.090	0.090	(98,930,000)	-	(247)	-	-	98,930,247		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-16	2011-08-23	2011-08-16	Purchased	0.100	0.100	50,000,000	(972)	-	-	-	(49,999,028)	06737JVP7	99.998
FUND 1000	COMM PAPER	BARCL	2011-08-16	2011-08-23	2011-08-16	Purchased	0.100	0.100	50,000,000	(972)	-	-	-	(49,999,028)	06737JVP7	99.998
FUND 1000	FRED MAC	DAIWA	2011-08-16	2012-03-20	2011-08-16	Purchased	0.150	0.150	30,000,000	(27,125)	-	-	-	(29,972,875)	313396UN1	99.910
FUND 1000	REPO INT	DAIWA	2011-08-16	2011-08-17	2011-08-16	Purchased	0.030	0.030	216,228,000	-	-	-	-	(216,228,000)		100.000
FUND 1000	COMM PAPER	BOFAB	2011-08-10	2011-08-17	2011-08-17	Matured	0.140	0.140	(50,000,000)	-	(1,361)	-	-	50,000,000	0556N1VH3	99.997
FUND 1000	COMM PAPER	BOFAB	2011-08-10	2011-08-17	2011-08-17	Matured	0.140	0.140	(50,000,000)	-	(1,361)	-	-	50,000,000	0556N1VH3	99.997
FUND 1000	REPO INT	DAIWA	2011-08-16	2011-08-17	2011-08-17	Matured	0.030	0.030	(216,228,000)	-	(180)	-	-	216,228,180		100.000
FUND 1000	COMM PAPER	GOLDM	2011-08-17	2011-08-24	2011-08-17	Purchased	0.160	0.160	50,000,000	(1,556)	-	-	-	(49,998,444)	0556N1VQ3	99.997
FUND 1000	COMM PAPER	GOLDM	2011-08-17	2011-08-24	2011-08-17	Purchased	0.160	0.160	50,000,000	(1,556)	-	-	-	(49,998,444)	0556N1VQ3	99.997
FUND 1000	FFCB DISC	BOFAB	2011-08-17	2012-05-02	2011-08-17	Purchased	0.150	0.150	23,178,000	(25,013)	-	-	-	(23,152,987)	313312WH9	99.892
FUND 1000	FHLB NOTES	MORGN	2011-08-17	2012-01-25	2011-08-17	Purchased	0.060	0.060	25,000,000	(6,708)	-	-	-	(24,993,292)	313384SF7	99.973
FUND 1000	REPO INT	MIZUH	2011-08-17	2011-08-18	2011-08-17	Purchased	0.030	0.030	110,000,000	-	-	-	-	(110,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-08-17	2011-08-18	2011-08-17	Purchased	0.020	0.020	194,114,000	-	-	-	-	(194,114,000)		100.000
FUND 1000	COMM PAPER	CITIG	2011-08-10	2011-08-18	2011-08-18	Matured	0.070	0.070	(50,000,000)	-	(778)	-	-	50,000,000	0530A3VJ4	99.998
FUND 1000	COMM PAPER	CITIG	2011-08-11	2011-08-18	2011-08-18	Matured	0.050	0.050	(50,000,000)	-	(486)	-	-	50,000,000	06416KVJ6	99.999
FUND 1000	REPO INT	MIZUH	2011-08-17	2011-08-18	2011-08-18	Matured	0.030	0.030	(110,000,000)	-	(92)	-	-	110,000,092		100.000



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FUND 1000	REPO INT	DAIWA	2011-08-17	2011-08-18	2011-08-18	Matured	0.020	0.020	(194,114,000)	-	(108)	-	-	194,114,108		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-18	2011-08-19	2011-08-18	Purchased	0.100	0.100	20,000,000	(56)	-	-	-	(19,999,944)	06737JVK8	100.000
FUND 1000	COMM PAPER	BOFAB	2011-08-18	2011-08-19	2011-08-18	Purchased	0.030	0.030	30,000,000	(25)	-	-	-	(29,999,975)	06416KVK3	100.000
FUND 1000	COMM PAPER	MORGN	2011-08-18	2011-09-19	2011-08-18	Purchased	0.080	0.080	50,000,000	(3,555)	-	-	-	(49,996,445)	30229BWK9	99.993
FUND 1000	REPO INT	BOFAB	2011-08-18	2011-08-19	2011-08-18	Purchased	0.020	0.020	55,000,000	-	-	-	-	(55,000,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-08-18	2011-08-19	2011-08-18	Purchased	0.030	0.030	224,672,000	-	-	-	-	(224,672,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-18	2011-08-19	2011-08-19	Matured	0.100	0.100	(20,000,000)	-	(56)	-	-	20,000,000	06737JVK8	100.000
FUND 1000	COMM PAPER	BOFAB	2011-08-18	2011-08-19	2011-08-19	Matured	0.030	0.030	(30,000,000)	-	(25)	-	-	30,000,000	06416KVK3	100.000
FUND 1000	REPO INT	BOFAB	2011-08-18	2011-08-19	2011-08-19	Matured	0.020	0.020	(55,000,000)	-	(31)	-	-	55,000,031		100.000
FUND 1000	REPO INT	BOFAB	2011-08-18	2011-08-19	2011-08-19	Matured	0.030	0.030	(224,672,000)	-	(187)	-	-	224,672,187		100.000
FUND 1000	REPO INT	BOFAB	2011-08-19	2011-08-22	2011-08-19	Purchased	0.020	0.020	80,000,000	-	-	-	-	(80,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-08-19	2011-08-22	2011-08-19	Purchased	0.040	0.040	230,169,000	-	-	-	-	(230,169,000)		100.000
FUND 1000	COMM PAPER	HSBCS	2011-08-15	2011-08-22	2011-08-22	Matured	0.090	0.090	(50,000,000)	-	(875)	-	-	50,000,000	40427SVN6	99.998
FUND 1000	COMM PAPER	HSBCS	2011-08-15	2011-08-22	2011-08-22	Matured	0.090	0.090	(50,000,000)	-	(875)	-	-	50,000,000	40427SVN6	99.998
FUND 1000	REPO INT	BOFAB	2011-08-19	2011-08-22	2011-08-22	Matured	0.020	0.020	(80,000,000)	-	(133)	-	-	80,000,133		100.000
FUND 1000	REPO INT	DAIWA	2011-08-19	2011-08-22	2011-08-22	Matured	0.040	0.040	(230,169,000)	-	(767)	-	-	230,169,767		100.000
FUND 1000	COMM PAPER	HSBCS	2011-08-22	2011-08-29	2011-08-22	Purchased	0.080	0.080	50,000,000	(778)	-	-	-	(49,999,222)	40427SVV8	99.998
FUND 1000	COMM PAPER	HSBCS	2011-08-22	2011-08-29	2011-08-22	Purchased	0.080	0.080	50,000,000	(778)	-	-	-	(49,999,222)	40427SVV8	99.998
FUND 1000	REPO INT	BOFAB	2011-08-22	2011-08-23	2011-08-22	Purchased	0.020	0.020	60,000,000	-	-	-	-	(60,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-08-22	2011-08-23	2011-08-22	Purchased	0.020	0.020	239,478,000	-	-	-	-	(239,478,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-16	2011-08-23	2011-08-23	Matured	0.100	0.100	(50,000,000)	-	(972)	-	-	50,000,000	06737JVP7	99.998
FUND 1000	COMM PAPER	BARCL	2011-08-16	2011-08-23	2011-08-23	Matured	0.100	0.100	(50,000,000)	-	(972)	-	-	50,000,000	06737JVP7	99.998
FUND 1000	REPO INT	BOFAB	2011-08-22	2011-08-23	2011-08-23	Matured	0.020	0.020	(60,000,000)	-	(33)	-	-	60,000,033		100.000
FUND 1000	REPO INT	DAIWA	2011-08-22	2011-08-23	2011-08-23	Matured	0.020	0.020	(239,478,000)	-	(133)	-	-	239,478,133		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-23	2011-08-30	2011-08-23	Purchased	0.100	0.100	50,000,000	(972)	-	-	-	(49,999,028)	06737JVV2	99.998
FUND 1000	COMM PAPER	BARCL	2011-08-23	2011-08-30	2011-08-23	Purchased	0.100	0.100	50,000,000	(972)	-	-	-	(49,999,028)	06737JVV2	99.998
FUND 1000	REPO INT	DAIWA	2011-08-23	2011-08-24	2011-08-23	Purchased	0.010	0.010	163,838,000	-	-	-	-	(163,838,000)		100.000
FUND 1000	COMM PAPER	GOLDM	2011-08-17	2011-08-24	2011-08-24	Matured	0.160	0.160	(50,000,000)	-	(1,556)	-	-	50,000,000	0556N1VQ3	99.997
FUND 1000	COMM PAPER	GOLDM	2011-08-17	2011-08-24	2011-08-24	Matured	0.160	0.160	(50,000,000)	-	(1,556)	-	-	50,000,000	0556N1VQ3	99.997
FUND 1000	REPO INT	DAIWA	2011-08-23	2011-08-24	2011-08-24	Matured	0.010	0.010	(163,838,000)	-	(46)	-	-	163,838,046		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-24	2011-08-25	2011-08-24	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JVR3	100.000
FUND 1000	COMM PAPER	BARCL	2011-08-24	2011-08-25	2011-08-24	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JVR3	100.000
FUND 1000	REPO INT	DAIWA	2011-08-24	2011-08-25	2011-08-24	Purchased	0.010	0.010	134,829,000	-	-	-	-	(134,829,000)		100.000
FUND 1000	T-BILL	BARCL	2011-07-29	2011-08-25	2011-08-25	Matured	0.150	0.150	(40,000,000)	-	(4,500)	-	-	40,000,000	9127952A8	99.989
FUND 1000	COMM PAPER	BARCL	2011-08-24	2011-08-25	2011-08-25	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JVR3	100.000
FUND 1000	COMM PAPER	BARCL	2011-08-24	2011-08-25	2011-08-25	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JVR3	100.000
FUND 1000	REPO INT	DAIWA	2011-08-24	2011-08-25	2011-08-25	Matured	0.010	0.010	(134,829,000)	-	(37)	-	-	134,829,037		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-25	2011-08-26	2011-08-25	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JVS1	100.000
FUND 1000	COMM PAPER	BARCL	2011-08-25	2011-08-26	2011-08-25	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JVS1	100.000
FUND 1000	REPO INT	MIZUH	2011-08-25	2011-08-26	2011-08-25	Purchased	0.010	0.010	100,000,000	-	-	-	-	(100,000,000)		100.000



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FUND 1000	REPO INT	DAIWA	2011-08-25	2011-08-26	2011-08-25	Purchased	0.010	0.010	46,698,000	-	-	-	-	(46,698,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-25	2011-08-26	2011-08-26	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JVS1	100.000
FUND 1000	COMM PAPER	BARCL	2011-08-25	2011-08-26	2011-08-26	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JVS1	100.000
FUND 1000	REPO INT	MIZUH	2011-08-25	2011-08-26	2011-08-26	Matured	0.010	0.010	(100,000,000)	-	(28)	-	-	100,000,028		100.000
FUND 1000	REPO INT	DAIWA	2011-08-25	2011-08-26	2011-08-26	Matured	0.010	0.010	(46,698,000)	-	(13)	-	-	46,698,013		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-26	2011-08-29	2011-08-26	Purchased	0.100	0.100	50,000,000	(417)	-	-	-	(49,999,583)	06737JVV4	99.999
FUND 1000	COMM PAPER	BARCL	2011-08-26	2011-08-29	2011-08-26	Purchased	0.100	0.100	50,000,000	(417)	-	-	-	(49,999,583)	06737JVV4	99.999
FUND 1000	REPO INT	MIZUH	2011-08-26	2011-08-29	2011-08-26	Purchased	0.050	0.050	132,000,000	-	-	-	-	(132,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-08-26	2011-08-29	2011-08-26	Purchased	0.030	0.030	66,290,000	-	-	-	-	(66,290,000)		100.000
FUND 1000	COMM PAPER	HSBCS	2011-08-22	2011-08-29	2011-08-29	Matured	0.080	0.080	(50,000,000)	-	(778)	-	-	50,000,000	40427SVV8	99.998
FUND 1000	COMM PAPER	HSBCS	2011-08-22	2011-08-29	2011-08-29	Matured	0.080	0.080	(50,000,000)	-	(778)	-	-	50,000,000	40427SVV8	99.998
FUND 1000	COMM PAPER	BARCL	2011-08-26	2011-08-29	2011-08-29	Matured	0.100	0.100	(50,000,000)	-	(417)	-	-	50,000,000	06737JVV4	99.999
FUND 1000	COMM PAPER	BARCL	2011-08-26	2011-08-29	2011-08-29	Matured	0.100	0.100	(50,000,000)	-	(417)	-	-	50,000,000	06737JVV4	99.999
FUND 1000	REPO INT	MIZUH	2011-08-26	2011-08-29	2011-08-29	Matured	0.050	0.050	(132,000,000)	-	(550)	-	-	132,000,550		100.000
FUND 1000	REPO INT	DAIWA	2011-08-26	2011-08-29	2011-08-29	Matured	0.030	0.030	(66,290,000)	-	(166)	-	-	66,290,166		100.000
FUND 1000	COMM PAPER	HSBCS	2011-08-29	2011-09-06	2011-08-29	Purchased	0.080	0.080	50,000,000	(889)	-	-	-	(49,999,111)	40427SW62	99.998
FUND 1000	REPO INT	BOFAB	2011-08-29	2011-08-30	2011-08-29	Purchased	0.020	0.020	99,000,000	-	-	-	-	(99,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-08-29	2011-08-30	2011-08-29	Purchased	0.040	0.040	194,545,000	-	-	-	-	(194,545,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-23	2011-08-30	2011-08-30	Matured	0.100	0.100	(50,000,000)	-	(972)	-	-	50,000,000	06737JVV2	99.998
FUND 1000	COMM PAPER	BARCL	2011-08-23	2011-08-30	2011-08-30	Matured	0.100	0.100	(50,000,000)	-	(972)	-	-	50,000,000	06737JVV2	99.998
FUND 1000	REPO INT	BOFAB	2011-08-29	2011-08-30	2011-08-30	Matured	0.020	0.020	(99,000,000)	-	(55)	-	-	99,000,055		100.000
FUND 1000	REPO INT	DAIWA	2011-08-29	2011-08-30	2011-08-30	Matured	0.040	0.040	(194,545,000)	-	(216)	-	-	194,545,216		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-30	2011-08-31	2011-08-30	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JVX0	100.000
FUND 1000	COMM PAPER	BARCL	2011-08-30	2011-08-31	2011-08-30	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JVX0	100.000
FUND 1000	REPO INT	MIZUH	2011-08-30	2011-08-31	2011-08-30	Purchased	0.020	0.020	132,000,000	-	-	-	-	(132,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-08-30	2011-08-31	2011-08-30	Purchased	0.010	0.010	114,313,000	-	-	-	-	(114,313,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-30	2011-08-31	2011-08-31	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JVX0	100.000
FUND 1000	COMM PAPER	BARCL	2011-08-30	2011-08-31	2011-08-31	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JVX0	100.000
FUND 1000	REPO INT	MIZUH	2011-08-30	2011-08-31	2011-08-31	Matured	0.020	0.020	(132,000,000)	-	(73)	-	-	132,000,073		100.000
FUND 1000	REPO INT	DAIWA	2011-08-30	2011-08-31	2011-08-31	Matured	0.010	0.010	(114,313,000)	-	(32)	-	-	114,313,032		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-31	2011-09-01	2011-08-31	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JW19	100.000
FUND 1000	COMM PAPER	BARCL	2011-08-31	2011-09-01	2011-08-31	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JW19	100.000
FUND 1000	REPO INT	MIZUH	2011-08-31	2011-09-01	2011-08-31	Purchased	0.050	0.050	132,000,000	-	-	-	-	(132,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-08-31	2011-09-01	2011-08-31	Purchased	0.050	0.050	109,009,000	-	-	-	-	(109,009,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-08-31	2011-09-01	2011-09-01	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JW19	100.000
FUND 1000	COMM PAPER	BARCL	2011-08-31	2011-09-01	2011-09-01	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JW19	100.000
FUND 1000	REPO INT	MIZUH	2011-08-31	2011-09-01	2011-09-01	Matured	0.050	0.050	(132,000,000)	-	(183)	-	-	132,000,183		100.000
FUND 1000	REPO INT	DAIWA	2011-08-31	2011-09-01	2011-09-01	Matured	0.050	0.050	(109,009,000)	-	(151)	-	-	109,009,151		100.000
FUND 1000	REPO INT	BOFAB	2011-09-01	2011-09-02	2011-09-01	Purchased	0.040	0.040	100,000,000	-	-	-	-	(100,000,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-09-01	2011-09-02	2011-09-01	Purchased	0.080	0.080	110,000,000	-	-	-	-	(110,000,000)		100.000

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FUND 1000	REPO INT	DAIWA	2011-09-01	2011-09-02	2011-09-01	Purchased	0.050	0.050	152,096,000	-	-	-	-	(152,096,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-09-01	2011-09-02	2011-09-02	Matured	0.040	0.040	(100,000,000)	-	(111)	-	-	100,000,111		100.000
FUND 1000	REPO INT	MIZUH	2011-09-01	2011-09-02	2011-09-02	Matured	0.080	0.080	(110,000,000)	-	(244)	-	-	110,000,244		100.000
FUND 1000	REPO INT	DAIWA	2011-09-01	2011-09-02	2011-09-02	Matured	0.050	0.050	(152,096,000)	-	(211)	-	-	152,096,211		100.000
FUND 1000	REPO INT	MIZUH	2011-09-02	2011-09-06	2011-09-02	Purchased	0.060	0.060	131,000,000	-	-	-	-	(131,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-09-02	2011-09-06	2011-09-02	Purchased	0.050	0.050	208,525,000	-	-	-	-	(208,525,000)		100.000
FUND 1000	COMM PAPER	HSBCS	2011-08-29	2011-09-06	2011-09-06	Matured	0.080	0.080	(50,000,000)	-	(889)	-	-	50,000,000	40427SW62	99.998
FUND 1000	REPO INT	MIZUH	2011-09-02	2011-09-06	2011-09-06	Matured	0.060	0.060	(131,000,000)	-	(873)	-	-	131,000,873		100.000
FUND 1000	REPO INT	DAIWA	2011-09-02	2011-09-06	2011-09-06	Matured	0.050	0.050	(208,525,000)	-	(1,158)	-	-	208,526,158		100.000
FUND 1000	COMM PAPER	BARCL	2011-09-06	2011-09-07	2011-09-06	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JW76	100.000
FUND 1000	COMM PAPER	BARCL	2011-09-06	2011-09-07	2011-09-06	Purchased	0.080	0.080	50,000,000	(111)	-	-	-	(49,999,889)	0530A3W79	100.000
FUND 1000	REPO INT	MIZUH	2011-09-06	2011-09-07	2011-09-06	Purchased	0.090	0.090	131,000,000	-	-	-	-	(131,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-09-06	2011-09-07	2011-09-06	Purchased	0.060	0.060	146,908,000	-	-	-	-	(146,908,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-09-06	2011-09-07	2011-09-07	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JW76	100.000
FUND 1000	COMM PAPER	BARCL	2011-09-06	2011-09-07	2011-09-07	Matured	0.080	0.080	(50,000,000)	-	(111)	-	-	50,000,000	0530A3W79	100.000
FUND 1000	REPO INT	MIZUH	2011-09-06	2011-09-07	2011-09-07	Matured	0.090	0.090	(131,000,000)	-	(328)	-	-	131,000,328		100.000
FUND 1000	REPO INT	DAIWA	2011-09-06	2011-09-07	2011-09-07	Matured	0.060	0.060	(146,908,000)	-	(245)	-	-	146,908,245		100.000
FUND 1000	COMM PAPER	BARCL	2011-09-07	2011-09-08	2011-09-07	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JW84	100.000
FUND 1000	COMM PAPER	BOFAB	2011-09-07	2011-09-08	2011-09-07	Purchased	0.110	0.110	50,000,000	(153)	-	-	-	(49,999,847)	0556N1W82	100.000
FUND 1000	T-BILL	DAIWA	2011-09-07	2011-09-15	2011-09-07	Purchased	0.030	0.030	25,000,000	(167)	-	-	-	(24,999,833)	9127953K5	99.999
FUND 1000	REPO INT	DAIWA	2011-09-07	2011-09-08	2011-09-07	Purchased	0.060	0.060	239,410,000	-	-	-	-	(239,410,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-09-07	2011-09-08	2011-09-08	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JW84	100.000
FUND 1000	COMM PAPER	BOFAB	2011-09-07	2011-09-08	2011-09-08	Matured	0.110	0.110	(50,000,000)	-	(153)	-	-	50,000,000	0556N1W82	100.000
FUND 1000	REPO INT	DAIWA	2011-09-07	2011-09-08	2011-09-08	Matured	0.060	0.060	(239,410,000)	-	(399)	-	-	239,410,399		100.000
FUND 1000	COMM PAPER	BOFAB	2011-09-08	2011-09-09	2011-09-08	Purchased	0.110	0.110	25,000,000	(76)	-	-	-	(24,999,924)	0556N1W90	100.000
FUND 1000	REPO INT	BOFAB	2011-09-08	2011-09-09	2011-09-08	Purchased	0.040	0.040	65,000,000	-	-	-	-	(65,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-09-08	2011-09-09	2011-09-08	Purchased	0.040	0.040	239,573,000	-	-	-	-	(239,573,000)		100.000
FUND 1000	CD ACT/360	MTA	2010-09-10	2011-09-09	2011-09-09	Matured	2.028	2.028	(26,000)	-	(533)	-	-	16,533		100.000
FUND 1000	CD ACT/360	MTA	2010-09-10	2011-09-09	2011-09-09	Matured	1.028	1.028	(254,000)	-	(2,640)	-	-	54,640		100.000
FUND 1000	COMM PAPER	BOFAB	2011-09-08	2011-09-09	2011-09-09	Matured	0.110	0.110	(25,000,000)	-	(76)	-	-	25,000,000	0556N1W90	100.000
FUND 1000	REPO INT	BOFAB	2011-09-08	2011-09-09	2011-09-09	Matured	0.040	0.040	(65,000,000)	-	(72)	-	-	65,000,072		100.000
FUND 1000	REPO INT	DAIWA	2011-09-08	2011-09-09	2011-09-09	Matured	0.040	0.040	(239,573,000)	-	(266)	-	-	239,573,266		100.000
FUND 1000	COMM PAPER	BARCL	2011-09-09	2011-09-12	2011-09-09	Purchased	0.100	0.100	50,000,000	(417)	-	-	-	(49,999,583)	06737JWC5	99.999
FUND 1000	COMM PAPER	BOFAB	2011-09-09	2011-09-12	2011-09-09	Purchased	0.110	0.110	50,000,000	(458)	-	-	-	(49,999,542)	0556N1WC3	99.999
FUND 1000	CD ACT/360	MTA	2011-09-09	2012-09-07	2011-09-09	Purchased	1.028	1.028	202,000	-	-	-	-	-		100.000
FUND 1000	CD ACT/360	MTA	2011-09-09	2012-09-07	2011-09-09	Purchased	2.028	2.028	10,000	-	-	-	-	-		100.000
FUND 1000	REPO INT	BOFAB	2011-09-09	2011-09-12	2011-09-09	Purchased	0.030	0.030	50,000,000	-	-	-	-	(50,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-09-09	2011-09-12	2011-09-09	Purchased	0.050	0.050	202,488,000	-	-	-	-	(202,488,000)		100.000
FUND 1000	COMM PAPER	FTNFI	2011-08-11	2011-09-12	2011-09-12	Matured	0.100	0.100	(50,000,000)	-	(4,444)	-	-	50,000,000	36960MWC3	99.991
FUND 1000	COMM PAPER	BARCL	2011-09-09	2011-09-12	2011-09-12	Matured	0.100	0.100	(50,000,000)	-	(417)	-	-	50,000,000	06737JWC5	99.999



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FUND 1000	COMM PAPER	BOFAB	2011-09-09	2011-09-12	2011-09-12	Matured	0.110	0.110	(50,000,000)	-	(458)	-	-	50,000,000	0556N1WC3	99.999
FUND 1000	REPO INT	BOFAB	2011-09-09	2011-09-12	2011-09-12	Matured	0.030	0.030	(50,000,000)	-	(125)	-	-	50,000,125		100.000
FUND 1000	REPO INT	DAIWA	2011-09-09	2011-09-12	2011-09-12	Matured	0.050	0.050	(202,488,000)	-	(844)	-	-	202,488,844		100.000
FUND 1000	COMM PAPER	BARCL	2011-09-12	2011-09-13	2011-09-12	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JWD3	100.000
FUND 1000	COMM PAPER	BARCL	2011-09-12	2011-09-13	2011-09-12	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JWD3	100.000
FUND 1000	COMM PAPER	BOFAB	2011-09-12	2011-09-13	2011-09-12	Purchased	0.110	0.110	50,000,000	(153)	-	-	-	(49,999,847)	0556N1WD1	100.000
FUND 1000	COMM PAPER	BARCL	2011-09-12	2011-09-13	2011-09-12	Purchased	0.060	0.060	50,000,000	(83)	-	-	-	(49,999,917)	0530A3WD6	100.000
FUND 1000	REPO INT	DAIWA	2011-09-12	2011-09-13	2011-09-12	Purchased	0.040	0.040	202,766,000	-	-	-	-	(202,766,000)		100.000
FUND 1000	CD ACT/360	MTA	2010-09-13	2011-09-13	2011-09-13	Matured	0.000	0.000	(500,000)	-	-	-	-	21,000		100.000
FUND 1000	CD ACT/360	MTA	2010-09-13	2011-09-13	2011-09-13	Matured	0.000	0.000	(56,000)	-	-	-	-	13,000		100.000
FUND 1000	COMM PAPER	BARCL	2011-09-12	2011-09-13	2011-09-13	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JWD3	100.000
FUND 1000	COMM PAPER	BARCL	2011-09-12	2011-09-13	2011-09-13	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JWD3	100.000
FUND 1000	COMM PAPER	BOFAB	2011-09-12	2011-09-13	2011-09-13	Matured	0.110	0.110	(50,000,000)	-	(153)	-	-	50,000,000	0556N1WD1	100.000
FUND 1000	COMM PAPER	BARCL	2011-09-12	2011-09-13	2011-09-13	Matured	0.060	0.060	(50,000,000)	-	(83)	-	-	50,000,000	0530A3WD6	100.000
FUND 1000	REPO INT	DAIWA	2011-09-12	2011-09-13	2011-09-13	Matured	0.040	0.040	(202,766,000)	-	(225)	-	-	202,766,225		100.000
FUND 1000	CD ACT/360	MTA	2011-09-13	2012-09-12	2011-09-13	Purchased	0.000	0.000	479,000	-	-	-	-	-		100.000
FUND 1000	CD ACT/360	MTA	2011-09-13	2012-09-12	2011-09-13	Purchased	0.000	0.000	43,000	-	-	-	-	-		100.000
FUND 1000	COMM PAPER	BARCL	2011-09-13	2011-09-14	2011-09-13	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JWE1	100.000
FUND 1000	COMM PAPER	BARCL	2011-09-13	2011-09-14	2011-09-13	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JWE1	100.000
FUND 1000	COMM PAPER	BARCL	2011-09-13	2011-09-14	2011-09-13	Purchased	0.050	0.050	15,000,000	(21)	-	-	-	(14,999,979)	0530A3WE4	100.000
FUND 1000	COMM PAPER	HSBCS	2011-09-13	2011-09-20	2011-09-13	Purchased	0.070	0.070	40,000,000	(544)	-	-	-	(39,999,456)	40427SWL9	99.999
FUND 1000	COMM PAPER	MORGN	2011-09-13	2011-09-20	2011-09-13	Purchased	0.070	0.070	40,000,000	(544)	-	-	-	(39,999,456)	36960MWL3	99.999
FUND 1000	REPO INT	DAIWA	2011-09-13	2011-09-14	2011-09-13	Purchased	0.050	0.050	174,045,000	-	-	-	-	(174,045,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-09-13	2011-09-14	2011-09-14	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JWE1	100.000
FUND 1000	COMM PAPER	BARCL	2011-09-13	2011-09-14	2011-09-14	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JWE1	100.000
FUND 1000	COMM PAPER	BARCL	2011-09-13	2011-09-14	2011-09-14	Matured	0.050	0.050	(15,000,000)	-	(21)	-	-	15,000,000	0530A3WE4	100.000
FUND 1000	REPO INT	DAIWA	2011-09-13	2011-09-14	2011-09-14	Matured	0.050	0.050	(174,045,000)	-	(242)	-	-	174,045,242		100.000
FUND 1000	COMM PAPER	BARCL	2011-09-14	2011-09-15	2011-09-14	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JWF8	100.000
FUND 1000	COMM PAPER	BOFAB	2011-09-14	2011-09-15	2011-09-14	Purchased	0.110	0.110	50,000,000	(153)	-	-	-	(49,999,847)	0556N1WF6	100.000
FUND 1000	REPO INT	BOFAB	2011-09-14	2011-09-15	2011-09-14	Purchased	0.030	0.030	25,000,000	-	-	-	-	(25,000,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-09-14	2011-09-15	2011-09-14	Purchased	0.060	0.060	51,641,000	-	-	-	-	(51,641,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-09-14	2011-09-15	2011-09-14	Purchased	0.050	0.050	158,294,000	-	-	-	-	(158,294,000)		100.000
FUND 1000	T-BILL	DAIWA	2011-09-07	2011-09-15	2011-09-15	Matured	0.030	0.030	(25,000,000)	-	(167)	-	-	25,000,000	9127953K5	99.999
FUND 1000	COMM PAPER	BARCL	2011-09-14	2011-09-15	2011-09-15	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JWF8	100.000
FUND 1000	COMM PAPER	BOFAB	2011-09-14	2011-09-15	2011-09-15	Matured	0.110	0.110	(50,000,000)	-	(153)	-	-	50,000,000	0556N1WF6	100.000
FUND 1000	REPO INT	BOFAB	2011-09-14	2011-09-15	2011-09-15	Matured	0.030	0.030	(25,000,000)	-	(21)	-	-	25,000,021		100.000
FUND 1000	REPO INT	MIZUH	2011-09-14	2011-09-15	2011-09-15	Matured	0.060	0.060	(51,641,000)	-	(86)	-	-	51,641,086		100.000
FUND 1000	REPO INT	DAIWA	2011-09-14	2011-09-15	2011-09-15	Matured	0.050	0.050	(158,294,000)	-	(220)	-	-	158,294,220		100.000
FUND 1000	REPO INT	HSBCS	2011-09-15	2011-09-16	2011-09-15	Purchased	0.090	0.090	100,000,000	-	-	-	-	(100,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-09-15	2011-09-16	2011-09-15	Purchased	0.100	0.100	209,366,000	-	-	-	-	(209,366,000)		100.000

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FUND 1000	REPO INT	HSBCS	2011-09-15	2011-09-16	2011-09-16	Matured	0.090	0.090	(100,000,000)	-	(250)	-	-	100,000,250		100.000
FUND 1000	REPO INT	DAIWA	2011-09-15	2011-09-16	2011-09-16	Matured	0.100	0.100	(209,366,000)	-	(582)	-	-	209,366,582		100.000
FUND 1000	REPO INT	MIZUH	2011-09-16	2011-09-19	2011-09-16	Purchased	0.100	0.100	105,000,000	-	-	-	-	(105,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-09-16	2011-09-19	2011-09-16	Purchased	0.080	0.080	168,975,000	-	-	-	-	(168,975,000)		100.000
FUND 1000	COMM PAPER	MORG	2011-08-18	2011-09-19	2011-09-19	Matured	0.080	0.080	(50,000,000)	-	(3,555)	-	-	50,000,000	30229BWK9	99.993
FUND 1000	REPO INT	MIZUH	2011-09-16	2011-09-19	2011-09-19	Matured	0.100	0.100	(105,000,000)	-	(875)	-	-	105,000,875		100.000
FUND 1000	REPO INT	DAIWA	2011-09-16	2011-09-19	2011-09-19	Matured	0.080	0.080	(168,975,000)	-	(1,127)	-	-	168,976,127		100.000
FUND 1000	REPO INT	MIZUH	2011-09-19	2011-09-20	2011-09-19	Purchased	0.070	0.070	105,000,000	-	-	-	-	(105,000,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-09-19	2011-09-20	2011-09-19	Purchased	0.050	0.050	80,000,000	-	-	-	-	(80,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-09-19	2011-09-20	2011-09-19	Purchased	0.060	0.060	123,912,000	-	-	-	-	(123,912,000)		100.000
FUND 1000	COMM PAPER	HSBCS	2011-09-13	2011-09-20	2011-09-20	Matured	0.070	0.070	(40,000,000)	-	(544)	-	-	40,000,000	40427SWL9	99.999
FUND 1000	COMM PAPER	MORG	2011-09-13	2011-09-20	2011-09-20	Matured	0.070	0.070	(40,000,000)	-	(544)	-	-	40,000,000	36960MVL3	99.999
FUND 1000	REPO INT	MIZUH	2011-09-19	2011-09-20	2011-09-20	Matured	0.070	0.070	(105,000,000)	-	(204)	-	-	105,000,204		100.000
FUND 1000	REPO INT	BOFAB	2011-09-19	2011-09-20	2011-09-20	Matured	0.050	0.050	(80,000,000)	-	(111)	-	-	80,000,111		100.000
FUND 1000	REPO INT	DAIWA	2011-09-19	2011-09-20	2011-09-20	Matured	0.060	0.060	(123,912,000)	-	(207)	-	-	123,912,207		100.000
FUND 1000	REPO INT	BOFAB	2011-09-20	2011-09-21	2011-09-20	Purchased	0.060	0.060	165,000,000	-	-	-	-	(165,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-09-20	2011-09-21	2011-09-20	Purchased	0.100	0.100	52,661,000	-	-	-	-	(52,661,000)		100.000
FUND 1000	REPO INT	HSBCS	2011-09-20	2011-09-21	2011-09-20	Purchased	0.080	0.080	25,000,000	-	-	-	-	(25,000,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-09-20	2011-09-21	2011-09-20	Purchased	0.110	0.110	65,851,000	-	-	-	-	(65,851,000)		100.000
FUND 1000	COMM PAPER	HSBCS	2011-09-20	2011-09-27	2011-09-20	Purchased	0.080	0.080	50,000,000	(778)	-	-	-	(49,999,222)	40427SWT2	99.998
FUND 1000	REPO INT	BOFAB	2011-09-20	2011-09-21	2011-09-21	Matured	0.060	0.060	(165,000,000)	-	(275)	-	-	165,000,275		100.000
FUND 1000	REPO INT	DAIWA	2011-09-20	2011-09-21	2011-09-21	Matured	0.100	0.100	(52,661,000)	-	(146)	-	-	52,661,146		100.000
FUND 1000	REPO INT	HSBCS	2011-09-20	2011-09-21	2011-09-21	Matured	0.080	0.080	(25,000,000)	-	(56)	-	-	25,000,056		100.000
FUND 1000	REPO INT	MIZUH	2011-09-20	2011-09-21	2011-09-21	Matured	0.110	0.110	(65,851,000)	-	(201)	-	-	65,851,201		100.000
FUND 1000	REPO INT	MIZUH	2011-09-21	2011-09-22	2011-09-21	Purchased	0.070	0.070	65,851,000	-	-	-	-	(65,851,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-09-21	2011-09-22	2011-09-21	Purchased	0.070	0.070	234,055,000	-	-	-	-	(234,055,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-09-21	2011-09-22	2011-09-22	Matured	0.070	0.070	(65,851,000)	-	(128)	-	-	65,851,128		100.000
FUND 1000	REPO INT	DAIWA	2011-09-21	2011-09-22	2011-09-22	Matured	0.070	0.070	(234,055,000)	-	(455)	-	-	234,055,455		100.000
FUND 1000	COMM PAPER	GOLDM	2011-09-22	2011-09-23	2011-09-22	Purchased	0.140	0.140	25,000,000	(97)	-	-	-	(24,999,903)	0556N1WP4	100.000
FUND 1000	REPO INT	MIZUH	2011-09-22	2011-09-23	2011-09-22	Purchased	0.060	0.060	90,000,000	-	-	-	-	(90,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-09-22	2011-09-23	2011-09-22	Purchased	0.060	0.060	150,745,000	-	-	-	-	(150,745,000)		100.000
FUND 1000	REPO INT	HSBCS	2011-09-22	2011-09-23	2011-09-22	Purchased	0.050	0.050	50,000,000	-	-	-	-	(50,000,000)		100.000
FUND 1000	COMM PAPER	GOLDM	2011-09-22	2011-09-23	2011-09-23	Matured	0.140	0.140	(25,000,000)	-	(97)	-	-	25,000,000	0556N1WP4	100.000
FUND 1000	REPO INT	MIZUH	2011-09-22	2011-09-23	2011-09-23	Matured	0.060	0.060	(90,000,000)	-	(150)	-	-	90,000,150		100.000
FUND 1000	REPO INT	DAIWA	2011-09-22	2011-09-23	2011-09-23	Matured	0.060	0.060	(150,745,000)	-	(251)	-	-	150,745,251		100.000
FUND 1000	REPO INT	HSBCS	2011-09-22	2011-09-23	2011-09-23	Matured	0.050	0.050	(50,000,000)	-	(69)	-	-	50,000,069		100.000
FUND 1000	REPO INT	MIZUH	2011-09-23	2011-09-26	2011-09-23	Purchased	0.090	0.090	128,000,000	-	-	-	-	(128,000,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-09-23	2011-09-26	2011-09-23	Purchased	0.060	0.060	40,000,000	-	-	-	-	(40,000,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-09-23	2011-09-26	2011-09-23	Purchased	0.100	0.100	50,000,000	(417)	-	-	-	(49,999,583)	06737JWS0	99.999
FUND 1000	FRED MAC	MIZUH	2011-09-23	2012-02-27	2011-09-23	Purchased	0.075	0.075	20,000,000	(6,542)	-	-	-	(19,993,458)	313396TQ6	99.967

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FUND 1000	REPO INT	DAIWA	2011-09-23	2011-09-26	2011-09-23	Purchased	0.090	0.090	66,772,000	-	-	-	-	(66,772,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-09-23	2011-09-26	2011-09-26	Matured	0.090	0.090	(128,000,000)	-	(960)	-	-	128,000,960		100.000
FUND 1000	REPO INT	MIZUH	2011-09-23	2011-09-26	2011-09-26	Matured	0.060	0.060	(40,000,000)	-	(200)	-	-	40,000,200		100.000
FUND 1000	COMM PAPER	BARCL	2011-09-23	2011-09-26	2011-09-26	Matured	0.100	0.100	(50,000,000)	-	(417)	-	-	50,000,000	06737JWS0	99.999
FUND 1000	FRED MAC	-	2011-09-23	2012-02-27	2011-09-26	Partial Sale	0.075	0.075	(200,000)	65	(1)	-	(4)	199,940	313396TQ6	99.970
FUND 1000	REPO INT	DAIWA	2011-09-23	2011-09-26	2011-09-26	Matured	0.090	0.090	(66,772,000)	-	(501)	-	-	66,772,501		100.000
FUND 1000	COMM PAPER	BARCL	2011-09-26	2011-09-27	2011-09-26	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JWT8	100.000
FUND 1000	REPO INT	BOFAB	2011-09-26	2011-09-27	2011-09-26	Purchased	0.080	0.080	60,000,000	-	-	-	-	(60,000,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-09-26	2011-09-27	2011-09-26	Purchased	0.130	0.130	128,000,000	-	-	-	-	(128,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-09-26	2011-09-27	2011-09-26	Purchased	0.120	0.120	62,922,000	-	-	-	-	(62,922,000)		100.000
FUND 1000	COMM PAPER	HSBCS	2011-09-20	2011-09-27	2011-09-27	Matured	0.080	0.080	(50,000,000)	-	(778)	-	-	50,000,000	40427SWT2	99.998
FUND 1000	COMM PAPER	BARCL	2011-09-26	2011-09-27	2011-09-27	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JWT8	100.000
FUND 1000	REPO INT	BOFAB	2011-09-26	2011-09-27	2011-09-27	Matured	0.080	0.080	(60,000,000)	-	(133)	-	-	60,000,133		100.000
FUND 1000	REPO INT	MIZUH	2011-09-26	2011-09-27	2011-09-27	Matured	0.130	0.130	(128,000,000)	-	(462)	-	-	128,000,462		100.000
FUND 1000	REPO INT	DAIWA	2011-09-26	2011-09-27	2011-09-27	Matured	0.120	0.120	(62,922,000)	-	(210)	-	-	62,922,210		100.000
FUND 1000	COMM PAPER	BARCL	2011-09-27	2011-09-28	2011-09-27	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JWU5	100.000
FUND 1000	COMM PAPER	BOFAB	2011-09-27	2011-09-28	2011-09-27	Purchased	0.130	0.130	50,000,000	(181)	-	-	-	(49,999,819)	0556N1WU3	100.000
FUND 1000	REPO INT	MIZUH	2011-09-27	2011-09-28	2011-09-27	Purchased	0.060	0.060	128,000,000	-	-	-	-	(128,000,000)		100.000
FUND 1000	REPO INT	HSBCS	2011-09-27	2011-09-28	2011-09-27	Purchased	0.060	0.060	50,000,000	-	-	-	-	(50,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-09-27	2011-09-28	2011-09-27	Purchased	0.060	0.060	68,237,000	-	-	-	-	(68,237,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-09-27	2011-09-28	2011-09-28	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JWU5	100.000
FUND 1000	COMM PAPER	BOFAB	2011-09-27	2011-09-28	2011-09-28	Matured	0.130	0.130	(50,000,000)	-	(181)	-	-	50,000,000	0556N1WU3	100.000
FUND 1000	REPO INT	MIZUH	2011-09-27	2011-09-28	2011-09-28	Matured	0.060	0.060	(128,000,000)	-	(213)	-	-	128,000,213		100.000
FUND 1000	REPO INT	HSBCS	2011-09-27	2011-09-28	2011-09-28	Matured	0.060	0.060	(50,000,000)	-	(83)	-	-	50,000,083		100.000
FUND 1000	REPO INT	DAIWA	2011-09-27	2011-09-28	2011-09-28	Matured	0.060	0.060	(68,237,000)	-	(114)	-	-	68,237,114		100.000
FUND 1000	COMM PAPER	BARCL	2011-09-28	2011-09-29	2011-09-28	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JWV3	100.000
FUND 1000	COMM PAPER	GOLDM	2011-09-28	2011-09-29	2011-09-28	Purchased	0.140	0.140	50,000,000	(194)	-	-	-	(49,999,806)	0556N1WV1	100.000
FUND 1000	REPO INT	DAIWA	2011-09-28	2011-09-29	2011-09-28	Purchased	0.040	0.040	165,439,000	-	-	-	-	(165,439,000)		100.000
FUND 1000	T-BILL	MORGN	2011-09-28	2012-03-08	2011-09-28	Purchased	0.005	0.005	2,000,000	(45)	-	-	-	(1,999,955)	9127953G4	99.998
FUND 1000	COMM PAPER	BARCL	2011-09-28	2011-09-29	2011-09-29	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JWV3	100.000
FUND 1000	COMM PAPER	GOLDM	2011-09-28	2011-09-29	2011-09-29	Matured	0.140	0.140	(50,000,000)	-	(194)	-	-	50,000,000	0556N1WV1	100.000
FUND 1000	REPO INT	DAIWA	2011-09-28	2011-09-29	2011-09-29	Matured	0.040	0.040	(165,439,000)	-	(184)	-	-	165,439,184		100.000
FUND 1000	COMM PAPER	BARCL	2011-09-29	2011-09-30	2011-09-29	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JWW1	100.000
FUND 1000	COMM PAPER	BOFAB	2011-09-29	2011-09-30	2011-09-29	Purchased	0.130	0.130	50,000,000	(181)	-	-	-	(49,999,819)	0556N1WW9	100.000
FUND 1000	REPO INT	DAIWA	2011-09-29	2011-09-30	2011-09-29	Purchased	0.010	0.010	87,557,000	-	-	-	-	(87,557,000)		100.000
FUND 1000	REPO INT	HSBCS	2011-09-29	2011-09-30	2011-09-29	Purchased	0.010	0.010	10,000,000	-	-	-	-	(10,000,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-09-29	2011-09-30	2011-09-30	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JWW1	100.000
FUND 1000	COMM PAPER	BOFAB	2011-09-29	2011-09-30	2011-09-30	Matured	0.130	0.130	(50,000,000)	-	(181)	-	-	50,000,000	0556N1WW9	100.000
FUND 1000	REPO INT	DAIWA	2011-09-29	2011-09-30	2011-09-30	Matured	0.010	0.010	(87,557,000)	-	(24)	-	-	87,557,024		100.000
FUND 1000	REPO INT	HSBCS	2011-09-29	2011-09-30	2011-09-30	Matured	0.010	0.010	(10,000,000)	-	(3)	-	-	10,000,003		100.000



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FUND 1000	COMM PAPER	GOLDM	2011-09-30	2011-10-03	2011-09-30	Purchased	0.140	0.140	50,000,000	(583)	-	-	-	(49,999,417)	0556N1X32	99.999
FUND 1000	COMM PAPER	BARCL	2011-09-30	2011-10-03	2011-09-30	Purchased	0.070	0.070	50,000,000	(292)	-	-	-	(49,999,708)	06737JX34	99.999
FUND 1000	REPO INT	DAIWA	2011-09-30	2011-10-03	2011-09-30	Purchased	0.020	0.020	44,667,000	-	-	-	-	(44,667,000)		100.000
FUND 1000	COMM PAPER	GOLDM	2011-09-30	2011-10-03	2011-10-03	Matured	0.140	0.140	(50,000,000)	-	(583)	-	-	50,000,000	0556N1X32	99.999
FUND 1000	COMM PAPER	BARCL	2011-09-30	2011-10-03	2011-10-03	Matured	0.070	0.070	(50,000,000)	-	(292)	-	-	50,000,000	06737JX34	99.999
FUND 1000	REPO INT	DAIWA	2011-09-30	2011-10-03	2011-10-03	Matured	0.020	0.020	(44,667,000)	-	(74)	-	-	44,667,074		100.000
FUND 1000	REPO INT	DAIWA	2011-10-03	2011-10-04	2011-10-03	Purchased	0.080	0.080	136,719,000	-	-	-	-	(136,719,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-10-03	2011-10-04	2011-10-04	Matured	0.080	0.080	(136,719,000)	-	(304)	-	-	136,719,304		100.000
FUND 1000	REPO INT	DAIWA	2011-10-04	2011-10-05	2011-10-04	Purchased	0.040	0.040	98,840,000	-	-	-	-	(98,840,000)		100.000
FUND 1000	CD ACT/360	MTA	2010-10-05	2011-10-05	2011-10-05	Matured	0.508	0.508	(75,000)	-	(386)	-	-	24,386		100.000
FUND 1000	REPO INT	DAIWA	2011-10-04	2011-10-05	2011-10-05	Matured	0.040	0.040	(98,840,000)	-	(110)	-	-	98,840,110		100.000
FUND 1000	CD ACT/360	MTA	2010-10-05	2011-10-05	2011-10-05	Matured	0.000	0.000	(99,000)	-	-	-	-	24,000		100.000
FUND 1000	REPO INT	DAIWA	2011-10-05	2011-10-06	2011-10-05	Purchased	0.050	0.050	196,751,000	-	-	-	-	(196,751,000)		100.000
FUND 1000	COMM PAPER	BOFAB	2011-10-05	2011-10-06	2011-10-05	Purchased	0.050	0.050	50,000,000	(69)	-	-	-	(49,999,931)	0530A3X60	100.000
FUND 1000	CD ACT/360	MTA	2011-10-05	2012-10-05	2011-10-05	Purchased	0.000	0.000	75,000	-	-	-	-	-		100.000
FUND 1000	CD ACT/360	MTA	2011-10-05	2012-10-05	2011-10-05	Purchased	0.508	0.508	51,000	-	-	-	-	-		100.000
FUND 1000	COMM PAPER	BARCL	2011-10-05	2011-10-06	2011-10-05	Purchased	0.100	0.100	30,000,000	(83)	-	-	-	(29,999,917)	06737JX67	100.000
FUND 1000	CD ACT/360	MTA	2010-10-06	2011-10-06	2011-10-06	Matured	0.000	0.000	(182,000)	-	-	-	-	39,099		100.000
FUND 1000	REPO INT	DAIWA	2011-10-05	2011-10-06	2011-10-06	Matured	0.050	0.050	(196,751,000)	-	(273)	-	-	196,751,273		100.000
FUND 1000	COMM PAPER	BOFAB	2011-10-05	2011-10-06	2011-10-06	Matured	0.050	0.050	(50,000,000)	-	(69)	-	-	50,000,000	0530A3X60	100.000
FUND 1000	REPO INT	DAIWA	2011-10-06	2011-10-07	2011-10-06	Purchased	0.050	0.050	225,714,000	-	-	-	-	(225,714,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-10-06	2011-10-07	2011-10-06	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JX75	100.000
FUND 1000	COMM PAPER	GOLDM	2011-10-06	2011-10-07	2011-10-06	Purchased	0.140	0.140	40,000,000	(156)	-	-	-	(39,999,844)	0556N1X73	100.000
FUND 1000	CD ACT/360	MTA	2011-10-06	2012-10-05	2011-10-06	Purchased	0.000	0.000	142,901	-	-	-	-	-		100.000
FUND 1000	COMM PAPER	BARCL	2011-10-05	2011-10-06	2011-10-06	Matured	0.100	0.100	(30,000,000)	-	(83)	-	-	30,000,000	06737JX67	100.000
FUND 1000	REPO INT	DAIWA	2011-10-06	2011-10-07	2011-10-07	Matured	0.050	0.050	(225,714,000)	-	(313)	-	-	225,714,313		100.000
FUND 1000	COMM PAPER	BARCL	2011-10-06	2011-10-07	2011-10-07	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JX75	100.000
FUND 1000	COMM PAPER	GOLDM	2011-10-06	2011-10-07	2011-10-07	Matured	0.140	0.140	(40,000,000)	-	(156)	-	-	40,000,000	0556N1X73	100.000
FUND 1000	REPO INT	DAIWA	2011-10-07	2011-10-11	2011-10-07	Purchased	0.050	0.050	232,884,000	-	-	-	-	(232,884,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-10-07	2011-10-11	2011-10-07	Purchased	0.040	0.040	60,000,000	-	-	-	-	(60,000,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-10-07	2011-10-11	2011-10-07	Purchased	0.100	0.100	50,000,000	(556)	-	-	-	(49,999,444)	06737JXB6	99.999
FUND 1000	COMM PAPER	HSBCS	2011-10-07	2011-10-14	2011-10-07	Purchased	0.080	0.080	25,000,000	(389)	-	-	-	(24,999,611)	40427SXE4	99.998
FUND 1000	REPO INT	DAIWA	2011-10-07	2011-10-11	2011-10-11	Matured	0.050	0.050	(232,884,000)	-	(1,294)	-	-	232,885,294		100.000
FUND 1000	REPO INT	BOFAB	2011-10-07	2011-10-11	2011-10-11	Matured	0.040	0.040	(60,000,000)	-	(267)	-	-	60,000,267		100.000
FUND 1000	COMM PAPER	BARCL	2011-10-07	2011-10-11	2011-10-11	Matured	0.100	0.100	(50,000,000)	-	(556)	-	-	50,000,000	06737JXB6	99.999
FUND 1000	COMM PAPER	BARCL	2011-10-11	2011-10-12	2011-10-11	Purchased	0.100	0.100	30,000,000	(83)	-	-	-	(29,999,917)	06737JXC4	100.000
FUND 1000	REPO INT	DAIWA	2011-10-11	2011-10-12	2011-10-11	Purchased	0.050	0.050	234,601,000	-	-	-	-	(234,601,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-10-11	2011-10-12	2011-10-11	Purchased	0.040	0.040	50,000,000	-	-	-	-	(50,000,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-10-11	2011-10-12	2011-10-12	Matured	0.100	0.100	(30,000,000)	-	(83)	-	-	30,000,000	06737JXC4	100.000
FUND 1000	REPO INT	DAIWA	2011-10-11	2011-10-12	2011-10-12	Matured	0.050	0.050	(234,601,000)	-	(326)	-	-	234,601,326		100.000



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FUND 1000	REPO INT	BOFAB	2011-10-11	2011-10-12	2011-10-12	Matured	0.040	0.040	(50,000,000)	-	(56)	-	-	50,000,056		100.000
FUND 1000	COMM PAPER	BOFAB	2011-10-12	2011-10-13	2011-10-12	Purchased	0.130	0.130	50,000,000	(181)	-	-	-	(49,999,819)	0556N1XD0	100.000
FUND 1000	COMM PAPER	BARCL	2011-10-12	2011-10-13	2011-10-12	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JXD2	100.000
FUND 1000	REPO INT	BOFAB	2011-10-12	2011-10-13	2011-10-12	Purchased	0.040	0.040	140,000,000	-	-	-	-	(140,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-10-12	2011-10-13	2011-10-12	Purchased	0.040	0.040	132,385,000	-	-	-	-	(132,385,000)		100.000
FUND 1000	COMM PAPER	BOFAB	2011-10-12	2011-10-13	2011-10-13	Matured	0.130	0.130	(50,000,000)	-	(181)	-	-	50,000,000	0556N1XD0	100.000
FUND 1000	COMM PAPER	BARCL	2011-10-12	2011-10-13	2011-10-13	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JXD2	100.000
FUND 1000	REPO INT	BOFAB	2011-10-12	2011-10-13	2011-10-13	Matured	0.040	0.040	(140,000,000)	-	(156)	-	-	140,000,156		100.000
FUND 1000	REPO INT	DAIWA	2011-10-12	2011-10-13	2011-10-13	Matured	0.040	0.040	(132,385,000)	-	(147)	-	-	132,385,147		100.000
FUND 1000	COMM PAPER	BARCL	2011-10-13	2011-10-14	2011-10-13	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737XE0	100.000
FUND 1000	COMM PAPER	GOLDM	2011-10-13	2011-10-14	2011-10-13	Purchased	0.140	0.140	50,000,000	(194)	-	-	-	(49,999,806)	0556N1XE8	100.000
FUND 1000	REPO INT	BOFAB	2011-10-13	2011-10-14	2011-10-13	Purchased	0.040	0.040	99,000,000	-	-	-	-	(99,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-10-13	2011-10-14	2011-10-13	Purchased	0.040	0.040	129,280,000	-	-	-	-	(129,280,000)		100.000
FUND 1000	COMM PAPER	HSBCS	2011-10-07	2011-10-14	2011-10-14	Matured	0.080	0.080	(25,000,000)	-	(389)	-	-	25,000,000	40427SXE4	99.998
FUND 1000	COMM PAPER	BARCL	2011-10-13	2011-10-14	2011-10-14	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737XE0	100.000
FUND 1000	COMM PAPER	GOLDM	2011-10-13	2011-10-14	2011-10-14	Matured	0.140	0.140	(50,000,000)	-	(194)	-	-	50,000,000	0556N1XE8	100.000
FUND 1000	REPO INT	BOFAB	2011-10-13	2011-10-14	2011-10-14	Matured	0.040	0.040	(99,000,000)	-	(110)	-	-	99,000,110		100.000
FUND 1000	REPO INT	DAIWA	2011-10-13	2011-10-14	2011-10-14	Matured	0.040	0.040	(129,280,000)	-	(144)	-	-	129,280,144		100.000
FUND 1000	REPO INT	BOFAB	2011-10-14	2011-10-17	2011-10-14	Purchased	0.070	0.070	40,000,000	-	-	-	-	(40,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-10-14	2011-10-17	2011-10-14	Purchased	0.090	0.090	230,836,000	-	-	-	-	(230,836,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-10-14	2011-10-17	2011-10-17	Matured	0.070	0.070	(40,000,000)	-	(233)	-	-	40,000,233		100.000
FUND 1000	REPO INT	DAIWA	2011-10-14	2011-10-17	2011-10-17	Matured	0.090	0.090	(230,836,000)	-	(1,731)	-	-	230,837,731		100.000
FUND 1000	REPO INT	BOFAB	2011-10-17	2011-10-18	2011-10-17	Purchased	0.100	0.100	20,000,000	-	-	-	-	(20,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-10-17	2011-10-18	2011-10-17	Purchased	0.120	0.120	231,520,000	-	-	-	-	(231,520,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-10-17	2011-10-18	2011-10-18	Matured	0.100	0.100	(20,000,000)	-	(56)	-	-	20,000,056		100.000
FUND 1000	REPO INT	DAIWA	2011-10-17	2011-10-18	2011-10-18	Matured	0.120	0.120	(231,520,000)	-	(772)	-	-	231,520,772		100.000
FUND 1000	COMM PAPER	GOLDM	2011-10-18	2011-10-19	2011-10-18	Purchased	0.140	0.140	25,000,000	(97)	-	-	-	(24,999,903)	0556N1XK4	100.000
FUND 1000	REPO INT	DAIWA	2011-10-18	2011-10-19	2011-10-18	Purchased	0.080	0.080	221,571,000	-	-	-	-	(221,571,000)		100.000
FUND 1000	COMM PAPER	GOLDM	2011-10-18	2011-10-19	2011-10-19	Matured	0.140	0.140	(25,000,000)	-	(97)	-	-	25,000,000	0556N1XK4	100.000
FUND 1000	REPO INT	DAIWA	2011-10-18	2011-10-19	2011-10-19	Matured	0.080	0.080	(221,571,000)	-	(492)	-	-	221,571,492		100.000
FUND 1000	REPO INT	DAIWA	2011-10-19	2011-10-20	2011-10-19	Purchased	0.050	0.050	231,842,000	-	-	-	-	(231,842,000)		100.000
FUND 1000	T-BILL	HSBCS	2010-10-21	2011-10-20	2011-10-20	Matured	0.213	0.213	(40,659,000)	-	(87,360)	-	-	40,659,000	9127952K6	99.785
FUND 1000	REPO INT	DAIWA	2011-10-19	2011-10-20	2011-10-20	Matured	0.050	0.050	(231,842,000)	-	(322)	-	-	231,842,322		100.000
FUND 1000	REPO INT	BOFAB	2011-10-20	2011-10-21	2011-10-20	Purchased	0.030	0.030	130,000,000	-	-	-	-	(130,000,000)		100.000
FUND 1000	T-BILL	DAIWA	2011-10-20	2012-10-18	2011-10-20	Purchased	0.110	0.110	40,617,000	(45,175)	-	-	-	(40,571,825)	9127955G2	99.889
FUND 1000	REPO INT	DAIWA	2011-10-20	2011-10-21	2011-10-20	Purchased	0.040	0.040	128,783,000	-	-	-	-	(128,783,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-10-20	2011-10-21	2011-10-21	Matured	0.030	0.030	(130,000,000)	-	(108)	-	-	130,000,108		100.000
FUND 1000	REPO INT	DAIWA	2011-10-20	2011-10-21	2011-10-21	Matured	0.040	0.040	(128,783,000)	-	(143)	-	-	128,783,143		100.000
FUND 1000	REPO INT	DAIWA	2011-10-21	2011-10-24	2011-10-21	Purchased	0.040	0.040	142,856,000	-	-	-	-	(142,856,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-10-21	2011-10-24	2011-10-21	Purchased	0.030	0.030	142,000,000	-	-	-	-	(142,000,000)		100.000

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Fund	Instr Type	Broker	Purch Date	Maturity	Trans Date	Trans Type	Rate	Yield	Par	Prem/(Disc)	(Interest)	Amort/(Accr)	(Gain) / Loss	Settlement	CUSIP	Price
FUND 1000	REPO INT	DAIWA	2011-10-21	2011-10-24	2011-10-24	Matured	0.040	0.040	(142,856,000)	-	(476)	-	-	142,856,476		100.000
FUND 1000	REPO INT	BOFAB	2011-10-21	2011-10-24	2011-10-24	Matured	0.030	0.030	(142,000,000)	-	(355)	-	-	142,000,355		100.000
FUND 1000	COMM PAPER	BARCL	2011-10-24	2011-10-25	2011-10-24	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JXR1	100.000
FUND 1000	REPO INT	BOFAB	2011-10-24	2011-10-25	2011-10-24	Purchased	0.020	0.020	90,000,000	-	-	-	-	(90,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-10-24	2011-10-25	2011-10-24	Purchased	0.040	0.040	176,674,000	-	-	-	-	(176,674,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-10-24	2011-10-25	2011-10-25	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JXR1	100.000
FUND 1000	REPO INT	BOFAB	2011-10-24	2011-10-25	2011-10-25	Matured	0.020	0.020	(90,000,000)	-	(50)	-	-	90,000,050		100.000
FUND 1000	REPO INT	DAIWA	2011-10-24	2011-10-25	2011-10-25	Matured	0.040	0.040	(176,674,000)	-	(196)	-	-	176,674,196		100.000
FUND 1000	COMM PAPER	BARCL	2011-10-25	2011-10-26	2011-10-25	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JXS9	100.000
FUND 1000	REPO INT	HSBCS	2011-10-25	2011-10-26	2011-10-25	Purchased	0.050	0.050	109,253,000	-	-	-	-	(109,253,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-10-25	2011-10-26	2011-10-25	Purchased	0.050	0.050	35,712,000	-	-	-	-	(35,712,000)		100.000
FUND 1000	COMM PAPER	BARCL	2011-10-25	2011-10-26	2011-10-26	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JXS9	100.000
FUND 1000	REPO INT	HSBCS	2011-10-25	2011-10-26	2011-10-26	Matured	0.050	0.050	(109,253,000)	-	(152)	-	-	109,253,152		100.000
FUND 1000	REPO INT	BOFAB	2011-10-25	2011-10-26	2011-10-26	Matured	0.050	0.050	(35,712,000)	-	(50)	-	-	35,712,050		100.000
FUND 1000	T-NOTE-MID	UBS	2011-10-26	2012-06-15	2011-10-26	Purchased	1.875	0.107	50,000,000	903,176	-	-	-	(50,903,176)	912828KX7	101.125
FUND 1000	T-NOTE-MID	UBS	2011-10-26	2012-07-15	2011-10-26	Purchased	1.500	0.121	50,000,000	706,012	-	-	-	(50,706,012)	912828LB4	100.992
FUND 1000	T-NOTE-MID	HSBCS	2011-10-26	2012-08-15	2011-10-26	Purchased	1.750	0.141	50,000,000	817,680	-	-	-	(50,817,680)	912828LH1	101.293
FUND 1000	REPO INT	BOFAB	2011-10-26	2011-10-27	2011-10-26	Purchased	0.030	0.030	93,000,000	-	-	-	-	(93,000,000)		100.000
FUND 1000	REPO INT	HSBCS	2011-10-26	2011-10-27	2011-10-26	Purchased	0.020	0.020	100,000,000	-	-	-	-	(100,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-10-26	2011-10-27	2011-10-26	Purchased	0.040	0.040	61,086,000	-	-	-	-	(61,086,000)		100.000
FUND 1000	CD ACT/360	MTA	2010-10-27	2011-10-27	2011-10-27	Matured	0.000	0.000	(130,000)	-	-	-	-	15,000		100.000
FUND 1000	REPO INT	BOFAB	2011-10-26	2011-10-27	2011-10-27	Matured	0.030	0.030	(93,000,000)	-	(78)	-	-	93,000,078		100.000
FUND 1000	REPO INT	HSBCS	2011-10-26	2011-10-27	2011-10-27	Matured	0.020	0.020	(100,000,000)	-	(56)	-	-	100,000,056		100.000
FUND 1000	REPO INT	DAIWA	2011-10-26	2011-10-27	2011-10-27	Matured	0.040	0.040	(61,086,000)	-	(68)	-	-	61,086,068		100.000
FUND 1000	REPO INT	HSBCS	2011-10-27	2011-10-28	2011-10-27	Purchased	0.020	0.020	180,000,000	-	-	-	-	(180,000,000)		100.000
FUND 1000	CD ACT/360	MTA	2011-10-27	2012-10-26	2011-10-27	Purchased	0.000	0.000	115,000	-	-	-	-	-		100.000
FUND 1000	REPO INT	BOFAB	2011-10-27	2011-10-28	2011-10-27	Purchased	0.030	0.030	66,735,000	-	-	-	-	(66,735,000)		100.000
FUND 1000	REPO INT	HSBCS	2011-10-27	2011-10-28	2011-10-28	Matured	0.020	0.020	(180,000,000)	-	(100)	-	-	180,000,100		100.000
FUND 1000	REPO INT	BOFAB	2011-10-27	2011-10-28	2011-10-28	Matured	0.030	0.030	(66,735,000)	-	(56)	-	-	66,735,056		100.000
FUND 1000	COMM PAPER	MORGN	2011-10-28	2011-10-31	2011-10-28	Purchased	0.040	0.040	50,000,000	(167)	-	-	-	(49,999,833)	74977LXX0	100.000
FUND 1000	COMM PAPER	BARCL	2011-10-28	2011-10-31	2011-10-28	Purchased	0.100	0.100	50,000,000	(417)	-	-	-	(49,999,583)	06737JXX8	99.999
FUND 1000	FHLB NOTES	DAIWA	2011-10-28	2012-09-05	2011-10-28	Purchased	0.130	0.130	10,000,000	(11,303)	-	-	-	(9,988,697)	313384E70	99.887
FUND 1000	REPO INT	DAIWA	2011-10-28	2011-10-31	2011-10-28	Purchased	0.050	0.050	154,042,000	-	-	-	-	(154,042,000)		100.000
FUND 1000	COMM PAPER	MORGN	2011-10-28	2011-10-31	2011-10-31	Matured	0.040	0.040	(50,000,000)	-	(167)	-	-	50,000,000	74977LXX0	100.000
FUND 1000	COMM PAPER	BARCL	2011-10-28	2011-10-31	2011-10-31	Matured	0.100	0.100	(50,000,000)	-	(417)	-	-	50,000,000	06737JXX8	99.999
FUND 1000	REPO INT	DAIWA	2011-10-28	2011-10-31	2011-10-31	Matured	0.050	0.050	(154,042,000)	-	(642)	-	-	154,042,642		100.000
FUND 1000	COMM PAPER	BOFAB	2011-10-31	2011-11-01	2011-10-31	Purchased	0.130	0.130	50,000,000	(181)	-	-	-	(49,999,819)	0556N1Y15	100.000
FUND 1000	REPO INT	DAIWA	2011-10-31	2011-11-01	2011-10-31	Purchased	0.100	0.100	189,786,000	-	-	-	-	(189,786,000)		100.000
FUND 1000	COMM PAPER	-	2011-10-31	2011-11-01	2011-11-01	Amort/(Accr)	0.130	0.130	-	-	-	-	-	-	0556N1Y15	0.000
FUND 1000	COMM PAPER	BOFAB	2011-10-31	2011-11-01	2011-11-01	Matured	0.130	0.130	(50,000,000)	-	(181)	-	-	50,000,000	0556N1Y15	100.000



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FUND 1000	REPO INT	DAIWA	2011-10-31	2011-11-01	2011-11-01	Matured	0.100	0.100	(189,786,000)	-	(527)	-	-	189,786,527		100.000
FUND 1000	REPO INT	DAIWA	2011-11-01	2011-11-02	2011-11-01	Purchased	0.070	0.070	218,068,000	-	-	-	-	(218,068,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-11-01	2011-11-02	2011-11-02	Matured	0.070	0.070	(218,068,000)	-	(424)	-	-	218,068,424		100.000
FUND 1000	REPO INT	MIZUH	2011-11-02	2011-11-03	2011-11-02	Purchased	0.080	0.080	50,000,000	-	-	-	-	(50,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-11-02	2011-11-03	2011-11-02	Purchased	0.090	0.090	139,312,000	-	-	-	-	(139,312,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-11-02	2011-11-03	2011-11-03	Matured	0.080	0.080	(50,000,000)	-	(111)	-	-	50,000,111		100.000
FUND 1000	REPO INT	DAIWA	2011-11-02	2011-11-03	2011-11-03	Matured	0.090	0.090	(139,312,000)	-	(348)	-	-	139,312,348		100.000
FUND 1000	REPO INT	HSBCS	2011-11-03	2011-11-04	2011-11-03	Purchased	0.070	0.070	130,000,000	-	-	-	-	(130,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-11-03	2011-11-04	2011-11-03	Purchased	0.090	0.090	108,035,000	-	-	-	-	(108,035,000)		100.000
FUND 1000	REPO INT	HSBCS	2011-11-03	2011-11-04	2011-11-04	Matured	0.070	0.070	(130,000,000)	-	(253)	-	-	130,000,253		100.000
FUND 1000	REPO INT	DAIWA	2011-11-03	2011-11-04	2011-11-04	Matured	0.090	0.090	(108,035,000)	-	(270)	-	-	108,035,270		100.000
FUND 1000	REPO INT	DAIWA	2011-11-04	2011-11-07	2011-11-04	Purchased	0.040	0.040	242,987,000	-	-	-	-	(242,987,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-11-04	2011-11-07	2011-11-07	Matured	0.040	0.040	(242,987,000)	-	(810)	-	-	242,987,810		100.000
FUND 1000	REPO INT	MIZUH	2011-11-07	2011-11-08	2011-11-07	Purchased	0.030	0.030	30,000,000	-	-	-	-	(30,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-11-07	2011-11-08	2011-11-07	Purchased	0.040	0.040	225,745,000	-	-	-	-	(225,745,000)		100.000
FUND 1000	CD ACT/360	MTA	2010-11-08	2011-11-08	2011-11-08	Matured	0.000	0.000	(126,000)	-	-	-	-	23,000		100.000
FUND 1000	REPO INT	MIZUH	2011-11-07	2011-11-08	2011-11-08	Matured	0.030	0.030	(30,000,000)	-	(25)	-	-	30,000,025		100.000
FUND 1000	REPO INT	DAIWA	2011-11-07	2011-11-08	2011-11-08	Matured	0.040	0.040	(225,745,000)	-	(251)	-	-	225,745,251		100.000
FUND 1000	COMM PAPER	BARCL	2011-11-08	2011-11-09	2011-11-08	Purchased	0.110	0.110	50,000,000	(153)	-	-	-	(49,999,847)	06737JY90	100.000
FUND 1000	REPO INT	DAIWA	2011-11-08	2011-11-09	2011-11-08	Purchased	0.040	0.040	228,031,000	-	-	-	-	(228,031,000)		100.000
FUND 1000	CD ACT/360	MTA	2011-11-08	2012-11-07	2011-11-08	Purchased	0.000	0.000	103,000	-	-	-	-	-		100.000
FUND 1000	COMM PAPER	-	2011-11-08	2011-11-09	2011-11-09	Amort/(Accr)	0.110	0.110	-	-	-	-	-	-	06737JY90	0.000
FUND 1000	COMM PAPER	BARCL	2011-11-08	2011-11-09	2011-11-09	Matured	0.110	0.110	(50,000,000)	-	(153)	-	-	50,000,000	06737JY90	100.000
FUND 1000	REPO INT	DAIWA	2011-11-08	2011-11-09	2011-11-09	Matured	0.040	0.040	(228,031,000)	-	(253)	-	-	228,031,253		100.000
FUND 1000	COMM PAPER	BARCL	2011-11-09	2011-11-10	2011-11-09	Purchased	0.110	0.110	50,000,000	(153)	-	-	-	(49,999,847)	06737JYA7	100.000
FUND 1000	REPO INT	MIZUH	2011-11-09	2011-11-10	2011-11-09	Purchased	0.050	0.050	30,000,000	-	-	-	-	(30,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-11-09	2011-11-10	2011-11-09	Purchased	0.050	0.050	157,812,000	-	-	-	-	(157,812,000)		100.000
FUND 1000	CD ACT/360	MTA	2010-11-12	2011-11-10	2011-11-10	Matured	2.000	2.000	(16,000)	-	(323)	-	-	16,323		100.000
FUND 1000	CD ACT/360	MTA	2010-11-12	2011-11-10	2011-11-10	Matured	2.500	2.500	(30,555)	-	(770)	-	-	31,325		100.000
FUND 1000	COMM PAPER	-	2011-11-09	2011-11-10	2011-11-10	Amort/(Accr)	0.110	0.110	-	-	-	-	-	-	06737JYA7	0.000
FUND 1000	COMM PAPER	BARCL	2011-11-09	2011-11-10	2011-11-10	Matured	0.110	0.110	(50,000,000)	-	(153)	-	-	50,000,000	06737JYA7	100.000
FUND 1000	REPO INT	MIZUH	2011-11-09	2011-11-10	2011-11-10	Matured	0.050	0.050	(30,000,000)	-	(42)	-	-	30,000,042		100.000
FUND 1000	REPO INT	DAIWA	2011-11-09	2011-11-10	2011-11-10	Matured	0.050	0.050	(157,812,000)	-	(219)	-	-	157,812,219		100.000
FUND 1000	REPO INT	HSBCS	2011-11-10	2011-11-14	2011-11-10	Purchased	0.020	0.020	30,000,000	-	-	-	-	(30,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-11-10	2011-11-14	2011-11-10	Purchased	0.070	0.070	162,717,000	-	-	-	-	(162,717,000)		100.000
FUND 1000	REPO INT	HSBCS	2011-11-10	2011-11-14	2011-11-14	Matured	0.020	0.020	(30,000,000)	-	(67)	-	-	30,000,067		100.000
FUND 1000	REPO INT	DAIWA	2011-11-10	2011-11-14	2011-11-14	Matured	0.070	0.070	(162,717,000)	-	(1,266)	-	-	162,718,266		100.000
FUND 1000	REPO INT	MIZUH	2011-11-14	2011-11-15	2011-11-14	Purchased	0.100	0.100	53,700,000	-	-	-	-	(53,700,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-11-14	2011-11-15	2011-11-14	Purchased	0.100	0.100	105,727,000	-	-	-	-	(105,727,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-11-14	2011-11-15	2011-11-15	Matured	0.100	0.100	(53,700,000)	-	(149)	-	-	53,700,149		100.000



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FUND 1000	REPO INT	DAIWA	2011-11-14	2011-11-15	2011-11-15	Matured	0.100	0.100	(105,727,000)	-	(294)	-	-	105,727,294		100.000
FUND 1000	REPO INT	DAIWA	2011-11-15	2011-11-16	2011-11-15	Purchased	0.110	0.110	131,447,000	-	-	-	-	(131,447,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-11-15	2011-11-16	2011-11-16	Matured	0.110	0.110	(131,447,000)	-	(402)	-	-	131,447,402		100.000
FUND 1000	REPO INT	DAIWA	2011-11-16	2011-11-17	2011-11-16	Purchased	0.090	0.090	97,101,000	-	-	-	-	(97,101,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-11-16	2011-11-17	2011-11-17	Matured	0.090	0.090	(97,101,000)	-	(243)	-	-	97,101,243		100.000
FUND 1000	FFCB DISC	DAIWA	2011-11-17	2012-11-16	2011-11-17	Purchased	0.150	0.150	30,000,000	(45,625)	-	-	-	(29,954,375)	313312P79	99.848
FUND 1000	REPO INT	MIZUH	2011-11-17	2011-11-18	2011-11-17	Purchased	0.060	0.060	200,000,000	-	-	-	-	(200,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-11-17	2011-11-18	2011-11-17	Purchased	0.050	0.050	133,006,000	-	-	-	-	(133,006,000)		100.000
FUND 1000	CD ACT/360	MTA	2010-11-18	2011-11-18	2011-11-18	Matured	1.010	1.010	(68,000)	-	(696)	-	-	35,395		100.000
FUND 1000	REPO INT	MIZUH	2011-11-17	2011-11-18	2011-11-18	Matured	0.060	0.060	(200,000,000)	-	(333)	-	-	200,000,333		100.000
FUND 1000	REPO INT	DAIWA	2011-11-17	2011-11-18	2011-11-18	Matured	0.050	0.050	(133,006,000)	-	(185)	-	-	133,006,185		100.000
FUND 1000	REPO INT	MIZUH	2011-11-18	2011-11-21	2011-11-18	Purchased	0.090	0.090	75,000,000	-	-	-	-	(75,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-11-18	2011-11-21	2011-11-18	Purchased	0.090	0.090	223,386,000	-	-	-	-	(223,386,000)		100.000
FUND 1000	CD ACT/360	MTA	2011-11-18	2012-11-16	2011-11-18	Purchased	1.010	1.010	33,301	-	-	-	-	-		100.000
FUND 1000	REPO INT	MIZUH	2011-11-18	2011-11-21	2011-11-21	Matured	0.090	0.090	(75,000,000)	-	(563)	-	-	75,000,563		100.000
FUND 1000	REPO INT	DAIWA	2011-11-18	2011-11-21	2011-11-21	Matured	0.090	0.090	(223,386,000)	-	(1,675)	-	-	223,387,675		100.000
FUND 1000	REPO INT	MIZUH	2011-11-21	2011-11-22	2011-11-21	Purchased	0.080	0.080	230,000,000	-	-	-	-	(230,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-11-21	2011-11-22	2011-11-21	Purchased	0.080	0.080	46,699,000	-	-	-	-	(46,699,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-11-21	2011-11-22	2011-11-22	Matured	0.080	0.080	(230,000,000)	-	(511)	-	-	230,000,511		100.000
FUND 1000	REPO INT	DAIWA	2011-11-21	2011-11-22	2011-11-22	Matured	0.080	0.080	(46,699,000)	-	(104)	-	-	46,699,104		100.000
FUND 1000	REPO INT	MIZUH	2011-11-22	2011-11-23	2011-11-22	Purchased	0.100	0.100	70,000,000	-	-	-	-	(70,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-11-22	2011-11-23	2011-11-22	Purchased	0.100	0.100	170,449,000	-	-	-	-	(170,449,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-11-22	2011-11-23	2011-11-23	Matured	0.100	0.100	(70,000,000)	-	(194)	-	-	70,000,194		100.000
FUND 1000	REPO INT	DAIWA	2011-11-22	2011-11-23	2011-11-23	Matured	0.100	0.100	(170,449,000)	-	(473)	-	-	170,449,473		100.000
FUND 1000	REPO INT	MIZUH	2011-11-23	2011-11-28	2011-11-23	Purchased	0.110	0.110	39,800,000	-	-	-	-	(39,800,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-11-23	2011-11-28	2011-11-23	Purchased	0.090	0.090	76,880,000	-	-	-	-	(76,880,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-11-23	2011-11-28	2011-11-28	Matured	0.110	0.110	(39,800,000)	-	(608)	-	-	39,800,608		100.000
FUND 1000	REPO INT	DAIWA	2011-11-23	2011-11-28	2011-11-28	Matured	0.090	0.090	(76,880,000)	-	(961)	-	-	76,880,961		100.000
FUND 1000	REPO INT	DAIWA	2011-11-28	2011-11-29	2011-11-28	Purchased	0.090	0.090	102,055,000	-	-	-	-	(102,055,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-11-28	2011-11-29	2011-11-29	Matured	0.090	0.090	(102,055,000)	-	(255)	-	-	102,055,255		100.000
FUND 1000	REPO INT	DAIWA	2011-11-29	2011-11-30	2011-11-29	Purchased	0.070	0.070	222,287,000	-	-	-	-	(222,287,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-11-29	2011-11-30	2011-11-29	Purchased	0.070	0.070	65,000,000	-	-	-	-	(65,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-11-29	2011-11-30	2011-11-30	Matured	0.070	0.070	(222,287,000)	-	(432)	-	-	222,287,432		100.000
FUND 1000	REPO INT	MIZUH	2011-11-29	2011-11-30	2011-11-30	Matured	0.070	0.070	(65,000,000)	-	(126)	-	-	65,000,126		100.000
FUND 1000	REPO INT	HSBCS	2011-11-30	2011-12-01	2011-11-30	Purchased	0.090	0.090	60,000,000	-	-	-	-	(60,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-11-30	2011-12-01	2011-11-30	Purchased	0.100	0.100	236,602,000	-	-	-	-	(236,602,000)		100.000
FUND 1000	REPO INT	HSBCS	2011-11-30	2011-12-01	2011-12-01	Matured	0.090	0.090	(60,000,000)	-	(150)	-	-	60,000,150		100.000
FUND 1000	REPO INT	DAIWA	2011-11-30	2011-12-01	2011-12-01	Matured	0.100	0.100	(236,602,000)	-	(657)	-	-	236,602,657		100.000
FUND 1000	REPO INT	BOFAB	2011-12-01	2011-12-02	2011-12-01	Purchased	0.050	0.050	100,000,000	-	-	-	-	(100,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-12-01	2011-12-02	2011-12-01	Purchased	0.070	0.070	228,624,000	-	-	-	-	(228,624,000)		100.000

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FUND 1000	CD ACT/360	HSBCS	2010-12-03	2011-12-02	2011-12-02	Matured	0.050	0.050	(29,000)	-	(15)	-	-	12,015		100.000
FUND 1000	REPO INT	BOFAB	2011-12-01	2011-12-02	2011-12-02	Matured	0.050	0.050	(100,000,000)	-	(139)	-	-	100,000,139		100.000
FUND 1000	REPO INT	DAIWA	2011-12-01	2011-12-02	2011-12-02	Matured	0.070	0.070	(228,624,000)	-	(445)	-	-	228,624,445		100.000
FUND 1000	REPO INT	BOFAB	2011-12-02	2011-12-05	2011-12-02	Purchased	0.050	0.050	100,000,000	-	-	-	-	(100,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-12-02	2011-12-05	2011-12-02	Purchased	0.070	0.070	224,040,000	-	-	-	-	(224,040,000)		100.000
FUND 1000	CD ACT/360	HSBCS	2011-12-02	2012-11-30	2011-12-02	Purchased	0.050	0.050	17,000	-	-	-	-	-		100.000
FUND 1000	REPO INT	BOFAB	2011-12-02	2011-12-05	2011-12-05	Matured	0.050	0.050	(100,000,000)	-	(417)	-	-	100,000,417		100.000
FUND 1000	REPO INT	DAIWA	2011-12-02	2011-12-05	2011-12-05	Matured	0.070	0.070	(224,040,000)	-	(1,307)	-	-	224,041,307		100.000
FUND 1000	REPO INT	MIZUH	2011-12-05	2011-12-06	2011-12-05	Purchased	0.060	0.060	200,000,000	-	-	-	-	(200,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-12-05	2011-12-06	2011-12-05	Purchased	0.060	0.060	129,024,000	-	-	-	-	(129,024,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-12-05	2011-12-06	2011-12-06	Matured	0.060	0.060	(200,000,000)	-	(333)	-	-	200,000,333		100.000
FUND 1000	REPO INT	DAIWA	2011-12-05	2011-12-06	2011-12-06	Matured	0.060	0.060	(129,024,000)	-	(215)	-	-	129,024,215		100.000
FUND 1000	REPO INT	MIZUH	2011-12-06	2011-12-07	2011-12-06	Purchased	0.070	0.070	34,000,000	-	-	-	-	(34,000,000)		100.000
FUND 1000	REPO INT	HSBCS	2011-12-06	2011-12-07	2011-12-06	Purchased	0.040	0.040	90,000,000	-	-	-	-	(90,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-12-06	2011-12-07	2011-12-06	Purchased	0.060	0.060	224,467,000	-	-	-	-	(224,467,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-12-06	2011-12-07	2011-12-07	Matured	0.070	0.070	(34,000,000)	-	(66)	-	-	34,000,066		100.000
FUND 1000	REPO INT	HSBCS	2011-12-06	2011-12-07	2011-12-07	Matured	0.040	0.040	(90,000,000)	-	(100)	-	-	90,000,100		100.000
FUND 1000	REPO INT	DAIWA	2011-12-06	2011-12-07	2011-12-07	Matured	0.060	0.060	(224,467,000)	-	(374)	-	-	224,467,374		100.000
FUND 1000	REPO INT	MIZUH	2011-12-07	2011-12-08	2011-12-07	Purchased	0.040	0.040	148,000,000	-	-	-	-	(148,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-12-07	2011-12-08	2011-12-07	Purchased	0.040	0.040	195,739,000	-	-	-	-	(195,739,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-12-07	2011-12-08	2011-12-08	Matured	0.040	0.040	(148,000,000)	-	(164)	-	-	148,000,164		100.000
FUND 1000	REPO INT	DAIWA	2011-12-07	2011-12-08	2011-12-08	Matured	0.040	0.040	(195,739,000)	-	(217)	-	-	195,739,217		100.000
FUND 1000	REPO INT	MIZUH	2011-12-08	2011-12-09	2011-12-08	Purchased	0.040	0.040	150,000,000	-	-	-	-	(150,000,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-12-08	2011-12-09	2011-12-08	Purchased	0.010	0.010	50,000,000	-	-	-	-	(50,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-12-08	2011-12-09	2011-12-08	Purchased	0.040	0.040	105,648,000	-	-	-	-	(105,648,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-12-08	2011-12-09	2011-12-09	Matured	0.040	0.040	(150,000,000)	-	(167)	-	-	150,000,167		100.000
FUND 1000	REPO INT	BOFAB	2011-12-08	2011-12-09	2011-12-09	Matured	0.010	0.010	(50,000,000)	-	(14)	-	-	50,000,014		100.000
FUND 1000	REPO INT	DAIWA	2011-12-08	2011-12-09	2011-12-09	Matured	0.040	0.040	(105,648,000)	-	(117)	-	-	105,648,117		100.000
FUND 1000	REPO INT	HSBCS	2011-12-09	2011-12-12	2011-12-09	Purchased	0.020	0.020	60,000,000	-	-	-	-	(60,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-12-09	2011-12-12	2011-12-09	Purchased	0.040	0.040	198,314,000	-	-	-	-	(198,314,000)		100.000
FUND 1000	REPO INT	HSBCS	2011-12-09	2011-12-12	2011-12-12	Matured	0.020	0.020	(60,000,000)	-	(100)	-	-	60,000,100		100.000
FUND 1000	REPO INT	DAIWA	2011-12-09	2011-12-12	2011-12-12	Matured	0.040	0.040	(198,314,000)	-	(661)	-	-	198,314,661		100.000
FUND 1000	REPO INT	DAIWA	2011-12-12	2011-12-13	2011-12-12	Purchased	0.070	0.070	86,732,000	-	-	-	-	(86,732,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-12-12	2011-12-13	2011-12-12	Purchased	0.070	0.070	150,000,000	-	-	-	-	(150,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-12-12	2011-12-13	2011-12-13	Matured	0.070	0.070	(86,732,000)	-	(169)	-	-	86,732,169		100.000
FUND 1000	REPO INT	MIZUH	2011-12-12	2011-12-13	2011-12-13	Matured	0.070	0.070	(150,000,000)	-	(292)	-	-	150,000,292		100.000
FUND 1000	REPO INT	DAIWA	2011-12-13	2011-12-14	2011-12-13	Purchased	0.070	0.070	229,044,000	-	-	-	-	(229,044,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-12-13	2011-12-14	2011-12-14	Matured	0.070	0.070	(229,044,000)	-	(445)	-	-	229,044,445		100.000
FUND 1000	REPO INT	BOFAB	2011-12-14	2011-12-15	2011-12-14	Purchased	0.030	0.030	10,000,000	-	-	-	-	(10,000,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-12-14	2011-12-15	2011-12-14	Purchased	0.040	0.040	100,000,000	-	-	-	-	(100,000,000)		100.000



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FUND 1000	REPO INT	DAIWA	2011-12-14	2011-12-15	2011-12-14	Purchased	0.040	0.040	135,870,000	-	-	-	-	(135,870,000)	-	100.000
FUND 1000	T-NOTE-MID	-	2011-10-26	2012-06-15	2011-12-15	Interest	1.875	0.107	-	-	(128,074)	120,657	-	468,750	912828KX7	0.000
FUND 1000	REPO INT	BOFAB	2011-12-14	2011-12-15	2011-12-15	Matured	0.030	0.030	(10,000,000)	-	(8)	-	-	10,000,008	-	100.000
FUND 1000	REPO INT	MIZUH	2011-12-14	2011-12-15	2011-12-15	Matured	0.040	0.040	(100,000,000)	-	(111)	-	-	100,000,111	-	100.000
FUND 1000	REPO INT	DAIWA	2011-12-14	2011-12-15	2011-12-15	Matured	0.040	0.040	(135,870,000)	-	(151)	-	-	135,870,151	-	100.000
FUND 1000	REPO INT	MIZUH	2011-12-15	2011-12-16	2011-12-15	Purchased	0.060	0.060	150,000,000	-	-	-	-	(150,000,000)	-	100.000
FUND 1000	REPO INT	DAIWA	2011-12-15	2011-12-16	2011-12-15	Purchased	0.080	0.080	79,375,000	-	-	-	-	(79,375,000)	-	100.000
FUND 1000	REPO INT	MIZUH	2011-12-15	2011-12-16	2011-12-16	Matured	0.060	0.060	(150,000,000)	-	(250)	-	-	150,000,250	-	100.000
FUND 1000	REPO INT	DAIWA	2011-12-15	2011-12-16	2011-12-16	Matured	0.080	0.080	(79,375,000)	-	(176)	-	-	79,375,176	-	100.000
FUND 1000	REPO INT	DAIWA	2011-12-16	2011-12-19	2011-12-16	Purchased	0.080	0.080	216,756,000	-	-	-	-	(216,756,000)	-	100.000
FUND 1000	REPO INT	DAIWA	2011-12-16	2011-12-19	2011-12-19	Matured	0.080	0.080	(216,756,000)	-	(1,445)	-	-	216,757,445	-	100.000
FUND 1000	REPO INT	DAIWA	2011-12-19	2011-12-20	2011-12-19	Purchased	0.060	0.060	216,275,000	-	-	-	-	(216,275,000)	-	100.000
FUND 1000	REPO INT	DAIWA	2011-12-19	2011-12-20	2011-12-20	Matured	0.060	0.060	(216,275,000)	-	(360)	-	-	216,275,360	-	100.000
FUND 1000	REPO INT	MIZUH	2011-12-20	2011-12-21	2011-12-20	Purchased	0.070	0.070	150,000,000	-	-	-	-	(150,000,000)	-	100.000
FUND 1000	REPO INT	HSBCS	2011-12-20	2011-12-21	2011-12-20	Purchased	0.050	0.050	18,000,000	-	-	-	-	(18,000,000)	-	100.000
FUND 1000	REPO INT	DAIWA	2011-12-20	2011-12-21	2011-12-20	Purchased	0.060	0.060	85,247,000	-	-	-	-	(85,247,000)	-	100.000
FUND 1000	REPO INT	MIZUH	2011-12-20	2011-12-21	2011-12-21	Matured	0.070	0.070	(150,000,000)	-	(292)	-	-	150,000,292	-	100.000
FUND 1000	REPO INT	HSBCS	2011-12-20	2011-12-21	2011-12-21	Matured	0.050	0.050	(18,000,000)	-	(25)	-	-	18,000,025	-	100.000
FUND 1000	REPO INT	DAIWA	2011-12-20	2011-12-21	2011-12-21	Matured	0.060	0.060	(85,247,000)	-	(142)	-	-	85,247,142	-	100.000
FUND 1000	REPO INT	DAIWA	2011-12-21	2011-12-22	2011-12-21	Purchased	0.030	0.030	236,389,000	-	-	-	-	(236,389,000)	-	100.000
FUND 1000	REPO INT	DAIWA	2011-12-21	2011-12-22	2011-12-22	Matured	0.030	0.030	(236,389,000)	-	(197)	-	-	236,389,197	-	100.000
FUND 1000	REPO INT	DAIWA	2011-12-22	2011-12-23	2011-12-22	Purchased	0.020	0.020	143,065,000	-	-	-	-	(143,065,000)	-	100.000
FUND 1000	REPO INT	DAIWA	2011-12-22	2011-12-23	2011-12-23	Matured	0.020	0.020	(143,065,000)	-	(79)	-	-	143,065,079	-	100.000
FUND 1000	REPO INT	MIZUH	2011-12-23	2011-12-27	2011-12-23	Purchased	0.040	0.040	103,000,000	-	-	-	-	(103,000,000)	-	100.000
FUND 1000	REPO INT	DAIWA	2011-12-23	2011-12-27	2011-12-23	Purchased	0.040	0.040	140,974,000	-	-	-	-	(140,974,000)	-	100.000
FUND 1000	REPO INT	MIZUH	2011-12-23	2011-12-27	2011-12-27	Matured	0.040	0.040	(103,000,000)	-	(458)	-	-	103,000,458	-	100.000
FUND 1000	REPO INT	DAIWA	2011-12-23	2011-12-27	2011-12-27	Matured	0.040	0.040	(140,974,000)	-	(627)	-	-	140,974,627	-	100.000
FUND 1000	REPO INT	MIZUH	2011-12-27	2011-12-28	2011-12-27	Purchased	0.040	0.040	100,000,000	-	-	-	-	(100,000,000)	-	100.000
FUND 1000	REPO INT	DAIWA	2011-12-27	2011-12-28	2011-12-27	Purchased	0.040	0.040	103,672,000	-	-	-	-	(103,672,000)	-	100.000
FUND 1000	REPO INT	MIZUH	2011-12-27	2011-12-28	2011-12-28	Matured	0.040	0.040	(100,000,000)	-	(111)	-	-	100,000,111	-	100.000
FUND 1000	REPO INT	DAIWA	2011-12-27	2011-12-28	2011-12-28	Matured	0.040	0.040	(103,672,000)	-	(115)	-	-	103,672,115	-	100.000
FUND 1000	T-NOTE-MID	BOFAB	2011-12-28	2012-09-15	2011-12-28	Purchased	1.375	0.116	10,173,000	131,363	-	-	-	(10,304,363)	912828LM0	100.898
FUND 1000	T-NOTE-MID	MORGN	2011-12-28	2012-08-15	2011-12-28	Purchased	4.375	0.097	50,000,000	2,155,995	-	-	-	(52,155,995)	912828AJ9	102.707
FUND 1000	T-NOTE-MID	BOFAB	2011-12-28	2012-09-15	2011-12-28	Purchased	1.375	0.116	50,000,000	645,647	-	-	-	(50,645,647)	912828LM0	100.898
FUND 1000	T-NOTE-MID	BOFAB	2011-12-28	2012-09-15	2011-12-28	Purchased	1.375	0.116	50,000,000	645,647	-	-	-	(50,645,647)	912828LM0	100.898
FUND 1000	T-NOTE-MID	MORGN	2011-12-28	2012-08-15	2011-12-28	Purchased	4.375	0.097	50,000,000	2,155,995	-	-	-	(52,155,995)	912828AJ9	102.707
FUND 1000	T-NOTE-MID	MORGN	2011-12-28	2012-08-15	2011-12-28	Purchased	4.375	0.097	50,000,000	2,155,995	-	-	-	(52,155,995)	912828AJ9	102.707
FUND 1000	T-NOTE-MID	BOFAB	2011-12-28	2012-07-15	2011-12-28	Purchased	1.500	0.076	50,000,000	728,940	-	-	-	(50,728,940)	912828LB4	100.781
FUND 1000	T-NOTE-MID	BOFAB	2011-12-28	2012-07-15	2011-12-28	Purchased	1.500	0.076	50,000,000	728,940	-	-	-	(50,728,940)	912828LB4	100.781
FUND 1000	T-NOTE-MID	BOFAB	2011-12-28	2012-06-15	2011-12-28	Purchased	1.875	0.058	50,000,000	455,174	-	-	-	(50,455,174)	912828KX7	100.844



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FUND 1000	T-NOTE-MID	BOFAB	2011-12-28	2012-06-15	2011-12-28	Purchased	1.875	0.058	50,000,000	455,174	-	-	-	(50,455,174)	912828KX7	100.844
FUND 1000	REPO INT	BOFAB	2011-12-28	2011-12-29	2011-12-28	Purchased	0.010	0.010	100,000,000	-	-	-	-	(100,000,000)		100.000
FUND 1000	REPO INT	MIZUH	2011-12-28	2011-12-29	2011-12-28	Purchased	0.020	0.020	100,000,000	-	-	-	-	(100,000,000)		100.000
FUND 1000	T-NOTE-MID	BOFAB	2011-12-28	2012-07-15	2011-12-28	Purchased	1.500	0.076	17,931,000	261,413	-	-	-	(18,192,413)	912828LB4	100.781
FUND 1000	REPO INT	DAIWA	2011-12-28	2011-12-29	2011-12-28	Purchased	0.020	0.020	71,182,000	-	-	-	-	(71,182,000)		100.000
FUND 1000	REPO INT	HSBCS	2011-12-28	2011-12-29	2011-12-28	Purchased	0.010	0.010	70,000,000	-	-	-	-	(70,000,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-12-28	2011-12-29	2011-12-29	Matured	0.010	0.010	(100,000,000)	-	(28)	-	-	100,000,028		100.000
FUND 1000	REPO INT	MIZUH	2011-12-28	2011-12-29	2011-12-29	Matured	0.020	0.020	(100,000,000)	-	(56)	-	-	100,000,056		100.000
FUND 1000	REPO INT	DAIWA	2011-12-28	2011-12-29	2011-12-29	Matured	0.020	0.020	(71,182,000)	-	(40)	-	-	71,182,040		100.000
FUND 1000	REPO INT	HSBCS	2011-12-28	2011-12-29	2011-12-29	Matured	0.010	0.010	(70,000,000)	-	(19)	-	-	70,000,019		100.000
FUND 1000	T-NOTE-EOM	BARCL	2011-12-29	2013-01-31	2011-12-29	Purchased	2.875	0.151	50,000,000	2,072,266	-	-	-	(52,072,266)	912828HQ6	102.965
FUND 1000	T-NOTE-EOM	BARCL	2011-12-29	2013-01-31	2011-12-29	Purchased	2.875	0.151	50,000,000	2,072,266	-	-	-	(52,072,266)	912828HQ6	102.965
FUND 1000	T-NOTE-EOM	BARCL	2011-12-29	2013-04-30	2011-12-29	Purchased	0.625	0.183	50,000,000	345,574	-	-	-	(50,345,574)	912828QE3	100.590
FUND 1000	T-NOTE-EOM	BARCL	2011-12-29	2013-04-30	2011-12-29	Purchased	0.625	0.183	5,267,000	36,403	-	-	-	(5,303,403)	912828QE3	100.590
FUND 1000	REPO INT	HSBCS	2011-12-29	2011-12-30	2011-12-29	Purchased	0.010	0.010	60,000,000	-	-	-	-	(60,000,000)		100.000
FUND 1000	REPO INT	BOFAB	2011-12-29	2011-12-30	2011-12-29	Purchased	0.010	0.010	30,000,000	-	-	-	-	(30,000,000)		100.000
FUND 1000	REPO INT	DAIWA	2011-12-29	2011-12-30	2011-12-29	Purchased	0.020	0.020	117,469,000	-	-	-	-	(117,469,000)		100.000
FUND 1000	REPO INT	HSBCS	2011-12-29	2011-12-30	2011-12-30	Matured	0.010	0.010	(60,000,000)	-	(17)	-	-	60,000,017		100.000
FUND 1000	REPO INT	BOFAB	2011-12-29	2011-12-30	2011-12-30	Matured	0.010	0.010	(30,000,000)	-	(8)	-	-	30,000,008		100.000
FUND 1000	REPO INT	DAIWA	2011-12-29	2011-12-30	2011-12-30	Matured	0.020	0.020	(117,469,000)	-	(65)	-	-	117,469,065		100.000
FUND 1000	REPO INT	DAIWA	2011-12-30	2012-01-03	2011-12-30	Purchased	0.020	0.020	96,017,000	-	-	-	-	(96,017,000)		100.000
FUND 1604	T-STRIPS	-	2002-12-20	2011-11-15	2011-11-15	Amort/(Accr)	0.000	4.299	-	-	-	(172,678)	-	-	912833JX9	0.000
FUND 1604	T-STRIPS	-	2002-12-20	2011-11-15	2011-11-15	Matured	0.000	4.299	(546,000)	-	-	-	-	546,000	912833JX9	68.374
FUND 1604	T-STRIPS	-	2003-01-09	2011-11-15	2011-11-15	Amort/(Accr)	0.000	4.326	-	-	-	(136,941)	-	-	912833JX9	0.000
FUND 1604	T-STRIPS	-	2003-01-09	2011-11-15	2011-11-15	Matured	0.000	4.326	(433,000)	-	-	-	-	433,000	912833JX9	68.374
FUND 1614	T-STRIPS	-	2003-09-26	2011-05-16	2011-05-16	Amort/(Accr)	0.000	3.990	-	-	-	(419,756)	-	-	912833JW1	0.000
FUND 1614	T-STRIPS	-	2003-09-26	2011-05-16	2011-05-16	Matured	0.000	3.990	(1,605,000)	-	-	-	-	1,605,000	912833JW1	73.847
FUND 1614	T-STRIPS	-	2003-09-26	2011-11-15	2011-11-15	Amort/(Accr)	0.000	4.061	-	-	-	(441,110)	-	-	912833JX9	0.000
FUND 1614	T-STRIPS	-	2003-09-26	2011-11-15	2011-11-15	Matured	0.000	4.061	(1,575,000)	-	-	-	-	1,575,000	912833JX9	71.993
FUND 1615	T-BILL	HSBCS	2010-01-14	2011-01-13	2011-01-13	Matured	0.332	0.334	(39,320,000)	-	(132,191)	-	-	39,320,000	912795UX7	99.664
FUND 1615	T-BILL	BARCL	2011-01-14	2012-01-12	2011-01-14	Purchased	0.253	0.253	42,145,000	(107,303)	-	-	-	(42,037,697)	9127952Y6	99.745
FUND 1616	T-BILL	HSBCS	2010-01-14	2011-01-13	2011-01-13	Matured	0.332	0.334	(32,600,000)	-	(109,599)	-	-	32,600,000	912795UX7	99.664
FUND 1616	T-BILL	BARCL	2011-01-14	2012-01-12	2011-01-14	Purchased	0.253	0.253	34,403,000	(87,591)	-	-	-	(34,315,409)	9127952Y6	99.745
FUND 1617	T-NOTE-EOM	-	2010-01-14	2011-07-31	2011-01-31	Interest	1.000	0.649	-	-	(5,840)	2,037	-	5,840	912828LG3	0.000
FUND 1617	T-NOTE-EOM	HSBCS	2010-01-14	2011-07-31	2011-07-31	Matured	1.000	0.649	(1,168,000)	-	(5,840)	-	-	1,173,840	912828LG3	100.539
FUND 1617	T-NOTE-EOM	-	2010-01-14	2011-07-31	2011-07-31	Amort/(Accr)	1.000	0.649	-	-	-	2,043	-	-	912828LG3	0.000
FUND 1617	T-STRIPS	BARCL	2011-08-17	2013-02-15	2011-08-17	Purchased	0.000	0.111	443,000	(740)	-	-	-	(442,260)	912833DD9	99.833
FUND 1618	REFCO STRP	-	2009-01-13	2030-01-15	2011-08-17	Final Sale	0.000	4.275	(14,255,000)	7,658,455	-	-	(404,228)	7,000,773	76116FAB3	49.111
FUND 1618	T-STRIPS	BARCL	2011-08-17	2013-02-15	2011-08-17	Purchased	0.000	0.111	482,000	(805)	-	-	-	(481,195)	912833DD9	99.833
FUND 1618	T-STRIPS	BARCL	2011-08-17	2014-02-15	2011-08-17	Purchased	0.000	0.245	1,274,000	(7,759)	-	-	-	(1,266,241)	912833DF4	99.391



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FUND 1618	T-STRIPS	BARCL	2011-08-17	2014-02-15	2011-08-17	Purchased	0.000	0.245	594,000	(3,617)	-	-	-	(590,383)	912833DF4	99.391
FUND 1996	T-BILL	HSBCS	2010-07-29	2011-02-10	2011-02-10	Matured	0.190	0.190	(28,943,000)	-	(29,940)	-	-	28,943,000	912795V40	99.897
FUND 1996	T-BILL	BARCL	2010-09-23	2011-02-10	2011-02-10	Matured	0.160	0.160	(15,043,000)	-	(9,360)	-	-	15,043,000	912795V40	99.938
FUND 1996	T-BILL	HSBCS	2011-02-10	2012-02-09	2011-02-10	Purchased	0.290	0.291	44,115,000	(129,355)	-	-	-	(43,985,645)	9127953C3	99.707
FUND 1996	T-BILL	BARCL	2010-12-15	2011-07-28	2011-07-28	Matured	0.205	0.205	(25,032,000)	-	(32,072)	-	-	25,032,000	912795X63	99.872
FUND 1996	FRED MAC	CITIG	2011-07-28	2011-10-06	2011-07-28	Purchased	0.110	0.110	25,037,000	(5,355)	-	-	-	(25,031,645)	313396MQ3	99.979
FUND 1996	FRED MAC	CITIG	2011-07-28	2011-10-06	2011-10-06	Matured	0.110	0.110	(25,037,000)	-	(5,355)	-	-	25,037,000	313396MQ3	99.979
FUND 1996	FRED MAC	MORGN	2011-10-06	2012-09-25	2011-10-06	Purchased	0.160	0.160	25,077,000	(39,566)	-	-	-	(25,037,434)	313396H30	99.842
FUND 1996	T-STRIPS	-	2009-09-30	2011-12-15	2011-12-15	Interest	0.000	1.103	-	-	-	-	-	-	912820SS7	0.000
FUND 1996	T-STRIPS	HSBCS	2009-09-30	2011-12-15	2011-12-15	Matured	0.000	1.103	(34,150,000)	-	-	-	-	34,150,000	912820SS7	97.607
FUND 1996	FNMA NOTES	MORGN	2011-12-15	2012-11-19	2011-12-15	Purchased	0.120	0.120	34,189,000	(38,748)	-	-	-	(34,150,252)	313588Q24	99.887
FUND 1999	T-BILL	HSBCS	2010-10-07	2011-02-10	2011-02-10	Matured	0.130	0.130	(5,924,000)	-	(2,695)	-	-	5,924,000	912795V40	99.955
FUND 1999	T-BILL	HSBCS	2011-02-10	2012-02-09	2011-02-10	Purchased	0.290	0.291	5,941,000	(17,420)	-	-	-	(5,923,580)	9127953C3	99.707
FUND 2600	COMM PAPER	-	2010-12-29	2011-01-12	2011-01-12	Amort/(Accr)	0.000	0.090	-	-	-	(1,750)	-	-	36959JNC3	0.000
FUND 2600	COMM PAPER	CITIG	2010-12-29	2011-01-12	2011-01-12	Matured	0.000	0.090	(50,000,000)	-	-	-	-	50,000,000	36959JNC3	99.997
FUND 2600	COMM PAPER	CITIG	2011-01-12	2011-01-20	2011-01-12	Purchased	0.000	0.140	50,000,000	(1,556)	-	-	-	(49,998,444)	36960MNL3	99.997
FUND 2600	T-BILL	-	2010-12-29	2011-03-31	2011-01-20	Final Sale	0.130	0.130	(50,000,000)	16,611	(3,972)	-	1,215	49,986,146	9127952J9	99.972
FUND 2600	T-BILL	-	2010-12-29	2011-03-31	2011-01-20	Final Sale	0.130	0.130	(50,000,000)	16,611	(3,972)	-	1,215	49,986,146	9127952J9	99.972
FUND 2600	T-BILL	MIZUH	2010-12-31	2011-01-20	2011-01-20	Matured	0.020	0.020	(39,439,000)	-	(438)	-	-	39,439,000	912795X89	99.999
FUND 2600	COMM PAPER	-	2011-01-12	2011-01-20	2011-01-20	Amort/(Accr)	0.000	0.140	-	-	-	(1,556)	-	-	36960MNL3	0.000
FUND 2600	COMM PAPER	CITIG	2011-01-12	2011-01-20	2011-01-20	Matured	0.000	0.140	(50,000,000)	-	-	-	-	50,000,000	36960MNL3	99.997
FUND 2600	REPO INT	MIZUH	2011-01-20	2011-01-27	2011-01-20	Purchased	0.180	0.180	8,145,000	-	-	-	-	(8,145,000)		100.000
FUND 2600	T-BILL	HSBCS	2011-01-20	2011-11-17	2011-01-20	Purchased	0.210	0.210	50,000,000	(87,792)	-	-	-	(49,912,208)	9127952P5	99.824
FUND 2600	T-BILL	CITIG	2011-01-24	2011-01-27	2011-01-24	Purchased	0.100	0.100	88,000	(1)	-	-	-	(87,999)	912795X97	99.999
FUND 2600	T-BILL	UBS	2010-12-29	2011-01-27	2011-01-27	Matured	0.040	0.040	(50,000,000)	-	(1,611)	-	-	50,000,000	912795X97	99.997
FUND 2600	T-BILL	-	2010-12-29	2011-05-12	2011-01-27	Final Sale	0.140	0.140	(50,000,000)	26,056	(5,639)	-	1,458	49,978,125	9127952Q3	99.956
FUND 2600	T-BILL	-	2010-12-29	2011-06-16	2011-01-27	Final Sale	0.175	0.175	(50,000,000)	41,076	(7,049)	-	(1,944)	49,967,917	9127952V2	99.936
FUND 2600	REPO INT	MIZUH	2011-01-20	2011-01-27	2011-01-27	Matured	0.180	0.180	(8,145,000)	-	(285)	-	-	8,145,285		100.000
FUND 2600	T-BILL	CITIG	2011-01-24	2011-01-27	2011-01-27	Matured	0.100	0.100	(88,000)	-	(1)	-	-	88,000	912795X97	99.999
FUND 2600	REPO INT	MIZUH	2011-01-27	2011-02-03	2011-01-27	Purchased	0.180	0.180	40,854,000	-	-	-	-	(40,854,000)		100.000
FUND 2600	REPO INT	MIZUH	2011-01-27	2011-02-03	2011-02-03	Matured	0.180	0.180	(40,854,000)	-	(1,430)	-	-	40,855,430		100.000
FUND 2600	REPO INT	MIZUH	2011-02-03	2011-02-10	2011-02-03	Purchased	0.160	0.160	11,334,000	-	-	-	-	(11,334,000)		100.000
FUND 2600	T-BILL	UBS	2010-12-29	2011-02-10	2011-02-10	Matured	0.073	0.073	(50,000,000)	-	(4,360)	-	-	50,000,000	912795V40	99.991
FUND 2600	REPO INT	MIZUH	2011-02-03	2011-02-10	2011-02-10	Matured	0.160	0.160	(11,334,000)	-	(353)	-	-	11,334,353		100.000
FUND 2600	REPO INT	MIZUH	2011-02-17	2011-02-24	2011-02-17	Purchased	0.120	0.120	19,006,000	-	-	-	-	(19,006,000)		100.000
FUND 2600	T-BILL	UBS	2010-12-29	2011-02-24	2011-02-24	Matured	0.100	0.100	(50,000,000)	-	(7,917)	-	-	50,000,000	9127952C4	99.984
FUND 2600	REPO INT	MIZUH	2011-02-17	2011-02-24	2011-02-24	Matured	0.120	0.120	(19,006,000)	-	(443)	-	-	19,006,443		100.000
FUND 2600	REPO INT	MIZUH	2011-02-24	2011-03-03	2011-02-24	Purchased	0.120	0.120	45,648,000	-	-	-	-	(45,648,000)		100.000
FUND 2600	T-BILL	-	2011-01-20	2011-11-17	2011-03-03	Final Sale	0.210	0.210	(50,000,000)	87,792	(12,250)	-	(12,590)	49,937,049	9127952P5	99.874
FUND 2600	REPO INT	MIZUH	2011-02-24	2011-03-03	2011-03-03	Matured	0.120	0.120	(45,648,000)	-	(1,065)	-	-	45,649,065		100.000



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FUND 2600	REPO INT	MIZUH	2011-03-03	2011-03-10	2011-03-03	Purchased	0.140	0.140	48,022,000	-	-	-	-	(48,022,000)		100.000
FUND 2600	T-BILL	UBS	2010-12-29	2011-03-10	2011-03-10	Matured	0.100	0.100	(50,000,000)	-	(9,861)	-	-	50,000,000	912795V99	99.980
FUND 2600	REPO INT	MIZUH	2011-03-03	2011-03-10	2011-03-10	Matured	0.140	0.140	(48,022,000)	-	(1,307)	-	-	48,023,307		100.000
FUND 2600	T-BILL	BARCL	2011-03-10	2011-08-18	2011-03-10	Purchased	0.135	0.135	50,000,000	(30,188)	-	-	-	(49,969,813)	9127953E9	99.940
FUND 2600	REPO INT	MIZUH	2011-03-10	2011-03-17	2011-03-10	Purchased	0.120	0.120	43,699,000	-	-	-	-	(43,699,000)		100.000
FUND 2600	T-BILL	UBS	2010-12-29	2011-03-17	2011-03-17	Matured	0.090	0.090	(50,000,000)	-	(9,750)	-	-	50,000,000	9127952G5	99.981
FUND 2600	REPO INT	MIZUH	2011-03-10	2011-03-17	2011-03-17	Matured	0.120	0.120	(43,699,000)	-	(1,020)	-	-	43,700,020		100.000
FUND 2600	REPO INT	MIZUH	2011-03-17	2011-03-24	2011-03-17	Purchased	0.140	0.140	24,724,000	-	-	-	-	(24,724,000)		100.000
FUND 2600	T-BILL	-	2010-12-29	2011-06-02	2011-03-24	Final Sale	0.155	0.155	(50,000,000)	33,368	(18,299)	-	(8,264)	49,993,194	912795W64	99.986
FUND 2600	REPO INT	MIZUH	2011-03-17	2011-03-24	2011-03-24	Matured	0.140	0.140	(24,724,000)	-	(673)	-	-	24,724,673		100.000
FUND 2600	REPO INT	MIZUH	2011-03-24	2011-03-31	2011-03-24	Purchased	0.100	0.100	28,412,000	-	-	-	-	(28,412,000)		100.000
FUND 2600	T-BILL	-	2010-12-29	2011-05-05	2011-03-31	Final Sale	0.140	0.140	(50,000,000)	24,694	(17,889)	-	(4,861)	49,998,056	912795VE8	99.996
FUND 2600	REPO INT	MIZUH	2011-03-24	2011-03-31	2011-03-31	Matured	0.100	0.100	(28,412,000)	-	(552)	-	-	28,412,552		100.000
FUND 2600	REPO INT	MIZUH	2011-03-31	2011-04-07	2011-03-31	Purchased	0.090	0.090	13,894,000	-	-	-	-	(13,894,000)		100.000
FUND 2600	T-BILL	-	2011-03-10	2011-08-18	2011-04-07	Final Sale	0.135	0.135	(50,000,000)	30,188	(5,250)	-	(9,236)	49,984,299	9127953E9	99.969
FUND 2600	REPO INT	MIZUH	2011-03-31	2011-04-07	2011-04-07	Matured	0.090	0.090	(13,894,000)	-	(243)	-	-	13,894,243		100.000
FUND 2600	REPO INT	MIZUH	2011-04-07	2011-04-14	2011-04-07	Purchased	0.070	0.070	34,054,000	-	-	-	-	(34,054,000)		100.000
FUND 2600	T-BILL	UBS	2010-12-29	2011-04-14	2011-04-14	Matured	0.125	0.125	(50,000,000)	-	(18,403)	-	-	50,000,000	9127952L4	99.963
FUND 2600	REPO INT	MIZUH	2011-04-07	2011-04-14	2011-04-14	Matured	0.070	0.070	(34,054,000)	-	(464)	-	-	34,054,464		100.000
FUND 2600	REPO INT	MIZUH	2011-04-14	2011-04-21	2011-04-14	Purchased	0.070	0.070	20,604,000	-	-	-	-	(20,604,000)		100.000
FUND 2600	T-BILL	BOFAB	2011-04-14	2011-11-17	2011-04-14	Purchased	0.120	0.120	50,000,000	(36,167)	-	-	-	(49,963,833)	9127952P5	99.928
FUND 2600	T-BILL	-	2010-12-29	2011-04-28	2011-04-21	Final Sale	0.130	0.130	(50,000,000)	21,667	(20,403)	-	(1,118)	49,999,854	9127952N0	100.000
FUND 2600	REPO INT	MIZUH	2011-04-14	2011-04-21	2011-04-21	Matured	0.070	0.070	(20,604,000)	-	(280)	-	-	20,604,280		100.000
FUND 2600	REPO INT	MIZUH	2011-04-21	2011-04-28	2011-04-21	Purchased	0.080	0.080	50,095,000	-	-	-	-	(50,095,000)		100.000
FUND 2600	REPO INT	MIZUH	2011-04-21	2011-04-28	2011-04-28	Matured	0.080	0.080	(50,095,000)	-	(779)	-	-	50,095,779		100.000
FUND 2600	REPO INT	MIZUH	2011-04-28	2011-05-03	2011-04-28	Purchased	0.030	0.030	34,159,000	-	-	-	-	(34,159,000)		100.000
FUND 2600	REPO INT	MIZUH	2011-04-28	2011-05-03	2011-05-03	Matured	0.030	0.030	(34,159,000)	-	(142)	-	-	34,159,142		100.000
FUND 2600	REPO INT	MIZUH	2011-05-03	2011-05-05	2011-05-03	Purchased	0.020	0.020	34,160,000	-	-	-	-	(34,160,000)		100.000
FUND 2600	T-BILL	-	2011-04-14	2011-11-17	2011-05-05	Final Sale	0.120	0.120	(50,000,000)	36,167	(3,500)	-	(16,333)	49,983,667	9127952P5	99.967
FUND 2600	REPO INT	MIZUH	2011-05-03	2011-05-05	2011-05-05	Matured	0.020	0.020	(34,160,000)	-	(38)	-	-	34,160,038		100.000
FUND 2600	REPO INT	MIZUH	2011-05-05	2011-05-12	2011-05-05	Purchased	0.020	0.020	38,989,000	-	-	-	-	(38,989,000)		100.000
FUND 2600	REPO INT	MIZUH	2011-05-05	2011-05-12	2011-05-12	Matured	0.020	0.020	(38,989,000)	-	(152)	-	-	38,989,152		100.000
FUND 2600	REPO INT	BOFAB	2011-05-12	2011-05-19	2011-05-12	Purchased	0.020	0.020	38,879,000	-	-	-	-	(38,879,000)		100.000
FUND 2600	REPO INT	BOFAB	2011-05-12	2011-05-19	2011-05-19	Matured	0.020	0.020	(38,879,000)	-	(151)	-	-	38,879,151		100.000
FUND 2600	REPO INT	MIZUH	2011-05-19	2011-05-26	2011-05-19	Purchased	0.070	0.070	38,682,000	-	-	-	-	(38,682,000)		100.000
FUND 2600	REPO INT	MIZUH	2011-05-19	2011-05-26	2011-05-26	Matured	0.070	0.070	(38,682,000)	-	(527)	-	-	38,682,527		100.000
FUND 2600	REPO INT	MIZUH	2011-05-26	2011-06-02	2011-05-26	Purchased	0.080	0.080	42,339,000	-	-	-	-	(42,339,000)		100.000
FUND 2600	REPO INT	MIZUH	2011-05-26	2011-06-02	2011-06-02	Matured	0.080	0.080	(42,339,000)	-	(659)	-	-	42,339,659		100.000
FUND 2600	REPO INT	MIZUH	2011-06-02	2011-06-09	2011-06-02	Purchased	0.090	0.090	18,498,000	-	-	-	-	(18,498,000)		100.000
FUND 2600	FHLB NOTES	CITIG	2011-06-02	2011-11-23	2011-06-02	Purchased	0.125	0.125	20,000,000	(12,083)	-	-	-	(19,987,917)	313384PQ6	99.940



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FUND 2600	REPO INT	MIZUH	2011-06-02	2011-06-09	2011-06-09	Matured	0.090	0.090	(18,498,000)	-	(324)	-	-	18,498,324		100.000
FUND 2600	REPO INT	MIZUH	2011-06-09	2011-06-16	2011-06-09	Purchased	0.060	0.060	5,017,000	-	-	-	-	(5,017,000)		100.000
FUND 2600	FHLB NOTES	-	2011-06-02	2011-11-23	2011-06-16	Final Sale	0.125	0.125	(20,000,000)	12,083	(972)	-	(444)	19,989,333	313384PQ6	99.947
FUND 2600	REPO INT	MIZUH	2011-06-09	2011-06-16	2011-06-16	Matured	0.060	0.060	(5,017,000)	-	(59)	-	-	5,017,059		100.000
FUND 2600	REPO INT	MIZUH	2011-06-16	2011-06-23	2011-06-16	Purchased	0.090	0.090	8,658,000	-	-	-	-	(8,658,000)		100.000
FUND 2600	REPO INT	MIZUH	2011-06-16	2011-06-23	2011-06-23	Matured	0.090	0.090	(8,658,000)	-	(152)	-	-	8,658,152		100.000
FUND 2600	COMM PAPER	BARCL	2011-07-20	2011-07-21	2011-07-20	Purchased	0.060	0.060	100,000,000	(167)	-	-	-	(99,999,833)	06737JUM5	100.000
FUND 2600	COMM PAPER	BOFAB	2011-07-20	2011-07-21	2011-07-20	Purchased	0.050	0.050	100,000,000	(139)	-	-	-	(99,999,861)	0556N1UM3	100.000
FUND 2600	COMM PAPER	CITIG	2011-07-20	2011-08-04	2011-07-20	Purchased	0.050	0.050	50,000,000	(1,042)	-	-	-	(49,998,958)	36960MV42	99.998
FUND 2600	REPO INT	MIZUH	2011-07-20	2011-07-28	2011-07-20	Purchased	0.020	0.020	100,000,000	-	-	-	-	(100,000,000)		100.000
FUND 2600	REPO INT	DAIWA	2011-07-20	2011-07-21	2011-07-20	Purchased	0.020	0.020	50,000,000	-	-	-	-	(50,000,000)		100.000
FUND 2600	COMM PAPER	BARCL	2011-07-20	2011-07-21	2011-07-21	Matured	0.060	0.060	(100,000,000)	-	(167)	-	-	100,000,000	06737JUM5	100.000
FUND 2600	COMM PAPER	BOFAB	2011-07-20	2011-07-21	2011-07-21	Matured	0.050	0.050	(100,000,000)	-	(139)	-	-	100,000,000	0556N1UM3	100.000
FUND 2600	REPO INT	DAIWA	2011-07-20	2011-07-21	2011-07-21	Matured	0.020	0.020	(50,000,000)	-	(28)	-	-	50,000,028		100.000
FUND 2600	REPO INT	MIZUH	2011-07-21	2011-07-28	2011-07-21	Purchased	0.020	0.020	25,810,000	-	-	-	-	(25,810,000)		100.000
FUND 2600	REPO INT	MIZUH	2011-07-20	2011-07-28	2011-07-28	Matured	0.020	0.020	(100,000,000)	-	(444)	-	-	100,000,444		100.000
FUND 2600	REPO INT	MIZUH	2011-07-21	2011-07-28	2011-07-28	Matured	0.020	0.020	(25,810,000)	-	(100)	-	-	25,810,100		100.000
FUND 2600	REPO INT	MIZUH	2011-07-28	2011-08-01	2011-07-28	Purchased	0.120	0.120	52,038,000	-	-	-	-	(52,038,000)		100.000
FUND 2600	REPO INT	MIZUH	2011-07-28	2011-08-01	2011-08-01	Matured	0.120	0.120	(52,038,000)	-	(694)	-	-	52,038,694		100.000
FUND 2600	REPO INT	MIZUH	2011-08-01	2011-08-04	2011-08-01	Purchased	0.240	0.240	52,038,000	-	-	-	-	(52,038,000)		100.000
FUND 2600	COMM PAPER	CITIG	2011-07-20	2011-08-04	2011-08-04	Matured	0.050	0.050	(50,000,000)	-	(1,042)	-	-	50,000,000	36960MV42	99.998
FUND 2600	REPO INT	MIZUH	2011-08-01	2011-08-04	2011-08-04	Matured	0.240	0.240	(52,038,000)	-	(1,041)	-	-	52,039,041		100.000
FUND 2600	REPO INT	MIZUH	2011-08-04	2011-08-11	2011-08-04	Purchased	0.060	0.060	79,904,000	-	-	-	-	(79,904,000)		100.000
FUND 2600	REPO INT	MIZUH	2011-08-04	2011-08-11	2011-08-11	Matured	0.060	0.060	(79,904,000)	-	(932)	-	-	79,904,932		100.000
FUND 2600	REPO INT	MIZUH	2011-08-11	2011-08-18	2011-08-11	Purchased	0.040	0.040	44,570,000	-	-	-	-	(44,570,000)		100.000
FUND 2600	REPO INT	MIZUH	2011-08-11	2011-08-18	2011-08-18	Matured	0.040	0.040	(44,570,000)	-	(347)	-	-	44,570,347		100.000
FUND 2600	REPO INT	MIZUH	2011-08-18	2011-08-25	2011-08-18	Purchased	0.030	0.030	12,628,000	-	-	-	-	(12,628,000)		100.000
FUND 2600	REPO INT	MIZUH	2011-08-18	2011-08-25	2011-08-25	Matured	0.030	0.030	(12,628,000)	-	(74)	-	-	12,628,074		100.000
FUND 2600	REPO INT	MIZUH	2011-08-25	2011-09-01	2011-08-25	Purchased	0.020	0.020	8,223,000	-	-	-	-	(8,223,000)		100.000
FUND 2600	REPO INT	MIZUH	2011-08-25	2011-09-01	2011-09-01	Matured	0.020	0.020	(8,223,000)	-	(32)	-	-	8,223,032		100.000
FUND 2600	REPO INT	MIZUH	2011-09-14	2011-09-15	2011-09-14	Purchased	0.060	0.060	98,133,000	-	-	-	-	(98,133,000)		100.000
FUND 2600	REPO INT	MIZUH	2011-09-14	2011-09-15	2011-09-15	Matured	0.060	0.060	(98,133,000)	-	(164)	-	-	98,133,164		100.000
FUND 2600	REPO INT	MIZUH	2011-09-15	2011-09-22	2011-09-15	Purchased	0.050	0.050	98,133,000	-	-	-	-	(98,133,000)		100.000
FUND 2600	REPO INT	MIZUH	2011-09-15	2011-09-22	2011-09-22	Matured	0.050	0.050	(98,133,000)	-	(954)	-	-	98,133,954		100.000
FUND 2600	COMM PAPER	BARCL	2011-09-22	2011-09-29	2011-09-22	Purchased	0.100	0.100	50,000,000	(972)	-	-	-	(49,999,028)	06737JWV3	99.998
FUND 2600	REPO INT	BOFAB	2011-09-22	2011-09-29	2011-09-22	Purchased	0.040	0.040	48,135,000	-	-	-	-	(48,135,000)		100.000
FUND 2600	COMM PAPER	BARCL	2011-09-22	2011-09-29	2011-09-29	Matured	0.100	0.100	(50,000,000)	-	(972)	-	-	50,000,000	06737JWV3	99.998
FUND 2600	REPO INT	BOFAB	2011-09-22	2011-09-29	2011-09-29	Matured	0.040	0.040	(48,135,000)	-	(374)	-	-	48,135,374		100.000
FUND 2600	COMM PAPER	BARCL	2011-09-29	2011-10-06	2011-09-29	Purchased	0.100	0.100	50,000,000	(972)	-	-	-	(49,999,028)	06737JX67	99.998
FUND 2600	COMM PAPER	BARCL	2011-09-29	2011-10-06	2011-09-29	Purchased	0.100	0.100	40,000,000	(778)	-	-	-	(39,999,222)	06737JX67	99.998



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FUND 2600	REPO INT	BOFAB	2011-09-29	2011-10-06	2011-09-29	Purchased	0.010	0.010	8,137,000	-	-	-	-	(8,137,000)		100.000
FUND 2600	COMM PAPER	BARCL	2011-09-29	2011-10-06	2011-10-06	Matured	0.100	0.100	(50,000,000)	-	(972)	-	-	50,000,000	06737JX67	99.998
FUND 2600	COMM PAPER	BARCL	2011-09-29	2011-10-06	2011-10-06	Matured	0.100	0.100	(40,000,000)	-	(778)	-	-	40,000,000	06737JX67	99.998
FUND 2600	REPO INT	BOFAB	2011-09-29	2011-10-06	2011-10-06	Matured	0.010	0.010	(8,137,000)	-	(16)	-	-	8,137,016		100.000
FUND 2600	REPO INT	BOFAB	2011-10-06	2011-10-13	2011-10-06	Purchased	0.040	0.040	18,139,000	-	-	-	-	(18,139,000)		100.000
FUND 2600	COMM PAPER	BARCL	2011-10-06	2011-10-13	2011-10-06	Purchased	0.100	0.100	50,000,000	(972)	-	-	-	(49,999,028)	06737JXD2	99.998
FUND 2600	COMM PAPER	BARCL	2011-10-06	2011-10-13	2011-10-06	Purchased	0.100	0.100	30,000,000	(583)	-	-	-	(29,999,417)	06737JXD2	99.998
FUND 2600	REPO INT	BOFAB	2011-10-06	2011-10-13	2011-10-13	Matured	0.040	0.040	(18,139,000)	-	(141)	-	-	18,139,141		100.000
FUND 2600	COMM PAPER	BARCL	2011-10-06	2011-10-13	2011-10-13	Matured	0.100	0.100	(50,000,000)	-	(972)	-	-	50,000,000	06737JXD2	99.998
FUND 2600	COMM PAPER	BARCL	2011-10-06	2011-10-13	2011-10-13	Matured	0.100	0.100	(30,000,000)	-	(583)	-	-	30,000,000	06737JXD2	99.998
FUND 2600	COMM PAPER	BARCL	2011-10-13	2011-10-20	2011-10-13	Purchased	0.100	0.100	50,000,000	(972)	-	-	-	(49,999,028)	06737JXL4	99.998
FUND 2600	COMM PAPER	BOFAB	2011-10-13	2011-10-20	2011-10-13	Purchased	0.150	0.150	48,141,000	(1,404)	-	-	-	(48,139,596)	0027A1XL8	99.997
FUND 2600	COMM PAPER	BARCL	2011-10-13	2011-10-20	2011-10-20	Matured	0.100	0.100	(50,000,000)	-	(972)	-	-	50,000,000	06737JXL4	99.998
FUND 2600	COMM PAPER	BOFAB	2011-10-13	2011-10-20	2011-10-20	Matured	0.150	0.150	(48,141,000)	-	(1,404)	-	-	48,141,000	0027A1XL8	99.997
FUND 2600	COMM PAPER	BARCL	2011-10-20	2011-10-27	2011-10-20	Purchased	0.100	0.100	50,000,000	(972)	-	-	-	(49,999,028)	06737JXT7	99.998
FUND 2600	COMM PAPER	GOLDM	2011-10-20	2011-10-27	2011-10-20	Purchased	0.170	0.170	48,144,000	(1,591)	-	-	-	(48,142,409)	0027A1XT1	99.997
FUND 2600	COMM PAPER	BARCL	2011-10-20	2011-10-27	2011-10-27	Matured	0.100	0.100	(50,000,000)	-	(972)	-	-	50,000,000	06737JXT7	99.998
FUND 2600	COMM PAPER	GOLDM	2011-10-20	2011-10-27	2011-10-27	Matured	0.170	0.170	(48,144,000)	-	(1,591)	-	-	48,144,000	0027A1XT1	99.997
FUND 2600	COMM PAPER	MORG	2011-10-27	2011-11-03	2011-10-27	Purchased	0.160	0.160	50,000,000	(1,556)	-	-	-	(49,998,444)	0027A1Y37	99.997
FUND 2600	COMM PAPER	HSBCS	2011-10-27	2011-11-03	2011-10-27	Purchased	0.070	0.070	48,146,000	(655)	-	-	-	(48,145,345)	40427SY37	99.999
FUND 2600	COMM PAPER	-	2011-10-27	2011-11-03	2011-11-03	Amort/(Accr)	0.160	0.160	-	-	-	-	-	-	0027A1Y37	0.000
FUND 2600	COMM PAPER	MORG	2011-10-27	2011-11-03	2011-11-03	Matured	0.160	0.160	(50,000,000)	-	(1,556)	-	-	50,000,000	0027A1Y37	99.997
FUND 2600	COMM PAPER	-	2011-10-27	2011-11-03	2011-11-03	Amort/(Accr)	0.070	0.070	-	-	-	-	-	-	40427SY37	0.000
FUND 2600	COMM PAPER	HSBCS	2011-10-27	2011-11-03	2011-11-03	Matured	0.070	0.070	(48,146,000)	-	(655)	-	-	48,146,000	40427SY37	99.999
FUND 2600	COMM PAPER	MORG	2011-11-03	2011-11-10	2011-11-03	Purchased	0.170	0.170	50,000,000	(1,653)	-	-	-	(49,998,347)	0027A1YA1	99.997
FUND 2600	COMM PAPER	HSBCS	2011-11-03	2011-11-10	2011-11-03	Purchased	0.080	0.080	48,148,000	(749)	-	-	-	(48,147,251)	40427SYA1	99.998
FUND 2600	COMM PAPER	-	2011-11-03	2011-11-10	2011-11-10	Amort/(Accr)	0.170	0.170	-	-	-	-	-	-	0027A1YA1	0.000
FUND 2600	COMM PAPER	MORG	2011-11-03	2011-11-10	2011-11-10	Matured	0.170	0.170	(50,000,000)	-	(1,653)	-	-	50,000,000	0027A1YA1	99.997
FUND 2600	COMM PAPER	-	2011-11-03	2011-11-10	2011-11-10	Amort/(Accr)	0.080	0.080	-	-	-	-	-	-	40427SYA1	0.000
FUND 2600	COMM PAPER	HSBCS	2011-11-03	2011-11-10	2011-11-10	Matured	0.080	0.080	(48,148,000)	-	(749)	-	-	48,148,000	40427SYA1	99.998
FUND 2600	COMM PAPER	MORG	2011-11-10	2011-11-17	2011-11-10	Purchased	0.170	0.170	50,000,000	(1,653)	-	-	-	(49,998,347)	0027A1YH6	99.997
FUND 2600	COMM PAPER	HSBCS	2011-11-10	2011-11-17	2011-11-10	Purchased	0.090	0.090	48,151,000	(843)	-	-	-	(48,150,157)	40427SYH6	99.998
FUND 2600	T-BILL	DAIWA	2011-11-15	2012-05-10	2011-11-15	Purchased	0.025	0.025	7,704,000	(947)	-	-	-	(7,703,053)	9127955M9	99.988
FUND 2600	COMM PAPER	-	2011-11-10	2011-11-17	2011-11-17	Amort/(Accr)	0.170	0.170	-	-	-	-	-	-	0027A1YH6	0.000
FUND 2600	COMM PAPER	MORG	2011-11-10	2011-11-17	2011-11-17	Matured	0.170	0.170	(50,000,000)	-	(1,653)	-	-	50,000,000	0027A1YH6	99.997
FUND 2600	COMM PAPER	-	2011-11-10	2011-11-17	2011-11-17	Amort/(Accr)	0.090	0.090	-	-	-	-	-	-	40427SYH6	0.000
FUND 2600	COMM PAPER	HSBCS	2011-11-10	2011-11-17	2011-11-17	Matured	0.090	0.090	(48,151,000)	-	(843)	-	-	48,151,000	40427SYH6	99.998
FUND 2600	T-NOTE-EOM	DAIWA	2011-11-17	2012-10-31	2011-11-17	Purchased	0.375	0.129	50,000,000	125,944	-	-	-	(50,125,944)	912828PD6	100.234
FUND 2600	T-NOTE-EOM	DAIWA	2011-11-17	2012-10-31	2011-11-17	Purchased	0.375	0.129	47,905,000	120,667	-	-	-	(48,025,667)	912828PD6	100.234
FUND 2600	T-NOTE-MID	HSBCS	2011-12-07	2012-04-15	2011-12-07	Purchased	1.375	0.033	50,000,000	337,837	-	-	-	(50,337,837)		100.477



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FUND 2600	T-NOTE-MID	HSBCS	2011-12-07	2012-04-15	2011-12-07	Purchased	1.375	0.033	50,000,000	337,837	-	-	-	(50,337,837)	912828KK5	100.477
FUND 2600	T-NOTE-EOM	HSBCS	2011-12-07	2012-04-30	2011-12-07	Purchased	4.500	0.037	50,000,000	1,117,381	-	-	-	(51,117,381)	912828GQ7	101.777
FUND 2600	T-NOTE-EOM	HSBCS	2011-12-07	2012-04-30	2011-12-07	Purchased	4.500	0.037	50,000,000	1,117,381	-	-	-	(51,117,381)	912828GQ7	101.777
FUND 2600	T-NOTE-EOM	HSBCS	2011-12-07	2012-05-31	2011-12-07	Purchased	0.750	0.051	50,000,000	175,141	-	-	-	(50,175,141)	912828NE6	100.336
FUND 2600	T-NOTE-EOM	HSBCS	2011-12-07	2012-05-31	2011-12-07	Purchased	0.750	0.051	50,000,000	175,141	-	-	-	(50,175,141)	912828NE6	100.336
FUND 2600	T-NOTE-EOM	HSBCS	2011-12-07	2012-08-31	2011-12-07	Purchased	0.375	0.108	50,000,000	148,137	-	-	-	(50,148,137)	912828PH7	100.195
FUND 2600	T-NOTE-EOM	HSBCS	2011-12-07	2012-08-31	2011-12-07	Purchased	0.375	0.108	46,453,000	137,628	-	-	-	(46,590,628)	912828PH7	100.195
FUND 2600	REPO INT	MIZUH	2011-12-07	2011-12-23	2011-12-07	Purchased	0.060	0.060	100,000,000	-	-	-	-	(100,000,000)		100.000
FUND 2600	T-NOTE-EOM	-	2011-12-07	2012-04-30	2011-12-08	Amort/(Accr)	4.500	0.037	-	-	-	902	-	-	912828GQ7	0.000
FUND 2600	T-NOTE-EOM	-	2011-12-07	2012-04-30	2011-12-08	Partial Sale	4.500	0.037	(7,358,000)	(163,532)	(910)	-	(40)	7,522,481	912828GQ7	101.766
FUND 2600	T-NOTE-EOM	BOFAB	2011-12-09	2012-04-30	2011-12-09	Purchased	4.500	0.103	7,360,000	162,561	-	-	-	(7,522,561)	912828GQ7	101.727
FUND 2600	T-NOTE-MID	-	2011-12-07	2012-04-15	2011-12-23	Amort/(Accr)	1.375	0.033	-	-	-	27,525	-	-		0.000
FUND 2600	T-NOTE-MID	-	2011-12-07	2012-04-15	2011-12-23	Partial Sale	1.375	0.033	(46,928,000)	(289,555)	(28,208)	-	1,805	47,243,959		100.414
FUND 2600	REPO INT	MIZUH	2011-12-07	2011-12-23	2011-12-23	Matured	0.060	0.060	(100,000,000)	-	(2,667)	-	-	100,002,667		100.000
FUND 2600	T-NOTE-EOM	-	2011-12-07	2012-08-31	2011-12-29	Amort/(Accr)	0.375	0.108	-	-	-	2,954	-	-	912828PH7	0.000
FUND 2600	T-NOTE-EOM	-	2011-12-07	2012-08-31	2011-12-29	Partial Sale	0.375	0.108	(18,294,000)	(51,246)	(4,146)	-	(1,525)	18,350,917	912828PH7	100.188
FUND 2601	T-BILL	HSBCS	2010-11-18	2011-01-13	2011-01-13	Matured	0.125	0.125	(3,998,000)	-	(777)	-	-	3,998,000	912795UX7	99.981
FUND 2601	T-BILL	DAIWA	2011-01-13	2011-05-26	2011-01-13	Purchased	0.145	0.145	4,000,000	(2,143)	-	-	-	(3,997,857)	9127952S9	99.946
FUND 2601	T-BILL	HSBCS	2010-10-07	2011-02-10	2011-02-10	Matured	0.130	0.130	(11,000)	-	(5)	-	-	11,000	912795V40	99.955
FUND 2601	T-BILL	HSBCS	2011-02-10	2012-02-09	2011-02-10	Purchased	0.290	0.291	11,000	(32)	-	-	-	(10,968)	9127953C3	99.707
FUND 2601	T-BILL	BARCL	2010-12-07	2011-03-17	2011-03-17	Matured	0.130	0.130	(7,079,000)	-	(2,556)	-	-	7,079,000	9127952G5	99.964
FUND 2601	REPO INT	MIZUH	2011-03-17	2011-03-24	2011-03-17	Purchased	0.140	0.140	7,079,000	-	-	-	-	(7,079,000)		100.000
FUND 2601	REPO INT	MIZUH	2011-03-17	2011-03-24	2011-03-24	Matured	0.140	0.140	(7,079,000)	-	(193)	-	-	7,079,193		100.000
FUND 2601	REPO INT	MIZUH	2011-03-24	2011-03-31	2011-03-24	Purchased	0.100	0.100	6,722,000	-	-	-	-	(6,722,000)		100.000
FUND 2601	T-BILL	BARCL	2010-12-29	2011-03-31	2011-03-31	Matured	0.130	0.130	(6,933,000)	-	(2,303)	-	-	6,933,000	9127952J9	99.967
FUND 2601	REPO INT	MIZUH	2011-03-24	2011-03-31	2011-03-31	Matured	0.100	0.100	(6,722,000)	-	(131)	-	-	6,722,131		100.000
FUND 2601	T-BILL	HSBCS	2011-03-31	2011-08-18	2011-03-31	Purchased	0.140	0.140	13,559,000	(7,382)	-	-	-	(13,551,618)	9127953E9	99.946
FUND 2601	T-BILL	-	2011-03-31	2011-08-18	2011-04-14	Partial Sale	0.140	0.140	(4,000)	2	(0)	-	(1)	3,999	9127953E9	99.972
FUND 2601	T-BILL	DAIWA	2011-01-13	2011-05-26	2011-05-26	Matured	0.145	0.145	(4,000,000)	-	(2,143)	-	-	4,000,000	9127952S9	99.946
FUND 2601	REPO INT	MIZUH	2011-05-26	2011-06-02	2011-05-26	Purchased	0.080	0.080	3,845,000	-	-	-	-	(3,845,000)		100.000
FUND 2601	REPO INT	MIZUH	2011-05-26	2011-06-02	2011-06-02	Matured	0.080	0.080	(3,845,000)	-	(60)	-	-	3,845,060		100.000
FUND 2601	REPO INT	MIZUH	2011-06-02	2011-06-09	2011-06-02	Purchased	0.090	0.090	3,846,000	-	-	-	-	(3,846,000)		100.000
FUND 2601	REPO INT	MIZUH	2011-06-02	2011-06-09	2011-06-09	Matured	0.090	0.090	(3,846,000)	-	(67)	-	-	3,846,067		100.000
FUND 2601	REPO INT	MIZUH	2011-06-09	2011-06-16	2011-06-09	Purchased	0.060	0.060	3,846,000	-	-	-	-	(3,846,000)		100.000
FUND 2601	REPO INT	MIZUH	2011-06-09	2011-06-16	2011-06-16	Matured	0.060	0.060	(3,846,000)	-	(45)	-	-	3,846,045		100.000
FUND 2601	REPO INT	MIZUH	2011-06-16	2011-06-23	2011-06-16	Purchased	0.090	0.090	3,846,000	-	-	-	-	(3,846,000)		100.000
FUND 2601	REPO INT	MIZUH	2011-06-16	2011-06-23	2011-06-23	Matured	0.090	0.090	(3,846,000)	-	(67)	-	-	3,846,067		100.000
FUND 2601	FFCB DISC	BARCL	2011-06-23	2012-01-27	2011-06-23	Purchased	0.130	0.130	3,849,000	(3,030)	-	-	-	(3,845,970)	313312SH4	99.921
FUND 2601	T-BILL	BOFAB	2011-07-20	2011-10-20	2011-07-20	Purchased	0.010	0.010	3,991,000	(102)	-	-	-	(3,990,898)	9127952K6	99.997
FUND 2601	T-BILL	-	2011-03-31	2011-08-18	2011-07-28	Partial Sale	0.140	0.140	(45,000)	24	(21)	-	(0)	44,997	9127953E9	99.992



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FUND 2601	T-BILL	-	2011-03-31	2011-08-18	2011-08-11	Partial Sale	0.140	0.140	(49,000)	27	(25)	-	(1)	49,000	9127953E9	100.000
FUND 2601	T-BILL	HSBCS	2011-03-31	2011-08-18	2011-08-18	Matured	0.140	0.140	(13,461,000)	-	(7,329)	-	-	13,461,000	9127953E9	99.946
FUND 2601	FHLB NOTES	BOFAB	2011-08-18	2012-01-18	2011-08-18	Purchased	0.100	0.100	13,467,000	(5,723)	-	-	-	(13,461,277)	313384RY7	99.958
FUND 2601	T-BILL	-	2011-07-20	2011-10-20	2011-08-25	Partial Sale	0.010	0.010	(44,000)	1	(0)	-	(1)	44,000	9127952K6	100.000
FUND 2601	T-BILL	-	2011-07-20	2011-10-20	2011-09-01	Partial Sale	0.010	0.010	(50,000)	1	(1)	-	(0)	50,000	9127952K6	99.999
FUND 2601	T-BILL	-	2011-07-20	2011-10-20	2011-09-08	Partial Sale	0.010	0.010	(117,000)	3	(2)	-	(0)	116,999	9127952K6	99.999
FUND 2601	REPO INT	MIZUH	2011-09-14	2011-09-15	2011-09-14	Purchased	0.060	0.060	1,226,000	-	-	-	-	(1,226,000)		100.000
FUND 2601	REPO INT	MIZUH	2011-09-14	2011-09-15	2011-09-15	Matured	0.060	0.060	(1,226,000)	-	(2)	-	-	1,226,002		100.000
FUND 2601	FHLB NOTES	DAIWA	2011-09-15	2012-02-15	2011-09-15	Purchased	0.090	0.090	1,116,000	(427)	-	-	-	(1,115,573)	313384TC3	99.962
FUND 2601	T-BILL	-	2011-07-20	2011-10-20	2011-09-29	Partial Sale	0.010	0.010	(200,000)	5	(4)	-	(1)	200,000	9127952K6	100.000
FUND 2601	T-BILL	-	2011-07-20	2011-10-20	2011-10-06	Partial Sale	0.010	0.010	(3,000)	0	-	-	(0)	3,000	9127952K6	100.000
FUND 2601	T-BILL	GOLDM	2011-10-20	2012-03-08	2011-10-20	Purchased	0.030	0.030	3,570,000	(417)	-	-	-	(3,569,584)	9127953G4	99.988
FUND 2601	T-BILL	BOFAB	2011-07-20	2011-10-20	2011-10-20	Matured	0.010	0.010	(3,577,000)	-	(91)	-	-	3,577,000	9127952K6	99.997
FUND 2601	T-BILL	-	2011-02-10	2012-02-09	2011-10-21	Partial Sale	0.290	0.291	(3,000)	9	(6)	-	(2)	3,000	9127953C3	99.994
FUND 2601	T-BILL	HSBCS	2011-11-10	2012-05-10	2011-11-10	Purchased	0.025	0.025	2,301,000	(291)	-	-	-	(2,300,709)	9127955M9	99.987
FUND 2601	T-BILL	DAIWA	2011-11-15	2012-05-10	2011-11-15	Purchased	0.025	0.025	185,000	(23)	-	-	-	(184,977)	9127955M9	99.988
FUND 2601	FFCB DISC	-	2011-06-23	2012-01-27	2011-11-29	Partial Sale	0.130	0.130	(56,000)	44	(32)	-	(10)	55,998	313312SH4	99.997
FUND 2601	T-BILL	-	2011-10-20	2012-03-08	2011-12-01	Partial Sale	0.030	0.030	(45,000)	5	(2)	-	(2)	44,999	9127953G4	99.997
FUND 2601	T-NOTE-EOM	HSBCS	2011-12-07	2012-08-31	2011-12-07	Purchased	0.375	0.108	4,564,000	13,522	-	-	-	(4,577,522)	912828PH7	100.195
FUND 2601	T-BILL	-	2011-10-20	2012-03-08	2011-12-15	Partial Sale	0.030	0.030	(290,000)	34	(13)	-	(20)	290,000	9127953G4	100.000
FUND 2601	T-BILL	-	2011-10-20	2012-03-08	2011-12-22	Partial Sale	0.030	0.030	(199,000)	23	(10)	-	(13)	199,000	9127953G4	100.000
FUND 2601	T-BILL	-	2011-10-20	2012-03-08	2011-12-29	Partial Sale	0.030	0.030	(35,000)	4	(2)	-	(2)	35,000	9127953G4	100.000
FUND 2602	REPO INT	BOFAB	2010-12-28	2011-01-03	2011-01-03	Matured	0.050	0.050	(20,040,000)	-	(167)	-	-	20,040,167		100.000
FUND 2602	REPO INT	DAIWA	2010-12-31	2011-01-03	2011-01-03	Matured	0.260	0.260	(9,648,000)	-	(209)	-	-	9,648,209		100.000
FUND 2602	T-BILL	BOFAB	2011-01-03	2011-05-12	2011-01-03	Purchased	0.140	0.140	20,000,000	(10,033)	-	-	-	(19,989,967)	9127952Q3	99.950
FUND 2602	REPO INT	HSBCS	2011-01-03	2011-01-04	2011-01-03	Purchased	0.160	0.160	9,405,000	-	-	-	-	(9,405,000)		100.000
FUND 2602	REPO INT	HSBCS	2011-01-03	2011-01-04	2011-01-04	Matured	0.160	0.160	(9,405,000)	-	(42)	-	-	9,405,042		100.000
FUND 2602	REPO INT	MIZUH	2011-01-04	2011-01-05	2011-01-04	Purchased	0.160	0.160	7,381,000	-	-	-	-	(7,381,000)		100.000
FUND 2602	REPO INT	MIZUH	2011-01-04	2011-01-05	2011-01-05	Matured	0.160	0.160	(7,381,000)	-	(33)	-	-	7,381,033		100.000
FUND 2602	REPO INT	MIZUH	2011-01-05	2011-01-12	2011-01-05	Purchased	0.150	0.150	7,372,000	-	-	-	-	(7,372,000)		100.000
FUND 2602	REPO INT	MIZUH	2011-01-05	2011-01-12	2011-01-12	Matured	0.150	0.150	(7,372,000)	-	(215)	-	-	7,372,215		100.000
FUND 2602	REPO INT	MIZUH	2011-01-12	2011-01-18	2011-01-12	Purchased	0.140	0.140	7,363,000	-	-	-	-	(7,363,000)		100.000
FUND 2602	REPO INT	MIZUH	2011-01-12	2011-01-18	2011-01-18	Matured	0.140	0.140	(7,363,000)	-	(172)	-	-	7,363,172		100.000
FUND 2602	REPO INT	MIZUH	2011-01-18	2011-01-25	2011-01-18	Purchased	0.190	0.190	7,354,000	-	-	-	-	(7,354,000)		100.000
FUND 2602	T-BILL	MIZUH	2010-12-31	2011-01-20	2011-01-20	Matured	0.020	0.020	(50,000,000)	-	(556)	-	-	50,000,000	912795X89	99.999
FUND 2602	T-BILL	MIZUH	2010-12-31	2011-01-20	2011-01-20	Matured	0.020	0.020	(15,000,000)	-	(167)	-	-	15,000,000	912795X89	99.999
FUND 2602	T-STRIPS	BARCL	2011-01-20	2011-05-16	2011-01-20	Purchased	0.151	0.151	25,000,000	(12,000)	-	-	-	(24,988,000)	912833JW1	99.952
FUND 2602	T-BILL	CITIG	2011-01-20	2011-05-12	2011-01-20	Purchased	0.147	0.148	40,031,000	(18,370)	-	-	-	(40,012,630)	9127952Q3	99.954
FUND 2602	REPO INT	MIZUH	2011-01-18	2011-01-25	2011-01-25	Matured	0.190	0.190	(7,354,000)	-	(272)	-	-	7,354,272		100.000
FUND 2602	REPO INT	MIZUH	2011-01-25	2011-02-01	2011-01-25	Purchased	0.170	0.170	7,309,000	-	-	-	-	(7,309,000)		100.000

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FUND 2602	REPO INT	DAIWA	2011-01-31	2011-02-01	2011-01-31	Purchased	0.210	0.210	74,699,000	-	-	-	-	(74,699,000)		100.000
FUND 2602	REPO INT	MIZUH	2011-01-25	2011-02-01	2011-02-01	Matured	0.170	0.170	(7,309,000)	-	(242)	-	-	7,309,242		100.000
FUND 2602	REPO INT	DAIWA	2011-01-31	2011-02-01	2011-02-01	Matured	0.210	0.210	(74,699,000)	-	(436)	-	-	74,699,436		100.000
FUND 2602	T-BILL	HSBCS	2011-02-01	2011-05-12	2011-02-01	Purchased	0.150	0.150	50,000,000	(20,833)	-	-	-	(49,979,167)	9127952Q3	99.958
FUND 2602	T-STRIPS	BARCL	2011-02-01	2011-05-16	2011-02-01	Purchased	0.140	0.140	20,000,000	(8,000)	-	-	-	(19,992,000)	912833JW1	99.960
FUND 2602	REPO INT	MIZUH	2011-02-01	2011-02-08	2011-02-01	Purchased	0.190	0.190	10,148,000	-	-	-	-	(10,148,000)		100.000
FUND 2602	T-BILL	BARCL	2011-02-01	2011-05-12	2011-02-01	Purchased	0.145	0.145	7,881,000	(3,174)	-	-	-	(7,877,826)	9127952Q3	99.960
FUND 2602	REPO INT	MIZUH	2011-02-01	2011-02-08	2011-02-08	Matured	0.190	0.190	(10,148,000)	-	(375)	-	-	10,148,375		100.000
FUND 2602	REPO INT	MIZUH	2011-02-08	2011-02-15	2011-02-08	Purchased	0.140	0.140	10,140,000	-	-	-	-	(10,140,000)		100.000
FUND 2602	REPO INT	MIZUH	2011-02-08	2011-02-15	2011-02-15	Matured	0.140	0.140	(10,140,000)	-	(276)	-	-	10,140,276		100.000
FUND 2602	REPO INT	MIZUH	2011-02-15	2011-02-22	2011-02-15	Purchased	0.170	0.170	10,131,000	-	-	-	-	(10,131,000)		100.000
FUND 2602	REPO INT	MIZUH	2011-02-15	2011-02-22	2011-02-22	Matured	0.170	0.170	(10,131,000)	-	(335)	-	-	10,131,335		100.000
FUND 2602	REPO INT	MIZUH	2011-02-22	2011-03-01	2011-02-22	Purchased	0.140	0.140	10,086,000	-	-	-	-	(10,086,000)		100.000
FUND 2602	FHLB NOTES	BARCL	2011-02-28	2011-05-16	2011-02-28	Purchased	0.090	0.090	30,000,000	(5,775)	-	-	-	(29,994,225)	313384FR5	99.981
FUND 2602	FHLB NOTES	BOFAB	2011-02-28	2011-05-16	2011-02-28	Purchased	0.090	0.090	30,000,000	(5,775)	-	-	-	(29,994,225)	313384FR5	99.981
FUND 2602	REPO INT	BOFAB	2011-02-28	2011-03-01	2011-02-28	Purchased	0.170	0.170	4,166,000	-	-	-	-	(4,166,000)		100.000
FUND 2602	REPO INT	MIZUH	2011-02-22	2011-03-01	2011-03-01	Matured	0.140	0.140	(10,086,000)	-	(275)	-	-	10,086,275		100.000
FUND 2602	REPO INT	BOFAB	2011-02-28	2011-03-01	2011-03-01	Matured	0.170	0.170	(4,166,000)	-	(20)	-	-	4,166,020		100.000
FUND 2602	REPO INT	MIZUH	2011-03-01	2011-03-08	2011-03-01	Purchased	0.150	0.150	12,163,000	-	-	-	-	(12,163,000)		100.000
FUND 2602	REPO INT	MIZUH	2011-03-01	2011-03-08	2011-03-08	Matured	0.150	0.150	(12,163,000)	-	(355)	-	-	12,163,355		100.000
FUND 2602	REPO INT	MIZUH	2011-03-08	2011-03-15	2011-03-08	Purchased	0.140	0.140	12,155,000	-	-	-	-	(12,155,000)		100.000
FUND 2602	REPO INT	MIZUH	2011-03-08	2011-03-15	2011-03-15	Matured	0.140	0.140	(12,155,000)	-	(331)	-	-	12,155,331		100.000
FUND 2602	REPO INT	MIZUH	2011-03-15	2011-03-22	2011-03-15	Purchased	0.150	0.150	12,146,000	-	-	-	-	(12,146,000)		100.000
FUND 2602	REPO INT	MIZUH	2011-03-15	2011-03-22	2011-03-22	Matured	0.150	0.150	(12,146,000)	-	(354)	-	-	12,146,354		100.000
FUND 2602	REPO INT	MIZUH	2011-03-22	2011-03-29	2011-03-22	Purchased	0.140	0.140	12,101,000	-	-	-	-	(12,101,000)		100.000
FUND 2602	REPO INT	MIZUH	2011-03-22	2011-03-29	2011-03-29	Matured	0.140	0.140	(12,101,000)	-	(329)	-	-	12,101,329		100.000
FUND 2602	REPO INT	MIZUH	2011-03-29	2011-04-01	2011-03-29	Purchased	0.060	0.060	12,093,000	-	-	-	-	(12,093,000)		100.000
FUND 2602	T-BILL	UBS	2011-03-30	2011-05-12	2011-03-30	Purchased	0.045	0.045	50,000,000	(2,688)	-	-	-	(49,997,313)	9127952Q3	99.995
FUND 2602	T-BILL	UBS	2011-03-30	2011-05-12	2011-03-30	Purchased	0.045	0.045	37,910,000	(2,038)	-	-	-	(37,907,962)	9127952Q3	99.995
FUND 2602	REPO INT	MIZUH	2011-03-29	2011-04-01	2011-04-01	Matured	0.060	0.060	(12,093,000)	-	(60)	-	-	12,093,060		100.000
FUND 2602	REPO INT	MIZUH	2011-04-01	2011-04-05	2011-04-01	Purchased	0.100	0.100	10,009,000	-	-	-	-	(10,009,000)		100.000
FUND 2602	REPO INT	MIZUH	2011-04-01	2011-04-05	2011-04-05	Matured	0.100	0.100	(10,009,000)	-	(111)	-	-	10,009,111		100.000
FUND 2602	REPO INT	MIZUH	2011-04-05	2011-04-12	2011-04-05	Purchased	0.030	0.030	10,001,000	-	-	-	-	(10,001,000)		100.000
FUND 2602	REPO INT	MIZUH	2011-04-05	2011-04-12	2011-04-12	Matured	0.030	0.030	(10,001,000)	-	(58)	-	-	10,001,058		100.000
FUND 2602	REPO INT	MIZUH	2011-04-12	2011-04-15	2011-04-12	Purchased	0.020	0.020	9,993,000	-	-	-	-	(9,993,000)		100.000
FUND 2602	REPO INT	MIZUH	2011-04-12	2011-04-15	2011-04-15	Matured	0.020	0.020	(9,993,000)	-	(17)	-	-	9,993,017		100.000
FUND 2602	REPO INT	MIZUH	2011-04-15	2011-04-19	2011-04-15	Purchased	0.150	0.150	9,993,000	-	-	-	-	(9,993,000)		100.000
FUND 2602	REPO INT	MIZUH	2011-04-15	2011-04-19	2011-04-19	Matured	0.150	0.150	(9,993,000)	-	(167)	-	-	9,993,167		100.000
FUND 2602	REPO INT	MIZUH	2011-04-19	2011-04-26	2011-04-19	Purchased	0.090	0.090	9,950,000	-	-	-	-	(9,950,000)		100.000
FUND 2602	REPO INT	MIZUH	2011-04-19	2011-04-26	2011-04-26	Matured	0.090	0.090	(9,950,000)	-	(174)	-	-	9,950,174		100.000



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FUND 2602	REPO INT	MIZUH	2011-04-26	2011-05-03	2011-04-26	Purchased	0.060	0.060	9,943,000	-	-	-	-	(9,943,000)		100.000
FUND 2602	REPO INT	BOFAB	2011-04-27	2011-05-16	2011-04-27	Purchased	0.040	0.040	77,472,000	-	-	-	-	(77,472,000)		100.000
FUND 2602	T-BILL	-	2011-03-30	2011-05-12	2011-05-02	Partial Sale	0.045	0.045	(257,000)	14	(11)	-	(2)	256,999	9127952Q3	100.000
FUND 2602	REPO INT	MIZUH	2011-04-26	2011-05-03	2011-05-03	Matured	0.060	0.060	(9,943,000)	-	(116)	-	-	9,943,116		100.000
FUND 2602	REPO INT	MIZUH	2011-05-03	2011-05-10	2011-05-03	Purchased	0.040	0.040	7,963,000	-	-	-	-	(7,963,000)		100.000
FUND 2602	REPO INT	MIZUH	2011-05-05	2011-05-16	2011-05-05	Purchased	0.030	0.030	20,319,000	-	-	-	-	(20,319,000)		100.000
FUND 2602	REPO INT	MIZUH	2011-05-03	2011-05-10	2011-05-10	Matured	0.040	0.040	(7,963,000)	-	(62)	-	-	7,963,062		100.000
FUND 2602	REPO INT	MIZUH	2011-05-10	2011-05-16	2011-05-10	Purchased	0.040	0.040	7,955,000	-	-	-	-	(7,955,000)		100.000
FUND 2602	REPO INT	MIZUH	2011-05-11	2011-05-16	2011-05-11	Purchased	0.030	0.030	6,825,000	-	-	-	-	(6,825,000)		100.000
FUND 2602	T-BILL	BOFAB	2011-01-03	2011-05-12	2011-05-12	Matured	0.140	0.140	(20,000,000)	-	(10,033)	-	-	20,000,000	9127952Q3	99.950
FUND 2602	T-BILL	CITIG	2011-01-20	2011-05-12	2011-05-12	Matured	0.147	0.148	(40,031,000)	-	(18,370)	-	-	40,031,000	9127952Q3	99.954
FUND 2602	T-BILL	HSBCS	2011-02-01	2011-05-12	2011-05-12	Matured	0.150	0.150	(50,000,000)	-	(20,833)	-	-	50,000,000	9127952Q3	99.958
FUND 2602	T-BILL	BARCL	2011-02-01	2011-05-12	2011-05-12	Matured	0.145	0.145	(7,881,000)	-	(3,174)	-	-	7,881,000	9127952Q3	99.960
FUND 2602	T-BILL	UBS	2011-03-30	2011-05-12	2011-05-12	Matured	0.045	0.045	(50,000,000)	-	(2,688)	-	-	50,000,000	9127952Q3	99.995
FUND 2602	T-BILL	UBS	2011-03-30	2011-05-12	2011-05-12	Matured	0.045	0.045	(37,653,000)	-	(2,024)	-	-	37,653,000	9127952Q3	99.995
FUND 2602	REPO INT	HSBCS	2011-05-12	2011-05-13	2011-05-12	Purchased	0.030	0.030	100,000,000	-	-	-	-	(100,000,000)		100.000
FUND 2602	REPO INT	DAIWA	2011-05-12	2011-05-13	2011-05-12	Purchased	0.040	0.040	105,565,000	-	-	-	-	(105,565,000)		100.000
FUND 2602	REPO INT	HSBCS	2011-05-12	2011-05-13	2011-05-13	Matured	0.030	0.030	(100,000,000)	-	(83)	-	-	100,000,083		100.000
FUND 2602	REPO INT	DAIWA	2011-05-12	2011-05-13	2011-05-13	Matured	0.040	0.040	(105,565,000)	-	(117)	-	-	105,565,117		100.000
FUND 2602	REPO INT	HSBCS	2011-05-13	2011-05-16	2011-05-13	Purchased	0.060	0.060	65,000,000	-	-	-	-	(65,000,000)		100.000
FUND 2602	REPO INT	DAIWA	2011-05-13	2011-05-16	2011-05-13	Purchased	0.060	0.060	140,565,000	-	-	-	-	(140,565,000)		100.000
FUND 2602	T-STRIPS	-	2011-01-20	2011-05-15	2011-05-15	Amort/(Accr)	0.000	0.152	-	-	-	(12,000)	-	-	912833JW1	0.000
FUND 2602	T-STRIPS	BARCL	2011-01-20	2011-05-15	2011-05-15	Matured	0.000	0.152	(25,000,000)	-	-	-	-	25,000,000	912833JW1	99.952
FUND 2602	T-STRIPS	-	2011-02-01	2011-05-15	2011-05-15	Amort/(Accr)	0.000	0.142	-	-	-	(8,000)	-	-	912833JW1	0.000
FUND 2602	T-STRIPS	BARCL	2011-02-01	2011-05-15	2011-05-15	Matured	0.000	0.142	(20,000,000)	-	-	-	-	20,000,000	912833JW1	99.960
FUND 2602	FRED MAC	BARCL	2010-11-30	2011-05-16	2011-05-16	Matured	0.210	0.210	(20,000,000)	-	(19,483)	-	-	20,000,000	313396FR9	99.903
FUND 2602	FRED MAC	BARCL	2010-11-30	2011-05-16	2011-05-16	Matured	0.210	0.210	(2,937,000)	-	(2,861)	-	-	2,937,000	313396FR9	99.903
FUND 2602	FHLB NOTES	BARCL	2011-02-28	2011-05-16	2011-05-16	Matured	0.090	0.090	(30,000,000)	-	(5,775)	-	-	30,000,000	313384FR5	99.981
FUND 2602	FHLB NOTES	BOFAB	2011-02-28	2011-05-16	2011-05-16	Matured	0.090	0.090	(30,000,000)	-	(5,775)	-	-	30,000,000	313384FR5	99.981
FUND 2602	REPO INT	BOFAB	2011-04-27	2011-05-16	2011-05-16	Matured	0.040	0.040	(77,472,000)	-	(1,636)	-	-	77,473,636		100.000
FUND 2602	REPO INT	MIZUH	2011-05-05	2011-05-16	2011-05-16	Matured	0.030	0.030	(20,319,000)	-	(186)	-	-	20,319,186		100.000
FUND 2602	REPO INT	MIZUH	2011-05-10	2011-05-16	2011-05-16	Matured	0.040	0.040	(7,955,000)	-	(53)	-	-	7,955,053		100.000
FUND 2602	REPO INT	MIZUH	2011-05-11	2011-05-16	2011-05-16	Matured	0.030	0.030	(6,825,000)	-	(28)	-	-	6,825,028		100.000
FUND 2602	REPO INT	HSBCS	2011-05-13	2011-05-16	2011-05-16	Matured	0.060	0.060	(65,000,000)	-	(325)	-	-	65,000,325		100.000
FUND 2602	REPO INT	DAIWA	2011-05-13	2011-05-16	2011-05-16	Matured	0.060	0.060	(140,565,000)	-	(703)	-	-	140,565,703		100.000
FUND 2602	T-NOTE-MID	HSBCS	2011-05-16	2011-11-15	2011-05-16	Purchased	1.750	0.100	50,000,000	412,534	-	-	-	(50,412,534)	912828JU5	100.820
FUND 2602	T-NOTE-MID	HSBCS	2011-05-16	2011-11-15	2011-05-16	Purchased	1.750	0.100	50,000,000	412,534	-	-	-	(50,412,534)	912828JU5	100.820
FUND 2602	T-NOTE-MID	HSBCS	2011-05-16	2011-11-15	2011-05-16	Purchased	1.750	0.100	9,839,000	81,178	-	-	-	(9,920,178)	912828JU5	100.820
FUND 2602	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-05-18	Partial Sale	1.750	0.100	(36,000)	(294)	(3)	-	(0)	36,298	912828JU5	100.813
FUND 2602	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-05-18	Amort/(Accr)	1.750	0.100	-	-	-	3	-	-	912828JU5	0.000



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FUND 2602	T-NOTE-MID	HSBCS	2011-05-20	2011-11-15	2011-05-20	Purchased	1.750	0.095	21,771,000	180,365	-	-	-	(21,951,365)	912828JU5	100.805
FUND 2602	T-NOTE-MID	HSBCS	2011-05-20	2011-11-15	2011-05-20	Purchased	1.750	0.095	50,000,000	414,232	-	-	-	(50,414,232)	912828JU5	100.805
FUND 2602	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-05-25	Partial Sale	1.750	0.100	(70,000)	(549)	(30)	-	10	70,569	912828JU5	100.766
FUND 2602	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-05-25	Amort/(Accr)	1.750	0.100	-	-	-	28	-	-	912828JU5	0.000
FUND 2602	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-06-01	Partial Sale	1.750	0.100	(1,915,000)	(14,427)	(1,457)	-	(27)	1,930,911	912828JU5	100.750
FUND 2602	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-06-01	Amort/(Accr)	1.750	0.100	-	-	-	1,373	-	-	912828JU5	0.000
FUND 2602	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-06-08	Partial Sale	1.750	0.100	(7,000)	(51)	(8)	-	0	7,058	912828JU5	100.711
FUND 2602	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-06-08	Amort/(Accr)	1.750	0.100	-	-	-	7	-	-	912828JU5	0.000
FUND 2602	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-06-15	Partial Sale	1.750	0.100	(35,000)	(242)	(50)	-	1	35,291	912828JU5	100.684
FUND 2602	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-06-15	Amort/(Accr)	1.750	0.100	-	-	-	47	-	-	912828JU5	0.000
FUND 2602	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-06-22	Partial Sale	1.750	0.100	(6,000)	(40)	(11)	-	(0)	6,050	912828JU5	100.656
FUND 2602	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-06-22	Amort/(Accr)	1.750	0.100	-	-	-	10	-	-	912828JU5	0.000
FUND 2602	T-NOTE-MID	UBS	2011-06-29	2011-11-15	2011-06-29	Purchased	1.750	0.095	50,000,000	419,497	-	-	-	(50,419,497)	912828JU5	100.625
FUND 2602	T-NOTE-MID	UBS	2011-06-29	2011-11-15	2011-06-29	Purchased	1.750	0.095	25,000,000	209,749	-	-	-	(25,209,749)	912828JU5	100.625
FUND 2602	REPO INT	MIZUH	2011-06-29	2011-07-01	2011-06-29	Purchased	0.010	0.010	3,472,000	-	-	-	-	(3,472,000)		100.000
FUND 2602	REPO INT	MIZUH	2011-06-29	2011-07-01	2011-07-01	Matured	0.010	0.010	(3,472,000)	-	(2)	-	-	3,472,002		100.000
FUND 2602	FNMA NOTES	CITIG	2011-07-01	2011-11-15	2011-07-01	Purchased	0.080	0.080	1,368,000	(416)	-	-	-	(1,367,584)	313588PG4	99.970
FUND 2602	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-07-06	Partial Sale	1.750	0.100	(14,000)	(84)	(34)	-	(0)	14,118	912828JU5	100.594
FUND 2602	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-07-06	Amort/(Accr)	1.750	0.100	-	-	-	32	-	-	912828JU5	0.000
FUND 2602	T-NOTE-MID	-	2011-06-29	2011-11-15	2011-07-14	Partial Sale	1.750	0.095	(33,000)	(255)	(24)	-	(3)	33,281	912828JU5	100.566
FUND 2602	T-NOTE-MID	-	2011-06-29	2011-11-15	2011-07-14	Amort/(Accr)	1.750	0.095	-	-	-	22	-	-	912828JU5	0.000
FUND 2602	T-NOTE-MID	DAIWA	2011-07-27	2011-11-15	2011-07-27	Purchased	1.750	0.079	50,000,000	425,527	-	-	-	(50,425,527)	912828JU5	100.504
FUND 2602	T-NOTE-MID	DAIWA	2011-07-27	2011-11-15	2011-07-27	Purchased	1.750	0.079	34,187,000	290,949	-	-	-	(34,477,949)	912828JU5	100.504
FUND 2602	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-08-01	Partial Sale	1.750	0.100	(2,120,000)	(10,174)	(7,763)	-	467	2,137,470	912828JU5	100.453
FUND 2602	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-08-01	Amort/(Accr)	1.750	0.100	-	-	-	7,317	-	-	912828JU5	0.000
FUND 2602	T-NOTE-MID	-	2011-06-29	2011-11-15	2011-08-10	Partial Sale	1.750	0.095	(33,000)	(215)	(66)	-	(5)	33,285	912828JU5	100.450
FUND 2602	T-NOTE-MID	-	2011-06-29	2011-11-15	2011-08-10	Amort/(Accr)	1.750	0.095	-	-	-	62	-	-	912828JU5	0.000
FUND 2602	T-NOTE-MID	-	2011-07-27	2011-11-15	2011-08-17	Partial Sale	1.750	0.079	(15,000)	(113)	(15)	-	(3)	15,131	912828JU5	100.425
FUND 2602	T-NOTE-MID	-	2011-07-27	2011-11-15	2011-08-17	Amort/(Accr)	1.750	0.079	-	-	-	14	-	-	912828JU5	0.000
FUND 2602	REPO INT	MIZUH	2011-08-23	2011-09-01	2011-08-23	Purchased	0.010	0.010	83,268,000	-	-	-	-	(83,268,000)		100.000
FUND 2602	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-08-31	Partial Sale	1.750	0.100	(7,000)	(24)	(36)	-	(0)	7,060	912828JU5	100.344
FUND 2602	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-08-31	Amort/(Accr)	1.750	0.100	-	-	-	33	-	-	912828JU5	0.000
FUND 2602	REPO INT	MIZUH	2011-08-23	2011-09-01	2011-09-01	Matured	0.010	0.010	(83,268,000)	-	(208)	-	-	83,268,208		100.000
FUND 2602	REPO INT	MIZUH	2011-09-01	2011-09-08	2011-09-01	Purchased	0.060	0.060	81,033,000	-	-	-	-	(81,033,000)		100.000
FUND 2602	REPO INT	MIZUH	2011-09-01	2011-09-08	2011-09-08	Matured	0.060	0.060	(81,033,000)	-	(945)	-	-	81,033,945		100.000
FUND 2602	REPO INT	BOFAB	2011-09-08	2011-09-15	2011-09-08	Purchased	0.030	0.030	80,997,000	-	-	-	-	(80,997,000)		100.000
FUND 2602	REPO INT	BOFAB	2011-09-08	2011-09-15	2011-09-15	Matured	0.030	0.030	(80,997,000)	-	(472)	-	-	80,997,472		100.000
FUND 2602	REPO INT	BOFAB	2011-09-15	2011-09-22	2011-09-15	Purchased	0.050	0.050	80,997,000	-	-	-	-	(80,997,000)		100.000
FUND 2602	T-NOTE-MID	-	2011-07-27	2011-11-15	2011-09-21	Partial Sale	1.750	0.079	(10,000)	(60)	(27)	-	3	10,083	912828JU5	100.219
FUND 2602	T-NOTE-MID	-	2011-07-27	2011-11-15	2011-09-21	Amort/(Accr)	1.750	0.079	-	-	-	25	-	-	912828JU5	0.000



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FUND 2602	REPO INT	BOFAB	2011-09-15	2011-09-22	2011-09-22	Matured	0.050	0.050	(80,997,000)	-	(787)	-	-	80,997,787		100.000
FUND 2602	COMM PAPER	MORGN	2011-09-22	2011-09-29	2011-09-22	Purchased	0.080	0.080	50,000,000	(778)	-	-	-	(49,999,222)	36960MWV1	99.998
FUND 2602	REPO INT	BOFAB	2011-09-22	2011-09-29	2011-09-22	Purchased	0.040	0.040	31,001,000	-	-	-	-	(31,001,000)		100.000
FUND 2602	REPO INT	BOFAB	2011-09-28	2011-10-03	2011-09-28	Purchased	0.020	0.020	81,328,000	-	-	-	-	(81,328,000)		100.000
FUND 2602	COMM PAPER	MORGN	2011-09-22	2011-09-29	2011-09-29	Matured	0.080	0.080	(50,000,000)	-	(778)	-	-	50,000,000	36960MWV1	99.998
FUND 2602	REPO INT	BOFAB	2011-09-22	2011-09-29	2011-09-29	Matured	0.040	0.040	(31,001,000)	-	(241)	-	-	31,001,241		100.000
FUND 2602	COMM PAPER	BOFAB	2011-09-29	2011-10-06	2011-09-29	Purchased	0.010	0.010	50,000,000	(97)	-	-	-	(49,999,903)	06416KX62	100.000
FUND 2602	REPO INT	BOFAB	2011-09-29	2011-10-06	2011-09-29	Purchased	0.010	0.010	31,001,000	-	-	-	-	(31,001,000)		100.000
FUND 2602	REPO INT	BOFAB	2011-09-28	2011-10-03	2011-10-03	Matured	0.020	0.020	(81,328,000)	-	(226)	-	-	81,328,226		100.000
FUND 2602	REPO INT	MIZUH	2011-10-03	2011-11-01	2011-10-03	Purchased	0.090	0.090	78,945,000	-	-	-	-	(78,945,000)		100.000
FUND 2602	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-10-05	Partial Sale	1.750	0.100	(551,000)	(1,039)	(3,721)	-	1	555,759	912828JU5	100.184
FUND 2602	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-10-05	Amort/(Accr)	1.750	0.100	-	-	-	3,507	-	-	912828JU5	0.000
FUND 2602	COMM PAPER	BOFAB	2011-09-29	2011-10-06	2011-10-06	Matured	0.010	0.010	(50,000,000)	-	(97)	-	-	50,000,000	06416KX62	100.000
FUND 2602	REPO INT	BOFAB	2011-09-29	2011-10-06	2011-10-06	Matured	0.010	0.010	(31,001,000)	-	(60)	-	-	31,001,060		100.000
FUND 2602	REPO INT	MIZUH	2011-10-06	2011-11-01	2011-10-06	Purchased	0.080	0.080	81,001,000	-	-	-	-	(81,001,000)		100.000
FUND 2602	T-NOTE-MID	-	2011-07-27	2011-11-15	2011-10-12	Partial Sale	1.750	0.079	(21,000)	(105)	(77)	-	(0)	21,183	912828JU5	100.156
FUND 2602	T-NOTE-MID	-	2011-07-27	2011-11-15	2011-10-12	Amort/(Accr)	1.750	0.079	-	-	-	73	-	-	912828JU5	0.000
FUND 2602	COMM PAPER	HSBCS	2011-10-25	2011-11-01	2011-10-25	Purchased	0.070	0.070	50,000,000	(681)	-	-	-	(49,999,319)	40427SY11	99.999
FUND 2602	REPO INT	BOFAB	2011-10-25	2011-10-26	2011-10-25	Purchased	0.050	0.050	74,563,000	-	-	-	-	(74,563,000)		100.000
FUND 2602	REPO INT	BOFAB	2011-10-25	2011-10-26	2011-10-26	Matured	0.050	0.050	(74,563,000)	-	(104)	-	-	74,563,104		100.000
FUND 2602	REPO INT	BOFAB	2011-10-26	2011-11-01	2011-10-26	Purchased	0.030	0.030	74,563,000	-	-	-	-	(74,563,000)		100.000
FUND 2602	REPO INT	MIZUH	2011-10-03	2011-11-01	2011-11-01	Matured	0.090	0.090	(78,945,000)	-	(5,724)	-	-	78,950,724		100.000
FUND 2602	REPO INT	MIZUH	2011-10-06	2011-11-01	2011-11-01	Matured	0.080	0.080	(81,001,000)	-	(4,680)	-	-	81,005,680		100.000
FUND 2602	COMM PAPER	-	2011-10-25	2011-11-01	2011-11-01	Amort/(Accr)	0.070	0.070	-	-	-	-	-	-	40427SY11	0.000
FUND 2602	COMM PAPER	HSBCS	2011-10-25	2011-11-01	2011-11-01	Matured	0.070	0.070	(50,000,000)	-	(681)	-	-	50,000,000	40427SY11	99.999
FUND 2602	REPO INT	BOFAB	2011-10-26	2011-11-01	2011-11-01	Matured	0.030	0.030	(74,563,000)	-	(373)	-	-	74,563,373		100.000
FUND 2602	COMM PAPER	BOFAB	2011-11-01	2011-11-02	2011-11-01	Purchased	0.060	0.060	50,000,000	(83)	-	-	-	(49,999,917)	0530A3Y28	100.000
FUND 2602	REPO INT	BOFAB	2011-11-01	2011-11-02	2011-11-01	Purchased	0.060	0.060	232,438,000	-	-	-	-	(232,438,000)		100.000
FUND 2602	COMM PAPER	-	2011-11-01	2011-11-02	2011-11-02	Amort/(Accr)	0.060	0.060	-	-	-	-	-	-	0530A3Y28	0.000
FUND 2602	COMM PAPER	BOFAB	2011-11-01	2011-11-02	2011-11-02	Matured	0.060	0.060	(50,000,000)	-	(83)	-	-	50,000,000	0530A3Y28	100.000
FUND 2602	REPO INT	BOFAB	2011-11-01	2011-11-02	2011-11-02	Matured	0.060	0.060	(232,438,000)	-	(387)	-	-	232,438,387		100.000
FUND 2602	COMM PAPER	BOFAB	2011-11-02	2011-11-03	2011-11-02	Purchased	0.130	0.130	50,000,000	(181)	-	-	-	(49,999,819)	0556N1Y31	100.000
FUND 2602	REPO INT	BOFAB	2011-11-02	2011-11-03	2011-11-02	Purchased	0.070	0.070	232,428,000	-	-	-	-	(232,428,000)		100.000
FUND 2602	COMM PAPER	-	2011-11-02	2011-11-03	2011-11-03	Amort/(Accr)	0.130	0.130	-	-	-	-	-	-	0556N1Y31	0.000
FUND 2602	COMM PAPER	BOFAB	2011-11-02	2011-11-03	2011-11-03	Matured	0.130	0.130	(50,000,000)	-	(181)	-	-	50,000,000	0556N1Y31	100.000
FUND 2602	REPO INT	BOFAB	2011-11-02	2011-11-03	2011-11-03	Matured	0.070	0.070	(232,428,000)	-	(452)	-	-	232,428,452		100.000
FUND 2602	REPO INT	BOFAB	2011-11-03	2011-11-10	2011-11-03	Purchased	0.050	0.050	282,385,000	-	-	-	-	(282,385,000)		100.000
FUND 2602	REPO INT	DAIWA	2011-11-09	2011-11-10	2011-11-09	Purchased	0.050	0.050	20,307,000	-	-	-	-	(20,307,000)		100.000
FUND 2602	REPO INT	BOFAB	2011-11-03	2011-11-10	2011-11-10	Matured	0.050	0.050	(282,385,000)	-	(2,745)	-	-	282,387,745		100.000
FUND 2602	REPO INT	DAIWA	2011-11-09	2011-11-10	2011-11-10	Matured	0.050	0.050	(20,307,000)	-	(28)	-	-	20,307,028		100.000



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FUND 2602	REPO INT	BOFAB	2011-11-10	2011-11-15	2011-11-10	Purchased	0.040	0.040	87,586,000	-	-	-	-	(87,586,000)		100.000
FUND 2602	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-11-15	Amort/(Accr)	1.750	0.100	-	-	-	410,156	-	-	912828JU5	0.000
FUND 2602	T-NOTE-MID	HSBCS	2011-05-16	2011-11-15	2011-11-15	Matured	1.750	0.100	(50,000,000)	-	(435,122)	-	-	50,437,500	912828JU5	100.820
FUND 2602	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-11-15	Amort/(Accr)	1.750	0.100	-	-	-	410,156	-	-	912828JU5	0.000
FUND 2602	T-NOTE-MID	HSBCS	2011-05-16	2011-11-15	2011-11-15	Matured	1.750	0.100	(50,000,000)	-	(435,122)	-	-	50,437,500	912828JU5	100.820
FUND 2602	T-NOTE-MID	-	2011-05-20	2011-11-15	2011-11-15	Amort/(Accr)	1.750	0.095	-	-	-	175,189	-	-	912828JU5	0.000
FUND 2602	T-NOTE-MID	HSBCS	2011-05-20	2011-11-15	2011-11-15	Matured	1.750	0.095	(21,771,000)	-	(185,320)	-	-	21,961,496	912828JU5	100.805
FUND 2602	T-NOTE-MID	-	2011-05-20	2011-11-15	2011-11-15	Amort/(Accr)	1.750	0.095	-	-	-	402,344	-	-	912828JU5	0.000
FUND 2602	T-NOTE-MID	HSBCS	2011-05-20	2011-11-15	2011-11-15	Matured	1.750	0.095	(50,000,000)	-	(425,611)	-	-	50,437,500	912828JU5	100.805
FUND 2602	T-NOTE-MID	-	2011-06-29	2011-11-15	2011-11-15	Amort/(Accr)	1.750	0.095	-	-	-	312,500	-	-	912828JU5	0.000
FUND 2602	T-NOTE-MID	UBS	2011-06-29	2011-11-15	2011-11-15	Matured	1.750	0.095	(50,000,000)	-	(330,503)	-	-	50,437,500	912828JU5	100.625
FUND 2602	FNMA NOTES	CITIG	2011-07-01	2011-11-15	2011-11-15	Matured	0.080	0.080	(1,368,000)	-	(416)	-	-	1,368,000	313588PG4	99.970
FUND 2602	T-NOTE-MID	-	2011-07-27	2011-11-15	2011-11-15	Amort/(Accr)	1.750	0.079	-	-	-	251,953	-	-	912828JU5	0.000
FUND 2602	T-NOTE-MID	DAIWA	2011-07-27	2011-11-15	2011-11-15	Matured	1.750	0.079	(50,000,000)	-	(263,927)	-	-	50,437,500	912828JU5	100.504
FUND 2602	T-NOTE-MID	-	2011-06-29	2011-11-15	2011-11-15	Amort/(Accr)	1.750	0.095	-	-	-	155,837	-	-	912828JU5	0.000
FUND 2602	T-NOTE-MID	UBS	2011-06-29	2011-11-15	2011-11-15	Matured	1.750	0.095	(24,934,000)	-	(164,815)	-	-	25,152,173	912828JU5	100.625
FUND 2602	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-11-15	Amort/(Accr)	1.750	0.100	-	-	-	41,656	-	-	912828JU5	0.000
FUND 2602	T-NOTE-MID	HSBCS	2011-05-16	2011-11-15	2011-11-15	Matured	1.750	0.100	(5,078,000)	-	(44,191)	-	-	5,122,433	912828JU5	100.820
FUND 2602	T-NOTE-MID	-	2011-07-27	2011-11-15	2011-11-15	Amort/(Accr)	1.750	0.079	-	-	-	172,039	-	-	912828JU5	0.000
FUND 2602	T-NOTE-MID	DAIWA	2011-07-27	2011-11-15	2011-11-15	Matured	1.750	0.079	(34,141,000)	-	(180,214)	-	-	34,439,734	912828JU5	100.504
FUND 2602	REPO INT	BOFAB	2011-11-10	2011-11-15	2011-11-15	Matured	0.040	0.040	(87,586,000)	-	(487)	-	-	87,586,487		100.000
FUND 2602	T-NOTE-MID	BARCL	2011-11-15	2012-05-15	2011-11-15	Purchased	1.375	0.054	27,563,000	181,959	-	-	-	(27,744,959)	912828KP4	100.660
FUND 2602	T-NOTE-MID	HSBCS	2011-11-16	2012-05-15	2011-11-16	Purchased	1.375	0.047	8,948,000	59,409	-	-	-	(9,007,409)	912828KP4	100.660
FUND 2602	T-NOTE-MID	-	2011-11-16	2012-05-15	2011-11-23	Amort/(Accr)	1.375	0.047	-	-	-	3	-	-	912828KP4	0.000
FUND 2602	T-NOTE-MID	-	2011-11-16	2012-05-15	2011-11-23	Partial Sale	1.375	0.047	(11,000)	(70)	(3)	-	2	11,071	912828KP4	100.617
FUND 2602	T-NOTE-MID	BOFAB	2011-11-29	2012-05-15	2011-11-29	Purchased	1.375	0.080	14,785,000	96,182	-	-	-	(14,881,182)	912828KP4	100.598
FUND 2602	T-NOTE-MID	-	2011-11-29	2012-05-15	2011-12-01	Amort/(Accr)	1.375	0.080	-	-	-	162	-	-	912828KP4	0.000
FUND 2602	T-NOTE-MID	-	2011-11-29	2012-05-15	2011-12-01	Partial Sale	1.375	0.080	(2,275,000)	(14,638)	(172)	-	(162)	2,289,972	912828KP4	100.598
FUND 2602	T-NOTE-MID	-	2011-11-29	2012-05-15	2011-12-07	Amort/(Accr)	1.375	0.080	-	-	-	3	-	-	912828KP4	0.000
FUND 2602	T-NOTE-MID	-	2011-11-29	2012-05-15	2011-12-07	Partial Sale	1.375	0.080	(12,000)	(75)	(4)	-	(1)	12,079	912828KP4	100.574
FUND 2602	T-NOTE-MID	-	2011-11-29	2012-05-15	2011-12-14	Amort/(Accr)	1.375	0.080	-	-	-	6	-	-	912828KP4	0.000
FUND 2602	T-NOTE-MID	-	2011-11-29	2012-05-15	2011-12-14	Partial Sale	1.375	0.080	(12,000)	(72)	(7)	-	(1)	12,079	912828KP4	100.551
FUND 2602	T-NOTE-MID	-	2011-11-16	2012-05-15	2011-12-21	Amort/(Accr)	1.375	0.047	-	-	-	15	-	-	912828KP4	0.000
FUND 2602	T-NOTE-MID	-	2011-11-16	2012-05-15	2011-12-21	Partial Sale	1.375	0.047	(12,000)	(64)	(16)	-	(0)	12,081	912828KP4	100.535
FUND 2602	T-NOTE-MID	MORGN	2011-12-23	2012-05-15	2011-12-23	Purchased	1.375	0.012	38,434,000	262,353	-	-	-	(38,696,353)	912828KP4	100.539
FUND 2602	T-NOTE-MID	MORGN	2011-12-23	2012-05-15	2011-12-23	Purchased	1.375	0.012	50,000,000	341,303	-	-	-	(50,341,303)	912828KP4	100.539
FUND 2602	T-NOTE-MID	BOFAB	2011-12-27	2012-05-15	2011-12-27	Purchased	1.375	0.024	1,837,000	12,458	-	-	-	(1,849,458)	912828KP4	100.520
FUND 2604	T-BILL	MIZUH	2010-12-31	2011-01-20	2011-01-20	Matured	0.020	0.020	(18,826,000)	-	(209)	-	-	18,826,000	912795X89	99.999
FUND 2604	REPO INT	MIZUH	2011-01-20	2011-01-27	2011-01-20	Purchased	0.180	0.180	8,271,000	-	-	-	-	(8,271,000)		100.000
FUND 2604	REPO INT	MIZUH	2011-01-20	2011-01-27	2011-01-27	Matured	0.180	0.180	(8,271,000)	-	(289)	-	-	8,271,289		100.000



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Fund	Instr Type	Broker	Purch Date	Maturity	Trans Date	Trans Type	Rate	Yield	Par	Prem/(Disc)	(Interest)	Amort/(Accr)	(Gain) / Loss	Settlement	CUSIP	Price
FUND 2604	T-BILL	CITIG	2011-01-27	2011-04-28	2011-01-27	Purchased	0.155	0.155	8,274,000	(3,242)	-	-	-	(8,270,758)	9127952N0	99.961
FUND 2604	T-BILL	CITIG	2011-01-27	2011-04-28	2011-04-28	Matured	0.155	0.155	(8,274,000)	-	(3,242)	-	-	8,274,000	9127952N0	99.961
FUND 2604	REPO INT	MIZUH	2011-04-28	2011-05-03	2011-04-28	Purchased	0.030	0.030	8,274,000	-	-	-	-	(8,274,000)		100.000
FUND 2604	REPO INT	MIZUH	2011-04-28	2011-05-03	2011-05-03	Matured	0.030	0.030	(8,274,000)	-	(34)	-	-	8,274,034		100.000
FUND 2604	FHLB NOTES	CITIG	2011-05-03	2011-10-03	2011-05-03	Purchased	0.090	0.090	8,278,000	(3,166)	-	-	-	(8,274,834)	313384MM8	99.962
FUND 2604	FHLB NOTES	-	2011-05-03	2011-10-03	2011-07-21	Partial Sale	0.090	0.090	(713,000)	273	(141)	-	(103)	712,971	313384MM8	99.996
FUND 2604	FHLB NOTES	-	2011-05-03	2011-10-03	2011-08-11	Partial Sale	0.090	0.090	(1,477,000)	565	(369)	-	(87)	1,476,891	313384MM8	99.993
FUND 2604	REPO INT	MIZUH	2011-08-18	2011-08-25	2011-08-18	Purchased	0.030	0.030	50,000,000	-	-	-	-	(50,000,000)		100.000
FUND 2604	REPO INT	MIZUH	2011-08-18	2011-08-25	2011-08-25	Matured	0.030	0.030	(50,000,000)	-	(292)	-	-	50,000,292		100.000
FUND 2604	COMM PAPER	BOFAB	2011-08-25	2011-09-01	2011-08-25	Purchased	0.150	0.150	25,000,000	(729)	-	-	-	(24,999,271)	0556N1W17	99.997
FUND 2604	COMM PAPER	BOFAB	2011-08-25	2011-09-01	2011-08-25	Purchased	0.150	0.150	25,002,000	(729)	-	-	-	(25,001,271)	0556N1W17	99.997
FUND 2604	COMM PAPER	BOFAB	2011-08-25	2011-09-01	2011-09-01	Matured	0.150	0.150	(25,000,000)	-	(729)	-	-	25,000,000	0556N1W17	99.997
FUND 2604	COMM PAPER	BOFAB	2011-08-25	2011-09-01	2011-09-01	Matured	0.150	0.150	(25,002,000)	-	(729)	-	-	25,002,000	0556N1W17	99.997
FUND 2604	REPO INT	BOFAB	2011-09-01	2011-09-08	2011-09-01	Purchased	0.040	0.040	50,002,000	-	-	-	-	(50,002,000)		100.000
FUND 2604	REPO INT	BOFAB	2011-09-01	2011-09-08	2011-09-08	Matured	0.040	0.040	(50,002,000)	-	(389)	-	-	50,002,389		100.000
FUND 2604	REPO INT	MIZUH	2011-09-08	2011-09-15	2011-09-08	Purchased	0.050	0.050	50,002,000	-	-	-	-	(50,002,000)		100.000
FUND 2604	REPO INT	MIZUH	2011-09-08	2011-09-15	2011-09-15	Matured	0.050	0.050	(50,002,000)	-	(486)	-	-	50,002,486		100.000
FUND 2604	REPO INT	BOFAB	2011-09-15	2011-09-22	2011-09-15	Purchased	0.050	0.050	42,286,000	-	-	-	-	(42,286,000)		100.000
FUND 2604	REPO INT	BOFAB	2011-09-15	2011-09-22	2011-09-22	Matured	0.050	0.050	(42,286,000)	-	(411)	-	-	42,286,411		100.000
FUND 2604	REPO INT	MIZUH	2011-09-22	2011-09-29	2011-09-22	Purchased	0.060	0.060	13,856,000	-	-	-	-	(13,856,000)		100.000
FUND 2604	FHLB NOTES	-	2011-05-03	2011-10-03	2011-09-29	Partial Sale	0.090	0.090	(733,000)	280	(273)	-	(7)	732,999	313384MM8	100.000
FUND 2604	REPO INT	MIZUH	2011-09-22	2011-09-29	2011-09-29	Matured	0.060	0.060	(13,856,000)	-	(162)	-	-	13,856,162		100.000
FUND 2604	FHLB NOTES	CITIG	2011-05-03	2011-10-03	2011-10-03	Matured	0.090	0.090	(5,355,000)	-	(2,048)	-	-	5,355,000	313384MM8	99.962
FUND 2604	FHLB NOTES	GOLDM	2011-10-03	2012-05-02	2011-10-03	Purchased	0.090	0.090	5,358,000	(2,840)	-	-	-	(5,355,160)	313384WH8	99.947
FUND 2604	REPO INT	DAIWA	2011-10-20	2011-10-21	2011-10-20	Purchased	0.030	0.030	50,000,000	-	-	-	-	(50,000,000)		100.000
FUND 2604	REPO INT	DAIWA	2011-10-20	2011-10-21	2011-10-21	Matured	0.030	0.030	(50,000,000)	-	(42)	-	-	50,000,042		100.000
FUND 2604	COMM PAPER	BARCL	2011-10-21	2011-10-24	2011-10-21	Purchased	0.100	0.100	50,000,000	(417)	-	-	-	(49,999,583)	06737JXQ3	99.999
FUND 2604	COMM PAPER	BARCL	2011-10-21	2011-10-24	2011-10-24	Matured	0.100	0.100	(50,000,000)	-	(417)	-	-	50,000,000	06737JXQ3	99.999
FUND 2604	COMM PAPER	BOFAB	2011-10-24	2011-10-25	2011-10-24	Purchased	0.040	0.040	50,000,000	(56)	-	-	-	(49,999,944)	0530A3XR4	100.000
FUND 2604	REPO INT	HSBCS	2011-10-24	2011-10-25	2011-10-24	Purchased	0.020	0.020	146,500,000	-	-	-	-	(146,500,000)		100.000
FUND 2604	COMM PAPER	BOFAB	2011-10-24	2011-10-25	2011-10-25	Matured	0.040	0.040	(50,000,000)	-	(56)	-	-	50,000,000	0530A3XR4	100.000
FUND 2604	REPO INT	HSBCS	2011-10-24	2011-10-25	2011-10-25	Matured	0.020	0.020	(146,500,000)	-	(81)	-	-	146,500,081		100.000
FUND 2604	COMM PAPER	BOFAB	2011-10-25	2011-10-26	2011-10-25	Purchased	0.130	0.130	50,000,000	(181)	-	-	-	(49,999,819)	0556N1XS7	100.000
FUND 2604	COMM PAPER	BARCL	2011-10-25	2011-10-26	2011-10-25	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JXS9	100.000
FUND 2604	REPO INT	BOFAB	2011-10-25	2011-10-26	2011-10-25	Purchased	0.050	0.050	96,501,000	-	-	-	-	(96,501,000)		100.000
FUND 2604	COMM PAPER	BOFAB	2011-10-25	2011-10-26	2011-10-26	Matured	0.130	0.130	(50,000,000)	-	(181)	-	-	50,000,000	0556N1XS7	100.000
FUND 2604	COMM PAPER	BARCL	2011-10-25	2011-10-26	2011-10-26	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JXS9	100.000
FUND 2604	REPO INT	BOFAB	2011-10-25	2011-10-26	2011-10-26	Matured	0.050	0.050	(96,501,000)	-	(134)	-	-	96,501,134		100.000
FUND 2604	COMM PAPER	BOFAB	2011-10-26	2011-10-27	2011-10-26	Purchased	0.040	0.040	50,000,000	(56)	-	-	-	(49,999,944)	74977LXT9	100.000
FUND 2604	COMM PAPER	BOFAB	2011-10-26	2011-10-27	2011-10-26	Purchased	0.040	0.040	50,000,000	(56)	-	-	-	(49,999,944)	74977LXT9	100.000



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FUND 2604	REPO INT	DAIWA	2011-10-26	2011-10-27	2011-10-26	Purchased	0.040	0.040	96,501,000	-	-	-	-	(96,501,000)		100.000
FUND 2604	COMM PAPER	BOFAB	2011-10-26	2011-10-27	2011-10-27	Matured	0.040	0.040	(50,000,000)	-	(56)	-	-	50,000,000	74977LXT9	100.000
FUND 2604	COMM PAPER	BOFAB	2011-10-26	2011-10-27	2011-10-27	Matured	0.040	0.040	(50,000,000)	-	(56)	-	-	50,000,000	74977LXT9	100.000
FUND 2604	REPO INT	DAIWA	2011-10-26	2011-10-27	2011-10-27	Matured	0.040	0.040	(96,501,000)	-	(107)	-	-	96,501,107		100.000
FUND 2604	COMM PAPER	BARCL	2011-10-27	2011-11-03	2011-10-27	Purchased	0.100	0.100	50,000,000	(972)	-	-	-	(49,999,028)	06737JY33	99.998
FUND 2604	COMM PAPER	BARCL	2011-10-27	2011-11-03	2011-10-27	Purchased	0.100	0.100	24,377,000	(474)	-	-	-	(24,376,526)	06737JY33	99.998
FUND 2604	COMM PAPER	MORG	2011-10-27	2011-11-03	2011-10-27	Purchased	0.040	0.040	50,000,000	(389)	-	-	-	(49,999,611)	36960MY31	99.999
FUND 2604	COMM PAPER	MORG	2011-10-27	2011-10-31	2011-10-27	Purchased	0.030	0.030	40,000,000	(133)	-	-	-	(39,999,867)	93114FXX7	100.000
FUND 2604	COMM PAPER	MORG	2011-10-27	2011-10-31	2011-10-31	Matured	0.030	0.030	(40,000,000)	-	(133)	-	-	40,000,000	93114FXX7	100.000
FUND 2604	COMM PAPER	BARCL	2011-10-31	2011-11-10	2011-10-31	Purchased	0.100	0.100	40,001,000	(1,111)	-	-	-	(39,999,889)	06737JYA7	99.997
FUND 2604	COMM PAPER	-	2011-10-27	2011-11-03	2011-11-03	Amort/(Accr)	0.100	0.100	-	-	-	-	-	-	06737JY33	0.000
FUND 2604	COMM PAPER	BARCL	2011-10-27	2011-11-03	2011-11-03	Matured	0.100	0.100	(50,000,000)	-	(972)	-	-	50,000,000	06737JY33	99.998
FUND 2604	COMM PAPER	-	2011-10-27	2011-11-03	2011-11-03	Amort/(Accr)	0.100	0.100	-	-	-	-	-	-	06737JY33	0.000
FUND 2604	COMM PAPER	BARCL	2011-10-27	2011-11-03	2011-11-03	Matured	0.100	0.100	(24,377,000)	-	(474)	-	-	24,377,000	06737JY33	99.998
FUND 2604	COMM PAPER	-	2011-10-27	2011-11-03	2011-11-03	Amort/(Accr)	0.040	0.040	-	-	-	-	-	-	36960MY31	0.000
FUND 2604	COMM PAPER	MORG	2011-10-27	2011-11-03	2011-11-03	Matured	0.040	0.040	(50,000,000)	-	(389)	-	-	50,000,000	36960MY31	99.999
FUND 2604	COMM PAPER	MORG	2011-11-03	2011-11-10	2011-11-03	Purchased	0.070	0.070	50,000,000	(681)	-	-	-	(49,999,319)	36960MYA5	99.999
FUND 2604	COMM PAPER	BARCL	2011-11-03	2011-11-10	2011-11-03	Purchased	0.120	0.120	14,812,000	(346)	-	-	-	(14,811,654)	06737JYA7	99.998
FUND 2604	COMM PAPER	BARCL	2011-11-03	2011-11-10	2011-11-03	Purchased	0.120	0.120	50,000,000	(1,167)	-	-	-	(49,998,833)	06737JYA7	99.998
FUND 2604	COMM PAPER	-	2011-10-31	2011-11-10	2011-11-10	Amort/(Accr)	0.100	0.100	-	-	-	-	-	-	06737JYA7	0.000
FUND 2604	COMM PAPER	BARCL	2011-10-31	2011-11-10	2011-11-10	Matured	0.100	0.100	(40,001,000)	-	(1,111)	-	-	40,001,000	06737JYA7	99.997
FUND 2604	COMM PAPER	-	2011-11-03	2011-11-10	2011-11-10	Amort/(Accr)	0.070	0.070	-	-	-	-	-	-	36960MYA5	0.000
FUND 2604	COMM PAPER	MORG	2011-11-03	2011-11-10	2011-11-10	Matured	0.070	0.070	(50,000,000)	-	(681)	-	-	50,000,000	36960MYA5	99.999
FUND 2604	COMM PAPER	BARCL	2011-11-10	2011-11-17	2011-11-10	Purchased	0.110	0.110	50,000,000	(1,069)	-	-	-	(49,998,931)	06737JYH2	99.998
FUND 2604	COMM PAPER	BARCL	2011-11-10	2011-11-17	2011-11-10	Purchased	0.110	0.110	18,329,000	(392)	-	-	-	(18,328,608)	06737JYH2	99.998
FUND 2604	COMM PAPER	MORG	2011-11-10	2011-11-14	2011-11-10	Purchased	0.040	0.040	50,000,000	(222)	-	-	-	(49,999,778)	74977LYE1	100.000
FUND 2604	COMM PAPER	MORG	2011-11-10	2011-12-02	2011-11-10	Purchased	0.030	0.030	24,815,000	(455)	-	-	-	(24,814,545)	93114FZ23	99.998
FUND 2604	COMM PAPER	-	2011-11-03	2011-11-10	2011-11-10	Amort/(Accr)	0.120	0.120	-	-	-	-	-	-	06737JYA7	0.000
FUND 2604	COMM PAPER	BARCL	2011-11-03	2011-11-10	2011-11-10	Matured	0.120	0.120	(14,812,000)	-	(346)	-	-	14,812,000	06737JYA7	99.998
FUND 2604	COMM PAPER	-	2011-11-03	2011-11-10	2011-11-10	Amort/(Accr)	0.120	0.120	-	-	-	-	-	-	06737JYA7	0.000
FUND 2604	COMM PAPER	BARCL	2011-11-03	2011-11-10	2011-11-10	Matured	0.120	0.120	(50,000,000)	-	(1,167)	-	-	50,000,000	06737JYA7	99.998
FUND 2604	COMM PAPER	-	2011-11-10	2011-11-14	2011-11-14	Amort/(Accr)	0.040	0.040	-	-	-	-	-	-	74977LYE1	0.000
FUND 2604	COMM PAPER	MORG	2011-11-10	2011-11-14	2011-11-14	Matured	0.040	0.040	(50,000,000)	-	(222)	-	-	50,000,000	74977LYE1	100.000
FUND 2604	T-NOTE-EOM	BARCL	2011-11-14	2012-04-30	2011-11-14	Purchased	4.500	0.039	48,908,000	1,091,465	-	-	-	(49,999,465)	912828GQ7	102.059
FUND 2604	COMM PAPER	-	2011-11-10	2011-11-17	2011-11-17	Amort/(Accr)	0.110	0.110	-	-	-	-	-	-	06737JYH2	0.000
FUND 2604	COMM PAPER	BARCL	2011-11-10	2011-11-17	2011-11-17	Matured	0.110	0.110	(50,000,000)	-	(1,069)	-	-	50,000,000	06737JYH2	99.998
FUND 2604	COMM PAPER	-	2011-11-10	2011-11-17	2011-11-17	Amort/(Accr)	0.110	0.110	-	-	-	-	-	-	06737JYH2	0.000
FUND 2604	COMM PAPER	BARCL	2011-11-10	2011-11-17	2011-11-17	Matured	0.110	0.110	(18,329,000)	-	(392)	-	-	18,329,000	06737JYH2	99.998
FUND 2604	FNMA NOTES	DAIWA	2011-11-17	2012-10-01	2011-11-17	Purchased	0.135	0.135	40,000,000	(47,850)	-	-	-	(39,952,150)	313588H99	99.880
FUND 2604	T-NOTE-EOM	BARCL	2011-11-17	2012-09-30	2011-11-17	Purchased	0.375	0.119	21,513,000	58,480	-	-	-	(21,571,480)	912828NX4	100.223



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FUND 2604	FHLB NOTES	-	2011-10-03	2012-05-02	2011-11-29	Final Sale	0.090	0.090	(5,358,000)	2,840	(764)	-	(231)	5,356,154	313384WH8	99.966
FUND 2604	FNMA NOTES	-	2011-11-17	2012-10-01	2011-11-29	Final Sale	0.135	0.135	(40,000,000)	47,850	(1,800)	-	1,706	39,952,244	313588H99	99.881
FUND 2604	T-NOTE-EOM	-	2011-11-17	2012-09-30	2011-11-29	Amort/(Accr)	0.375	0.119	-	-	-	1,614	-	-	912828NX4	0.000
FUND 2604	T-NOTE-EOM	-	2011-11-17	2012-09-30	2011-11-29	Partial Sale	0.375	0.119	(19,213,000)	(50,614)	(2,362)	-	2,139	19,263,838	912828NX4	100.203
FUND 2604	T-NOTE-EOM	BARCL	2011-11-17	2012-09-30	2011-11-29	Partial Sale	0.375	0.119	(179,000)	(472)	(22)	-	20	179,474	912828NX4	100.203
FUND 2604	T-NOTE-EOM	-	2011-11-14	2012-04-30	2011-12-01	Amort/(Accr)	4.500	0.039	-	-	-	83,209	-	-	912828GQ7	0.000
FUND 2604	T-NOTE-EOM	-	2011-11-14	2012-04-30	2011-12-01	Partial Sale	4.500	0.039	(39,945,000)	(808,231)	(83,950)	-	1,050	40,836,132	912828GQ7	101.848
FUND 2604	COMM PAPER	-	2011-11-10	2011-12-02	2011-12-02	Amort/(Accr)	0.030	0.030	-	-	-	-	-	-	93114FZ23	0.000
FUND 2604	COMM PAPER	MORGN	2011-11-10	2011-12-02	2011-12-02	Matured	0.030	0.030	(24,815,000)	-	(455)	-	-	24,815,000	93114FZ23	99.998
FUND 2604	T-BILL	MORGN	2011-12-02	2012-04-19	2011-12-02	Purchased	0.020	0.021	24,817,000	(1,964)	-	-	-	(24,815,036)	9127955J6	99.992
FUND 2604	T-NOTE-EOM	-	2011-11-14	2012-04-30	2011-12-08	Amort/(Accr)	4.500	0.039	-	-	-	26,359	-	-	912828GQ7	0.000
FUND 2604	T-NOTE-EOM	-	2011-11-14	2012-04-30	2011-12-08	Final Sale	4.500	0.039	(8,963,000)	(173,666)	(26,594)	-	(100)	9,163,359	912828GQ7	101.766
FUND 2604	T-BILL	-	2011-12-02	2012-04-19	2011-12-09	Partial Sale	0.020	0.021	(7,523,000)	595	(30)	-	(152)	7,522,586	9127955J6	99.995
FUND 2604	T-BILL	-	2011-12-02	2012-04-19	2011-12-15	Partial Sale	0.021	0.021	(9,067,000)	718	(67)	-	(333)	9,066,683	9127955J6	99.997
FUND 2631	FFCB DISC	-	2010-03-10	2011-03-01	2011-01-06	Partial Sale	0.380	0.381	(14,627,000)	54,965	(46,628)	-	(4,827)	14,623,490	313312CM0	99.976
FUND 2631	FNMA NOTES	-	2010-08-25	2011-01-18	2011-01-14	Partial Sale	0.190	0.190	(4,431,000)	3,414	(3,321)	-	(25)	4,430,931	313588AT2	99.998
FUND 2631	FFCB DISC	CITIG	2011-01-14	2011-02-01	2011-01-14	Purchased	0.120	0.120	4,432,000	(266)	-	-	-	(4,431,734)	313312BH2	99.994
FUND 2631	FFCB DISC	CITIG	2011-01-14	2011-02-01	2011-01-14	Partial Sale	0.120	0.120	(2,717,000)	163	-	-	41	2,716,796	313312BH2	99.993
FUND 2631	FFCB DISC	CITIG	2011-01-14	2011-02-01	2011-01-14	Final Sale	0.120	0.120	(1,715,000)	103	-	-	26	1,714,871	313312BH2	99.993
FUND 2631	TVA INT	CITIG	2009-10-08	2011-01-18	2011-01-18	Matured	5.625	0.548	(14,960,000)	-	(420,750)	-	-	15,380,750	880591DN9	106.455
FUND 2631	TVA INT	-	2009-10-08	2011-01-18	2011-01-18	Amort/(Accr)	5.625	0.548	-	-	-	381,085	-	-	880591DN9	0.000
FUND 2631	FNMA NOTES	CITIG	2010-08-25	2011-01-18	2011-01-18	Matured	0.190	0.190	(12,671,000)	-	(9,764)	-	-	12,671,000	313588AT2	99.923
FUND 2631	T-BILL	BOFAB	2011-01-18	2011-05-19	2011-01-18	Purchased	0.150	0.150	28,063,000	(14,148)	-	-	-	(28,048,852)	9127952R1	99.950
FUND 2631	T-BILL	MIZUH	2010-12-31	2011-01-20	2011-01-20	Matured	0.020	0.020	(6,964,000)	-	(77)	-	-	6,964,000	912795X89	99.999
FUND 2631	REPO INT	MIZUH	2011-01-20	2011-01-27	2011-01-20	Purchased	0.180	0.180	6,967,000	-	-	-	-	(6,967,000)	-	100.000
FUND 2631	REPO INT	MIZUH	2011-01-20	2011-01-27	2011-01-27	Matured	0.180	0.180	(6,967,000)	-	(244)	-	-	6,967,244	-	100.000
FUND 2631	REPO INT	MIZUH	2011-01-27	2011-02-03	2011-01-27	Purchased	0.180	0.180	6,885,000	-	-	-	-	(6,885,000)	-	100.000
FUND 2631	FFCB BONDS	-	2010-03-25	2011-02-01	2011-02-01	Amort/(Accr)	0.350	0.420	-	-	-	(3,471)	-	-	31331JCY7	0.000
FUND 2631	FFCB BONDS	DAIWA	2010-03-25	2011-02-01	2011-02-01	Matured	0.350	0.420	(10,000,000)	-	(17,500)	-	-	10,017,500	31331JCY7	99.941
FUND 2631	FFCB BONDS	-	2010-04-08	2011-02-01	2011-02-01	Amort/(Accr)	0.350	0.408	-	-	-	(2,887)	-	-	31331JCY7	0.000
FUND 2631	FFCB BONDS	DAIWA	2010-04-08	2011-02-01	2011-02-01	Matured	0.350	0.408	(10,000,000)	-	(17,500)	-	-	10,017,500	31331JCY7	99.953
FUND 2631	FFCB DISC	UBS	2011-02-01	2011-11-21	2011-02-01	Purchased	0.230	0.230	20,073,000	(37,576)	-	-	-	(20,035,424)	313312PN4	99.813
FUND 2631	REPO INT	MIZUH	2011-01-27	2011-02-03	2011-02-03	Matured	0.180	0.180	(6,885,000)	-	(241)	-	-	6,885,241	-	100.000
FUND 2631	REPO INT	MIZUH	2011-02-03	2011-02-10	2011-02-03	Purchased	0.160	0.160	6,860,000	-	-	-	-	(6,860,000)	-	100.000
FUND 2631	T-BILL	HSBCS	2010-10-07	2011-02-10	2011-02-10	Matured	0.130	0.130	(2,387,000)	-	(1,086)	-	-	2,387,000	912795V40	99.955
FUND 2631	REPO INT	MIZUH	2011-02-03	2011-02-10	2011-02-10	Matured	0.160	0.160	(6,860,000)	-	(213)	-	-	6,860,213	-	100.000
FUND 2631	REPO INT	MIZUH	2011-02-10	2011-02-17	2011-02-10	Purchased	0.160	0.160	9,236,000	-	-	-	-	(9,236,000)	-	100.000
FUND 2631	T-BILL	HSBCS	2010-11-19	2011-02-17	2011-02-17	Matured	0.135	0.135	(5,568,000)	-	(1,879)	-	-	5,568,000	9127952B6	99.966
FUND 2631	REPO INT	MIZUH	2011-02-10	2011-02-17	2011-02-17	Matured	0.160	0.160	(9,236,000)	-	(287)	-	-	9,236,287	-	100.000
FUND 2631	REPO INT	MIZUH	2011-02-17	2011-02-24	2011-02-17	Purchased	0.120	0.120	14,263,000	-	-	-	-	(14,263,000)	-	100.000



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FUND 2631	T-BILL	CITIG	2011-02-23	2011-05-19	2011-02-23	Purchased	0.101	0.101	707,000	(169)	-	-	-	(706,831)	9127952R1	99.976
FUND 2631	REPO INT	MIZUH	2011-02-17	2011-02-24	2011-02-24	Matured	0.120	0.120	(14,263,000)	-	(333)	-	-	14,263,333		100.000
FUND 2631	REPO INT	MIZUH	2011-02-24	2011-03-03	2011-02-24	Purchased	0.120	0.120	14,043,000	-	-	-	-	(14,043,000)		100.000
FUND 2631	FFCB DISC	BOFAB	2010-03-10	2011-03-01	2011-03-01	Matured	0.380	0.381	(6,780,000)	-	(25,478)	-	-	6,780,000	313312CM0	99.624
FUND 2631	FHLB NOTES	BARCL	2011-03-01	2012-02-01	2011-03-01	Purchased	0.210	0.210	6,794,000	(13,356)	-	-	-	(6,780,644)	313384SN0	99.803
FUND 2631	FFCB BONDS	-	2009-11-05	2011-03-03	2011-03-03	Amort/(Accr)	3.000	0.645	-	-	-	163,678	-	-	31331YWG1	0.000
FUND 2631	FFCB BONDS	BARCL	2009-11-05	2011-03-03	2011-03-03	Matured	3.000	0.645	(13,945,000)	-	(137,126)	-	-	14,154,175	31331YWG1	103.108
FUND 2631	REPO INT	MIZUH	2011-02-24	2011-03-03	2011-03-03	Matured	0.120	0.120	(14,043,000)	-	(328)	-	-	14,043,328		100.000
FUND 2631	COMM PAPER	BOFAB	2011-03-03	2011-06-02	2011-03-03	Purchased	0.000	0.200	20,000,000	(10,111)	-	-	-	(19,989,889)	89233HT20	99.949
FUND 2631	REPO INT	MIZUH	2011-03-03	2011-03-10	2011-03-03	Purchased	0.140	0.140	8,178,000	-	-	-	-	(8,178,000)		100.000
FUND 2631	REPO INT	MIZUH	2011-03-03	2011-03-10	2011-03-10	Matured	0.140	0.140	(8,178,000)	-	(223)	-	-	8,178,223		100.000
FUND 2631	REPO INT	MIZUH	2011-03-10	2011-03-17	2011-03-10	Purchased	0.120	0.120	9,571,000	-	-	-	-	(9,571,000)		100.000
FUND 2631	REPO INT	MIZUH	2011-03-10	2011-03-17	2011-03-17	Matured	0.120	0.120	(9,571,000)	-	(223)	-	-	9,571,223		100.000
FUND 2631	REPO INT	MIZUH	2011-03-17	2011-03-24	2011-03-17	Purchased	0.140	0.140	9,556,000	-	-	-	-	(9,556,000)		100.000
FUND 2631	FNMA BONDS	-	2009-11-23	2011-03-23	2011-03-23	Amort/(Accr)	1.750	0.544	-	-	-	117,581	-	-	31398AVQ2	0.000
FUND 2631	FNMA BONDS	DAIWA	2009-11-23	2011-03-23	2011-03-23	Matured	1.750	0.544	(7,331,000)	-	(42,764)	-	-	7,395,146	31398AVQ2	101.600
FUND 2631	FNMA NOTES	UBS	2011-03-23	2012-02-21	2011-03-23	Purchased	0.230	0.230	8,119,000	(17,377)	-	-	-	(8,101,623)	313588TJ4	99.786
FUND 2631	REPO INT	MIZUH	2011-03-17	2011-03-24	2011-03-24	Matured	0.140	0.140	(9,556,000)	-	(260)	-	-	9,556,260		100.000
FUND 2631	REPO INT	MIZUH	2011-03-24	2011-03-31	2011-03-24	Purchased	0.100	0.100	9,472,000	-	-	-	-	(9,472,000)		100.000
FUND 2631	FHLB BONDS	-	2010-12-08	2011-09-29	2011-03-29	Interest	0.300	0.284	-	-	(13,875)	741	-	22,500	3133717B6	0.000
FUND 2631	T-BILL	BARCL	2011-03-29	2011-08-25	2011-03-29	Purchased	0.135	0.135	23,000	(13)	-	-	-	(22,987)	9127952A8	99.944
FUND 2631	REPO INT	MIZUH	2011-03-24	2011-03-31	2011-03-31	Matured	0.100	0.100	(9,472,000)	-	(184)	-	-	9,472,184		100.000
FUND 2631	REPO INT	MIZUH	2011-03-31	2011-04-07	2011-03-31	Purchased	0.090	0.090	9,143,000	-	-	-	-	(9,143,000)		100.000
FUND 2631	REPO INT	MIZUH	2011-03-31	2011-04-07	2011-04-07	Matured	0.090	0.090	(9,143,000)	-	(160)	-	-	9,143,160		100.000
FUND 2631	REPO INT	MIZUH	2011-04-07	2011-04-14	2011-04-07	Purchased	0.070	0.070	8,924,000	-	-	-	-	(8,924,000)		100.000
FUND 2631	FNMA NOTES	DAIWA	2010-10-21	2011-04-13	2011-04-13	Matured	0.195	0.195	(4,473,000)	-	(4,216)	-	-	4,473,000	313588EG6	99.906
FUND 2631	FNMA NOTES	CITIG	2011-04-13	2012-03-02	2011-04-13	Purchased	0.230	0.230	5,191,000	(10,745)	-	-	-	(5,180,255)	313588TU9	99.793
FUND 2631	REPO INT	MIZUH	2011-04-07	2011-04-14	2011-04-14	Matured	0.070	0.070	(8,924,000)	-	(121)	-	-	8,924,121		100.000
FUND 2631	REPO INT	MIZUH	2011-04-14	2011-04-21	2011-04-14	Purchased	0.070	0.070	8,917,000	-	-	-	-	(8,917,000)		100.000
FUND 2631	REPO INT	MIZUH	2011-04-14	2011-04-21	2011-04-21	Matured	0.070	0.070	(8,917,000)	-	(121)	-	-	8,917,121		100.000
FUND 2631	REPO INT	MIZUH	2011-04-21	2011-04-28	2011-04-21	Purchased	0.080	0.080	7,398,000	-	-	-	-	(7,398,000)		100.000
FUND 2631	FRED MAC	UBS	2010-10-26	2011-04-25	2011-04-25	Matured	0.200	0.200	(10,000,000)	-	(10,056)	-	-	10,000,000	313396EU3	99.899
FUND 2631	FREDDIE MA	DAIWA	2011-04-25	2012-03-05	2011-04-25	Purchased	4.750	0.239	9,566,000	434,079	-	-	-	(10,000,079)	3137EAARO	103.878
FUND 2631	FHLB NOTES	HSBCS	2010-10-27	2011-04-27	2011-04-27	Matured	0.195	0.195	(4,305,000)	-	(4,244)	-	-	4,305,000	313384EW5	99.901
FUND 2631	FRED MAC	HSBCS	2011-04-27	2012-03-14	2011-04-27	Purchased	0.215	0.215	4,313,000	(8,294)	-	-	-	(4,304,706)	313396UG6	99.808
FUND 2631	REPO INT	MIZUH	2011-04-21	2011-04-28	2011-04-28	Matured	0.080	0.080	(7,398,000)	-	(115)	-	-	7,398,115		100.000
FUND 2631	REPO INT	MIZUH	2011-04-28	2011-05-03	2011-04-28	Purchased	0.030	0.030	7,237,000	-	-	-	-	(7,237,000)		100.000
FUND 2631	FRED MAC	BOFAB	2010-11-02	2011-05-02	2011-05-02	Matured	0.195	0.195	(3,455,000)	-	(3,387)	-	-	3,455,000	313396FB4	99.902
FUND 2631	FNMA NOTES	MIZUH	2011-05-02	2012-03-02	2011-05-02	Purchased	0.180	0.180	3,460,000	(5,277)	-	-	-	(3,454,724)	313588TU9	99.848
FUND 2631	REPO INT	MIZUH	2011-04-28	2011-05-03	2011-05-03	Matured	0.030	0.030	(7,237,000)	-	(30)	-	-	7,237,030		100.000

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FUND 2631	REPO INT	MIZUH	2011-05-03	2011-05-05	2011-05-03	Purchased	0.020	0.020	7,237,000	-	-	-	-	(7,237,000)		100.000
FUND 2631	REPO INT	MIZUH	2011-05-03	2011-05-05	2011-05-05	Matured	0.020	0.020	(7,237,000)	-	(8)	-	-	7,237,008		100.000
FUND 2631	REPO INT	MIZUH	2011-05-05	2011-05-12	2011-05-05	Purchased	0.020	0.020	6,756,000	-	-	-	-	(6,756,000)		100.000
FUND 2631	FFCB BONDS	-	2010-09-30	2011-11-10	2011-05-10	Interest	1.125	0.314	-	-	(103,258)	74,173	-	103,258	31331G3E7	0.000
FUND 2631	FNMA NOTES	DAIWA	2011-05-10	2012-03-02	2011-05-10	Purchased	0.130	0.130	104,000	(112)	-	-	-	(103,888)	313588TU9	99.893
FUND 2631	REPO INT	MIZUH	2011-05-05	2011-05-12	2011-05-12	Matured	0.020	0.020	(6,756,000)	-	(26)	-	-	6,756,026		100.000
FUND 2631	REPO INT	BOFAB	2011-05-12	2011-05-19	2011-05-12	Purchased	0.020	0.020	6,710,000	-	-	-	-	(6,710,000)		100.000
FUND 2631	FNMA NOTES	BOFAB	2010-09-03	2011-05-16	2011-05-16	Matured	0.250	0.250	(209,000)	-	(370)	-	-	209,000	313588FR1	99.823
FUND 2631	FRED MAC	BARCL	2010-11-30	2011-05-16	2011-05-16	Matured	0.210	0.210	(708,000)	-	(690)	-	-	708,000	313396FR9	99.903
FUND 2631	T-BILL	BARCL	2011-05-16	2012-05-03	2011-05-16	Purchased	0.160	0.160	918,000	(1,440)	-	-	-	(916,560)	9127953N9	99.843
FUND 2631	FRED MAC	UBS	2010-10-26	2011-05-19	2011-05-19	Matured	0.210	0.210	(19,646,000)	-	(23,493)	-	-	19,646,000	313396FU2	99.880
FUND 2631	T-BILL	BOFAB	2011-01-18	2011-05-19	2011-05-19	Matured	0.150	0.150	(28,063,000)	-	(14,148)	-	-	28,063,000	9127952R1	99.950
FUND 2631	T-BILL	CITIG	2011-02-23	2011-05-19	2011-05-19	Matured	0.101	0.101	(707,000)	-	(169)	-	-	707,000	9127952R1	99.976
FUND 2631	REPO INT	BOFAB	2011-05-12	2011-05-19	2011-05-19	Matured	0.020	0.020	(6,710,000)	-	(26)	-	-	6,710,026		100.000
FUND 2631	FRED MAC	MIZUH	2011-05-19	2012-05-01	2011-05-19	Purchased	0.195	0.195	20,000,000	(37,700)	-	-	-	(19,962,300)	313396WG4	99.812
FUND 2631	FHLB BONDS	DAIWA	2011-05-19	2011-11-17	2011-05-19	Purchased	0.260	0.118	20,000,000	14,329	-	-	-	(20,014,329)	313371SY3	100.070
FUND 2631	REPO INT	MIZUH	2011-05-19	2011-05-26	2011-05-19	Purchased	0.070	0.070	14,546,000	-	-	-	-	(14,546,000)		100.000
FUND 2631	T-NOTE-MID	HSBCS	2011-05-20	2011-11-15	2011-05-20	Purchased	1.750	0.095	701,000	5,808	-	-	-	(706,808)	912828JU5	100.805
FUND 2631	REPO INT	MIZUH	2011-05-19	2011-05-26	2011-05-26	Matured	0.070	0.070	(14,546,000)	-	(198)	-	-	14,546,198		100.000
FUND 2631	REPO INT	MIZUH	2011-05-26	2011-06-02	2011-05-26	Purchased	0.080	0.080	17,672,000	-	-	-	-	(17,672,000)		100.000
FUND 2631	COMM PAPER	-	2011-03-03	2011-06-02	2011-06-02	Amort/(Accr)	0.000	0.200	-	-	-	(10,111)	-	-	89233HT20	0.000
FUND 2631	COMM PAPER	BOFAB	2011-03-03	2011-06-02	2011-06-02	Matured	0.000	0.200	(20,000,000)	-	-	-	-	20,000,000	89233HT20	99.949
FUND 2631	REPO INT	MIZUH	2011-05-26	2011-06-02	2011-06-02	Matured	0.080	0.080	(17,672,000)	-	(275)	-	-	17,672,275		100.000
FUND 2631	REPO INT	MIZUH	2011-06-02	2011-06-09	2011-06-02	Purchased	0.090	0.090	17,675,000	-	-	-	-	(17,675,000)		100.000
FUND 2631	COMM PAPER	BARCL	2011-06-02	2011-09-01	2011-06-02	Purchased	0.175	0.175	20,000,000	(8,847)	-	-	-	(19,991,153)	06416KW14	99.956
FUND 2631	REPO INT	MIZUH	2011-06-02	2011-06-09	2011-06-09	Matured	0.090	0.090	(17,675,000)	-	(309)	-	-	17,675,309		100.000
FUND 2631	REPO INT	MIZUH	2011-06-09	2011-06-16	2011-06-09	Purchased	0.060	0.060	17,430,000	-	-	-	-	(17,430,000)		100.000
FUND 2631	FHLB NOTES	CITIG	2010-06-21	2011-06-15	2011-06-15	Matured	0.420	0.422	(20,796,000)	-	(87,101)	-	-	20,796,000	313384GX1	99.581
FUND 2631	FNMA NOTES	DAIWA	2011-06-15	2012-02-02	2011-06-15	Purchased	0.150	0.150	20,817,000	(20,123)	-	-	-	(20,796,877)	313588SP1	99.903
FUND 2631	REPO INT	MIZUH	2011-06-09	2011-06-16	2011-06-16	Matured	0.060	0.060	(17,430,000)	-	(203)	-	-	17,430,203		100.000
FUND 2631	REPO INT	MIZUH	2011-06-16	2011-06-23	2011-06-16	Purchased	0.090	0.090	18,784,000	-	-	-	-	(18,784,000)		100.000
FUND 2631	FHLB BONDS	-	2010-08-18	2011-12-21	2011-06-21	Interest	0.750	0.415	-	-	(17,175)	7,629	-	17,175	3133XYUT0	0.000
FUND 2631	REPO INT	MIZUH	2011-06-16	2011-06-23	2011-06-23	Matured	0.090	0.090	(18,784,000)	-	(329)	-	-	18,784,329		100.000
FUND 2631	FFCB DISC	BARCL	2011-06-23	2012-01-27	2011-06-23	Purchased	0.130	0.130	10,000,000	(7,872)	-	-	-	(9,992,128)	313312SH4	99.921
FUND 2631	REPO INT	MIZUH	2011-06-23	2011-06-30	2011-06-23	Purchased	0.010	0.010	8,681,000	-	-	-	-	(8,681,000)		100.000
FUND 2631	REPO INT	MIZUH	2011-06-23	2011-06-30	2011-06-30	Matured	0.010	0.010	(8,681,000)	-	(17)	-	-	8,681,017		100.000
FUND 2631	REPO INT	MIZUH	2011-06-30	2011-07-07	2011-06-30	Purchased	0.010	0.010	8,681,000	-	-	-	-	(8,681,000)		100.000
FUND 2631	FNMA NOTES	BARCL	2010-12-08	2011-07-07	2011-07-07	Matured	0.190	0.190	(10,238,000)	-	(11,401)	-	-	10,238,000	313588HV0	99.889
FUND 2631	REPO INT	MIZUH	2011-06-30	2011-07-07	2011-07-07	Matured	0.010	0.010	(8,681,000)	-	(17)	-	-	8,681,017		100.000
FUND 2631	FNMA NOTES	CITIG	2011-07-07	2012-06-18	2011-07-07	Purchased	0.200	0.200	10,000,000	(19,278)	-	-	-	(9,980,722)	313588YG4	99.807



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FUND 2631	REPO INT	MIZUH	2011-07-07	2011-07-14	2011-07-07	Purchased	0.020	0.020	7,355,000	-	-	-	-	(7,355,000)		100.000
FUND 2631	REPO INT	MIZUH	2011-07-07	2011-07-14	2011-07-14	Matured	0.020	0.020	(7,355,000)	-	(29)	-	-	7,355,029		100.000
FUND 2631	REPO INT	MIZUH	2011-07-14	2011-07-21	2011-07-14	Purchased	0.040	0.040	7,380,000	-	-	-	-	(7,380,000)		100.000
FUND 2631	REPO INT	MIZUH	2011-07-14	2011-07-21	2011-07-21	Matured	0.040	0.040	(7,380,000)	-	(57)	-	-	7,380,057		100.000
FUND 2631	REPO INT	MIZUH	2011-07-21	2011-07-28	2011-07-21	Purchased	0.020	0.020	4,644,000	-	-	-	-	(4,644,000)		100.000
FUND 2631	REPO INT	MIZUH	2011-07-21	2011-07-28	2011-07-28	Matured	0.020	0.020	(4,644,000)	-	(18)	-	-	4,644,018		100.000
FUND 2631	REPO INT	MIZUH	2011-07-28	2011-08-01	2011-07-28	Purchased	0.120	0.120	5,157,000	-	-	-	-	(5,157,000)		100.000
FUND 2631	FNMA NOTES	UBS	2010-09-09	2011-08-01	2011-08-01	Matured	0.290	0.291	(18,777,000)	-	(49,310)	-	-	18,777,000	313588JW6	99.737
FUND 2631	REPO INT	MIZUH	2011-07-28	2011-08-01	2011-08-01	Matured	0.120	0.120	(5,157,000)	-	(69)	-	-	5,157,069		100.000
FUND 2631	REPO INT	MIZUH	2011-08-01	2011-08-04	2011-08-01	Purchased	0.240	0.240	23,934,000	-	-	-	-	(23,934,000)		100.000
FUND 2631	REPO INT	MIZUH	2011-08-01	2011-08-04	2011-08-04	Matured	0.240	0.240	(23,934,000)	-	(479)	-	-	23,934,479		100.000
FUND 2631	REPO INT	MIZUH	2011-08-04	2011-08-11	2011-08-04	Purchased	0.060	0.060	23,933,000	-	-	-	-	(23,933,000)		100.000
FUND 2631	REPO INT	MIZUH	2011-08-04	2011-08-11	2011-08-11	Matured	0.060	0.060	(23,933,000)	-	(279)	-	-	23,933,279		100.000
FUND 2631	REPO INT	MIZUH	2011-08-11	2011-08-18	2011-08-11	Purchased	0.040	0.040	23,919,000	-	-	-	-	(23,919,000)		100.000
FUND 2631	T-STRIPS	-	2010-11-18	2011-08-15	2011-08-15	Interest	0.000	0.263	-	-	-	(58,350)	-	-	912833DA5	0.000
FUND 2631	T-STRIPS	BARCL	2010-11-18	2011-08-15	2011-08-15	Matured	0.000	0.263	(30,000,000)	-	-	-	-	30,000,000	912833DA5	99.806
FUND 2631	COMM PAPER	MORGN	2011-08-15	2011-09-13	2011-08-15	Purchased	0.090	0.090	30,002,000	(2,175)	-	-	-	(29,999,825)	30229BWD5	99.993
FUND 2631	T-STRIPS	BARCL	2011-08-17	2014-02-15	2011-08-17	Purchased	0.000	0.245	5,445,000	(33,160)	-	-	-	(5,411,840)	912833DF4	99.391
FUND 2631	REPO INT	MIZUH	2011-08-11	2011-08-18	2011-08-18	Matured	0.040	0.040	(23,919,000)	-	(186)	-	-	23,919,186		100.000
FUND 2631	REPO INT	MIZUH	2011-08-18	2011-08-25	2011-08-18	Purchased	0.030	0.030	21,840,000	-	-	-	-	(21,840,000)		100.000
FUND 2631	T-BILL	BARCL	2011-03-29	2011-08-25	2011-08-25	Matured	0.135	0.135	(23,000)	-	(13)	-	-	23,000	9127952A8	99.944
FUND 2631	REPO INT	MIZUH	2011-08-18	2011-08-25	2011-08-25	Matured	0.030	0.030	(21,840,000)	-	(127)	-	-	21,840,127		100.000
FUND 2631	REPO INT	MIZUH	2011-08-25	2011-09-01	2011-08-25	Purchased	0.020	0.020	25,624,000	-	-	-	-	(25,624,000)		100.000
FUND 2631	COMM PAPER	BARCL	2011-06-02	2011-09-01	2011-09-01	Matured	0.175	0.175	(20,000,000)	-	(8,847)	-	-	20,000,000	06416KW14	99.956
FUND 2631	REPO INT	MIZUH	2011-08-25	2011-09-01	2011-09-01	Matured	0.020	0.020	(25,624,000)	-	(100)	-	-	25,624,100		100.000
FUND 2631	REPO INT	BOFAB	2011-09-01	2011-09-08	2011-09-01	Purchased	0.040	0.040	36,025,000	-	-	-	-	(36,025,000)		100.000
FUND 2631	T-BILL	MIZUH	2011-09-02	2012-05-31	2011-09-02	Purchased	0.060	0.060	223,000	(101)	-	-	-	(222,899)	9127953S8	99.955
FUND 2631	FREDDIE MA	-	2011-04-25	2012-03-05	2011-09-05	Interest	4.750	0.239	-	-	(164,083)	154,743	-	227,193	3137EAARO	0.000
FUND 2631	REPO INT	BOFAB	2011-09-01	2011-09-08	2011-09-08	Matured	0.040	0.040	(36,025,000)	-	(280)	-	-	36,025,280		100.000
FUND 2631	REPO INT	BOFAB	2011-09-08	2011-09-15	2011-09-08	Purchased	0.030	0.030	35,989,000	-	-	-	-	(35,989,000)		100.000
FUND 2631	COMM PAPER	MORGN	2011-08-15	2011-09-13	2011-09-13	Matured	0.090	0.090	(30,002,000)	-	(2,175)	-	-	30,002,000	30229BWD5	99.993
FUND 2631	COMM PAPER	HSBCS	2011-09-13	2011-10-13	2011-09-13	Purchased	0.140	0.140	30,006,000	(3,501)	-	-	-	(30,002,499)	40427SXD6	99.988
FUND 2631	REPO INT	BOFAB	2011-09-08	2011-09-15	2011-09-15	Matured	0.030	0.030	(35,989,000)	-	(210)	-	-	35,989,210		100.000
FUND 2631	REPO INT	BOFAB	2011-09-15	2011-09-22	2011-09-15	Purchased	0.050	0.050	10,619,000	-	-	-	-	(10,619,000)		100.000
FUND 2631	COMM PAPER	BOFAB	2011-09-15	2011-09-29	2011-09-15	Purchased	0.080	0.080	25,000,000	(778)	-	-	-	(24,999,222)	36960MWV1	99.997
FUND 2631	REPO INT	BOFAB	2011-09-15	2011-09-22	2011-09-22	Matured	0.050	0.050	(10,619,000)	-	(103)	-	-	10,619,103		100.000
FUND 2631	REPO INT	MIZUH	2011-09-22	2011-09-29	2011-09-22	Purchased	0.060	0.060	9,900,000	-	-	-	-	(9,900,000)		100.000
FUND 2631	FHLB BONDS	CITIG	2010-12-08	2011-09-29	2011-09-29	Matured	0.300	0.284	(15,000,000)	-	(22,500)	-	-	15,022,500	3133717B6	100.013
FUND 2631	FHLB BONDS	-	2010-12-08	2011-09-29	2011-09-29	Amort/(Accr)	0.300	0.284	-	-	-	1,209	-	-	3133717B6	0.000
FUND 2631	COMM PAPER	BOFAB	2011-09-15	2011-09-29	2011-09-29	Matured	0.080	0.080	(25,000,000)	-	(778)	-	-	25,000,000	36960MWV1	99.997

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FUND 2631	REPO INT	MIZUH	2011-09-22	2011-09-29	2011-09-29	Matured	0.060	0.060	(9,900,000)	-	(116)	-	-	9,900,116		100.000
FUND 2631	COMM PAPER	HSBCS	2011-09-29	2011-10-28	2011-09-29	Purchased	0.150	0.150	25,000,000	(3,021)	-	-	-	(24,996,979)	40427SXU8	99.988
FUND 2631	FHLB NOTES	MORGN	2011-09-29	2012-06-05	2011-09-29	Purchased	0.080	0.080	15,000,000	(8,333)	-	-	-	(14,991,667)	313384XT1	99.944
FUND 2631	REPO INT	BOFAB	2011-09-29	2011-10-06	2011-09-29	Purchased	0.010	0.010	10,588,000	-	-	-	-	(10,588,000)		100.000
FUND 2631	FHLB NOTES	BOFAB	2011-09-30	2012-08-30	2011-09-30	Purchased	0.130	0.130	761,000	(921)	-	-	-	(760,079)	313384D97	99.879
FUND 2631	REPO INT	BOFAB	2011-09-29	2011-10-06	2011-10-06	Matured	0.010	0.010	(10,588,000)	-	(21)	-	-	10,588,021		100.000
FUND 2631	REPO INT	BOFAB	2011-10-06	2011-10-13	2011-10-06	Purchased	0.040	0.040	7,333,000	-	-	-	-	(7,333,000)		100.000
FUND 2631	COMM PAPER	HSBCS	2011-09-13	2011-10-13	2011-10-13	Matured	0.140	0.140	(30,006,000)	-	(3,501)	-	-	30,006,000	40427SXD6	99.988
FUND 2631	REPO INT	BOFAB	2011-10-06	2011-10-13	2011-10-13	Matured	0.040	0.040	(7,333,000)	-	(57)	-	-	7,333,057		100.000
FUND 2631	COMM PAPER	HSBCS	2011-10-13	2011-10-27	2011-10-13	Purchased	0.090	0.090	32,894,000	(1,151)	-	-	-	(32,892,849)	40427SXT1	99.997
FUND 2631	FHLB NOTES	-	2011-03-01	2012-02-01	2011-10-20	Partial Sale	0.210	0.210	(842,000)	1,655	(1,144)	-	(365)	841,854	313384SN0	99.983
FUND 2631	FHLB NOTES	BARCL	2011-10-25	2012-08-21	2011-10-25	Purchased	0.150	0.150	708,000	(888)	-	-	-	(707,112)	313384C80	99.875
FUND 2631	COMM PAPER	HSBCS	2011-10-13	2011-10-27	2011-10-27	Matured	0.090	0.090	(32,894,000)	-	(1,151)	-	-	32,894,000	40427SXT1	99.997
FUND 2631	REPO INT	BOFAB	2011-10-27	2011-11-03	2011-10-27	Purchased	0.040	0.040	32,885,000	-	-	-	-	(32,885,000)		100.000
FUND 2631	COMM PAPER	HSBCS	2011-09-29	2011-10-28	2011-10-28	Matured	0.150	0.150	(25,000,000)	-	(3,021)	-	-	25,000,000	40427SXU8	99.988
FUND 2631	COMM PAPER	HSBCS	2011-10-28	2011-11-18	2011-10-28	Purchased	0.110	0.110	25,002,000	(1,604)	-	-	-	(25,000,396)	40427SYJ2	99.994
FUND 2631	REPO INT	BOFAB	2011-10-27	2011-11-03	2011-11-03	Matured	0.040	0.040	(32,885,000)	-	(256)	-	-	32,885,256		100.000
FUND 2631	REPO INT	MIZUH	2011-11-03	2011-11-10	2011-11-03	Purchased	0.070	0.070	22,850,000	-	-	-	-	(22,850,000)		100.000
FUND 2631	COMM PAPER	BOFAB	2011-11-03	2011-12-02	2011-11-03	Purchased	0.090	0.090	10,000,000	(725)	-	-	-	(9,999,275)	89116FZ29	99.993
FUND 2631	FFCB DISC	MIZUH	2010-11-23	2011-11-08	2011-11-08	Matured	0.260	0.261	(16,982,000)	-	(42,927)	-	-	16,982,000	313312NZ9	99.747
FUND 2631	COMM PAPER	MORGN	2011-11-08	2011-11-29	2011-11-08	Purchased	0.090	0.090	16,983,000	(892)	-	-	-	(16,982,108)	36960MYV9	99.995
FUND 2631	FFCB BONDS	-	2010-09-30	2011-11-10	2011-11-10	Amort/(Accr)	1.125	0.314	-	-	-	74,289	-	-	31331G3E7	0.000
FUND 2631	FFCB BONDS	DAIWA	2010-09-30	2011-11-10	2011-11-10	Matured	1.125	0.314	(18,357,000)	-	(22,946)	-	-	18,460,258	31331G3E7	100.898
FUND 2631	REPO INT	MIZUH	2011-11-03	2011-11-10	2011-11-10	Matured	0.070	0.070	(22,850,000)	-	(311)	-	-	22,850,311		100.000
FUND 2631	REPO INT	BOFAB	2011-11-10	2011-11-15	2011-11-10	Purchased	0.040	0.040	31,127,000	-	-	-	-	(31,127,000)		100.000
FUND 2631	FHLB NOTES	DAIWA	2011-11-10	2012-11-06	2011-11-10	Purchased	0.160	0.160	10,000,000	(16,089)	-	-	-	(9,983,911)	313384N54	99.839
FUND 2631	T-NOTE-MID	-	2011-05-20	2011-11-15	2011-11-15	Amort/(Accr)	1.750	0.095	-	-	-	5,641	-	-	912828JU5	0.000
FUND 2631	T-NOTE-MID	HSBCS	2011-05-20	2011-11-15	2011-11-15	Matured	1.750	0.095	(701,000)	-	(5,967)	-	-	707,134	912828JU5	100.805
FUND 2631	REPO INT	BOFAB	2011-11-10	2011-11-15	2011-11-15	Matured	0.040	0.040	(31,127,000)	-	(173)	-	-	31,127,173		100.000
FUND 2631	FHLB NOTES	DAIWA	2011-11-15	2012-11-13	2011-11-15	Purchased	0.160	0.160	11,267,000	(18,228)	-	-	-	(11,248,773)	313384P45	99.838
FUND 2631	FHLB NOTES	HSBCS	2011-11-15	2012-09-05	2011-11-15	Purchased	0.080	0.080	10,000,000	(6,556)	-	-	-	(9,993,444)	313384E70	99.934
FUND 2631	FRED MAC	MORGN	2011-11-15	2012-08-21	2011-11-15	Purchased	0.090	0.090	10,600,000	(7,420)	-	-	-	(10,592,580)	313396C84	99.930
FUND 2631	FHLB BONDS	-	2011-05-19	2011-11-17	2011-11-17	Amort/(Accr)	0.260	0.118	-	-	-	14,040	-	-	313371SY3	0.000
FUND 2631	FHLB BONDS	DAIWA	2011-05-19	2011-11-17	2011-11-17	Matured	0.260	0.118	(20,000,000)	-	(25,711)	-	-	20,026,000	313371SY3	100.070
FUND 2631	FRED MAC	BOFAB	2011-11-17	2012-10-01	2011-11-17	Purchased	0.130	0.130	20,049,000	(23,095)	-	-	-	(20,025,905)	313396H97	99.885
FUND 2631	T-NOTE-MID	DAIWA	2011-11-17	2012-05-15	2011-11-17	Purchased	1.375	0.048	1,367,000	9,074	-	-	-	(1,376,074)	912828KP4	100.656
FUND 2631	COMM PAPER	-	2011-10-28	2011-11-18	2011-11-18	Amort/(Accr)	0.110	0.110	-	-	-	-	-	-	40427SYJ2	0.000
FUND 2631	COMM PAPER	HSBCS	2011-10-28	2011-11-18	2011-11-18	Matured	0.110	0.110	(25,002,000)	-	(1,604)	-	-	25,002,000	40427SYJ2	99.994
FUND 2631	FFCB DISC	MORGN	2011-11-18	2012-11-16	2011-11-18	Purchased	0.150	0.150	20,033,000	(30,383)	-	-	-	(20,002,617)	313312P79	99.848
FUND 2631	FHLB NOTES	UBS	2011-11-18	2012-11-01	2011-11-18	Purchased	0.120	0.120	5,005,000	(5,822)	-	-	-	(4,999,178)	313384M89	99.884



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FROM: 1/1/2011
 TO: 12/31/2011

Fund	Instr Type	Broker	Purch Date	Maturity	Trans Date	Trans Type	Rate	Yield	Par	Prem/(Disc)	(Interest)	Amort/(Accr)	(Gain) / Loss	Settlement	CUSIP	Price
FUND 2631	FFCB DISC	UBS	2011-02-01	2011-11-21	2011-11-21	Matured	0.230	0.230	(20,073,000)	-	(37,576)	-	-	20,073,000	313312PN4	99.813
FUND 2631	REPO INT	BOFAB	2011-11-21	2011-11-22	2011-11-21	Purchased	0.050	0.050	20,073,000	-	-	-	-	(20,073,000)		100.000
FUND 2631	REPO INT	BOFAB	2011-11-21	2011-11-22	2011-11-22	Matured	0.050	0.050	(20,073,000)	-	(28)	-	-	20,073,028		100.000
FUND 2631	REPO INT	MIZUH	2011-11-22	2011-11-28	2011-11-22	Purchased	0.100	0.100	20,073,000	-	-	-	-	(20,073,000)		100.000
FUND 2631	FHLB NOTES	HSBCS	2010-12-01	2011-11-23	2011-11-23	Matured	0.300	0.301	(22,413,000)	-	(66,679)	-	-	22,413,000	313384PQ6	99.703
FUND 2631	REPO INT	MIZUH	2011-11-23	2011-11-28	2011-11-23	Purchased	0.110	0.110	22,413,000	-	-	-	-	(22,413,000)		100.000
FUND 2631	REPO INT	MIZUH	2011-11-22	2011-11-28	2011-11-28	Matured	0.100	0.100	(20,073,000)	-	(335)	-	-	20,073,335		100.000
FUND 2631	REPO INT	MIZUH	2011-11-23	2011-11-28	2011-11-28	Matured	0.110	0.110	(22,413,000)	-	(342)	-	-	22,413,342		100.000
FUND 2631	REPO INT	DAIWA	2011-11-28	2011-11-29	2011-11-28	Purchased	0.090	0.090	42,487,000	-	-	-	-	(42,487,000)		100.000
FUND 2631	COMM PAPER	-	2011-11-08	2011-11-29	2011-11-29	Amort/(Accr)	0.090	0.090	-	-	-	-	-	-	36960MYV9	0.000
FUND 2631	COMM PAPER	MORGN	2011-11-08	2011-11-29	2011-11-29	Matured	0.090	0.090	(16,983,000)	-	(892)	-	-	16,983,000	36960MYV9	99.995
FUND 2631	REPO INT	DAIWA	2011-11-28	2011-11-29	2011-11-29	Matured	0.090	0.090	(42,487,000)	-	(106)	-	-	42,487,106		100.000
FUND 2631	FFCB DISC	MIZUH	2011-11-29	2012-09-18	2011-11-29	Purchased	0.120	0.120	33,999,000	(33,319)	-	-	-	(33,965,681)	313312G46	99.902
FUND 2631	T-BILL	MORGN	2011-11-29	2012-05-17	2011-11-29	Purchased	0.045	0.045	25,464,000	(5,423)	-	-	-	(25,458,577)	9127955N7	99.979
FUND 2631	T-BILL	-	2011-05-16	2012-05-03	2011-12-01	Partial Sale	0.160	0.160	(399,000)	626	(353)	-	(222)	398,949	9127953N9	99.987
FUND 2631	COMM PAPER	-	2011-11-03	2011-12-02	2011-12-02	Amort/(Accr)	0.090	0.090	-	-	-	-	-	-	89116FZ29	0.000
FUND 2631	COMM PAPER	BOFAB	2011-11-03	2011-12-02	2011-12-02	Matured	0.090	0.090	(10,000,000)	-	(725)	-	-	10,000,000	89116FZ29	99.993
FUND 2631	COMM PAPER	MORGN	2011-12-02	2011-12-22	2011-12-02	Purchased	0.070	0.070	11,483,000	(447)	-	-	-	(11,482,553)	36960MZN6	99.996
FUND 2631	T-BILL	-	2011-05-16	2012-05-03	2011-12-08	Partial Sale	0.160	0.160	(28,000)	44	(26)	-	(16)	27,998	9127953N9	99.992
FUND 2631	FHLB NOTES	BARCL	2011-12-13	2012-05-01	2011-12-13	Purchased	0.020	0.020	707,000	(55)	-	-	-	(706,945)	313384WG0	99.992
FUND 2631	T-BILL	-	2011-11-29	2012-05-17	2011-12-15	Partial Sale	0.045	0.045	(1,046,000)	223	(21)	-	(68)	1,045,866	9127955N7	99.987
FUND 2631	FHLB BONDS	-	2010-08-18	2011-12-21	2011-12-21	Amort/(Accr)	0.750	0.415	-	-	-	20,512	-	-	3133XYUT0	0.000
FUND 2631	FHLB BONDS	DAIWA	2010-08-18	2011-12-21	2011-12-21	Matured	0.750	0.415	(4,580,000)	-	(11,736)	-	-	4,597,175	3133XYUT0	100.447
FUND 2631	FNMA NOTES	MIZUH	2011-12-21	2012-12-03	2011-12-21	Purchased	0.130	0.130	4,603,000	(5,784)	-	-	-	(4,597,216)	313588R80	99.874
FUND 2631	COMM PAPER	-	2011-12-02	2011-12-22	2011-12-22	Amort/(Accr)	0.070	0.070	-	-	-	-	-	-	36960MZN6	0.000
FUND 2631	COMM PAPER	MORGN	2011-12-02	2011-12-22	2011-12-22	Matured	0.070	0.070	(11,483,000)	-	(447)	-	-	11,483,000	36960MZN6	99.996
FUND 2631	FNMA NOTES	DAIWA	2011-12-22	2012-12-03	2011-12-22	Purchased	0.130	0.130	11,497,000	(14,406)	-	-	-	(11,482,594)	313588R80	99.875
FUND 2631	T-NOTE-MID	BOFAB	2011-12-30	2013-12-15	2011-12-30	Purchased	0.750	0.274	28,591,000	274,595	-	-	-	(28,865,595)	912828PL8	100.930
FUND 2700	T-BILL	DAIWA	2011-01-28	2011-06-09	2011-01-28	Purchased	0.155	0.155	30,000,000	(17,050)	-	-	-	(29,982,950)	9127952U4	99.943
FUND 2700	T-BILL	DAIWA	2011-01-28	2011-07-21	2011-01-28	Purchased	0.155	0.155	32,541,000	(24,379)	-	-	-	(32,516,621)	9127953A7	99.925
FUND 2700	T-BILL	DAIWA	2011-02-14	2011-06-09	2011-02-14	Purchased	0.178	0.178	30,000,000	(17,050)	-	-	-	(29,982,950)	9127952U4	99.943
FUND 2700	T-BILL	DAIWA	2011-02-14	2011-07-21	2011-02-14	Purchased	0.172	0.172	32,541,000	(24,379)	-	-	-	(32,516,621)	9127953A7	99.925
FUND 2700	T-BILL	HSBCS	2011-03-03	2011-05-26	2011-03-03	Purchased	0.120	0.120	50,000,000	(14,000)	-	-	-	(49,986,000)	9127952S9	99.972
FUND 2700	T-BILL	HSBCS	2011-03-03	2011-06-23	2011-03-03	Purchased	0.120	0.120	50,000,000	(18,667)	-	-	-	(49,981,333)	9127952W0	99.963
FUND 2700	T-BILL	HSBCS	2011-03-03	2011-07-07	2011-03-03	Purchased	0.130	0.130	50,000,000	(22,750)	-	-	-	(49,977,250)	9127952X8	99.955
FUND 2700	T-BILL	HSBCS	2011-03-03	2011-08-11	2011-03-03	Purchased	0.135	0.135	50,000,000	(30,188)	-	-	-	(49,969,813)	9127953D1	99.940
FUND 2700	T-BILL	HSBCS	2011-03-03	2012-02-09	2011-03-03	Purchased	0.225	0.225	25,140,000	(53,894)	-	-	-	(25,086,106)	9127953C3	99.786
FUND 2700	T-BILL	-	2011-01-28	2011-07-21	2011-03-15	Partial Sale	0.155	0.155	(4,000)	3	(1)	-	(1)	3,999	9127953A7	99.964
FUND 2700	T-BILL	HSBCS	2011-03-29	2012-01-12	2011-03-29	Purchased	0.220	0.220	44,987,000	(79,452)	-	-	-	(44,907,548)	9127952Y6	99.823
FUND 2700	T-BILL	BARCL	2011-03-29	2012-03-08	2011-03-29	Purchased	0.270	0.271	50,000,000	(129,375)	-	-	-	(49,870,625)	9127953G4	99.741



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FUND 2700	T-BILL	CITIG	2011-04-29	2011-09-22	2011-04-29	Purchased	0.065	0.065	33,232,000	(8,760)	-	-	-	(33,223,240)	9127952F7	99.974
FUND 2700	COMM PAPER	CITIG	2011-04-29	2011-07-01	2011-04-29	Purchased	0.000	0.170	20,000,000	(5,950)	-	-	-	(19,994,050)	22532CU10	99.970
FUND 2700	COMM PAPER	BARCL	2011-04-29	2011-07-28	2011-04-29	Purchased	0.000	0.185	20,000,000	(9,250)	-	-	-	(19,990,750)	06416KUU2	99.954
FUND 2700	COMM PAPER	BARCL	2011-04-29	2011-07-07	2011-04-29	Purchased	0.000	0.180	25,000,000	(8,625)	-	-	-	(24,991,375)	06737JU78	99.966
FUND 2700	T-BILL	HSBCS	2011-03-03	2011-05-26	2011-05-26	Matured	0.120	0.120	(50,000,000)	-	(14,000)	-	-	50,000,000	9127952S9	99.972
FUND 2700	FHLB NOTES	HSBCS	2011-05-26	2012-04-02	2011-05-26	Purchased	0.140	0.140	10,023,000	(12,161)	-	-	-	(10,010,839)	313384VB2	99.879
FUND 2700	FHLB NOTES	BARCL	2011-05-26	2012-02-01	2011-05-26	Purchased	0.110	0.110	18,000,000	(13,805)	-	-	-	(17,986,195)	313384SN0	99.923
FUND 2700	FNMA NOTES	UBS	2011-05-26	2012-01-23	2011-05-26	Purchased	0.110	0.110	22,019,000	(16,282)	-	-	-	(22,002,718)	313588SD8	99.926
FUND 2700	T-BILL	DAIWA	2011-01-28	2011-06-09	2011-06-09	Matured	0.155	0.155	(30,000,000)	-	(17,050)	-	-	30,000,000	9127952U4	99.943
FUND 2700	T-BILL	DAIWA	2011-02-14	2011-06-09	2011-06-09	Matured	0.178	0.178	(30,000,000)	-	(17,050)	-	-	30,000,000	9127952U4	99.943
FUND 2700	T-BILL	HSBCS	2011-03-03	2011-06-23	2011-06-23	Matured	0.120	0.120	(50,000,000)	-	(18,667)	-	-	50,000,000	9127952W0	99.963
FUND 2700	REPO INT	DAIWA	2011-06-23	2011-06-24	2011-06-23	Purchased	0.010	0.010	50,000,000	-	-	-	-	(50,000,000)		100.000
FUND 2700	REPO INT	DAIWA	2011-06-23	2011-06-24	2011-06-24	Matured	0.010	0.010	(50,000,000)	-	(14)	-	-	50,000,014		100.000
FUND 2700	REPO INT	MIZUH	2011-06-24	2011-06-27	2011-06-24	Purchased	0.020	0.020	50,001,000	-	-	-	-	(50,001,000)		100.000
FUND 2700	REPO INT	MIZUH	2011-06-24	2011-06-27	2011-06-27	Matured	0.020	0.020	(50,001,000)	-	(83)	-	-	50,001,083		100.000
FUND 2700	REPO INT	MIZUH	2011-06-27	2011-06-28	2011-06-27	Purchased	0.020	0.020	50,001,000	-	-	-	-	(50,001,000)		100.000
FUND 2700	REPO INT	MIZUH	2011-06-27	2011-06-28	2011-06-28	Matured	0.020	0.020	(50,001,000)	-	(28)	-	-	50,001,028		100.000
FUND 2700	COMM PAPER	-	2011-04-29	2011-07-01	2011-07-01	Amort/(Accr)	0.000	0.170	-	-	-	(5,950)	-	-	22532CU10	0.000
FUND 2700	COMM PAPER	CITIG	2011-04-29	2011-07-01	2011-07-01	Matured	0.000	0.170	(20,000,000)	-	-	-	-	20,000,000	22532CU10	99.970
FUND 2700	REPO INT	DAIWA	2011-07-01	2011-07-05	2011-07-01	Purchased	0.050	0.050	20,000,000	-	-	-	-	(20,000,000)		100.000
FUND 2700	REPO INT	DAIWA	2011-07-01	2011-07-05	2011-07-05	Matured	0.050	0.050	(20,000,000)	-	(111)	-	-	20,000,111		100.000
FUND 2700	REPO INT	DAIWA	2011-07-05	2011-07-06	2011-07-05	Purchased	0.020	0.020	20,000,000	-	-	-	-	(20,000,000)		100.000
FUND 2700	T-BILL	-	2011-02-14	2011-07-21	2011-07-06	Final Sale	0.172	0.172	(32,541,000)	24,379	(22,049)	-	(2,329)	32,541,000	9127953A7	100.000
FUND 2700	T-BILL	-	2011-03-03	2011-07-07	2011-07-06	Final Sale	0.130	0.130	(50,000,000)	22,750	(22,570)	-	(181)	50,000,000	9127952X8	100.000
FUND 2700	T-BILL	-	2011-03-03	2011-08-11	2011-07-06	Final Sale	0.135	0.135	(50,000,000)	30,188	(23,438)	-	(6,250)	49,999,500	9127953D1	99.999
FUND 2700	T-BILL	-	2011-01-28	2011-07-21	2011-07-06	Final Sale	0.155	0.155	(32,537,000)	24,376	(22,274)	-	(2,101)	32,537,000	9127953A7	100.000
FUND 2700	T-BILL	-	2011-04-29	2011-09-22	2011-07-06	Final Sale	0.065	0.065	(33,232,000)	8,760	(4,080)	-	(3,600)	33,230,920	9127952F7	99.997
FUND 2700	REPO INT	DAIWA	2011-07-05	2011-07-06	2011-07-06	Matured	0.020	0.020	(20,000,000)	-	(11)	-	-	20,000,011		100.000
FUND 2700	COMM PAPER	-	2011-04-29	2011-07-07	2011-07-07	Amort/(Accr)	0.000	0.180	-	-	-	(8,625)	-	-	06737JU78	0.000
FUND 2700	COMM PAPER	BARCL	2011-04-29	2011-07-07	2011-07-07	Matured	0.000	0.180	(25,000,000)	-	-	-	-	25,000,000	06737JU78	99.966
FUND 2700	FNMA NOTES	DAIWA	2011-07-07	2011-12-02	2011-07-07	Purchased	0.060	0.060	25,006,000	(6,168)	-	-	-	(24,999,832)	313588PZ2	99.975
FUND 2700	COMM PAPER	-	2011-04-29	2011-07-28	2011-07-28	Amort/(Accr)	0.000	0.185	-	-	-	(9,250)	-	-	06416KUU2	0.000
FUND 2700	COMM PAPER	BARCL	2011-04-29	2011-07-28	2011-07-28	Matured	0.000	0.185	(20,000,000)	-	-	-	-	20,000,000	06416KUU2	99.954
FUND 2700	REPO INT	MIZUH	2011-07-28	2011-07-29	2011-07-28	Purchased	0.130	0.130	20,000,000	-	-	-	-	(20,000,000)		100.000
FUND 2700	REPO INT	MIZUH	2011-07-28	2011-07-29	2011-07-29	Matured	0.130	0.130	(20,000,000)	-	(72)	-	-	20,000,072		100.000
FUND 2700	T-NOTE-MID	DAIWA	2011-08-29	2012-02-15	2011-08-29	Purchased	4.875	0.029	50,000,000	1,211,872	-	-	-	(51,211,872)	9128277L0	102.238
FUND 2700	T-NOTE-MID	DAIWA	2011-08-29	2012-02-15	2011-08-29	Purchased	4.875	0.029	50,000,000	1,211,872	-	-	-	(51,211,872)	9128277L0	102.238
FUND 2700	T-NOTE-MID	DAIWA	2011-08-29	2012-02-15	2011-08-29	Purchased	4.875	0.029	50,000,000	1,211,872	-	-	-	(51,211,872)	9128277L0	102.238
FUND 2700	T-NOTE-MID	DAIWA	2011-08-29	2012-02-15	2011-08-29	Purchased	4.875	0.029	1,465,000	35,508	-	-	-	(1,500,508)	9128277L0	102.238
FUND 2700	COMM PAPER	HSBCS	2011-09-27	2011-10-11	2011-09-27	Purchased	0.090	0.090	50,000,000	(1,750)	-	-	-	(49,998,250)	40427SXB0	99.997



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FUND 2700	T-BILL	MORG	2011-09-27	2012-08-23	2011-09-27	Purchased	0.085	0.085	22,955,000	(17,940)	-	-	-	(22,937,060)	912795Y96	99.922
FUND 2700	T-BILL	-	2011-03-03	2012-02-09	2011-10-05	Partial Sale	0.225	0.225	(5,020,000)	10,762	(6,777)	-	(3,808)	5,019,823	9127953C3	99.996
FUND 2700	T-BILL	-	2011-03-29	2012-01-12	2011-10-05	Final Sale	0.220	0.220	(44,987,000)	79,452	(52,235)	-	(26,599)	44,986,381	9127952Y6	99.999
FUND 2700	T-BILL	-	2011-03-29	2012-03-08	2011-10-05	Final Sale	0.270	0.271	(50,000,000)	129,375	(71,250)	-	(52,205)	49,994,080	9127953G4	99.988
FUND 2700	COMM PAPER	HSBCS	2011-09-27	2011-10-11	2011-10-11	Matured	0.090	0.090	(50,000,000)	-	(1,750)	-	-	50,000,000	40427SX80	99.997
FUND 2700	COMM PAPER	HSBCS	2011-10-11	2011-10-18	2011-10-11	Purchased	0.080	0.080	50,000,000	(778)	-	-	-	(49,999,222)	40427SXJ3	99.998
FUND 2700	COMM PAPER	HSBCS	2011-10-11	2011-10-18	2011-10-11	Purchased	0.103	0.103	1,000	(0)	-	-	-	(1,000)	40427SXJ3	99.998
FUND 2700	COMM PAPER	HSBCS	2011-10-11	2011-10-18	2011-10-18	Matured	0.080	0.080	(50,000,000)	-	(778)	-	-	50,000,000	40427SXJ3	99.998
FUND 2700	COMM PAPER	HSBCS	2011-10-11	2011-10-18	2011-10-18	Matured	0.103	0.103	(1,000)	-	(0)	-	-	1,000	40427SXJ3	99.998
FUND 2700	T-NOTE-MID	GOLDM	2011-10-18	2012-02-15	2011-10-18	Purchased	1.375	0.045	49,667,000	334,122	-	-	-	(50,001,122)	912828KC3	100.434
FUND 2700	REPO INT	HSBCS	2011-10-25	2011-10-26	2011-10-25	Purchased	0.050	0.050	80,747,000	-	-	-	-	(80,747,000)		100.000
FUND 2700	REPO INT	HSBCS	2011-10-25	2011-10-26	2011-10-26	Matured	0.050	0.050	(80,747,000)	-	(112)	-	-	80,747,112		100.000
FUND 2700	T-NOTE-MID	HSBCS	2011-10-26	2012-09-15	2011-10-26	Purchased	1.375	0.154	50,000,000	618,454	-	-	-	(50,618,454)	912828LM0	101.082
FUND 2700	T-NOTE-MID	HSBCS	2011-10-26	2012-10-15	2011-10-26	Purchased	1.375	0.153	29,764,000	364,585	-	-	-	(30,128,585)	912828LR9	101.184
FUND 2700	REPO INT	HSBCS	2011-11-28	2011-11-29	2011-11-28	Purchased	0.090	0.090	144,611,000	-	-	-	-	(144,611,000)		100.000
FUND 2700	REPO INT	HSBCS	2011-11-28	2011-11-29	2011-11-29	Matured	0.090	0.090	(144,611,000)	-	(362)	-	-	144,611,362		100.000
FUND 2700	FNMA NOTES	DAIWA	2011-07-07	2011-12-02	2011-12-02	Matured	0.060	0.060	(25,006,000)	-	(6,168)	-	-	25,006,000	313588PZ2	99.975
FUND 2700	T-BILL	MORG	2011-12-02	2012-04-19	2011-12-02	Purchased	0.020	0.021	25,008,000	(1,979)	-	-	-	(25,006,021)	9127955J6	99.992
FUND 2700	T-NOTE-MID	BOFAB	2011-12-28	2012-07-15	2011-12-28	Purchased	1.500	0.076	32,069,000	467,528	-	-	-	(32,536,528)	912828LB4	100.781
FUND 2700	T-NOTE-MID	BOFAB	2011-12-28	2012-06-15	2011-12-28	Purchased	1.875	0.058	50,000,000	455,174	-	-	-	(50,455,174)	912828KX7	100.844
FUND 2700	FNMA NOTES	-	2011-05-26	2012-01-23	2011-12-30	Final Sale	0.110	0.110	(22,019,000)	16,282	(14,667)	-	(1,615)	22,019,000	313588SD8	100.000
FUND 2700	T-NOTE-MID	-	2011-08-29	2012-02-15	2011-12-30	Amort/(Accr)	4.875	0.029	-	-	-	809,731	-	-	9128277L0	0.000
FUND 2700	T-NOTE-MID	-	2011-08-29	2012-02-15	2011-12-30	Final Sale	4.875	0.029	(50,000,000)	(402,140)	(814,708)	-	(1,137)	51,217,986	9128277L0	100.621
FUND 2700	T-NOTE-MID	-	2011-08-29	2012-02-15	2011-12-30	Amort/(Accr)	4.875	0.029	-	-	-	809,731	-	-	9128277L0	0.000
FUND 2700	T-NOTE-MID	-	2011-08-29	2012-02-15	2011-12-30	Final Sale	4.875	0.029	(50,000,000)	(402,140)	(814,708)	-	(1,137)	51,217,986	9128277L0	100.621
FUND 2700	T-NOTE-MID	-	2011-08-29	2012-02-15	2011-12-30	Amort/(Accr)	4.875	0.029	-	-	-	809,731	-	-	9128277L0	0.000
FUND 2700	T-NOTE-MID	-	2011-08-29	2012-02-15	2011-12-30	Final Sale	4.875	0.029	(50,000,000)	(402,140)	(814,708)	-	(1,137)	51,217,986	9128277L0	100.621
FUND 2700	T-BILL	-	2011-09-27	2012-08-23	2011-12-30	Final Sale	0.085	0.085	(22,955,000)	17,940	(5,095)	-	(3,022)	22,945,177	912795Y96	99.957
FUND 2700	T-BILL	-	2011-03-03	2012-02-09	2011-12-30	Final Sale	0.225	0.225	(20,120,000)	43,132	(37,977)	-	(5,156)	20,120,000	9127953C3	100.000
FUND 2700	T-NOTE-MID	-	2011-10-18	2012-02-15	2011-12-30	Amort/(Accr)	1.375	0.045	-	-	-	131,006	-	-	912828KC3	0.000
FUND 2700	T-NOTE-MID	-	2011-10-18	2012-02-15	2011-12-30	Final Sale	1.375	0.045	(49,667,000)	(203,116)	(135,471)	-	(1,019)	50,006,605	912828KC3	100.172
FUND 2700	T-NOTE-MID	-	2011-10-26	2012-09-15	2011-12-30	Amort/(Accr)	1.375	0.154	-	-	-	108,825	-	-	912828LM0	0.000
FUND 2700	T-NOTE-MID	-	2011-10-26	2012-09-15	2011-12-30	Final Sale	1.375	0.154	(50,000,000)	(509,629)	(122,768)	-	(15,075)	50,647,472	912828LM0	100.895
FUND 3502	REPO INT	MIZUH	2010-12-23	2011-01-03	2011-01-03	Matured	0.210	0.210	(79,000,000)	-	(5,069)	-	-	79,005,069		100.000
FUND 3502	REPO INT	HSBCS	2010-12-31	2011-01-03	2011-01-03	Matured	0.140	0.140	(3,499,000)	-	(41)	-	-	3,499,041		100.000
FUND 3502	T-BILL	HSBCS	2011-03-03	2012-02-09	2011-03-03	Purchased	0.225	0.226	5,000	(11)	-	-	-	(4,989)	9127953C3	99.786
FUND 3502	T-BILL	-	2011-03-03	2012-02-09	2011-06-14	Final Sale	0.225	0.226	(5,000)	11	(3)	-	(4)	4,996	9127953C3	99.927
FUND 3502	REPO INT	MIZUH	2011-06-29	2011-07-01	2011-06-29	Purchased	0.010	0.010	82,495,000	-	-	-	-	(82,495,000)		100.000
FUND 3502	REPO INT	MIZUH	2011-06-29	2011-07-01	2011-07-01	Matured	0.010	0.010	(82,495,000)	-	(46)	-	-	82,495,046		100.000
FUND 3502	REPO INT	BOFAB	2011-12-23	2012-01-03	2011-12-23	Purchased	0.010	0.010	82,496,000	-	-	-	-	(82,496,000)		100.000



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FUND 4500	T-BILL	HSBCS	2010-10-07	2011-02-10	2011-02-10	Matured	0.130	0.130	(40,000)	-	(18)	-	-	40,000	912795V40	99.955
FUND 4500	T-BILL	BARCL	2010-10-26	2011-02-10	2011-02-10	Matured	0.130	0.130	(619,000)	-	(239)	-	-	619,000	912795V40	99.961
FUND 4500	T-BILL	HSBCS	2011-02-10	2012-02-09	2011-02-10	Purchased	0.290	0.291	661,000	(1,938)	-	-	-	(659,062)	9127953C3	99.707
FUND 5000	REPO INT	MIZUH	2010-12-31	2011-01-03	2011-01-03	Matured	0.230	0.230	(38,231,000)	-	(733)	-	-	38,231,733		100.000
FUND 5000	REPO INT	HSBCS	2011-01-03	2011-01-04	2011-01-03	Purchased	0.160	0.160	38,232,000	-	-	-	-	(38,232,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-01-03	2011-01-04	2011-01-04	Matured	0.160	0.160	(38,232,000)	-	(170)	-	-	38,232,170		100.000
FUND 5000	REPO INT	MIZUH	2011-01-04	2011-01-05	2011-01-04	Purchased	0.160	0.160	38,232,000	-	-	-	-	(38,232,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-01-04	2011-01-05	2011-01-05	Matured	0.160	0.160	(38,232,000)	-	(170)	-	-	38,232,170		100.000
FUND 5000	REPO INT	HSBCS	2011-01-05	2011-01-06	2011-01-05	Purchased	0.100	0.100	38,232,000	-	-	-	-	(38,232,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-01-05	2011-01-06	2011-01-06	Matured	0.100	0.100	(38,232,000)	-	(106)	-	-	38,232,106		100.000
FUND 5000	REPO INT	BOFAB	2011-01-06	2011-01-07	2011-01-06	Purchased	0.140	0.140	38,232,000	-	-	-	-	(38,232,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-01-06	2011-01-07	2011-01-07	Matured	0.140	0.140	(38,232,000)	-	(149)	-	-	38,232,149		100.000
FUND 5000	REPO INT	BOFAB	2011-01-07	2011-01-10	2011-01-07	Purchased	0.140	0.140	38,232,000	-	-	-	-	(38,232,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-01-07	2011-01-10	2011-01-10	Matured	0.140	0.140	(38,232,000)	-	(446)	-	-	38,232,446		100.000
FUND 5000	REPO INT	DAIWA	2011-01-10	2011-01-11	2011-01-10	Purchased	0.160	0.160	38,337,000	-	-	-	-	(38,337,000)		100.000
FUND 5000	FFCB DISC	BOFAB	2010-03-29	2011-01-11	2011-01-11	Matured	0.380	0.381	(10,000,000)	-	(30,400)	-	-	10,000,000	313312AL4	99.696
FUND 5000	REPO INT	DAIWA	2011-01-10	2011-01-11	2011-01-11	Matured	0.160	0.160	(38,337,000)	-	(170)	-	-	38,337,170		100.000
FUND 5000	FFCB DISC	MORGN	2011-01-11	2011-01-17	2011-01-11	Purchased	0.280	0.281	10,000,000	(24,111)	-	-	-	(9,975,889)	313312PJ3	99.759
FUND 5000	REPO INT	BOFAB	2011-01-11	2011-01-12	2011-01-11	Purchased	0.130	0.130	40,613,000	-	-	-	-	(40,613,000)		100.000
FUND 5000	COMM PAPER	-	2010-12-30	2011-01-12	2011-01-12	Amort/(Accr)	0.000	0.160	-	-	-	(2,889)	-	-	06416KNC0	0.000
FUND 5000	COMM PAPER	BARCL	2010-12-30	2011-01-12	2011-01-12	Matured	0.000	0.160	(50,000,000)	-	-	-	-	50,000,000	06416KNC0	99.994
FUND 5000	COMM PAPER	-	2010-12-30	2011-01-12	2011-01-12	Amort/(Accr)	0.000	0.180	-	-	-	(3,250)	-	-	0027A1NC9	0.000
FUND 5000	COMM PAPER	BOFAB	2010-12-30	2011-01-12	2011-01-12	Matured	0.000	0.180	(50,000,000)	-	-	-	-	50,000,000	0027A1NC9	99.994
FUND 5000	COMM PAPER	-	2010-12-30	2011-01-12	2011-01-12	Amort/(Accr)	0.000	0.275	-	-	-	(4,965)	-	-	22532CNC4	0.000
FUND 5000	COMM PAPER	CITIG	2010-12-30	2011-01-12	2011-01-12	Matured	0.000	0.275	(50,000,000)	-	-	-	-	50,000,000	22532CNC4	99.990
FUND 5000	COMM PAPER	-	2010-12-30	2011-01-12	2011-01-12	Amort/(Accr)	0.000	0.230	-	-	-	(4,153)	-	-	0556N1NC3	0.000
FUND 5000	COMM PAPER	BOFAB	2010-12-30	2011-01-12	2011-01-12	Matured	0.000	0.230	(50,000,000)	-	-	-	-	50,000,000	0556N1NC3	99.992
FUND 5000	REPO INT	BOFAB	2011-01-11	2011-01-12	2011-01-12	Matured	0.130	0.130	(40,613,000)	-	(147)	-	-	40,613,147		100.000
FUND 5000	COMM PAPER	BARCL	2011-01-12	2011-02-10	2011-01-12	Purchased	0.000	0.210	50,000,000	(8,458)	-	-	-	(49,991,542)	06416KPA2	99.983
FUND 5000	COMM PAPER	BOFAB	2011-01-12	2011-02-10	2011-01-12	Purchased	0.000	0.230	50,000,000	(9,264)	-	-	-	(49,990,736)	0027A1PA1	99.981
FUND 5000	COMM PAPER	CITIG	2011-01-12	2011-02-09	2011-01-12	Purchased	0.000	0.275	50,000,000	(10,694)	-	-	-	(49,989,306)	22532CP99	99.979
FUND 5000	COMM PAPER	HSBCS	2011-01-12	2011-02-11	2011-01-12	Purchased	0.000	0.220	50,000,000	(9,167)	-	-	-	(49,990,833)	40427SPB9	99.982
FUND 5000	REPO INT	BOFAB	2011-01-12	2011-01-13	2011-01-12	Purchased	0.120	0.120	40,651,000	-	-	-	-	(40,651,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-01-12	2011-01-13	2011-01-13	Matured	0.120	0.120	(40,651,000)	-	(136)	-	-	40,651,136		100.000
FUND 5000	REPO INT	BOFAB	2011-01-13	2011-01-14	2011-01-13	Purchased	0.120	0.120	40,651,000	-	-	-	-	(40,651,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-01-13	2011-01-14	2011-01-14	Matured	0.120	0.120	(40,651,000)	-	(136)	-	-	40,651,136		100.000
FUND 5000	REPO INT	DAIWA	2011-01-14	2011-01-18	2011-01-14	Purchased	0.150	0.150	41,584,000	-	-	-	-	(41,584,000)		100.000
FUND 5000	REFCO STRP	-	2009-01-20	2011-01-18	2011-01-18	Interest	0.000	1.099	-	-	-	(106,306)	-	-	76116EFB1	0.000
FUND 5000	REFCO STRP	UBS	2009-01-20	2011-01-18	2011-01-18	Matured	0.000	1.099	(19,401,000)	-	-	-	-	19,401,000	76116EFB1	97.844
FUND 5000	FFCB BONDS	-	2010-04-22	2011-07-18	2011-01-18	Interest	5.375	0.617	-	-	(268,750)	236,434	-	268,750	31331VJ80	0.000



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FUND 5000	REPO INT	DAIWA	2011-01-14	2011-01-18	2011-01-18	Matured	0.150	0.150	(41,584,000)	-	(693)	-	-	41,584,693		100.000
FUND 5000	COMM PAPER	BARCL	2011-01-18	2011-02-23	2011-01-18	Purchased	0.000	0.180	25,000,000	(4,500)	-	-	-	(24,995,500)	06737JPP4	99.982
FUND 5000	REPO INT	BOFAB	2011-01-18	2011-01-19	2011-01-18	Purchased	0.220	0.220	36,259,000	-	-	-	-	(36,259,000)		100.000
FUND 5000	FFCB DISC	-	2010-05-13	2011-03-17	2011-01-19	Final Sale	0.400	0.401	(6,800,000)	23,271	(18,965)	-	(2,530)	6,798,224	313312DD9	99.974
FUND 5000	REPO INT	BOFAB	2011-01-18	2011-01-19	2011-01-19	Matured	0.220	0.220	(36,259,000)	-	(222)	-	-	36,259,222		100.000
FUND 5000	REPO INT	BOFAB	2011-01-19	2011-01-20	2011-01-19	Purchased	0.190	0.190	43,058,000	-	-	-	-	(43,058,000)		100.000
FUND 5000	FHLB BONDS	BARCL	2009-09-24	2011-01-20	2011-01-20	Matured	0.850	0.597	(20,000,000)	-	(85,000)	-	-	20,085,000	3133XUB28	100.332
FUND 5000	FHLB BONDS	-	2009-09-24	2011-01-20	2011-01-20	Amort/(Accr)	0.850	0.597	-	-	-	25,205	-	-	3133XUB28	0.000
FUND 5000	REPO INT	BOFAB	2011-01-19	2011-01-20	2011-01-20	Matured	0.190	0.190	(43,058,000)	-	(227)	-	-	43,058,227		100.000
FUND 5000	REPO INT	BOFAB	2011-01-20	2011-01-21	2011-01-20	Purchased	0.190	0.190	65,714,000	-	-	-	-	(65,714,000)		100.000
FUND 5000	FHLB BONDS	CITIG	2009-09-24	2011-01-21	2011-01-21	Matured	3.750	0.560	(20,000,000)	-	(375,000)	-	-	20,375,000	31339YL83	104.204
FUND 5000	FHLB BONDS	-	2009-09-24	2011-01-21	2011-01-21	Amort/(Accr)	3.750	0.560	-	-	-	318,061	-	-	31339YL83	0.000
FUND 5000	REPO INT	BOFAB	2011-01-20	2011-01-21	2011-01-21	Matured	0.190	0.190	(65,714,000)	-	(347)	-	-	65,714,347		100.000
FUND 5000	COMM PAPER	CITIG	2011-01-21	2011-02-23	2011-01-21	Purchased	0.000	0.200	30,000,000	(5,500)	-	-	-	(29,994,500)	64951XPP1	99.982
FUND 5000	REPO INT	HSBCS	2011-01-21	2011-01-24	2011-01-21	Purchased	0.150	0.150	56,095,000	-	-	-	-	(56,095,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-01-21	2011-01-24	2011-01-24	Matured	0.150	0.150	(56,095,000)	-	(701)	-	-	56,095,701		100.000
FUND 5000	REPO INT	MIZUH	2011-01-24	2011-01-25	2011-01-24	Purchased	0.160	0.160	56,008,000	-	-	-	-	(56,008,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-01-24	2011-01-25	2011-01-25	Matured	0.160	0.160	(56,008,000)	-	(249)	-	-	56,008,249		100.000
FUND 5000	REPO INT	BOFAB	2011-01-25	2011-01-26	2011-01-25	Purchased	0.150	0.150	56,008,000	-	-	-	-	(56,008,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-01-25	2011-01-26	2011-01-26	Matured	0.150	0.150	(56,008,000)	-	(233)	-	-	56,008,233		100.000
FUND 5000	REPO INT	BOFAB	2011-01-26	2011-01-27	2011-01-26	Purchased	0.150	0.150	56,008,000	-	-	-	-	(56,008,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-01-26	2011-01-27	2011-01-27	Matured	0.150	0.150	(56,008,000)	-	(233)	-	-	56,008,233		100.000
FUND 5000	REPO INT	HSBCS	2011-01-27	2011-01-28	2011-01-27	Purchased	0.160	0.160	56,008,000	-	-	-	-	(56,008,000)		100.000
FUND 5000	FHLB BONDS	CITIG	2010-07-29	2011-01-28	2011-01-28	Matured	0.250	0.246	(20,000,000)	-	(24,861)	-	-	20,025,000	31337OCW6	100.002
FUND 5000	FHLB BONDS	-	2010-07-29	2011-01-28	2011-01-28	Amort/(Accr)	0.250	0.246	-	-	-	400	-	-	31337OCW6	0.000
FUND 5000	REPO INT	HSBCS	2011-01-27	2011-01-28	2011-01-28	Matured	0.160	0.160	(56,008,000)	-	(249)	-	-	56,008,249		100.000
FUND 5000	COMM PAPER	MERIL	2011-01-28	2011-03-02	2011-01-28	Purchased	0.000	0.170	25,000,000	(3,896)	-	-	-	(24,996,104)	89233HQ23	99.984
FUND 5000	T-BILL	DAIWA	2011-01-28	2011-06-09	2011-01-28	Purchased	0.155	0.155	30,000,000	(17,050)	-	-	-	(29,982,950)	9127952U4	99.943
FUND 5000	T-BILL	DAIWA	2011-01-28	2011-07-21	2011-01-28	Purchased	0.155	0.155	32,541,000	(24,379)	-	-	-	(32,516,621)	9127953A7	99.925
FUND 5000	REPO INT	HSBCS	2011-01-28	2011-01-31	2011-01-28	Purchased	0.150	0.150	51,038,000	-	-	-	-	(51,038,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-01-28	2011-01-31	2011-01-31	Matured	0.150	0.150	(51,038,000)	-	(638)	-	-	51,038,638		100.000
FUND 5000	REPO INT	BOFAB	2011-01-31	2011-02-01	2011-01-31	Purchased	0.200	0.200	52,644,000	-	-	-	-	(52,644,000)		100.000
FUND 5000	FFCB BONDS	-	2010-04-15	2011-02-01	2011-02-01	Amort/(Accr)	0.350	0.373	-	-	-	(2,262)	-	-	31331JCY7	0.000
FUND 5000	FFCB BONDS	DAIWA	2010-04-15	2011-02-01	2011-02-01	Matured	0.350	0.373	(20,000,000)	-	(35,000)	-	-	20,035,000	31331JCY7	99.982
FUND 5000	FFCB BONDS	-	2010-05-13	2011-02-01	2011-02-01	Amort/(Accr)	0.350	0.358	-	-	-	(1,040)	-	-	31331JCY7	0.000
FUND 5000	FFCB BONDS	DAIWA	2010-05-13	2011-02-01	2011-02-01	Matured	0.350	0.358	(25,000,000)	-	(43,750)	-	-	25,043,750	31331JCY7	99.994
FUND 5000	REPO INT	BOFAB	2011-01-31	2011-02-01	2011-02-01	Matured	0.200	0.200	(52,644,000)	-	(292)	-	-	52,644,292		100.000
FUND 5000	FFCB DISC	UBS	2011-02-01	2011-11-21	2011-02-01	Purchased	0.230	0.230	45,163,000	(84,543)	-	-	-	(45,078,457)	313312PN4	99.813
FUND 5000	REPO INT	BOFAB	2011-02-01	2011-02-02	2011-02-01	Purchased	0.190	0.190	52,644,000	-	-	-	-	(52,644,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-02-01	2011-02-02	2011-02-02	Matured	0.190	0.190	(52,644,000)	-	(278)	-	-	52,644,278		100.000



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FUND 5000	REPO INT	BOFAB	2011-02-02	2011-02-03	2011-02-02	Purchased	0.180	0.180	52,645,000	-	-	-	-	(52,645,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-02-02	2011-02-03	2011-02-03	Matured	0.180	0.180	(52,645,000)	-	(263)	-	-	52,645,263		100.000
FUND 5000	REPO INT	HSBCS	2011-02-03	2011-02-04	2011-02-03	Purchased	0.150	0.150	52,645,000	-	-	-	-	(52,645,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-02-03	2011-02-04	2011-02-04	Matured	0.150	0.150	(52,645,000)	-	(219)	-	-	52,645,219		100.000
FUND 5000	REPO INT	HSBCS	2011-02-04	2011-02-07	2011-02-04	Purchased	0.140	0.140	52,645,000	-	-	-	-	(52,645,000)		100.000
FUND 5000	FHLB BONDS	UBS	2009-09-24	2011-02-07	2011-02-07	Matured	1.000	0.680	(10,000,000)	-	(50,000)	-	-	10,050,000	3133XUJD9	100.435
FUND 5000	FHLB BONDS	-	2009-09-24	2011-02-07	2011-02-07	Amort/(Accr)	1.000	0.680	-	-	-	15,935	-	-	3133XUJD9	0.000
FUND 5000	REPO INT	HSBCS	2011-02-04	2011-02-07	2011-02-07	Matured	0.140	0.140	(52,645,000)	-	(614)	-	-	52,645,614		100.000
FUND 5000	FREDDIE MA	DAIWA	2011-02-07	2012-03-14	2011-02-07	Purchased	1.720	0.363	20,000,000	435,044	-	-	-	(20,435,044)	3128X8Q62	101.492
FUND 5000	REPO INT	BOFAB	2011-02-07	2011-02-08	2011-02-07	Purchased	0.140	0.140	42,261,000	-	-	-	-	(42,261,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-02-07	2011-02-08	2011-02-08	Matured	0.140	0.140	(42,261,000)	-	(164)	-	-	42,261,164		100.000
FUND 5000	REPO INT	BOFAB	2011-02-08	2011-02-09	2011-02-08	Purchased	0.130	0.130	42,384,000	-	-	-	-	(42,384,000)		100.000
FUND 5000	COMM PAPER	-	2011-01-12	2011-02-09	2011-02-09	Amort/(Accr)	0.000	0.275	-	-	-	(10,694)	-	-	22532CP99	0.000
FUND 5000	COMM PAPER	CITIG	2011-01-12	2011-02-09	2011-02-09	Matured	0.000	0.275	(50,000,000)	-	-	-	-	50,000,000	22532CP99	99.979
FUND 5000	REPO INT	BOFAB	2011-02-08	2011-02-09	2011-02-09	Matured	0.130	0.130	(42,384,000)	-	(153)	-	-	42,384,153		100.000
FUND 5000	COMM PAPER	CITIG	2011-02-09	2011-04-12	2011-02-09	Purchased	0.000	0.210	50,000,000	(18,083)	-	-	-	(49,981,917)	36959JRC9	99.964
FUND 5000	REPO INT	BOFAB	2011-02-09	2011-02-10	2011-02-09	Purchased	0.120	0.120	42,402,000	-	-	-	-	(42,402,000)		100.000
FUND 5000	COMM PAPER	-	2011-01-12	2011-02-10	2011-02-10	Amort/(Accr)	0.000	0.210	-	-	-	(8,458)	-	-	06416KPA2	0.000
FUND 5000	COMM PAPER	BARCL	2011-01-12	2011-02-10	2011-02-10	Matured	0.000	0.210	(50,000,000)	-	-	-	-	50,000,000	06416KPA2	99.983
FUND 5000	COMM PAPER	-	2011-01-12	2011-02-10	2011-02-10	Amort/(Accr)	0.000	0.230	-	-	-	(9,264)	-	-	0027A1PA1	0.000
FUND 5000	COMM PAPER	BOFAB	2011-01-12	2011-02-10	2011-02-10	Matured	0.000	0.230	(50,000,000)	-	-	-	-	50,000,000	0027A1PA1	99.981
FUND 5000	REPO INT	BOFAB	2011-02-09	2011-02-10	2011-02-10	Matured	0.120	0.120	(42,402,000)	-	(141)	-	-	42,402,141		100.000
FUND 5000	COMM PAPER	BOFAB	2011-02-10	2011-03-10	2011-02-10	Purchased	0.000	0.260	50,000,000	(10,111)	-	-	-	(49,989,889)	22532CQA5	99.980
FUND 5000	REPO INT	HSBCS	2011-02-10	2011-02-11	2011-02-10	Purchased	0.120	0.120	92,413,000	-	-	-	-	(92,413,000)		100.000
FUND 5000	COMM PAPER	-	2011-01-12	2011-02-11	2011-02-11	Amort/(Accr)	0.000	0.220	-	-	-	(9,167)	-	-	40427SPB9	0.000
FUND 5000	COMM PAPER	HSBCS	2011-01-12	2011-02-11	2011-02-11	Matured	0.000	0.220	(50,000,000)	-	-	-	-	50,000,000	40427SPB9	99.982
FUND 5000	REPO INT	HSBCS	2011-02-10	2011-02-11	2011-02-11	Matured	0.120	0.120	(92,413,000)	-	(308)	-	-	92,413,308		100.000
FUND 5000	COMM PAPER	HSBCS	2011-02-11	2011-03-16	2011-02-11	Purchased	0.000	0.220	50,000,000	(10,083)	-	-	-	(49,989,917)	40427SQG7	99.980
FUND 5000	REPO INT	HSBCS	2011-02-11	2011-02-14	2011-02-11	Purchased	0.120	0.120	95,052,000	-	-	-	-	(95,052,000)		100.000
FUND 5000	T-BILL	-	2011-01-28	2011-06-09	2011-02-14	Final Sale	0.155	0.155	(30,000,000)	17,050	(2,196)	-	2,196	29,982,950	9127952U4	99.943
FUND 5000	T-BILL	-	2011-01-28	2011-07-21	2011-02-14	Final Sale	0.155	0.155	(32,541,000)	24,379	(2,382)	-	2,382	32,516,621	9127953A7	99.925
FUND 5000	REPO INT	HSBCS	2011-02-11	2011-02-14	2011-02-14	Matured	0.120	0.120	(95,052,000)	-	(951)	-	-	95,052,951		100.000
FUND 5000	COMM PAPER	BOFAB	2011-02-14	2011-03-17	2011-02-14	Purchased	0.000	0.230	50,000,000	(9,903)	-	-	-	(49,990,097)	0556N1QH9	99.980
FUND 5000	REPO INT	HSBCS	2011-02-14	2011-02-15	2011-02-14	Purchased	0.120	0.120	47,912,000	-	-	-	-	(47,912,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-02-14	2011-02-15	2011-02-15	Matured	0.120	0.120	(47,912,000)	-	(160)	-	-	47,912,160		100.000
FUND 5000	REPO INT	HSBCS	2011-02-15	2011-02-16	2011-02-15	Purchased	0.150	0.150	47,911,000	-	-	-	-	(47,911,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-02-15	2011-02-16	2011-02-16	Matured	0.150	0.150	(47,911,000)	-	(200)	-	-	47,911,200		100.000
FUND 5000	REPO INT	MIZUH	2011-02-16	2011-02-17	2011-02-16	Purchased	0.110	0.110	47,912,000	-	-	-	-	(47,912,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-02-16	2011-02-17	2011-02-17	Matured	0.110	0.110	(47,912,000)	-	(146)	-	-	47,912,146		100.000
FUND 5000	REPO INT	HSBCS	2011-02-17	2011-02-18	2011-02-17	Purchased	0.110	0.110	49,286,000	-	-	-	-	(49,286,000)		100.000

**MTA HEADQUARTERS - TREASURY DEPARTMENT
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FROM: 1/1/2011
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Fund	Instr Type	Broker	Purch Date	Maturity	Trans Date	Trans Type	Rate	Yield	Par	Prem/(Disc)	(Interest)	Amort/(Accr)	(Gain) / Loss	Settlement	CUSIP	Price
FUND 5000	REPO INT	HSBCS	2011-02-17	2011-02-18	2011-02-18	Matured	0.110	0.110	(49,286,000)	-	(151)	-	-	49,286,151		100.000
FUND 5000	REPO INT	BOFAB	2011-02-18	2011-02-22	2011-02-18	Purchased	0.120	0.120	49,286,000	-	-	-	-	(49,286,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-02-18	2011-02-22	2011-02-22	Matured	0.120	0.120	(49,286,000)	-	(657)	-	-	49,286,657		100.000
FUND 5000	REPO INT	BOFAB	2011-02-22	2011-02-23	2011-02-22	Purchased	0.120	0.120	49,287,000	-	-	-	-	(49,287,000)		100.000
FUND 5000	COMM PAPER	-	2011-01-18	2011-02-23	2011-02-23	Amort/(Accr)	0.000	0.180	-	-	-	(4,500)	-	-	06737JPP4	0.000
FUND 5000	COMM PAPER	BARCL	2011-01-18	2011-02-23	2011-02-23	Matured	0.000	0.180	(25,000,000)	-	-	-	-	25,000,000	06737JPP4	99.982
FUND 5000	COMM PAPER	-	2011-01-21	2011-02-23	2011-02-23	Amort/(Accr)	0.000	0.200	-	-	-	(5,500)	-	-	64951XPP1	0.000
FUND 5000	COMM PAPER	CITIG	2011-01-21	2011-02-23	2011-02-23	Matured	0.000	0.200	(30,000,000)	-	-	-	-	30,000,000	64951XPP1	99.982
FUND 5000	REPO INT	BOFAB	2011-02-22	2011-02-23	2011-02-23	Matured	0.120	0.120	(49,287,000)	-	(164)	-	-	49,287,164		100.000
FUND 5000	COMM PAPER	CITIG	2011-02-23	2011-03-25	2011-02-23	Purchased	0.000	0.200	30,000,000	(5,000)	-	-	-	(29,995,000)	64951XQR6	99.983
FUND 5000	COMM PAPER	BOFAB	2011-02-23	2011-04-18	2011-02-23	Purchased	0.000	0.260	21,000,000	(8,190)	-	-	-	(20,991,810)	59157URJ1	99.961
FUND 5000	REPO INT	BOFAB	2011-02-23	2011-02-24	2011-02-23	Purchased	0.110	0.110	53,300,000	-	-	-	-	(53,300,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-02-23	2011-02-24	2011-02-24	Matured	0.110	0.110	(53,300,000)	-	(163)	-	-	53,300,163		100.000
FUND 5000	REPO INT	HSBCS	2011-02-24	2011-02-25	2011-02-24	Purchased	0.110	0.110	53,300,000	-	-	-	-	(53,300,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-02-24	2011-02-25	2011-02-25	Matured	0.110	0.110	(53,300,000)	-	(163)	-	-	53,300,163		100.000
FUND 5000	REPO INT	HSBCS	2011-02-25	2011-02-28	2011-02-25	Purchased	0.120	0.120	53,300,000	-	-	-	-	(53,300,000)		100.000
FUND 5000	FRED MAC	BARCL	2010-04-29	2011-02-28	2011-02-28	Matured	0.390	0.391	(33,895,000)	-	(111,995)	-	-	33,895,000	313396CL5	99.670
FUND 5000	REPO INT	HSBCS	2011-02-25	2011-02-28	2011-02-28	Matured	0.120	0.120	(53,300,000)	-	(533)	-	-	53,300,533		100.000
FUND 5000	FREDDIE MA	DAIWA	2011-02-28	2011-12-15	2011-02-28	Purchased	1.125	0.242	25,000,000	232,706	-	-	-	(25,232,706)	3137EACF4	100.703
FUND 5000	FREDDIE MA	MIZUH	2011-02-28	2011-12-15	2011-02-28	Purchased	1.125	0.243	15,000,000	139,519	-	-	-	(15,139,519)	3137EACF4	100.702
FUND 5000	REPO INT	HSBCS	2011-02-28	2011-03-01	2011-02-28	Purchased	0.170	0.170	47,375,000	-	-	-	-	(47,375,000)		100.000
FUND 5000	FNMA NOTES	HSBCS	2010-05-27	2011-03-01	2011-03-01	Matured	0.390	0.391	(18,423,000)	-	(55,484)	-	-	18,423,000	313588CM5	99.699
FUND 5000	FNMA NOTES	CITIG	2010-09-08	2011-03-01	2011-03-01	Matured	0.205	0.205	(12,000,000)	-	(11,890)	-	-	12,000,000	313588CM5	99.901
FUND 5000	REPO INT	HSBCS	2011-02-28	2011-03-01	2011-03-01	Matured	0.170	0.170	(47,375,000)	-	(224)	-	-	47,375,224		100.000
FUND 5000	REPO INT	HSBCS	2011-03-01	2011-03-02	2011-03-01	Purchased	0.140	0.140	47,803,000	-	-	-	-	(47,803,000)		100.000
FUND 5000	COMM PAPER	CITIG	2011-03-01	2011-04-05	2011-03-01	Purchased	0.000	0.150	30,000,000	(4,375)	-	-	-	(29,995,625)	30229BR58	99.985
FUND 5000	COMM PAPER	-	2011-01-28	2011-03-02	2011-03-02	Amort/(Accr)	0.000	0.170	-	-	-	(3,896)	-	-	89233HQ23	0.000
FUND 5000	COMM PAPER	MERIL	2011-01-28	2011-03-02	2011-03-02	Matured	0.000	0.170	(25,000,000)	-	-	-	-	25,000,000	89233HQ23	99.984
FUND 5000	REPO INT	HSBCS	2011-03-01	2011-03-02	2011-03-02	Matured	0.140	0.140	(47,803,000)	-	(186)	-	-	47,803,186		100.000
FUND 5000	COMM PAPER	BARCL	2011-03-02	2011-05-04	2011-03-02	Purchased	0.000	0.200	25,000,000	(8,750)	-	-	-	(24,991,250)	06737JS48	99.965
FUND 5000	REPO INT	MIZUH	2011-03-02	2011-03-03	2011-03-02	Purchased	0.120	0.120	47,812,000	-	-	-	-	(47,812,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-03-02	2011-03-03	2011-03-03	Matured	0.120	0.120	(47,812,000)	-	(159)	-	-	47,812,159		100.000
FUND 5000	REPO INT	HSBCS	2011-03-03	2011-03-04	2011-03-03	Purchased	0.120	0.120	47,812,000	-	-	-	-	(47,812,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-03-03	2011-03-04	2011-03-04	Matured	0.120	0.120	(47,812,000)	-	(159)	-	-	47,812,159		100.000
FUND 5000	REPO INT	MIZUH	2011-03-04	2011-03-07	2011-03-04	Purchased	0.130	0.130	47,812,000	-	-	-	-	(47,812,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-03-04	2011-03-07	2011-03-07	Matured	0.130	0.130	(47,812,000)	-	(518)	-	-	47,812,518		100.000
FUND 5000	REPO INT	HSBCS	2011-03-07	2011-03-08	2011-03-07	Purchased	0.120	0.120	47,813,000	-	-	-	-	(47,813,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-03-07	2011-03-08	2011-03-08	Matured	0.120	0.120	(47,813,000)	-	(159)	-	-	47,813,159		100.000
FUND 5000	REPO INT	BOFAB	2011-03-08	2011-03-09	2011-03-08	Purchased	0.110	0.110	47,903,000	-	-	-	-	(47,903,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-03-08	2011-03-09	2011-03-09	Matured	0.110	0.110	(47,903,000)	-	(146)	-	-	47,903,146		100.000



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FROM: 1/1/2011
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Fund	Instr Type	Broker	Purch Date	Maturity	Trans Date	Trans Type	Rate	Yield	Par	Prem/(Disc)	(Interest)	Amort/(Accr)	(Gain) / Loss	Settlement	CUSIP	Price
FUND 5000	REPO INT	MIZUH	2011-03-09	2011-03-10	2011-03-09	Purchased	0.120	0.120	47,904,000	-	-	-	-	(47,904,000)		100.000
FUND 5000	COMM PAPER	-	2011-02-10	2011-03-10	2011-03-10	Amort/(Accr)	0.000	0.260	-	-	-	(10,111)	-	-	22532CQA5	0.000
FUND 5000	COMM PAPER	BOFAB	2011-02-10	2011-03-10	2011-03-10	Matured	0.000	0.260	(50,000,000)	-	-	-	-	50,000,000	22532CQA5	99.980
FUND 5000	REPO INT	MIZUH	2011-03-09	2011-03-10	2011-03-10	Matured	0.120	0.120	(47,904,000)	-	(160)	-	-	47,904,160		100.000
FUND 5000	COMM PAPER	BOFAB	2011-03-10	2011-06-03	2011-03-10	Purchased	0.000	0.190	47,000,000	(21,085)	-	-	-	(46,978,915)	74271UT34	99.955
FUND 5000	REPO INT	BOFAB	2011-03-10	2011-03-11	2011-03-10	Purchased	0.100	0.100	50,925,000	-	-	-	-	(50,925,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-03-10	2011-03-11	2011-03-11	Matured	0.100	0.100	(50,925,000)	-	(141)	-	-	50,925,141		100.000
FUND 5000	REPO INT	HSBCS	2011-03-11	2011-03-14	2011-03-11	Purchased	0.100	0.100	49,707,000	-	-	-	-	(49,707,000)		100.000
FUND 5000	FREDDIE MA	-	2011-02-07	2012-03-14	2011-03-14	Interest	1.720	0.363	-	-	(35,356)	27,737	-	172,000	3128X8Q62	0.000
FUND 5000	REPO INT	HSBCS	2011-03-11	2011-03-14	2011-03-14	Matured	0.100	0.100	(49,707,000)	-	(414)	-	-	49,707,414		100.000
FUND 5000	REPO INT	BOFAB	2011-03-14	2011-03-15	2011-03-14	Purchased	0.120	0.120	49,879,000	-	-	-	-	(49,879,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-03-14	2011-03-15	2011-03-15	Matured	0.120	0.120	(49,879,000)	-	(166)	-	-	49,879,166		100.000
FUND 5000	REPO INT	BOFAB	2011-03-15	2011-03-16	2011-03-15	Purchased	0.140	0.140	55,736,000	-	-	-	-	(55,736,000)		100.000
FUND 5000	COMM PAPER	-	2011-02-11	2011-03-16	2011-03-16	Amort/(Accr)	0.000	0.220	-	-	-	(10,083)	-	-	40427SQG7	0.000
FUND 5000	COMM PAPER	HSBCS	2011-02-11	2011-03-16	2011-03-16	Matured	0.000	0.220	(50,000,000)	-	-	-	-	50,000,000	40427SQG7	99.980
FUND 5000	REPO INT	BOFAB	2011-03-15	2011-03-16	2011-03-16	Matured	0.140	0.140	(55,736,000)	-	(217)	-	-	55,736,217		100.000
FUND 5000	COMM PAPER	HSBCS	2011-03-16	2011-04-15	2011-03-16	Purchased	0.000	0.200	50,000,000	(8,333)	-	-	-	(49,991,667)	40427SRF8	99.983
FUND 5000	REPO INT	HSBCS	2011-03-16	2011-03-17	2011-03-16	Purchased	0.120	0.120	55,744,000	-	-	-	-	(55,744,000)		100.000
FUND 5000	COMM PAPER	-	2011-02-14	2011-03-17	2011-03-17	Amort/(Accr)	0.000	0.230	-	-	-	(9,903)	-	-	0556N1QH9	0.000
FUND 5000	COMM PAPER	BOFAB	2011-02-14	2011-03-17	2011-03-17	Matured	0.000	0.230	(50,000,000)	-	-	-	-	50,000,000	0556N1QH9	99.980
FUND 5000	REPO INT	HSBCS	2011-03-16	2011-03-17	2011-03-17	Matured	0.120	0.120	(55,744,000)	-	(186)	-	-	55,744,186		100.000
FUND 5000	COMM PAPER	BOFAB	2011-03-17	2011-05-17	2011-03-17	Purchased	0.000	0.270	50,000,000	(22,875)	-	-	-	(49,977,125)	0556N1SH7	99.954
FUND 5000	REPO INT	BOFAB	2011-03-17	2011-03-18	2011-03-17	Purchased	0.130	0.130	55,767,000	-	-	-	-	(55,767,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-03-17	2011-03-18	2011-03-18	Matured	0.130	0.130	(55,767,000)	-	(201)	-	-	55,767,201		100.000
FUND 5000	REPO INT	BOFAB	2011-03-18	2011-03-21	2011-03-18	Purchased	0.150	0.150	55,768,000	-	-	-	-	(55,768,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-03-18	2011-03-21	2011-03-21	Matured	0.150	0.150	(55,768,000)	-	(697)	-	-	55,768,697		100.000
FUND 5000	REPO INT	BOFAB	2011-03-21	2011-03-22	2011-03-21	Purchased	0.130	0.130	55,768,000	-	-	-	-	(55,768,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-03-21	2011-03-22	2011-03-22	Matured	0.130	0.130	(55,768,000)	-	(201)	-	-	55,768,201		100.000
FUND 5000	REPO INT	HSBCS	2011-03-22	2011-03-23	2011-03-22	Purchased	0.140	0.140	54,518,000	-	-	-	-	(54,518,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-03-22	2011-03-23	2011-03-23	Matured	0.140	0.140	(54,518,000)	-	(212)	-	-	54,518,212		100.000
FUND 5000	REPO INT	BOFAB	2011-03-23	2011-03-24	2011-03-23	Purchased	0.110	0.110	54,519,000	-	-	-	-	(54,519,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-03-23	2011-03-24	2011-03-24	Matured	0.110	0.110	(54,519,000)	-	(167)	-	-	54,519,167		100.000
FUND 5000	REPO INT	HSBCS	2011-03-24	2011-03-25	2011-03-24	Purchased	0.100	0.100	54,519,000	-	-	-	-	(54,519,000)		100.000
FUND 5000	COMM PAPER	-	2011-02-23	2011-03-25	2011-03-25	Amort/(Accr)	0.000	0.200	-	-	-	(5,000)	-	-	64951XQR6	0.000
FUND 5000	COMM PAPER	CITIG	2011-02-23	2011-03-25	2011-03-25	Matured	0.000	0.200	(30,000,000)	-	-	-	-	30,000,000	64951XQR6	99.983
FUND 5000	REPO INT	HSBCS	2011-03-24	2011-03-25	2011-03-25	Matured	0.100	0.100	(54,519,000)	-	(151)	-	-	54,519,151		100.000
FUND 5000	REPO INT	HSBCS	2011-03-25	2011-03-28	2011-03-25	Purchased	0.100	0.100	84,519,000	-	-	-	-	(84,519,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-03-25	2011-03-28	2011-03-28	Matured	0.100	0.100	(84,519,000)	-	(704)	-	-	84,519,704		100.000
FUND 5000	COMM PAPER	BOFAB	2011-03-28	2011-05-16	2011-03-28	Purchased	0.000	0.170	40,000,000	(9,256)	-	-	-	(39,990,744)	77119MSG3	99.977
FUND 5000	REPO INT	HSBCS	2011-03-28	2011-03-29	2011-03-28	Purchased	0.100	0.100	44,529,000	-	-	-	-	(44,529,000)		100.000



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FUND 5000	REPO INT	HSBCS	2011-03-28	2011-03-29	2011-03-29	Matured	0.100	0.100	(44,529,000)	-	(124)	-	-	44,529,124		100.000
FUND 5000	T-BILL	BARCL	2011-03-29	2011-09-22	2011-03-29	Purchased	0.165	0.165	30,000,000	(24,338)	-	-	-	(29,975,663)	9127952F7	99.919
FUND 5000	T-BILL	BARCL	2011-03-29	2011-08-25	2011-03-29	Purchased	0.135	0.135	40,000,000	(22,350)	-	-	-	(39,977,650)	9127952A8	99.944
FUND 5000	REPO INT	MIZUH	2011-03-29	2011-03-30	2011-03-29	Purchased	0.080	0.080	44,087,000	-	-	-	-	(44,087,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-03-29	2011-03-30	2011-03-30	Matured	0.080	0.080	(44,087,000)	-	(98)	-	-	44,087,098		100.000
FUND 5000	REPO INT	HSBCS	2011-03-30	2011-03-31	2011-03-30	Purchased	0.090	0.090	44,309,000	-	-	-	-	(44,309,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-03-30	2011-03-31	2011-03-31	Matured	0.090	0.090	(44,309,000)	-	(111)	-	-	44,309,111		100.000
FUND 5000	REPO INT	HSBCS	2011-03-31	2011-04-01	2011-03-31	Purchased	0.100	0.100	44,310,000	-	-	-	-	(44,310,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-03-31	2011-04-01	2011-04-01	Matured	0.100	0.100	(44,310,000)	-	(123)	-	-	44,310,123		100.000
FUND 5000	REPO INT	MIZUH	2011-04-01	2011-04-04	2011-04-01	Purchased	0.100	0.100	44,310,000	-	-	-	-	(44,310,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-04-01	2011-04-04	2011-04-04	Matured	0.100	0.100	(44,310,000)	-	(369)	-	-	44,310,369		100.000
FUND 5000	REPO INT	BOFAB	2011-04-04	2011-04-05	2011-04-04	Purchased	0.020	0.020	44,310,000	-	-	-	-	(44,310,000)		100.000
FUND 5000	COMM PAPER	-	2011-03-01	2011-04-05	2011-04-05	Amort/(Accr)	0.000	0.150	-	-	-	(4,375)	-	-	30229BR58	0.000
FUND 5000	COMM PAPER	CITIG	2011-03-01	2011-04-05	2011-04-05	Matured	0.000	0.150	(30,000,000)	-	-	-	-	30,000,000	30229BR58	99.985
FUND 5000	REPO INT	BOFAB	2011-04-04	2011-04-05	2011-04-05	Matured	0.020	0.020	(44,310,000)	-	(25)	-	-	44,310,025		100.000
FUND 5000	COMM PAPER	CITIG	2011-04-05	2011-07-25	2011-04-05	Purchased	0.000	0.180	30,000,000	(16,650)	-	-	-	(29,983,350)	47816GUR8	99.945
FUND 5000	REPO INT	BOFAB	2011-04-05	2011-04-06	2011-04-05	Purchased	0.010	0.010	44,326,000	-	-	-	-	(44,326,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-04-05	2011-04-06	2011-04-06	Matured	0.010	0.010	(44,326,000)	-	(12)	-	-	44,326,012		100.000
FUND 5000	REPO INT	BOFAB	2011-04-06	2011-04-07	2011-04-06	Purchased	0.060	0.060	44,418,000	-	-	-	-	(44,418,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-04-06	2011-04-07	2011-04-07	Matured	0.060	0.060	(44,418,000)	-	(74)	-	-	44,418,074		100.000
FUND 5000	REPO INT	MIZUH	2011-04-07	2011-04-08	2011-04-07	Purchased	0.070	0.070	44,418,000	-	-	-	-	(44,418,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-04-07	2011-04-08	2011-04-08	Matured	0.070	0.070	(44,418,000)	-	(86)	-	-	44,418,086		100.000
FUND 5000	REPO INT	BOFAB	2011-04-08	2011-04-11	2011-04-08	Purchased	0.040	0.040	44,418,000	-	-	-	-	(44,418,000)		100.000
FUND 5000	FFCB BONDS	-	2009-02-20	2012-04-09	2011-04-09	Interest	3.250	2.230	-	-	(159,250)	48,341	-	159,250	31331YC24	0.000
FUND 5000	REPO INT	BOFAB	2011-04-08	2011-04-11	2011-04-11	Matured	0.040	0.040	(44,418,000)	-	(148)	-	-	44,418,148		100.000
FUND 5000	REPO INT	MIZUH	2011-04-11	2011-04-12	2011-04-11	Purchased	0.030	0.030	44,578,000	-	-	-	-	(44,578,000)		100.000
FUND 5000	COMM PAPER	-	2011-02-09	2011-04-12	2011-04-12	Amort/(Accr)	0.000	0.210	-	-	-	(18,083)	-	-	36959JRC9	0.000
FUND 5000	COMM PAPER	CITIG	2011-02-09	2011-04-12	2011-04-12	Matured	0.000	0.210	(50,000,000)	-	-	-	-	50,000,000	36959JRC9	99.964
FUND 5000	REPO INT	MIZUH	2011-04-11	2011-04-12	2011-04-12	Matured	0.030	0.030	(44,578,000)	-	(37)	-	-	44,578,037		100.000
FUND 5000	COMM PAPER	CITIG	2011-04-12	2011-05-12	2011-04-12	Purchased	0.000	0.130	50,000,000	(5,417)	-	-	-	(49,994,583)	36960MSC8	99.989
FUND 5000	REPO INT	HSBCS	2011-04-12	2011-04-13	2011-04-12	Purchased	0.010	0.010	47,193,000	-	-	-	-	(47,193,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-04-12	2011-04-13	2011-04-13	Matured	0.010	0.010	(47,193,000)	-	(13)	-	-	47,193,013		100.000
FUND 5000	REPO INT	MIZUH	2011-04-13	2011-04-14	2011-04-13	Purchased	0.020	0.020	47,193,000	-	-	-	-	(47,193,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-04-13	2011-04-14	2011-04-14	Matured	0.020	0.020	(47,193,000)	-	(26)	-	-	47,193,026		100.000
FUND 5000	REPO INT	MIZUH	2011-04-14	2011-04-15	2011-04-14	Purchased	0.080	0.080	49,749,000	-	-	-	-	(49,749,000)		100.000
FUND 5000	COMM PAPER	-	2011-03-16	2011-04-15	2011-04-15	Amort/(Accr)	0.000	0.200	-	-	-	(8,333)	-	-	40427SRF8	0.000
FUND 5000	COMM PAPER	HSBCS	2011-03-16	2011-04-15	2011-04-15	Matured	0.000	0.200	(50,000,000)	-	-	-	-	50,000,000	40427SRF8	99.983
FUND 5000	REPO INT	MIZUH	2011-04-14	2011-04-15	2011-04-15	Matured	0.080	0.080	(49,749,000)	-	(111)	-	-	49,749,111		100.000
FUND 5000	COMM PAPER	HSBCS	2011-04-15	2011-05-16	2011-04-15	Purchased	0.000	0.150	50,000,000	(6,458)	-	-	-	(49,993,542)	40427SSG5	99.987
FUND 5000	REPO INT	HSBCS	2011-04-15	2011-04-18	2011-04-15	Purchased	0.150	0.150	50,453,000	-	-	-	-	(50,453,000)		100.000

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FUND 5000	COMM PAPER	-	2011-02-23	2011-04-18	2011-04-18	Amort/(Accr)	0.000	0.260	-	-	-	(8,190)	-	-	59157URJ1	0.000
FUND 5000	COMM PAPER	BOFAB	2011-02-23	2011-04-18	2011-04-18	Matured	0.000	0.260	(21,000,000)	-	-	-	-	21,000,000	59157URJ1	99.961
FUND 5000	REPO INT	HSBCS	2011-04-15	2011-04-18	2011-04-18	Matured	0.150	0.150	(50,453,000)	-	(631)	-	-	50,453,631		100.000
FUND 5000	COMM PAPER	BARCL	2011-04-18	2011-06-17	2011-04-18	Purchased	0.000	0.180	25,000,000	(7,500)	-	-	-	(24,992,500)	06737JTH8	99.970
FUND 5000	REPO INT	HSBCS	2011-04-18	2011-04-19	2011-04-18	Purchased	0.070	0.070	46,461,000	-	-	-	-	(46,461,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-04-18	2011-04-19	2011-04-19	Matured	0.070	0.070	(46,461,000)	-	(90)	-	-	46,461,090		100.000
FUND 5000	REPO INT	MIZUH	2011-04-19	2011-04-20	2011-04-19	Purchased	0.080	0.080	46,461,000	-	-	-	-	(46,461,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-04-19	2011-04-20	2011-04-20	Matured	0.080	0.080	(46,461,000)	-	(103)	-	-	46,461,103		100.000
FUND 5000	COMM PAPER	CITIG	2011-04-20	2011-07-18	2011-04-20	Purchased	0.000	0.180	20,000,000	(8,900)	-	-	-	(19,991,100)	50211UUJ0	99.956
FUND 5000	REPO INT	HSBCS	2011-04-20	2011-04-21	2011-04-20	Purchased	0.060	0.060	28,074,000	-	-	-	-	(28,074,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-04-20	2011-04-21	2011-04-21	Matured	0.060	0.060	(28,074,000)	-	(47)	-	-	28,074,047		100.000
FUND 5000	REPO INT	MIZUH	2011-04-21	2011-04-25	2011-04-21	Purchased	0.080	0.080	28,074,000	-	-	-	-	(28,074,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-04-21	2011-04-25	2011-04-25	Matured	0.080	0.080	(28,074,000)	-	(250)	-	-	28,074,250		100.000
FUND 5000	REPO INT	MIZUH	2011-04-25	2011-04-26	2011-04-25	Purchased	0.080	0.080	28,075,000	-	-	-	-	(28,075,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-04-25	2011-04-26	2011-04-26	Matured	0.080	0.080	(28,075,000)	-	(62)	-	-	28,075,062		100.000
FUND 5000	REPO INT	BOFAB	2011-04-26	2011-04-27	2011-04-26	Purchased	0.050	0.050	28,075,000	-	-	-	-	(28,075,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-04-26	2011-04-27	2011-04-27	Matured	0.050	0.050	(28,075,000)	-	(39)	-	-	28,075,039		100.000
FUND 5000	REPO INT	MIZUH	2011-04-27	2011-04-28	2011-04-27	Purchased	0.040	0.040	28,075,000	-	-	-	-	(28,075,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-04-27	2011-04-28	2011-04-28	Matured	0.040	0.040	(28,075,000)	-	(31)	-	-	28,075,031		100.000
FUND 5000	REPO INT	MIZUH	2011-04-28	2011-04-29	2011-04-28	Purchased	0.020	0.020	28,075,000	-	-	-	-	(28,075,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-04-28	2011-04-29	2011-04-29	Matured	0.020	0.020	(28,075,000)	-	(16)	-	-	28,075,016		100.000
FUND 5000	COMM PAPER	BARCL	2011-04-29	2011-05-18	2011-04-29	Purchased	0.000	0.080	25,000,000	(1,056)	-	-	-	(24,998,944)	93114FSJ4	99.996
FUND 5000	REPO INT	DAIWA	2011-04-29	2011-05-02	2011-04-29	Purchased	0.030	0.030	3,076,000	-	-	-	-	(3,076,000)		100.000
FUND 5000	FRED MAC	BOFAB	2010-11-02	2011-05-02	2011-05-02	Matured	0.195	0.195	(40,000,000)	-	(39,217)	-	-	40,000,000	313396FB4	99.902
FUND 5000	REPO INT	DAIWA	2011-04-29	2011-05-02	2011-05-02	Matured	0.030	0.030	(3,076,000)	-	(8)	-	-	3,076,008		100.000
FUND 5000	REPO INT	HSBCS	2011-05-02	2011-05-03	2011-05-02	Purchased	0.060	0.060	43,076,000	-	-	-	-	(43,076,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-05-02	2011-05-03	2011-05-03	Matured	0.060	0.060	(43,076,000)	-	(72)	-	-	43,076,072		100.000
FUND 5000	REPO INT	DAIWA	2011-05-03	2011-05-04	2011-05-03	Purchased	0.030	0.030	43,076,000	-	-	-	-	(43,076,000)		100.000
FUND 5000	COMM PAPER	-	2011-03-02	2011-05-04	2011-05-04	Amort/(Accr)	0.000	0.200	-	-	-	(8,750)	-	-	06737JS48	0.000
FUND 5000	COMM PAPER	BARCL	2011-03-02	2011-05-04	2011-05-04	Matured	0.000	0.200	(25,000,000)	-	-	-	-	25,000,000	06737JS48	99.965
FUND 5000	REPO INT	DAIWA	2011-05-03	2011-05-04	2011-05-04	Matured	0.030	0.030	(43,076,000)	-	(36)	-	-	43,076,036		100.000
FUND 5000	COMM PAPER	BARCL	2011-05-04	2011-07-28	2011-05-04	Purchased	0.000	0.400	25,000,000	(23,611)	-	-	-	(24,976,389)	0027A1UU1	99.906
FUND 5000	REPO INT	DAIWA	2011-05-04	2011-05-05	2011-05-04	Purchased	0.040	0.040	43,175,000	-	-	-	-	(43,175,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-05-04	2011-05-05	2011-05-05	Matured	0.040	0.040	(43,175,000)	-	(48)	-	-	43,175,048		100.000
FUND 5000	COMM PAPER	BARCL	2011-05-05	2011-05-06	2011-05-05	Purchased	0.000	0.060	43,175,000	(72)	-	-	-	(43,174,928)	74977LS65	100.000
FUND 5000	COMM PAPER	-	2011-05-05	2011-05-06	2011-05-06	Amort/(Accr)	0.000	0.060	-	-	-	(72)	-	-	74977LS65	0.000
FUND 5000	COMM PAPER	BARCL	2011-05-05	2011-05-06	2011-05-06	Matured	0.000	0.060	(43,175,000)	-	-	-	-	43,175,000	74977LS65	100.000
FUND 5000	COMM PAPER	BARCL	2011-05-06	2011-05-09	2011-05-06	Purchased	0.000	0.060	43,176,000	(216)	-	-	-	(43,175,784)	74977LS99	100.000
FUND 5000	COMM PAPER	-	2011-05-06	2011-05-09	2011-05-09	Amort/(Accr)	0.000	0.060	-	-	-	(216)	-	-	74977LS99	0.000
FUND 5000	COMM PAPER	BARCL	2011-05-06	2011-05-09	2011-05-09	Matured	0.000	0.060	(43,176,000)	-	-	-	-	43,176,000	74977LS99	100.000



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FUND 5000	COMM PAPER	CITIG	2011-05-09	2011-05-24	2011-05-09	Purchased	0.000	0.090	43,177,000	(1,619)	-	-	-	(43,175,381)	06416KSQ4	99.996
FUND 5000	T-BILL	MIZUH	2011-05-11	2011-09-01	2011-05-11	Purchased	0.035	0.035	1,286,000	(141)	-	-	-	(1,285,859)	9127953F6	99.989
FUND 5000	COMM PAPER	-	2011-04-12	2011-05-12	2011-05-12	Amort/(Accr)	0.000	0.130	-	-	-	(5,417)	-	-	36960MSC8	0.000
FUND 5000	COMM PAPER	CITIG	2011-04-12	2011-05-12	2011-05-12	Matured	0.000	0.130	(50,000,000)	-	-	-	-	50,000,000	36960MSC8	99.989
FUND 5000	COMM PAPER	BOFAB	2011-05-12	2011-05-13	2011-05-12	Purchased	0.000	0.060	50,000,000	(83)	-	-	-	(49,999,917)	06416KSD3	100.000
FUND 5000	T-BILL	MIZUH	2011-05-12	2011-09-01	2011-05-12	Purchased	0.030	0.030	3,776,000	(352)	-	-	-	(3,775,648)	9127953F6	99.991
FUND 5000	COMM PAPER	-	2011-05-12	2011-05-13	2011-05-13	Amort/(Accr)	0.000	0.060	-	-	-	(83)	-	-	06416KSD3	0.000
FUND 5000	COMM PAPER	BOFAB	2011-05-12	2011-05-13	2011-05-13	Matured	0.000	0.060	(50,000,000)	-	-	-	-	50,000,000	06416KSD3	100.000
FUND 5000	COMM PAPER	BOFAB	2011-05-13	2011-05-16	2011-05-13	Purchased	0.000	0.060	50,000,000	(250)	-	-	-	(49,999,750)	06416KSG6	100.000
FUND 5000	COMM PAPER	-	2011-03-28	2011-05-16	2011-05-16	Amort/(Accr)	0.000	0.170	-	-	-	(9,256)	-	-	77119MSG3	0.000
FUND 5000	COMM PAPER	BOFAB	2011-03-28	2011-05-16	2011-05-16	Matured	0.000	0.170	(40,000,000)	-	-	-	-	40,000,000	77119MSG3	99.977
FUND 5000	COMM PAPER	-	2011-04-15	2011-05-16	2011-05-16	Amort/(Accr)	0.000	0.150	-	-	-	(6,458)	-	-	40427SSG5	0.000
FUND 5000	COMM PAPER	HSBCS	2011-04-15	2011-05-16	2011-05-16	Matured	0.000	0.150	(50,000,000)	-	-	-	-	50,000,000	40427SSG5	99.987
FUND 5000	COMM PAPER	-	2011-05-13	2011-05-16	2011-05-16	Amort/(Accr)	0.000	0.060	-	-	-	(250)	-	-	06416KSG6	0.000
FUND 5000	COMM PAPER	BOFAB	2011-05-13	2011-05-16	2011-05-16	Matured	0.000	0.060	(50,000,000)	-	-	-	-	50,000,000	06416KSG6	100.000
FUND 5000	REPO INT	DAIWA	2011-05-16	2011-05-17	2011-05-16	Purchased	0.110	0.110	140,445,000	-	-	-	-	(140,445,000)	-	100.000
FUND 5000	COMM PAPER	-	2011-03-17	2011-05-17	2011-05-17	Amort/(Accr)	0.000	0.270	-	-	-	(22,875)	-	-	0556N1SH7	0.000
FUND 5000	COMM PAPER	BOFAB	2011-03-17	2011-05-17	2011-05-17	Matured	0.000	0.270	(50,000,000)	-	-	-	-	50,000,000	0556N1SH7	99.954
FUND 5000	REPO INT	DAIWA	2011-05-16	2011-05-17	2011-05-17	Matured	0.110	0.110	(140,445,000)	-	(429)	-	-	140,445,429	-	100.000
FUND 5000	FFCB DISC	MIZUH	2011-05-17	2012-05-09	2011-05-17	Purchased	0.200	0.200	5,000,000	(9,944)	-	-	-	(4,990,056)	313312WQ9	99.801
FUND 5000	FFCB DISC	FTM	2011-05-17	2012-03-23	2011-05-17	Purchased	0.150	0.150	13,900,000	(18,012)	-	-	-	(13,881,988)	313312UR9	99.870
FUND 5000	FRED MAC	DAIWA	2011-05-17	2012-04-17	2011-05-17	Purchased	0.170	0.170	50,000,000	(79,333)	-	-	-	(49,920,667)	313396VS9	99.841
FUND 5000	REPO INT	MIZUH	2011-05-17	2011-05-18	2011-05-17	Purchased	0.070	0.070	51,244,000	-	-	-	-	(51,244,000)	-	100.000
FUND 5000	FNMA BONDS	DAIWA	2011-05-17	2012-04-04	2011-05-17	Purchased	1.000	0.204	50,000,000	409,722	-	-	-	(50,409,722)	31398AH54	100.700
FUND 5000	COMM PAPER	CITIG	2011-05-17	2011-06-08	2011-05-17	Purchased	0.090	0.090	20,000,000	(1,100)	-	-	-	(19,998,900)	77119MT80	99.995
FUND 5000	COMM PAPER	-	2011-04-29	2011-05-18	2011-05-18	Amort/(Accr)	0.000	0.080	-	-	-	(1,056)	-	-	93114FSJ4	0.000
FUND 5000	COMM PAPER	BARCL	2011-04-29	2011-05-18	2011-05-18	Matured	0.000	0.080	(25,000,000)	-	-	-	-	25,000,000	93114FSJ4	99.996
FUND 5000	REPO INT	MIZUH	2011-05-17	2011-05-18	2011-05-18	Matured	0.070	0.070	(51,244,000)	-	(100)	-	-	51,244,100	-	100.000
FUND 5000	FFCB DISC	CITIG	2011-05-18	2011-11-07	2011-05-18	Purchased	0.090	0.090	25,000,000	(10,813)	-	-	-	(24,989,188)	313312NY2	99.957
FUND 5000	REPO INT	DAIWA	2011-05-18	2011-05-19	2011-05-18	Purchased	0.100	0.100	52,508,000	-	-	-	-	(52,508,000)	-	100.000
FUND 5000	REPO INT	DAIWA	2011-05-18	2011-05-19	2011-05-19	Matured	0.100	0.100	(52,508,000)	-	(146)	-	-	52,508,146	-	100.000
FUND 5000	REPO INT	HSBCS	2011-05-19	2011-05-20	2011-05-19	Purchased	0.070	0.070	52,508,000	-	-	-	-	(52,508,000)	-	100.000
FUND 5000	REPO INT	HSBCS	2011-05-19	2011-05-20	2011-05-20	Matured	0.070	0.070	(52,508,000)	-	(102)	-	-	52,508,102	-	100.000
FUND 5000	REPO INT	MIZUH	2011-05-20	2011-05-23	2011-05-20	Purchased	0.080	0.080	52,715,000	-	-	-	-	(52,715,000)	-	100.000
FUND 5000	REPO INT	MIZUH	2011-05-20	2011-05-23	2011-05-23	Matured	0.080	0.080	(52,715,000)	-	(351)	-	-	52,715,351	-	100.000
FUND 5000	REPO INT	MIZUH	2011-05-23	2011-05-24	2011-05-23	Purchased	0.080	0.080	52,716,000	-	-	-	-	(52,716,000)	-	100.000
FUND 5000	COMM PAPER	-	2011-05-09	2011-05-24	2011-05-24	Amort/(Accr)	0.000	0.090	-	-	-	(1,619)	-	-	06416KSQ4	0.000
FUND 5000	COMM PAPER	CITIG	2011-05-09	2011-05-24	2011-05-24	Matured	0.000	0.090	(43,177,000)	-	-	-	-	43,177,000	06416KSQ4	99.996
FUND 5000	REPO INT	MIZUH	2011-05-23	2011-05-24	2011-05-24	Matured	0.080	0.080	(52,716,000)	-	(117)	-	-	52,716,117	-	100.000
FUND 5000	REPO INT	MIZUH	2011-05-24	2011-05-25	2011-05-24	Purchased	0.080	0.080	95,893,000	-	-	-	-	(95,893,000)	-	100.000



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FUND 5000	REPO INT	MIZUH	2011-05-24	2011-05-25	2011-05-25	Matured	0.080	0.080	(95,893,000)	-	(213)	-	-	95,893,213		100.000
FUND 5000	REPO INT	MIZUH	2011-05-25	2011-05-26	2011-05-25	Purchased	0.070	0.070	95,893,000	-	-	-	-	(95,893,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-05-25	2011-05-26	2011-05-26	Matured	0.070	0.070	(95,893,000)	-	(186)	-	-	95,893,186		100.000
FUND 5000	COMM PAPER	BOFAB	2011-05-26	2011-06-21	2011-05-26	Purchased	0.120	0.120	50,000,000	(4,333)	-	-	-	(49,995,667)	0556N1TM5	99.991
FUND 5000	REPO INT	MIZUH	2011-05-26	2011-05-27	2011-05-26	Purchased	0.070	0.070	45,897,000	-	-	-	-	(45,897,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-05-26	2011-05-27	2011-05-27	Matured	0.070	0.070	(45,897,000)	-	(89)	-	-	45,897,089		100.000
FUND 5000	REPO INT	DAIWA	2011-05-27	2011-05-31	2011-05-27	Purchased	0.090	0.090	45,898,000	-	-	-	-	(45,898,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-05-27	2011-05-31	2011-05-31	Matured	0.090	0.090	(45,898,000)	-	(459)	-	-	45,898,459		100.000
FUND 5000	REPO INT	MIZUH	2011-05-31	2011-06-01	2011-05-31	Purchased	0.100	0.100	45,898,000	-	-	-	-	(45,898,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-05-31	2011-06-01	2011-06-01	Matured	0.100	0.100	(45,898,000)	-	(127)	-	-	45,898,127		100.000
FUND 5000	REPO INT	MIZUH	2011-06-01	2011-06-02	2011-06-01	Purchased	0.110	0.110	45,898,000	-	-	-	-	(45,898,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-06-01	2011-06-02	2011-06-02	Matured	0.110	0.110	(45,898,000)	-	(140)	-	-	45,898,140		100.000
FUND 5000	REPO INT	MIZUH	2011-06-02	2011-06-03	2011-06-02	Purchased	0.110	0.110	45,898,000	-	-	-	-	(45,898,000)		100.000
FUND 5000	COMM PAPER	-	2011-03-10	2011-06-03	2011-06-03	Amort/(Accr)	0.000	0.190	-	-	-	(21,085)	-	-	74271UT34	0.000
FUND 5000	COMM PAPER	BOFAB	2011-03-10	2011-06-03	2011-06-03	Matured	0.000	0.190	(47,000,000)	-	-	-	-	47,000,000	74271UT34	99.955
FUND 5000	REPO INT	MIZUH	2011-06-02	2011-06-03	2011-06-03	Matured	0.110	0.110	(45,898,000)	-	(140)	-	-	45,898,140		100.000
FUND 5000	COMM PAPER	CITIG	2011-06-03	2011-08-02	2011-06-03	Purchased	0.120	0.120	40,000,000	(8,000)	-	-	-	(39,992,000)	36959SV6	99.980
FUND 5000	REPO INT	MIZUH	2011-06-03	2011-06-06	2011-06-03	Purchased	0.100	0.100	52,906,000	-	-	-	-	(52,906,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-06-03	2011-06-06	2011-06-06	Matured	0.100	0.100	(52,906,000)	-	(441)	-	-	52,906,441		100.000
FUND 5000	REPO INT	BOFAB	2011-06-06	2011-06-07	2011-06-06	Purchased	0.070	0.070	52,974,000	-	-	-	-	(52,974,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-06-06	2011-06-07	2011-06-07	Matured	0.070	0.070	(52,974,000)	-	(103)	-	-	52,974,103		100.000
FUND 5000	REPO INT	MIZUH	2011-06-07	2011-06-08	2011-06-07	Purchased	0.060	0.060	52,974,000	-	-	-	-	(52,974,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-06-07	2011-06-08	2011-06-08	Matured	0.060	0.060	(52,974,000)	-	(88)	-	-	52,974,088		100.000
FUND 5000	COMM PAPER	CITIG	2011-05-17	2011-06-08	2011-06-08	Matured	0.090	0.090	(20,000,000)	-	(1,100)	-	-	20,000,000	77119MT80	99.995
FUND 5000	COMM PAPER	CITIG	2011-06-08	2011-07-12	2011-06-08	Purchased	0.080	0.080	40,000,000	(3,022)	-	-	-	(39,996,978)	93114FUC6	99.992
FUND 5000	REPO INT	DAIWA	2011-06-08	2011-06-09	2011-06-08	Purchased	0.050	0.050	32,978,000	-	-	-	-	(32,978,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-06-08	2011-06-09	2011-06-09	Matured	0.050	0.050	(32,978,000)	-	(46)	-	-	32,978,046		100.000
FUND 5000	REPO INT	MIZUH	2011-06-09	2011-06-10	2011-06-09	Purchased	0.060	0.060	32,978,000	-	-	-	-	(32,978,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-06-09	2011-06-10	2011-06-10	Matured	0.060	0.060	(32,978,000)	-	(55)	-	-	32,978,055		100.000
FUND 5000	REPO INT	HSBCS	2011-06-10	2011-06-13	2011-06-10	Purchased	0.060	0.060	33,823,000	-	-	-	-	(33,823,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-06-10	2011-06-13	2011-06-13	Matured	0.060	0.060	(33,823,000)	-	(169)	-	-	33,823,169		100.000
FUND 5000	REPO INT	MIZUH	2011-06-13	2011-06-14	2011-06-13	Purchased	0.070	0.070	35,267,000	-	-	-	-	(35,267,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-06-13	2011-06-14	2011-06-14	Matured	0.070	0.070	(35,267,000)	-	(69)	-	-	35,267,069		100.000
FUND 5000	REPO INT	MIZUH	2011-06-14	2011-06-15	2011-06-14	Purchased	0.080	0.080	35,267,000	-	-	-	-	(35,267,000)		100.000
FUND 5000	FREDDIE MA	-	2011-02-28	2011-12-15	2011-06-15	Interest	1.125	0.242	-	-	(83,594)	64,220	-	140,625	3137EACF4	0.000
FUND 5000	FREDDIE MA	-	2011-02-28	2011-12-15	2011-06-15	Interest	1.125	0.243	-	-	(50,156)	38,493	-	84,375	3137EACF4	0.000
FUND 5000	REPO INT	MIZUH	2011-06-14	2011-06-15	2011-06-15	Matured	0.080	0.080	(35,267,000)	-	(78)	-	-	35,267,078		100.000
FUND 5000	REPO INT	DAIWA	2011-06-15	2011-06-16	2011-06-15	Purchased	0.110	0.110	35,492,000	-	-	-	-	(35,492,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-06-15	2011-06-16	2011-06-16	Matured	0.110	0.110	(35,492,000)	-	(108)	-	-	35,492,108		100.000
FUND 5000	REPO INT	MIZUH	2011-06-16	2011-06-17	2011-06-16	Purchased	0.090	0.090	35,492,000	-	-	-	-	(35,492,000)		100.000



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FUND 5000	COMM PAPER	-	2011-04-18	2011-06-17	2011-06-17	Amort/(Accr)	0.000	0.180	-	-	-	(7,500)	-	-	06737JTH8	0.000
FUND 5000	COMM PAPER	BARCL	2011-04-18	2011-06-17	2011-06-17	Matured	0.000	0.180	(25,000,000)	-	-	-	-	25,000,000	06737JTH8	99.970
FUND 5000	REPO INT	MIZUH	2011-06-16	2011-06-17	2011-06-17	Matured	0.090	0.090	(35,492,000)	-	(89)	-	-	35,492,089		100.000
FUND 5000	TVA INT	CITIG	2011-06-17	2012-05-23	2011-06-17	Purchased	6.790	0.233	17,490,000	1,147,636	-	-	-	(18,637,636)	880591DT6	106.109
FUND 5000	REPO INT	MIZUH	2011-06-17	2011-06-20	2011-06-17	Purchased	0.120	0.120	41,172,000	-	-	-	-	(41,172,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-06-17	2011-06-20	2011-06-20	Matured	0.120	0.120	(41,172,000)	-	(412)	-	-	41,172,412		100.000
FUND 5000	REPO INT	MIZUH	2011-06-20	2011-06-21	2011-06-20	Purchased	0.070	0.070	43,757,000	-	-	-	-	(43,757,000)		100.000
FUND 5000	COMM PAPER	BOFAB	2011-05-26	2011-06-21	2011-06-21	Matured	0.120	0.120	(50,000,000)	-	(4,333)	-	-	50,000,000	0556N1TM5	99.991
FUND 5000	REPO INT	MIZUH	2011-06-20	2011-06-21	2011-06-21	Matured	0.070	0.070	(43,757,000)	-	(85)	-	-	43,757,085		100.000
FUND 5000	FFCB DISC	BARCL	2011-06-21	2012-02-16	2011-06-21	Purchased	0.140	0.140	21,500,000	(20,067)	-	-	-	(21,479,933)	313312TD2	99.907
FUND 5000	FHLB NOTES	DAIWA	2011-06-21	2012-05-21	2011-06-21	Purchased	0.180	0.180	25,000,000	(41,875)	-	-	-	(24,958,125)	313384XC8	99.833
FUND 5000	REPO INT	MIZUH	2011-06-21	2011-06-22	2011-06-21	Purchased	0.060	0.060	48,330,000	-	-	-	-	(48,330,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-06-21	2011-06-22	2011-06-22	Matured	0.060	0.060	(48,330,000)	-	(81)	-	-	48,330,081		100.000
FUND 5000	REPO INT	HSBCS	2011-06-22	2011-06-23	2011-06-22	Purchased	0.040	0.040	48,330,000	-	-	-	-	(48,330,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-06-22	2011-06-23	2011-06-23	Matured	0.040	0.040	(48,330,000)	-	(54)	-	-	48,330,054		100.000
FUND 5000	REPO INT	MIZUH	2011-06-23	2011-06-24	2011-06-23	Purchased	0.010	0.010	48,330,000	-	-	-	-	(48,330,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-06-23	2011-06-24	2011-06-24	Matured	0.010	0.010	(48,330,000)	-	(13)	-	-	48,330,013		100.000
FUND 5000	REPO INT	MIZUH	2011-06-24	2011-06-27	2011-06-24	Purchased	0.020	0.020	48,330,000	-	-	-	-	(48,330,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-06-24	2011-06-27	2011-06-27	Matured	0.020	0.020	(48,330,000)	-	(81)	-	-	48,330,081		100.000
FUND 5000	REPO INT	DAIWA	2011-06-27	2011-06-28	2011-06-27	Purchased	0.020	0.020	48,331,000	-	-	-	-	(48,331,000)		100.000
FUND 5000	T-BILL	-	2011-03-29	2011-08-25	2011-06-28	Final Sale	0.135	0.135	(40,000,000)	22,350	(13,650)	-	(8,056)	39,999,356	9127952A8	99.998
FUND 5000	REPO INT	DAIWA	2011-06-27	2011-06-28	2011-06-28	Matured	0.020	0.020	(48,331,000)	-	(27)	-	-	48,331,027		100.000
FUND 5000	REPO INT	DAIWA	2011-06-28	2011-06-29	2011-06-28	Purchased	0.030	0.030	18,970,000	-	-	-	-	(18,970,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-06-28	2011-06-29	2011-06-29	Matured	0.030	0.030	(18,970,000)	-	(16)	-	-	18,970,016		100.000
FUND 5000	REPO INT	HSBCS	2011-06-29	2011-06-30	2011-06-29	Purchased	0.005	0.005	18,970,000	-	-	-	-	(18,970,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-06-29	2011-06-30	2011-06-30	Matured	0.005	0.005	(18,970,000)	-	(3)	-	-	18,970,003		100.000
FUND 5000	REPO INT	MIZUH	2011-06-30	2011-07-01	2011-06-30	Purchased	0.010	0.010	18,970,000	-	-	-	-	(18,970,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-06-30	2011-07-01	2011-07-01	Matured	0.010	0.010	(18,970,000)	-	(5)	-	-	18,970,005		100.000
FUND 5000	REPO INT	DAIWA	2011-07-01	2011-07-05	2011-07-01	Purchased	0.050	0.050	18,970,000	-	-	-	-	(18,970,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-07-01	2011-07-05	2011-07-05	Matured	0.050	0.050	(18,970,000)	-	(105)	-	-	18,970,105		100.000
FUND 5000	REPO INT	MIZUH	2011-07-05	2011-07-06	2011-07-05	Purchased	0.020	0.020	18,970,000	-	-	-	-	(18,970,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-07-05	2011-07-06	2011-07-06	Matured	0.020	0.020	(18,970,000)	-	(11)	-	-	18,970,011		100.000
FUND 5000	REPO INT	DAIWA	2011-07-06	2011-07-07	2011-07-06	Purchased	0.010	0.010	18,970,000	-	-	-	-	(18,970,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-07-06	2011-07-07	2011-07-07	Matured	0.010	0.010	(18,970,000)	-	(5)	-	-	18,970,005		100.000
FUND 5000	REPO INT	MIZUH	2011-07-07	2011-07-08	2011-07-07	Purchased	0.020	0.020	18,970,000	-	-	-	-	(18,970,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-07-07	2011-07-08	2011-07-08	Matured	0.020	0.020	(18,970,000)	-	(11)	-	-	18,970,011		100.000
FUND 5000	REPO INT	MIZUH	2011-07-08	2011-07-11	2011-07-08	Purchased	0.010	0.010	19,041,000	-	-	-	-	(19,041,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-07-08	2011-07-11	2011-07-11	Matured	0.010	0.010	(19,041,000)	-	(16)	-	-	19,041,016		100.000
FUND 5000	REPO INT	MIZUH	2011-07-11	2011-07-12	2011-07-11	Purchased	0.010	0.010	19,041,000	-	-	-	-	(19,041,000)		100.000
FUND 5000	COMM PAPER	CITIG	2011-06-08	2011-07-12	2011-07-12	Matured	0.080	0.080	(40,000,000)	-	(3,022)	-	-	40,000,000	93114FUC6	99.992



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FUND 5000	REPO INT	MIZUH	2011-07-11	2011-07-12	2011-07-12	Matured	0.010	0.010	(19,041,000)	-	(5)	-	-	19,041,005		100.000
FUND 5000	COMM PAPER	BOFAB	2011-07-12	2011-07-19	2011-07-12	Purchased	0.090	0.090	40,000,000	(700)	-	-	-	(39,999,300)	0027A1UK3	99.998
FUND 5000	REPO INT	DAIWA	2011-07-12	2011-07-13	2011-07-12	Purchased	0.020	0.020	21,336,000	-	-	-	-	(21,336,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-07-12	2011-07-13	2011-07-13	Matured	0.020	0.020	(21,336,000)	-	(12)	-	-	21,336,012		100.000
FUND 5000	REPO INT	DAIWA	2011-07-13	2011-07-14	2011-07-13	Purchased	0.020	0.020	21,336,000	-	-	-	-	(21,336,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-07-13	2011-07-14	2011-07-14	Matured	0.020	0.020	(21,336,000)	-	(12)	-	-	21,336,012		100.000
FUND 5000	REPO INT	MIZUH	2011-07-14	2011-07-21	2011-07-14	Purchased	0.040	0.040	22,919,000	-	-	-	-	(22,919,000)		100.000
FUND 5000	FFCB BONDS	DAIWA	2010-04-22	2011-07-18	2011-07-18	Matured	5.375	0.617	(10,000,000)	-	(268,750)	-	-	10,268,750	31331VJ80	105.862
FUND 5000	FFCB BONDS	-	2010-04-22	2011-07-18	2011-07-18	Amort/(Accr)	5.375	0.617	-	-	-	237,163	-	-	31331VJ80	0.000
FUND 5000	COMM PAPER	-	2011-04-20	2011-07-18	2011-07-18	Amort/(Accr)	0.000	0.180	-	-	-	(8,900)	-	-	50211UUJ0	0.000
FUND 5000	COMM PAPER	CITIG	2011-04-20	2011-07-18	2011-07-18	Matured	0.000	0.180	(20,000,000)	-	-	-	-	20,000,000	50211UUJ0	99.956
FUND 5000	REPO INT	DAIWA	2011-07-18	2011-07-19	2011-07-18	Purchased	0.020	0.020	32,850,000	-	-	-	-	(32,850,000)		100.000
FUND 5000	COMM PAPER	BOFAB	2011-07-12	2011-07-19	2011-07-19	Matured	0.090	0.090	(40,000,000)	-	(700)	-	-	40,000,000	0027A1UK3	99.998
FUND 5000	REPO INT	DAIWA	2011-07-18	2011-07-19	2011-07-19	Matured	0.020	0.020	(32,850,000)	-	(18)	-	-	32,850,018		100.000
FUND 5000	REPO INT	MIZUH	2011-07-19	2011-07-20	2011-07-19	Purchased	0.010	0.010	73,028,000	-	-	-	-	(73,028,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-07-19	2011-07-20	2011-07-20	Matured	0.010	0.010	(73,028,000)	-	(20)	-	-	73,028,020		100.000
FUND 5000	REPO INT	BOFAB	2011-07-20	2011-07-21	2011-07-20	Purchased	0.010	0.010	73,028,000	-	-	-	-	(73,028,000)		100.000
FUND 5000	FREDDIE MA	-	2011-02-07	2012-03-14	2011-07-21	Partial Sale	1.720	0.363	(19,403,000)	(170,034)	(117,733)	-	(23,395)	19,714,162	3128X8Q62	100.997
FUND 5000	FREDDIE MA	-	2011-02-07	2012-03-14	2011-07-21	Amort/(Accr)	1.720	0.363	-	-	-	92,550	-	-	3128X8Q62	0.000
FUND 5000	FREDDIE MA	-	2011-02-28	2011-12-15	2011-07-21	Final Sale	1.125	0.242	(25,000,000)	(145,217)	(28,125)	-	(11,989)	25,128,300	3137EACF4	100.401
FUND 5000	FREDDIE MA	-	2011-02-28	2011-12-15	2011-07-21	Amort/(Accr)	1.125	0.242	-	-	-	22,046	-	-	3137EACF4	0.000
FUND 5000	FREDDIE MA	-	2011-02-28	2011-12-15	2011-07-21	Final Sale	1.125	0.243	(15,000,000)	(87,077)	(16,875)	-	(7,246)	15,076,980	3137EACF4	100.401
FUND 5000	FREDDIE MA	-	2011-02-28	2011-12-15	2011-07-21	Amort/(Accr)	1.125	0.243	-	-	-	13,215	-	-	3137EACF4	0.000
FUND 5000	REPO INT	MIZUH	2011-07-14	2011-07-21	2011-07-21	Matured	0.040	0.040	(22,919,000)	-	(178)	-	-	22,919,178		100.000
FUND 5000	REPO INT	BOFAB	2011-07-20	2011-07-21	2011-07-21	Matured	0.010	0.010	(73,028,000)	-	(20)	-	-	73,028,020		100.000
FUND 5000	COMM PAPER	-	2011-04-05	2011-07-25	2011-07-25	Amort/(Accr)	0.000	0.180	-	-	-	(16,650)	-	-	47816GUR8	0.000
FUND 5000	COMM PAPER	CITIG	2011-04-05	2011-07-25	2011-07-25	Matured	0.000	0.180	(30,000,000)	-	-	-	-	30,000,000	47816GUR8	99.945
FUND 5000	REPO INT	MIZUH	2011-07-25	2011-07-26	2011-07-25	Purchased	0.020	0.020	30,193,000	-	-	-	-	(30,193,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-07-25	2011-07-26	2011-07-26	Matured	0.020	0.020	(30,193,000)	-	(17)	-	-	30,193,017		100.000
FUND 5000	REPO INT	MIZUH	2011-07-26	2011-07-27	2011-07-26	Purchased	0.040	0.040	30,193,000	-	-	-	-	(30,193,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-07-26	2011-07-27	2011-07-27	Matured	0.040	0.040	(30,193,000)	-	(34)	-	-	30,193,034		100.000
FUND 5000	REPO INT	MIZUH	2011-07-27	2011-07-28	2011-07-27	Purchased	0.090	0.090	30,193,000	-	-	-	-	(30,193,000)		100.000
FUND 5000	COMM PAPER	-	2011-05-04	2011-07-28	2011-07-28	Amort/(Accr)	0.000	0.400	-	-	-	(23,611)	-	-	0027A1UU1	0.000
FUND 5000	COMM PAPER	BARCL	2011-05-04	2011-07-28	2011-07-28	Matured	0.000	0.400	(25,000,000)	-	-	-	-	25,000,000	0027A1UU1	99.906
FUND 5000	REPO INT	MIZUH	2011-07-27	2011-07-28	2011-07-28	Matured	0.090	0.090	(30,193,000)	-	(75)	-	-	30,193,075		100.000
FUND 5000	REPO INT	MIZUH	2011-07-28	2011-07-29	2011-07-28	Purchased	0.130	0.130	55,193,000	-	-	-	-	(55,193,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-07-28	2011-07-29	2011-07-29	Matured	0.130	0.130	(55,193,000)	-	(199)	-	-	55,193,199		100.000
FUND 5000	REPO INT	MIZUH	2011-07-29	2011-08-01	2011-07-29	Purchased	0.220	0.220	55,194,000	-	-	-	-	(55,194,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-07-29	2011-08-01	2011-08-01	Matured	0.220	0.220	(55,194,000)	-	(1,012)	-	-	55,195,012		100.000
FUND 5000	REPO INT	MIZUH	2011-08-01	2011-08-02	2011-08-01	Purchased	0.310	0.310	55,195,000	-	-	-	-	(55,195,000)		100.000



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FUND 5000	COMM PAPER	CITIG	2011-06-03	2011-08-02	2011-08-02	Matured	0.120	0.120	(40,000,000)	-	(8,000)	-	-	40,000,000	36959SV6	99.980
FUND 5000	REPO INT	MIZUH	2011-08-01	2011-08-02	2011-08-02	Matured	0.310	0.310	(55,195,000)	-	(475)	-	-	55,195,475		100.000
FUND 5000	REPO INT	DAIWA	2011-08-02	2011-08-03	2011-08-02	Purchased	0.220	0.220	95,195,000	-	-	-	-	(95,195,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-08-02	2011-08-03	2011-08-03	Matured	0.220	0.220	(95,195,000)	-	(582)	-	-	95,195,582		100.000
FUND 5000	FHLB NOTES	MIZUH	2011-08-03	2011-09-27	2011-08-03	Purchased	0.120	0.120	20,000,000	(3,667)	-	-	-	(19,996,333)	313384MF3	99.982
FUND 5000	FHLB NOTES	CITIG	2011-08-03	2011-11-14	2011-08-03	Purchased	0.140	0.140	20,000,000	(8,011)	-	-	-	(19,991,989)	313384PF0	99.960
FUND 5000	REPO INT	BOFAB	2011-08-03	2011-08-04	2011-08-03	Purchased	0.060	0.060	55,207,000	-	-	-	-	(55,207,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-08-03	2011-08-04	2011-08-04	Matured	0.060	0.060	(55,207,000)	-	(92)	-	-	55,207,092		100.000
FUND 5000	REPO INT	MIZUH	2011-08-04	2011-08-05	2011-08-04	Purchased	0.060	0.060	55,207,000	-	-	-	-	(55,207,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-08-04	2011-08-05	2011-08-05	Matured	0.060	0.060	(55,207,000)	-	(92)	-	-	55,207,092		100.000
FUND 5000	COMM PAPER	CITIG	2011-08-05	2011-08-22	2011-08-05	Purchased	0.080	0.080	20,000,000	(756)	-	-	-	(19,999,244)	36960MVN0	99.996
FUND 5000	REPO INT	MIZUH	2011-08-05	2011-08-08	2011-08-05	Purchased	0.020	0.020	35,208,000	-	-	-	-	(35,208,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-08-05	2011-08-08	2011-08-08	Matured	0.020	0.020	(35,208,000)	-	(59)	-	-	35,208,059		100.000
FUND 5000	REPO INT	MIZUH	2011-08-08	2011-08-09	2011-08-08	Purchased	0.080	0.080	35,263,000	-	-	-	-	(35,263,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-08-08	2011-08-09	2011-08-09	Matured	0.080	0.080	(35,263,000)	-	(78)	-	-	35,263,078		100.000
FUND 5000	REPO INT	MIZUH	2011-08-09	2011-08-10	2011-08-09	Purchased	0.030	0.030	35,263,000	-	-	-	-	(35,263,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-08-09	2011-08-10	2011-08-10	Matured	0.030	0.030	(35,263,000)	-	(29)	-	-	35,263,029		100.000
FUND 5000	REPO INT	MIZUH	2011-08-10	2011-08-11	2011-08-10	Purchased	0.040	0.040	35,263,000	-	-	-	-	(35,263,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-08-10	2011-08-11	2011-08-11	Matured	0.040	0.040	(35,263,000)	-	(39)	-	-	35,263,039		100.000
FUND 5000	REPO INT	MIZUH	2011-08-11	2011-08-12	2011-08-11	Purchased	0.040	0.040	37,331,000	-	-	-	-	(37,331,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-08-11	2011-08-12	2011-08-12	Matured	0.040	0.040	(37,331,000)	-	(41)	-	-	37,331,041		100.000
FUND 5000	REPO INT	MIZUH	2011-08-12	2011-08-15	2011-08-12	Purchased	0.090	0.090	40,404,000	-	-	-	-	(40,404,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-08-12	2011-08-15	2011-08-15	Matured	0.090	0.090	(40,404,000)	-	(303)	-	-	40,404,303		100.000
FUND 5000	REPO INT	MIZUH	2011-08-15	2011-08-16	2011-08-15	Purchased	0.100	0.100	40,544,000	-	-	-	-	(40,544,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-08-15	2011-08-16	2011-08-16	Matured	0.100	0.100	(40,544,000)	-	(113)	-	-	40,544,113		100.000
FUND 5000	REPO INT	DAIWA	2011-08-16	2011-08-17	2011-08-16	Purchased	0.020	0.020	40,544,000	-	-	-	-	(40,544,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-08-16	2011-08-17	2011-08-17	Matured	0.020	0.020	(40,544,000)	-	(23)	-	-	40,544,023		100.000
FUND 5000	REPO INT	MIZUH	2011-08-17	2011-08-18	2011-08-17	Purchased	0.030	0.030	40,831,000	-	-	-	-	(40,831,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-08-17	2011-08-18	2011-08-18	Matured	0.030	0.030	(40,831,000)	-	(34)	-	-	40,831,034		100.000
FUND 5000	REPO INT	MIZUH	2011-08-18	2011-08-19	2011-08-18	Purchased	0.030	0.030	40,831,000	-	-	-	-	(40,831,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-08-18	2011-08-19	2011-08-19	Matured	0.030	0.030	(40,831,000)	-	(34)	-	-	40,831,034		100.000
FUND 5000	REPO INT	MIZUH	2011-08-19	2011-08-22	2011-08-19	Purchased	0.050	0.050	40,831,000	-	-	-	-	(40,831,000)		100.000
FUND 5000	COMM PAPER	CITIG	2011-08-05	2011-08-22	2011-08-22	Matured	0.080	0.080	(20,000,000)	-	(756)	-	-	20,000,000	36960MVN0	99.996
FUND 5000	REPO INT	MIZUH	2011-08-19	2011-08-22	2011-08-22	Matured	0.050	0.050	(40,831,000)	-	(170)	-	-	40,831,170		100.000
FUND 5000	COMM PAPER	CITIG	2011-08-22	2011-08-29	2011-08-22	Purchased	0.070	0.070	40,000,000	(544)	-	-	-	(39,999,456)	36960MVV2	99.999
FUND 5000	REPO INT	BOFAB	2011-08-22	2011-08-23	2011-08-22	Purchased	0.020	0.020	22,010,000	-	-	-	-	(22,010,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-08-22	2011-08-23	2011-08-23	Matured	0.020	0.020	(22,010,000)	-	(12)	-	-	22,010,012		100.000
FUND 5000	REPO INT	DAIWA	2011-08-23	2011-08-24	2011-08-23	Purchased	0.010	0.010	22,010,000	-	-	-	-	(22,010,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-08-23	2011-08-24	2011-08-24	Matured	0.010	0.010	(22,010,000)	-	(6)	-	-	22,010,006		100.000
FUND 5000	REPO INT	DAIWA	2011-08-24	2011-08-25	2011-08-24	Purchased	0.010	0.010	22,010,000	-	-	-	-	(22,010,000)		100.000



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FUND 5000	REPO INT	DAIWA	2011-08-24	2011-08-25	2011-08-25	Matured	0.010	0.010	(22,010,000)	-	(6)	-	-	22,010,006		100.000
FUND 5000	REPO INT	BOFAB	2011-08-25	2011-08-26	2011-08-25	Purchased	0.010	0.010	22,010,000	-	-	-	-	(22,010,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-08-25	2011-08-26	2011-08-26	Matured	0.010	0.010	(22,010,000)	-	(6)	-	-	22,010,006		100.000
FUND 5000	REPO INT	BOFAB	2011-08-26	2011-08-29	2011-08-26	Purchased	0.030	0.030	22,010,000	-	-	-	-	(22,010,000)		100.000
FUND 5000	COMM PAPER	CITIG	2011-08-22	2011-08-29	2011-08-29	Matured	0.070	0.070	(40,000,000)	-	(544)	-	-	40,000,000	36960MVV2	99.999
FUND 5000	REPO INT	BOFAB	2011-08-26	2011-08-29	2011-08-29	Matured	0.030	0.030	(22,010,000)	-	(55)	-	-	22,010,055		100.000
FUND 5000	REPO INT	BOFAB	2011-08-29	2011-08-30	2011-08-29	Purchased	0.020	0.020	62,010,000	-	-	-	-	(62,010,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-08-29	2011-08-30	2011-08-30	Matured	0.020	0.020	(62,010,000)	-	(34)	-	-	62,010,034		100.000
FUND 5000	REPO INT	DAIWA	2011-08-30	2011-08-31	2011-08-30	Purchased	0.010	0.010	62,010,000	-	-	-	-	(62,010,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-08-30	2011-08-31	2011-08-31	Matured	0.010	0.010	(62,010,000)	-	(17)	-	-	62,010,017		100.000
FUND 5000	REPO INT	DAIWA	2011-08-31	2011-09-01	2011-08-31	Purchased	0.050	0.050	62,010,000	-	-	-	-	(62,010,000)		100.000
FUND 5000	T-BILL	MIZUH	2011-05-11	2011-09-01	2011-09-01	Matured	0.035	0.035	(1,286,000)	-	(141)	-	-	1,286,000	9127953F6	99.989
FUND 5000	T-BILL	MIZUH	2011-05-12	2011-09-01	2011-09-01	Matured	0.030	0.030	(3,776,000)	-	(352)	-	-	3,776,000	9127953F6	99.991
FUND 5000	REPO INT	DAIWA	2011-08-31	2011-09-01	2011-09-01	Matured	0.050	0.050	(62,010,000)	-	(86)	-	-	62,010,086		100.000
FUND 5000	FFCB DISC	DAIWA	2011-09-01	2012-08-31	2011-09-01	Purchased	0.170	0.170	20,000,000	(34,472)	-	-	-	(19,965,528)	313312E22	99.828
FUND 5000	REPO INT	DAIWA	2011-09-01	2011-09-02	2011-09-01	Purchased	0.050	0.050	47,297,000	-	-	-	-	(47,297,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-09-01	2011-09-02	2011-09-02	Matured	0.050	0.050	(47,297,000)	-	(66)	-	-	47,297,066		100.000
FUND 5000	REPO INT	BOFAB	2011-09-02	2011-09-06	2011-09-02	Purchased	0.040	0.040	47,503,000	-	-	-	-	(47,503,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-09-02	2011-09-06	2011-09-06	Matured	0.040	0.040	(47,503,000)	-	(211)	-	-	47,503,211		100.000
FUND 5000	REPO INT	HSBCS	2011-09-06	2011-09-07	2011-09-06	Purchased	0.070	0.070	47,298,000	-	-	-	-	(47,298,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-09-06	2011-09-07	2011-09-07	Matured	0.070	0.070	(47,298,000)	-	(92)	-	-	47,298,092		100.000
FUND 5000	REPO INT	MIZUH	2011-09-07	2011-09-08	2011-09-07	Purchased	0.070	0.070	47,298,000	-	-	-	-	(47,298,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-09-07	2011-09-08	2011-09-08	Matured	0.070	0.070	(47,298,000)	-	(92)	-	-	47,298,092		100.000
FUND 5000	REPO INT	MIZUH	2011-09-08	2011-09-09	2011-09-08	Purchased	0.060	0.060	47,298,000	-	-	-	-	(47,298,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-09-08	2011-09-09	2011-09-09	Matured	0.060	0.060	(47,298,000)	-	(79)	-	-	47,298,079		100.000
FUND 5000	REPO INT	MIZUH	2011-09-09	2011-09-12	2011-09-09	Purchased	0.050	0.050	47,376,000	-	-	-	-	(47,376,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-09-09	2011-09-12	2011-09-12	Matured	0.050	0.050	(47,376,000)	-	(197)	-	-	47,376,197		100.000
FUND 5000	REPO INT	BOFAB	2011-09-12	2011-09-13	2011-09-12	Purchased	0.030	0.030	48,448,000	-	-	-	-	(48,448,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-09-12	2011-09-13	2011-09-13	Matured	0.030	0.030	(48,448,000)	-	(40)	-	-	48,448,040		100.000
FUND 5000	REPO INT	MIZUH	2011-09-13	2011-09-14	2011-09-13	Purchased	0.060	0.060	49,898,000	-	-	-	-	(49,898,000)		100.000
FUND 5000	FREDDIE MA	-	2011-02-07	2012-03-14	2011-09-14	Interest	1.720	0.363	-	-	(5,134)	4,036	-	5,134	3128X8Q62	0.000
FUND 5000	REPO INT	MIZUH	2011-09-13	2011-09-14	2011-09-14	Matured	0.060	0.060	(49,898,000)	-	(83)	-	-	49,898,083		100.000
FUND 5000	COMM PAPER	BARCL	2011-09-14	2011-09-21	2011-09-14	Purchased	0.100	0.100	25,000,000	(486)	-	-	-	(24,999,514)	06737JWM3	99.998
FUND 5000	REPO INT	BOFAB	2011-09-14	2011-09-15	2011-09-14	Purchased	0.030	0.030	25,053,000	-	-	-	-	(25,053,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-09-14	2011-09-15	2011-09-15	Matured	0.030	0.030	(25,053,000)	-	(21)	-	-	25,053,021		100.000
FUND 5000	REPO INT	MIZUH	2011-09-15	2011-09-16	2011-09-15	Purchased	0.100	0.100	26,233,000	-	-	-	-	(26,233,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-09-15	2011-09-16	2011-09-16	Matured	0.100	0.100	(26,233,000)	-	(73)	-	-	26,233,073		100.000
FUND 5000	REPO INT	HSBCS	2011-09-16	2011-09-19	2011-09-16	Purchased	0.080	0.080	29,014,000	-	-	-	-	(29,014,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-09-16	2011-09-19	2011-09-19	Matured	0.080	0.080	(29,014,000)	-	(193)	-	-	29,014,193		100.000
FUND 5000	REPO INT	BOFAB	2011-09-19	2011-09-20	2011-09-19	Purchased	0.050	0.050	29,547,000	-	-	-	-	(29,547,000)		100.000



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FUND 5000	REPO INT	BOFAB	2011-09-19	2011-09-20	2011-09-20	Matured	0.050	0.050	(29,547,000)	-	(41)	-	-	29,547,041		100.000
FUND 5000	REPO INT	DAIWA	2011-09-20	2011-09-21	2011-09-20	Purchased	0.100	0.100	28,297,000	-	-	-	-	(28,297,000)		100.000
FUND 5000	COMM PAPER	BARCL	2011-09-14	2011-09-21	2011-09-21	Matured	0.100	0.100	(25,000,000)	-	(486)	-	-	25,000,000	06737JWM3	99.998
FUND 5000	REPO INT	DAIWA	2011-09-20	2011-09-21	2011-09-21	Matured	0.100	0.100	(28,297,000)	-	(79)	-	-	28,297,079		100.000
FUND 5000	REPO INT	HSBCS	2011-09-21	2011-09-22	2011-09-21	Purchased	0.070	0.070	53,297,000	-	-	-	-	(53,297,000)		100.000
FUND 5000	T-BILL	BARCL	2011-03-29	2011-09-22	2011-09-22	Matured	0.165	0.165	(30,000,000)	-	(24,338)	-	-	30,000,000	9127952F7	99.919
FUND 5000	REPO INT	HSBCS	2011-09-21	2011-09-22	2011-09-22	Matured	0.070	0.070	(53,297,000)	-	(104)	-	-	53,297,104		100.000
FUND 5000	COMM PAPER	GOLDM	2011-09-22	2011-09-23	2011-09-22	Purchased	0.140	0.140	25,000,000	(97)	-	-	-	(24,999,903)	0556N1WP4	100.000
FUND 5000	REPO INT	DAIWA	2011-09-22	2011-09-23	2011-09-22	Purchased	0.060	0.060	58,297,000	-	-	-	-	(58,297,000)		100.000
FUND 5000	COMM PAPER	GOLDM	2011-09-22	2011-09-23	2011-09-23	Matured	0.140	0.140	(25,000,000)	-	(97)	-	-	25,000,000	0556N1WP4	100.000
FUND 5000	REPO INT	DAIWA	2011-09-22	2011-09-23	2011-09-23	Matured	0.060	0.060	(58,297,000)	-	(97)	-	-	58,297,097		100.000
FUND 5000	COMM PAPER	BOFAB	2011-09-23	2012-03-01	2011-09-23	Purchased	0.150	0.150	47,250,000	(31,500)	-	-	-	(47,218,500)	64105GC10	99.933
FUND 5000	REPO INT	BOFAB	2011-09-23	2011-09-26	2011-09-23	Purchased	0.060	0.060	36,079,000	-	-	-	-	(36,079,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-09-23	2011-09-26	2011-09-26	Matured	0.060	0.060	(36,079,000)	-	(180)	-	-	36,079,180		100.000
FUND 5000	REPO INT	HSBCS	2011-09-26	2011-09-27	2011-09-26	Purchased	0.100	0.100	36,079,000	-	-	-	-	(36,079,000)		100.000
FUND 5000	FHLB NOTES	MIZUH	2011-08-03	2011-09-27	2011-09-27	Matured	0.120	0.120	(20,000,000)	-	(3,667)	-	-	20,000,000	313384MF3	99.982
FUND 5000	REPO INT	HSBCS	2011-09-26	2011-09-27	2011-09-27	Matured	0.100	0.100	(36,079,000)	-	(100)	-	-	36,079,100		100.000
FUND 5000	COMM PAPER	BARCL	2011-09-27	2011-10-04	2011-09-27	Purchased	0.130	0.130	40,000,000	(1,011)	-	-	-	(39,998,989)	0027A1X46	99.997
FUND 5000	FNMA BONDS	DAIWA	2011-09-27	2012-07-30	2011-09-27	Purchased	1.125	0.183	10,000,000	97,013	-	-	-	(10,097,013)	31398AT77	100.792
FUND 5000	REPO INT	BOFAB	2011-09-27	2011-09-28	2011-09-27	Purchased	0.050	0.050	66,723,000	-	-	-	-	(66,723,000)		100.000
FUND 5000	FHLB NOTES	MORGAN	2011-09-27	2012-07-02	2011-09-27	Purchased	0.100	0.100	17,847,000	(13,831)	-	-	-	(17,833,169)	313384YW3	99.923
FUND 5000	REPO INT	BOFAB	2011-09-27	2011-09-28	2011-09-28	Matured	0.050	0.050	(66,723,000)	-	(93)	-	-	66,723,093		100.000
FUND 5000	REPO INT	MIZUH	2011-09-28	2011-09-29	2011-09-28	Purchased	0.020	0.020	66,723,000	-	-	-	-	(66,723,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-09-28	2011-09-29	2011-09-29	Matured	0.020	0.020	(66,723,000)	-	(37)	-	-	66,723,037		100.000
FUND 5000	REPO INT	DAIWA	2011-09-29	2011-09-30	2011-09-29	Purchased	0.010	0.010	66,723,000	-	-	-	-	(66,723,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-09-29	2011-09-30	2011-09-30	Matured	0.010	0.010	(66,723,000)	-	(19)	-	-	66,723,019		100.000
FUND 5000	REPO INT	DAIWA	2011-09-30	2011-10-03	2011-09-30	Purchased	0.020	0.020	66,723,000	-	-	-	-	(66,723,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-09-30	2011-10-03	2011-10-03	Matured	0.020	0.020	(66,723,000)	-	(111)	-	-	66,723,111		100.000
FUND 5000	REPO INT	MIZUH	2011-10-03	2011-10-04	2011-10-03	Purchased	0.100	0.100	66,723,000	-	-	-	-	(66,723,000)		100.000
FUND 5000	FNMA BONDS	-	2011-05-17	2012-04-04	2011-10-04	Interest	1.000	0.204	-	-	(190,278)	151,172	-	250,000	31398AH54	0.000
FUND 5000	COMM PAPER	BARCL	2011-09-27	2011-10-04	2011-10-04	Matured	0.130	0.130	(40,000,000)	-	(1,011)	-	-	40,000,000	0027A1X46	99.997
FUND 5000	REPO INT	MIZUH	2011-10-03	2011-10-04	2011-10-04	Matured	0.100	0.100	(66,723,000)	-	(185)	-	-	66,723,185		100.000
FUND 5000	REPO INT	BOFAB	2011-10-04	2011-10-05	2011-10-04	Purchased	0.040	0.040	56,973,000	-	-	-	-	(56,973,000)		100.000
FUND 5000	COMM PAPER	BOFAB	2011-10-04	2011-10-05	2011-10-04	Purchased	0.060	0.060	50,000,000	(83)	-	-	-	(49,999,917)	0530A3X52	100.000
FUND 5000	REPO INT	BOFAB	2011-10-04	2011-10-05	2011-10-05	Matured	0.040	0.040	(56,973,000)	-	(63)	-	-	56,973,063		100.000
FUND 5000	COMM PAPER	BOFAB	2011-10-04	2011-10-05	2011-10-05	Matured	0.060	0.060	(50,000,000)	-	(83)	-	-	50,000,000	0530A3X52	100.000
FUND 5000	REPO INT	MIZUH	2011-10-05	2011-10-06	2011-10-05	Purchased	0.060	0.060	28,613,000	-	-	-	-	(28,613,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-10-05	2011-10-06	2011-10-06	Matured	0.060	0.060	(28,613,000)	-	(48)	-	-	28,613,048		100.000
FUND 5000	REPO INT	BOFAB	2011-10-06	2011-10-07	2011-10-06	Purchased	0.040	0.040	28,680,000	-	-	-	-	(28,680,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-10-06	2011-10-07	2011-10-07	Matured	0.040	0.040	(28,680,000)	-	(32)	-	-	28,680,032		100.000

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FUND 5000	REPO INT	BOFAB	2011-10-07	2011-10-11	2011-10-07	Purchased	0.040	0.040	28,680,000	-	-	-	-	(28,680,000)		100.000
FUND 5000	FFCB BONDS	-	2009-02-20	2012-04-09	2011-10-09	Interest	3.250	2.230	-	-	(43,351)	257,706	-	159,250	31331YC24	0.000
FUND 5000	REPO INT	BOFAB	2011-10-07	2011-10-11	2011-10-11	Matured	0.040	0.040	(28,680,000)	-	(127)	-	-	28,680,127		100.000
FUND 5000	REPO INT	BOFAB	2011-10-11	2011-10-12	2011-10-11	Purchased	0.040	0.040	28,839,000	-	-	-	-	(28,839,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-10-11	2011-10-12	2011-10-12	Matured	0.040	0.040	(28,839,000)	-	(32)	-	-	28,839,032		100.000
FUND 5000	REPO INT	DAIWA	2011-10-12	2011-10-13	2011-10-12	Purchased	0.040	0.040	28,839,000	-	-	-	-	(28,839,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-10-12	2011-10-13	2011-10-13	Matured	0.040	0.040	(28,839,000)	-	(32)	-	-	28,839,032		100.000
FUND 5000	REPO INT	DAIWA	2011-10-13	2011-10-14	2011-10-13	Purchased	0.040	0.040	28,839,000	-	-	-	-	(28,839,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-10-13	2011-10-14	2011-10-14	Matured	0.040	0.040	(28,839,000)	-	(32)	-	-	28,839,032		100.000
FUND 5000	REPO INT	BOFAB	2011-10-14	2011-10-17	2011-10-14	Purchased	0.070	0.070	28,836,000	-	-	-	-	(28,836,000)		100.000
FUND 5000	REFCO STRP	-	2009-01-22	2011-10-17	2011-10-17	Interest	0.000	1.213	-	-	-	-	-	-	76116EBV1	0.000
FUND 5000	REFCO STRP	UBSAG	2009-01-22	2011-10-17	2011-10-17	Matured	0.000	1.213	(22,872,000)	-	-	-	-	22,872,000	76116EBV1	96.841
FUND 5000	REPO INT	BOFAB	2011-10-14	2011-10-17	2011-10-17	Matured	0.070	0.070	(28,836,000)	-	(168)	-	-	28,836,168		100.000
FUND 5000	REPO INT	BOFAB	2011-10-17	2011-10-18	2011-10-17	Purchased	0.100	0.100	54,745,000	-	-	-	-	(54,745,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-10-17	2011-10-18	2011-10-17	Purchased	0.120	0.120	3,447,000	-	-	-	-	(3,447,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-10-17	2011-10-18	2011-10-18	Matured	0.100	0.100	(54,745,000)	-	(152)	-	-	54,745,152		100.000
FUND 5000	REPO INT	DAIWA	2011-10-17	2011-10-18	2011-10-18	Matured	0.120	0.120	(3,447,000)	-	(11)	-	-	3,447,011		100.000
FUND 5000	REPO INT	BOFAB	2011-10-18	2011-10-19	2011-10-18	Purchased	0.080	0.080	58,351,000	-	-	-	-	(58,351,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-10-18	2011-10-19	2011-10-19	Matured	0.080	0.080	(58,351,000)	-	(130)	-	-	58,351,130		100.000
FUND 5000	REPO INT	BOFAB	2011-10-19	2011-10-20	2011-10-19	Purchased	0.040	0.040	58,351,000	-	-	-	-	(58,351,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-10-19	2011-10-20	2011-10-20	Matured	0.040	0.040	(58,351,000)	-	(65)	-	-	58,351,065		100.000
FUND 5000	REPO INT	BOFAB	2011-10-20	2011-10-21	2011-10-20	Purchased	0.030	0.030	58,351,000	-	-	-	-	(58,351,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-10-20	2011-10-21	2011-10-21	Matured	0.030	0.030	(58,351,000)	-	(49)	-	-	58,351,049		100.000
FUND 5000	REPO INT	BOFAB	2011-10-21	2011-10-24	2011-10-21	Purchased	0.030	0.030	58,351,000	-	-	-	-	(58,351,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-10-21	2011-10-24	2011-10-24	Matured	0.030	0.030	(58,351,000)	-	(146)	-	-	58,351,146		100.000
FUND 5000	REPO INT	BOFAB	2011-10-24	2011-10-25	2011-10-24	Purchased	0.020	0.020	58,351,000	-	-	-	-	(58,351,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-10-24	2011-10-25	2011-10-25	Matured	0.020	0.020	(58,351,000)	-	(32)	-	-	58,351,032		100.000
FUND 5000	REPO INT	DAIWA	2011-10-25	2011-10-26	2011-10-25	Purchased	0.070	0.070	58,351,000	-	-	-	-	(58,351,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-10-25	2011-10-26	2011-10-26	Matured	0.070	0.070	(58,351,000)	-	(113)	-	-	58,351,113		100.000
FUND 5000	REPO INT	BOFAB	2011-10-26	2011-10-27	2011-10-26	Purchased	0.030	0.030	58,351,000	-	-	-	-	(58,351,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-10-26	2011-10-27	2011-10-27	Matured	0.030	0.030	(58,351,000)	-	(49)	-	-	58,351,049		100.000
FUND 5000	REPO INT	DAIWA	2011-10-27	2011-10-28	2011-10-27	Purchased	0.040	0.040	58,351,000	-	-	-	-	(58,351,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-10-27	2011-10-28	2011-10-28	Matured	0.040	0.040	(58,351,000)	-	(65)	-	-	58,351,065		100.000
FUND 5000	REPO INT	BOFAB	2011-10-28	2011-10-31	2011-10-28	Purchased	0.040	0.040	58,351,000	-	-	-	-	(58,351,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-10-28	2011-10-31	2011-10-31	Matured	0.040	0.040	(58,351,000)	-	(195)	-	-	58,351,195		100.000
FUND 5000	REPO INT	HSBCS	2011-10-31	2011-11-01	2011-10-31	Purchased	0.060	0.060	58,559,000	-	-	-	-	(58,559,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-10-31	2011-11-01	2011-11-01	Matured	0.060	0.060	(58,559,000)	-	(98)	-	-	58,559,098		100.000
FUND 5000	COMM PAPER	HSBCS	2011-11-01	2011-11-08	2011-11-01	Purchased	0.080	0.080	25,000,000	(389)	-	-	-	(24,999,611)	40427SY86	99.998
FUND 5000	REPO INT	HSBCS	2011-11-01	2011-11-02	2011-11-01	Purchased	0.060	0.060	33,559,000	-	-	-	-	(33,559,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-11-01	2011-11-02	2011-11-02	Matured	0.060	0.060	(33,559,000)	-	(56)	-	-	33,559,056		100.000



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FUND 5000	REPO INT	BOFAB	2011-11-02	2011-11-03	2011-11-02	Purchased	0.070	0.070	33,559,000	-	-	-	-	(33,559,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-11-02	2011-11-03	2011-11-03	Matured	0.070	0.070	(33,559,000)	-	(65)	-	-	33,559,065		100.000
FUND 5000	REPO INT	DAIWA	2011-11-03	2011-11-04	2011-11-03	Purchased	0.090	0.090	33,559,000	-	-	-	-	(33,559,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-11-03	2011-11-04	2011-11-04	Matured	0.090	0.090	(33,559,000)	-	(84)	-	-	33,559,084		100.000
FUND 5000	REPO INT	HSBCS	2011-11-04	2011-11-07	2011-11-04	Purchased	0.030	0.030	33,559,000	-	-	-	-	(33,559,000)		100.000
FUND 5000	FFCB DISC	CITIG	2011-05-18	2011-11-07	2011-11-07	Matured	0.090	0.090	(25,000,000)	-	(10,813)	-	-	25,000,000	313312NY2	99.957
FUND 5000	REPO INT	HSBCS	2011-11-04	2011-11-07	2011-11-07	Matured	0.030	0.030	(33,559,000)	-	(84)	-	-	33,559,084		100.000
FUND 5000	REPO INT	HSBCS	2011-11-07	2011-11-08	2011-11-07	Purchased	0.030	0.030	40,576,000	-	-	-	-	(40,576,000)		100.000
FUND 5000	FFCB DISC	MORGN	2011-11-07	2012-08-15	2011-11-07	Purchased	0.120	0.120	18,000,000	(16,920)	-	-	-	(17,983,080)	313312C24	99.906
FUND 5000	COMM PAPER	-	2011-11-01	2011-11-08	2011-11-08	Amort/(Accr)	0.080	0.080	-	-	-	-	-	-	40427SY86	0.000
FUND 5000	COMM PAPER	HSBCS	2011-11-01	2011-11-08	2011-11-08	Matured	0.080	0.080	(25,000,000)	-	(389)	-	-	25,000,000	40427SY86	99.998
FUND 5000	REPO INT	HSBCS	2011-11-07	2011-11-08	2011-11-08	Matured	0.030	0.030	(40,576,000)	-	(34)	-	-	40,576,034		100.000
FUND 5000	REPO INT	HSBCS	2011-11-08	2011-11-09	2011-11-08	Purchased	0.030	0.030	65,576,000	-	-	-	-	(65,576,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-11-08	2011-11-09	2011-11-09	Matured	0.030	0.030	(65,576,000)	-	(55)	-	-	65,576,055		100.000
FUND 5000	COMM PAPER	BOFAB	2011-11-09	2011-12-09	2011-11-09	Purchased	0.120	0.120	25,000,000	(2,500)	-	-	-	(24,997,500)	89116FZ94	99.990
FUND 5000	REPO INT	HSBCS	2011-11-09	2011-11-10	2011-11-09	Purchased	0.030	0.030	40,579,000	-	-	-	-	(40,579,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-11-09	2011-11-10	2011-11-10	Matured	0.030	0.030	(40,579,000)	-	(34)	-	-	40,579,034		100.000
FUND 5000	REPO INT	MIZUH	2011-11-10	2011-11-14	2011-11-10	Purchased	0.070	0.070	40,579,000	-	-	-	-	(40,579,000)		100.000
FUND 5000	FHLB NOTES	CITIG	2011-08-03	2011-11-14	2011-11-14	Matured	0.140	0.140	(20,000,000)	-	(8,011)	-	-	20,000,000	313384PF0	99.960
FUND 5000	REPO INT	MIZUH	2011-11-10	2011-11-14	2011-11-14	Matured	0.070	0.070	(40,579,000)	-	(316)	-	-	40,579,316		100.000
FUND 5000	REPO INT	DAIWA	2011-11-14	2011-11-15	2011-11-14	Purchased	0.100	0.100	60,579,000	-	-	-	-	(60,579,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-11-14	2011-11-15	2011-11-15	Matured	0.100	0.100	(60,579,000)	-	(168)	-	-	60,579,168		100.000
FUND 5000	REPO INT	MIZUH	2011-11-15	2011-11-16	2011-11-15	Purchased	0.130	0.130	65,617,000	-	-	-	-	(65,617,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-11-15	2011-11-16	2011-11-16	Matured	0.130	0.130	(65,617,000)	-	(237)	-	-	65,617,237		100.000
FUND 5000	REPO INT	MIZUH	2011-11-16	2011-11-17	2011-11-16	Purchased	0.090	0.090	65,617,000	-	-	-	-	(65,617,000)		100.000
FUND 5000	FFCB DISC	MORGN	2011-01-11	2011-11-17	2011-11-17	Matured	0.280	0.281	(10,000,000)	-	(24,111)	-	-	10,000,000	313312PJ3	99.759
FUND 5000	REPO INT	MIZUH	2011-11-16	2011-11-17	2011-11-17	Matured	0.090	0.090	(65,617,000)	-	(164)	-	-	65,617,164		100.000
FUND 5000	REPO INT	HSBCS	2011-11-17	2011-11-18	2011-11-17	Purchased	0.050	0.050	75,617,000	-	-	-	-	(75,617,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-11-17	2011-11-18	2011-11-18	Matured	0.050	0.050	(75,617,000)	-	(105)	-	-	75,617,105		100.000
FUND 5000	COMM PAPER	HSBCS	2011-11-18	2011-11-30	2011-11-18	Purchased	0.120	0.120	14,000,000	(560)	-	-	-	(13,999,440)	40427RLW9	99.996
FUND 5000	REPO INT	MIZUH	2011-11-18	2011-11-21	2011-11-18	Purchased	0.090	0.090	61,618,000	-	-	-	-	(61,618,000)		100.000
FUND 5000	FFCB DISC	UBS	2011-02-01	2011-11-21	2011-11-21	Matured	0.230	0.230	(45,163,000)	-	(84,543)	-	-	45,163,000	313312PN4	99.813
FUND 5000	REPO INT	MIZUH	2011-11-18	2011-11-21	2011-11-21	Matured	0.090	0.090	(61,618,000)	-	(462)	-	-	61,618,462		100.000
FUND 5000	FFCB DISC	DAIWA	2011-11-21	2012-11-16	2011-11-21	Purchased	0.130	0.130	20,000,000	(26,072)	-	-	-	(19,973,928)	313312P79	99.870
FUND 5000	REPO INT	DAIWA	2011-11-21	2011-11-22	2011-11-21	Purchased	0.080	0.080	87,092,000	-	-	-	-	(87,092,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-11-21	2011-11-22	2011-11-22	Matured	0.080	0.080	(87,092,000)	-	(194)	-	-	87,092,194		100.000
FUND 5000	REPO INT	MIZUH	2011-11-22	2011-11-28	2011-11-22	Purchased	0.100	0.100	60,000,000	-	-	-	-	(60,000,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-11-22	2011-11-23	2011-11-22	Purchased	0.100	0.100	27,092,000	-	-	-	-	(27,092,000)		100.000
FUND 5000	TVA INT	-	2011-06-17	2012-05-23	2011-11-23	Interest	6.790	0.233	-	-	(514,614)	495,762	-	593,786	880591DT6	0.000
FUND 5000	REPO INT	DAIWA	2011-11-22	2011-11-23	2011-11-23	Matured	0.100	0.100	(27,092,000)	-	(75)	-	-	27,092,075		100.000



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FUND 5000	REPO INT	MIZUH	2011-11-23	2011-11-28	2011-11-23	Purchased	0.110	0.110	27,686,000	-	-	-	-	(27,686,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-11-22	2011-11-28	2011-11-28	Matured	0.100	0.100	(60,000,000)	-	(1,000)	-	-	60,001,000		100.000
FUND 5000	REPO INT	MIZUH	2011-11-23	2011-11-28	2011-11-28	Matured	0.110	0.110	(27,686,000)	-	(423)	-	-	27,686,423		100.000
FUND 5000	REPO INT	MIZUH	2011-11-28	2011-11-29	2011-11-28	Purchased	0.090	0.090	87,688,000	-	-	-	-	(87,688,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-11-28	2011-11-29	2011-11-29	Matured	0.090	0.090	(87,688,000)	-	(219)	-	-	87,688,219		100.000
FUND 5000	REPO INT	BOFAB	2011-11-29	2011-11-30	2011-11-29	Purchased	0.050	0.050	87,688,000	-	-	-	-	(87,688,000)		100.000
FUND 5000	COMM PAPER	-	2011-11-18	2011-11-30	2011-11-30	Amort/(Accr)	0.120	0.120	-	-	-	-	-	-	40427RLW9	0.000
FUND 5000	COMM PAPER	HSBCS	2011-11-18	2011-11-30	2011-11-30	Matured	0.120	0.120	(14,000,000)	-	(560)	-	-	14,000,000	40427RLW9	99.996
FUND 5000	REPO INT	BOFAB	2011-11-29	2011-11-30	2011-11-30	Matured	0.050	0.050	(87,688,000)	-	(122)	-	-	87,688,122		100.000
FUND 5000	REPO INT	MIZUH	2011-11-30	2011-12-01	2011-11-30	Purchased	0.100	0.100	101,688,000	-	-	-	-	(101,688,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-11-30	2011-12-01	2011-12-01	Matured	0.100	0.100	(101,688,000)	-	(282)	-	-	101,688,282		100.000
FUND 5000	REPO INT	MIZUH	2011-12-01	2011-12-02	2011-12-01	Purchased	0.070	0.070	103,173,000	-	-	-	-	(103,173,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-12-01	2011-12-02	2011-12-02	Matured	0.070	0.070	(103,173,000)	-	(201)	-	-	103,173,201		100.000
FUND 5000	REPO INT	MIZUH	2011-12-02	2011-12-05	2011-12-02	Purchased	0.070	0.070	103,173,000	-	-	-	-	(103,173,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-12-02	2011-12-05	2011-12-05	Matured	0.070	0.070	(103,173,000)	-	(602)	-	-	103,173,602		100.000
FUND 5000	REPO INT	BOFAB	2011-12-05	2011-12-06	2011-12-05	Purchased	0.050	0.050	103,174,000	-	-	-	-	(103,174,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-12-05	2011-12-06	2011-12-06	Matured	0.050	0.050	(103,174,000)	-	(143)	-	-	103,174,143		100.000
FUND 5000	REPO INT	MIZUH	2011-12-06	2011-12-07	2011-12-06	Purchased	0.070	0.070	103,261,000	-	-	-	-	(103,261,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-12-06	2011-12-07	2011-12-07	Matured	0.070	0.070	(103,261,000)	-	(201)	-	-	103,261,201		100.000
FUND 5000	REPO INT	BOFAB	2011-12-07	2011-12-08	2011-12-07	Purchased	0.030	0.030	103,261,000	-	-	-	-	(103,261,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-12-07	2011-12-08	2011-12-08	Matured	0.030	0.030	(103,261,000)	-	(86)	-	-	103,261,086		100.000
FUND 5000	REPO INT	BOFAB	2011-12-08	2011-12-09	2011-12-08	Purchased	0.030	0.030	104,377,000	-	-	-	-	(104,377,000)		100.000
FUND 5000	COMM PAPER	-	2011-11-09	2011-12-09	2011-12-09	Amort/(Accr)	0.120	0.120	-	-	-	-	-	-	89116FZ94	0.000
FUND 5000	COMM PAPER	BOFAB	2011-11-09	2011-12-09	2011-12-09	Matured	0.120	0.120	(25,000,000)	-	(2,500)	-	-	25,000,000	89116FZ94	99.990
FUND 5000	REPO INT	BOFAB	2011-12-08	2011-12-09	2011-12-09	Matured	0.030	0.030	(104,377,000)	-	(87)	-	-	104,377,087		100.000
FUND 5000	REPO INT	BOFAB	2011-12-09	2011-12-12	2011-12-09	Purchased	0.030	0.030	129,377,000	-	-	-	-	(129,377,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-12-09	2011-12-12	2011-12-12	Matured	0.030	0.030	(129,377,000)	-	(323)	-	-	129,377,323		100.000
FUND 5000	FNMA NOTES	MORGAN	2011-12-12	2012-11-01	2011-12-12	Purchased	0.100	0.100	30,000,000	(27,083)	-	-	-	(29,972,917)	313588M85	99.910
FUND 5000	REPO INT	BOFAB	2011-12-12	2011-12-13	2011-12-12	Purchased	0.040	0.040	100,116,000	-	-	-	-	(100,116,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-12-12	2011-12-13	2011-12-13	Matured	0.040	0.040	(100,116,000)	-	(111)	-	-	100,116,111		100.000
FUND 5000	REPO INT	BOFAB	2011-12-13	2011-12-14	2011-12-13	Purchased	0.040	0.040	101,433,000	-	-	-	-	(101,433,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-12-13	2011-12-14	2011-12-14	Matured	0.040	0.040	(101,433,000)	-	(113)	-	-	101,433,113		100.000
FUND 5000	REPO INT	DAIWA	2011-12-14	2011-12-15	2011-12-14	Purchased	0.040	0.040	104,150,000	-	-	-	-	(104,150,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-12-14	2011-12-15	2011-12-15	Matured	0.040	0.040	(104,150,000)	-	(116)	-	-	104,150,116		100.000
FUND 5000	REPO INT	BOFAB	2011-12-15	2011-12-16	2011-12-15	Purchased	0.060	0.060	104,151,000	-	-	-	-	(104,151,000)		100.000
FUND 5000	REPO INT	BOFAB	2011-12-15	2011-12-16	2011-12-16	Matured	0.060	0.060	(104,151,000)	-	(174)	-	-	104,151,174		100.000
FUND 5000	REPO INT	MIZUH	2011-12-16	2011-12-19	2011-12-16	Purchased	0.080	0.080	104,151,000	-	-	-	-	(104,151,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-12-16	2011-12-19	2011-12-19	Matured	0.080	0.080	(104,151,000)	-	(694)	-	-	104,151,694		100.000
FUND 5000	REPO INT	MIZUH	2011-12-19	2011-12-20	2011-12-19	Purchased	0.060	0.060	104,151,000	-	-	-	-	(104,151,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-12-19	2011-12-20	2011-12-20	Matured	0.060	0.060	(104,151,000)	-	(174)	-	-	104,151,174		100.000



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FUND 5000	REPO INT	HSBCS	2011-12-20	2011-12-21	2011-12-20	Purchased	0.050	0.050	102,902,000	-	-	-	-	(102,902,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-12-20	2011-12-21	2011-12-21	Matured	0.050	0.050	(102,902,000)	-	(143)	-	-	102,902,143		100.000
FUND 5000	REPO INT	HSBCS	2011-12-21	2011-12-22	2011-12-21	Purchased	0.010	0.010	102,902,000	-	-	-	-	(102,902,000)		100.000
FUND 5000	REPO INT	HSBCS	2011-12-21	2011-12-22	2011-12-22	Matured	0.010	0.010	(102,902,000)	-	(29)	-	-	102,902,029		100.000
FUND 5000	REPO INT	MIZUH	2011-12-22	2011-12-23	2011-12-22	Purchased	0.010	0.010	102,902,000	-	-	-	-	(102,902,000)		100.000
FUND 5000	REPO INT	MIZUH	2011-12-22	2011-12-23	2011-12-23	Matured	0.010	0.010	(102,902,000)	-	(29)	-	-	102,902,029		100.000
FUND 5000	T-BILL	DAIWA	2011-12-23	2012-12-13	2011-12-23	Purchased	0.105	0.105	18,520,000	(19,230)	-	-	-	(18,500,770)	9127955Q0	99.896
FUND 5000	FHLB NOTES	HSBCS	2011-12-23	2012-05-30	2011-12-23	Purchased	0.065	0.065	21,097,000	(6,057)	-	-	-	(21,090,943)	313384XM6	99.971
FUND 5000	FHLB NOTES	DAIWA	2011-12-23	2012-06-15	2011-12-23	Purchased	0.060	0.060	28,413,000	(8,287)	-	-	-	(28,404,713)	313384YD5	99.971
FUND 5000	T-BILL	BOFAB	2011-12-27	2012-12-13	2011-12-27	Purchased	0.105	0.105	251,000	(258)	-	-	-	(250,742)	9127955Q0	99.897
FUND 5000	REPO INT	DAIWA	2011-12-28	2011-12-29	2011-12-28	Purchased	0.020	0.020	80,659,000	-	-	-	-	(80,659,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-12-28	2011-12-29	2011-12-29	Matured	0.020	0.020	(80,659,000)	-	(45)	-	-	80,659,045		100.000
FUND 5000	REPO INT	DAIWA	2011-12-29	2011-12-30	2011-12-29	Purchased	0.020	0.020	18,785,000	-	-	-	-	(18,785,000)		100.000
FUND 5000	REPO INT	DAIWA	2011-12-29	2011-12-30	2011-12-30	Matured	0.020	0.020	(18,785,000)	-	(10)	-	-	18,785,010		100.000
FUND 5000	REPO INT	DAIWA	2011-12-30	2012-01-03	2011-12-30	Purchased	0.020	0.020	18,785,000	-	-	-	-	(18,785,000)		100.000
FUND 7052	REPO INT	BOFAB	2010-12-28	2011-01-03	2011-01-03	Matured	0.050	0.050	(13,629,000)	-	(114)	-	-	13,629,114		100.000
FUND 7052	REPO INT	HSBCS	2011-01-03	2011-01-04	2011-01-03	Purchased	0.160	0.160	11,823,000	-	-	-	-	(11,823,000)		100.000
FUND 7052	REPO INT	HSBCS	2011-01-03	2011-01-04	2011-01-04	Matured	0.160	0.160	(11,823,000)	-	(53)	-	-	11,823,053		100.000
FUND 7052	REPO INT	MIZUH	2011-01-04	2011-01-05	2011-01-04	Purchased	0.160	0.160	10,927,000	-	-	-	-	(10,927,000)		100.000
FUND 7052	REPO INT	MIZUH	2011-01-04	2011-01-05	2011-01-05	Matured	0.160	0.160	(10,927,000)	-	(49)	-	-	10,927,049		100.000
FUND 7052	REPO INT	MIZUH	2011-01-05	2011-01-11	2011-01-05	Purchased	0.150	0.150	10,878,000	-	-	-	-	(10,878,000)		100.000
FUND 7052	REPO INT	MIZUH	2011-01-05	2011-01-11	2011-01-11	Matured	0.150	0.150	(10,878,000)	-	(272)	-	-	10,878,272		100.000
FUND 7052	REPO INT	MIZUH	2011-01-11	2011-01-18	2011-01-11	Purchased	0.150	0.150	10,858,000	-	-	-	-	(10,858,000)		100.000
FUND 7052	REPO INT	BOFAB	2011-01-14	2011-01-18	2011-01-14	Purchased	0.150	0.150	36,827,000	-	-	-	-	(36,827,000)		100.000
FUND 7052	REPO INT	MIZUH	2011-01-11	2011-01-18	2011-01-18	Matured	0.150	0.150	(10,858,000)	-	(317)	-	-	10,858,317		100.000
FUND 7052	REPO INT	BOFAB	2011-01-14	2011-01-18	2011-01-18	Matured	0.150	0.150	(36,827,000)	-	(614)	-	-	36,827,614		100.000
FUND 7052	FNMA NOTES	CITIG	2011-01-18	2011-05-16	2011-01-18	Purchased	0.160	0.160	32,000,000	(16,782)	-	-	-	(31,983,218)	313588FR1	99.948
FUND 7052	REPO INT	MIZUH	2011-01-18	2011-01-25	2011-01-18	Purchased	0.190	0.190	15,683,000	-	-	-	-	(15,683,000)		100.000
FUND 7052	REPO INT	MIZUH	2011-01-18	2011-01-25	2011-01-25	Matured	0.190	0.190	(15,683,000)	-	(579)	-	-	15,683,579		100.000
FUND 7052	REPO INT	MIZUH	2011-01-25	2011-02-01	2011-01-25	Purchased	0.170	0.170	15,644,000	-	-	-	-	(15,644,000)		100.000
FUND 7052	REPO INT	MIZUH	2011-01-25	2011-02-01	2011-02-01	Matured	0.170	0.170	(15,644,000)	-	(517)	-	-	15,644,517		100.000
FUND 7052	REPO INT	MIZUH	2011-02-01	2011-02-08	2011-02-01	Purchased	0.190	0.190	13,145,000	-	-	-	-	(13,145,000)		100.000
FUND 7052	REPO INT	MIZUH	2011-02-01	2011-02-08	2011-02-08	Matured	0.190	0.190	(13,145,000)	-	(486)	-	-	13,145,486		100.000
FUND 7052	REPO INT	MIZUH	2011-02-08	2011-02-15	2011-02-08	Purchased	0.140	0.140	13,126,000	-	-	-	-	(13,126,000)		100.000
FUND 7052	T-BILL	DAIWA	2011-02-14	2011-05-12	2011-02-14	Purchased	0.110	0.110	35,929,000	(9,551)	-	-	-	(35,919,449)	9127952Q3	99.973
FUND 7052	REPO INT	MIZUH	2011-02-08	2011-02-15	2011-02-15	Matured	0.140	0.140	(13,126,000)	-	(357)	-	-	13,126,357		100.000
FUND 7052	REPO INT	MIZUH	2011-02-15	2011-02-22	2011-02-15	Purchased	0.170	0.170	13,107,000	-	-	-	-	(13,107,000)		100.000
FUND 7052	REPO INT	MIZUH	2011-02-15	2011-02-22	2011-02-22	Matured	0.170	0.170	(13,107,000)	-	(433)	-	-	13,107,433		100.000
FUND 7052	REPO INT	MIZUH	2011-02-22	2011-03-01	2011-02-22	Purchased	0.140	0.140	13,087,000	-	-	-	-	(13,087,000)		100.000
FUND 7052	REPO INT	MIZUH	2011-02-22	2011-03-01	2011-03-01	Matured	0.140	0.140	(13,087,000)	-	(356)	-	-	13,087,356		100.000



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FUND 7052	REPO INT	MIZUH	2011-03-01	2011-03-08	2011-03-01	Purchased	0.150	0.150	10,591,000	-	-	-	-	(10,591,000)		100.000
FUND 7052	REPO INT	MIZUH	2011-03-01	2011-03-08	2011-03-08	Matured	0.150	0.150	(10,591,000)	-	(309)	-	-	10,591,309		100.000
FUND 7052	REPO INT	MIZUH	2011-03-08	2011-03-15	2011-03-08	Purchased	0.140	0.140	10,571,000	-	-	-	-	(10,571,000)		100.000
FUND 7052	REPO INT	MIZUH	2011-03-08	2011-03-15	2011-03-15	Matured	0.140	0.140	(10,571,000)	-	(288)	-	-	10,571,288		100.000
FUND 7052	REPO INT	MIZUH	2011-03-15	2011-03-22	2011-03-15	Purchased	0.150	0.150	10,552,000	-	-	-	-	(10,552,000)		100.000
FUND 7052	T-STRIPS	MIZUH	2011-03-17	2011-05-15	2011-03-17	Purchased	0.000	0.080	21,458,000	(2,790)	-	-	-	(21,455,210)	912833JW1	99.987
FUND 7052	T-STRIPS	BARCL	2011-03-17	2011-05-15	2011-03-17	Purchased	0.000	0.130	15,000,000	(3,150)	-	-	-	(14,996,850)	912833JW1	99.979
FUND 7052	REPO INT	MIZUH	2011-03-15	2011-03-22	2011-03-22	Matured	0.150	0.150	(10,552,000)	-	(308)	-	-	10,552,308		100.000
FUND 7052	REPO INT	MIZUH	2011-03-22	2011-03-29	2011-03-22	Purchased	0.140	0.140	10,533,000	-	-	-	-	(10,533,000)		100.000
FUND 7052	REPO INT	MIZUH	2011-03-22	2011-03-29	2011-03-29	Matured	0.140	0.140	(10,533,000)	-	(287)	-	-	10,533,287		100.000
FUND 7052	REPO INT	MIZUH	2011-03-29	2011-04-01	2011-03-29	Purchased	0.060	0.060	10,475,000	-	-	-	-	(10,475,000)		100.000
FUND 7052	REPO INT	MIZUH	2011-03-29	2011-04-01	2011-04-01	Matured	0.060	0.060	(10,475,000)	-	(52)	-	-	10,475,052		100.000
FUND 7052	REPO INT	MIZUH	2011-04-01	2011-04-05	2011-04-01	Purchased	0.100	0.100	7,880,000	-	-	-	-	(7,880,000)		100.000
FUND 7052	REPO INT	MIZUH	2011-04-01	2011-04-05	2011-04-05	Matured	0.100	0.100	(7,880,000)	-	(88)	-	-	7,880,088		100.000
FUND 7052	REPO INT	MIZUH	2011-04-05	2011-04-12	2011-04-05	Purchased	0.030	0.030	7,861,000	-	-	-	-	(7,861,000)		100.000
FUND 7052	REPO INT	MIZUH	2011-04-05	2011-04-12	2011-04-12	Matured	0.030	0.030	(7,861,000)	-	(46)	-	-	7,861,046		100.000
FUND 7052	REPO INT	MIZUH	2011-04-12	2011-04-15	2011-04-12	Purchased	0.020	0.020	7,843,000	-	-	-	-	(7,843,000)		100.000
FUND 7052	REPO INT	MIZUH	2011-04-12	2011-04-15	2011-04-15	Matured	0.020	0.020	(7,843,000)	-	(13)	-	-	7,843,013		100.000
FUND 7052	REPO INT	MIZUH	2011-04-15	2011-04-19	2011-04-15	Purchased	0.150	0.150	7,843,000	-	-	-	-	(7,843,000)		100.000
FUND 7052	FHLB NOTES	DAIWA	2011-04-18	2011-05-16	2011-04-18	Purchased	0.040	0.040	23,271,000	(724)	-	-	-	(23,270,276)	313384FR5	99.997
FUND 7052	REPO INT	MIZUH	2011-04-15	2011-04-19	2011-04-19	Matured	0.150	0.150	(7,843,000)	-	(131)	-	-	7,843,131		100.000
FUND 7052	REPO INT	MIZUH	2011-04-19	2011-04-26	2011-04-19	Purchased	0.090	0.090	7,826,000	-	-	-	-	(7,826,000)		100.000
FUND 7052	REPO INT	MIZUH	2011-04-19	2011-04-26	2011-04-26	Matured	0.090	0.090	(7,826,000)	-	(137)	-	-	7,826,137		100.000
FUND 7052	REPO INT	MIZUH	2011-04-26	2011-05-03	2011-04-26	Purchased	0.060	0.060	7,773,000	-	-	-	-	(7,773,000)		100.000
FUND 7052	T-BILL	-	2011-02-14	2011-05-12	2011-05-02	Partial Sale	0.110	0.110	(1,784,000)	474	(420)	-	(47)	1,783,993	9127952Q3	100.000
FUND 7052	REPO INT	MIZUH	2011-04-26	2011-05-03	2011-05-03	Matured	0.060	0.060	(7,773,000)	-	(91)	-	-	7,773,091		100.000
FUND 7052	REPO INT	MIZUH	2011-05-03	2011-05-10	2011-05-03	Purchased	0.040	0.040	6,882,000	-	-	-	-	(6,882,000)		100.000
FUND 7052	REPO INT	MIZUH	2011-05-05	2011-05-16	2011-05-05	Purchased	0.030	0.030	4,556,000	-	-	-	-	(4,556,000)		100.000
FUND 7052	REPO INT	MIZUH	2011-05-03	2011-05-10	2011-05-10	Matured	0.040	0.040	(6,882,000)	-	(54)	-	-	6,882,054		100.000
FUND 7052	REPO INT	MIZUH	2011-05-10	2011-05-16	2011-05-10	Purchased	0.040	0.040	6,882,000	-	-	-	-	(6,882,000)		100.000
FUND 7052	FHLB NOTES	DAIWA	2010-12-15	2011-05-11	2011-05-11	Matured	0.180	0.180	(36,520,000)	-	(26,842)	-	-	36,520,000	313384FL8	99.927
FUND 7052	REPO INT	MIZUH	2011-05-11	2011-05-16	2011-05-11	Purchased	0.030	0.030	36,520,000	-	-	-	-	(36,520,000)		100.000
FUND 7052	T-BILL	DAIWA	2011-02-14	2011-05-12	2011-05-12	Matured	0.110	0.110	(34,145,000)	-	(9,077)	-	-	34,145,000	9127952Q3	99.973
FUND 7052	REPO INT	MIZUH	2011-05-12	2011-05-16	2011-05-12	Purchased	0.040	0.040	34,145,000	-	-	-	-	(34,145,000)		100.000
FUND 7052	T-STRIPS	-	2011-03-17	2011-05-15	2011-05-15	Amort/(Accr)	0.000	0.080	-	-	-	(2,790)	-	-	912833JW1	0.000
FUND 7052	T-STRIPS	MIZUH	2011-03-17	2011-05-15	2011-05-15	Matured	0.000	0.080	(21,458,000)	-	-	-	-	21,458,000	912833JW1	99.987
FUND 7052	T-STRIPS	-	2011-03-17	2011-05-15	2011-05-15	Amort/(Accr)	0.000	0.130	-	-	-	(3,150)	-	-	912833JW1	0.000
FUND 7052	T-STRIPS	BARCL	2011-03-17	2011-05-15	2011-05-15	Matured	0.000	0.130	(15,000,000)	-	-	-	-	15,000,000	912833JW1	99.979
FUND 7052	FRED MAC	BARCL	2010-11-30	2011-05-16	2011-05-16	Matured	0.210	0.210	(10,000,000)	-	(9,742)	-	-	10,000,000	313396FR9	99.903
FUND 7052	FNMA NOTES	CITIG	2011-01-18	2011-05-16	2011-05-16	Matured	0.160	0.160	(32,000,000)	-	(16,782)	-	-	32,000,000	313588FR1	99.948



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FUND 7052	FHLB NOTES	DAIWA	2011-04-18	2011-05-16	2011-05-16	Matured	0.040	0.040	(23,271,000)	-	(724)	-	-	23,271,000	313384FR5	99.997
FUND 7052	REPO INT	MIZUH	2011-05-05	2011-05-16	2011-05-16	Matured	0.030	0.030	(4,556,000)	-	(42)	-	-	4,556,042		100.000
FUND 7052	REPO INT	MIZUH	2011-05-10	2011-05-16	2011-05-16	Matured	0.040	0.040	(6,882,000)	-	(46)	-	-	6,882,046		100.000
FUND 7052	REPO INT	MIZUH	2011-05-11	2011-05-16	2011-05-16	Matured	0.030	0.030	(36,520,000)	-	(152)	-	-	36,520,152		100.000
FUND 7052	REPO INT	MIZUH	2011-05-12	2011-05-16	2011-05-16	Matured	0.040	0.040	(34,145,000)	-	(152)	-	-	34,145,152		100.000
FUND 7052	T-NOTE-MID	HSBCS	2011-05-16	2011-11-15	2011-05-16	Purchased	1.750	0.100	50,000,000	412,534	-	-	-	(50,412,534)	912828JU5	100.820
FUND 7052	T-NOTE-MID	HSBCS	2011-05-16	2011-11-15	2011-05-16	Purchased	1.750	0.100	23,029,000	190,005	-	-	-	(23,219,005)	912828JU5	100.820
FUND 7052	REPO INT	MIZUH	2011-05-16	2011-05-24	2011-05-16	Purchased	0.070	0.070	20,217,000	-	-	-	-	(20,217,000)		100.000
FUND 7052	T-NOTE-MID	MIZUH	2011-05-18	2011-11-15	2011-05-18	Purchased	1.750	0.089	9,541,000	79,254	-	-	-	(9,620,254)	912828JU5	100.816
FUND 7052	REPO INT	MIZUH	2011-05-16	2011-05-24	2011-05-24	Matured	0.070	0.070	(20,217,000)	-	(314)	-	-	20,217,314		100.000
FUND 7052	REPO INT	MIZUH	2011-05-24	2011-05-31	2011-05-24	Purchased	0.080	0.080	20,218,000	-	-	-	-	(20,218,000)		100.000
FUND 7052	REPO INT	MIZUH	2011-05-24	2011-05-31	2011-05-31	Matured	0.080	0.080	(20,218,000)	-	(315)	-	-	20,218,315		100.000
FUND 7052	REPO INT	MIZUH	2011-05-31	2011-06-01	2011-05-31	Purchased	0.100	0.100	10,135,000	-	-	-	-	(10,135,000)		100.000
FUND 7052	T-NOTE-MID	BARCL	2011-05-31	2011-11-15	2011-05-31	Purchased	1.750	0.106	10,000,000	82,609	-	-	-	(10,082,609)	912828JU5	100.750
FUND 7052	REPO INT	MIZUH	2011-05-31	2011-06-01	2011-06-01	Matured	0.100	0.100	(10,135,000)	-	(28)	-	-	10,135,028		100.000
FUND 7052	T-NOTE-MID	BARCL	2011-06-01	2011-11-15	2011-06-01	Purchased	1.750	0.105	7,323,000	60,557	-	-	-	(7,383,557)	912828JU5	100.746
FUND 7052	FRED MAC	CITIG	2011-06-15	2011-11-15	2011-06-15	Purchased	0.110	0.110	23,000,000	(10,753)	-	-	-	(22,989,248)	313396PG2	99.953
FUND 7052	FNMA NOTES	BARCL	2011-06-15	2011-11-15	2011-06-15	Purchased	0.100	0.100	5,371,000	(2,283)	-	-	-	(5,368,717)	313588PG4	99.958
FUND 7052	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-06-22	Partial Sale	1.750	0.100	(267,000)	(1,760)	(470)	-	(5)	269,235	912828JU5	100.656
FUND 7052	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-06-22	Amort/(Accr)	1.750	0.100	-	-	-	443	-	-	912828JU5	0.000
FUND 7052	T-NOTE-MID	-	2011-06-01	2011-11-15	2011-07-01	Partial Sale	1.750	0.105	(3,062,000)	(21,217)	(4,368)	-	322	3,087,264	912828JU5	100.602
FUND 7052	T-NOTE-MID	-	2011-06-01	2011-11-15	2011-07-01	Amort/(Accr)	1.750	0.105	-	-	-	4,104	-	-	912828JU5	0.000
FUND 7052	REPO INT	MIZUH	2011-07-13	2011-07-21	2011-07-13	Purchased	0.040	0.040	38,612,000	-	-	-	-	(38,612,000)		100.000
FUND 7052	REPO INT	MIZUH	2011-07-13	2011-07-21	2011-07-21	Matured	0.040	0.040	(38,612,000)	-	(343)	-	-	38,612,343		100.000
FUND 7052	T-NOTE-MID	DAIWA	2011-07-21	2011-11-15	2011-07-21	Purchased	1.750	0.054	25,000,000	214,419	-	-	-	(25,214,419)	912828JU5	100.539
FUND 7052	REPO INT	MIZUH	2011-07-21	2011-07-28	2011-07-21	Purchased	0.020	0.020	13,397,000	-	-	-	-	(13,397,000)		100.000
FUND 7052	REPO INT	MIZUH	2011-07-21	2011-07-28	2011-07-28	Matured	0.020	0.020	(13,397,000)	-	(52)	-	-	13,397,052		100.000
FUND 7052	REPO INT	MIZUH	2011-07-28	2011-08-01	2011-07-28	Purchased	0.120	0.120	13,398,000	-	-	-	-	(13,398,000)		100.000
FUND 7052	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-08-01	Partial Sale	1.750	0.100	(3,435,000)	(16,485)	(12,578)	-	757	3,463,306	912828JU5	100.453
FUND 7052	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-08-01	Amort/(Accr)	1.750	0.100	-	-	-	11,856	-	-	912828JU5	0.000
FUND 7052	REPO INT	MIZUH	2011-07-28	2011-08-01	2011-08-01	Matured	0.120	0.120	(13,398,000)	-	(179)	-	-	13,398,179		100.000
FUND 7052	REPO INT	MIZUH	2011-08-01	2011-08-04	2011-08-01	Purchased	0.240	0.240	13,398,000	-	-	-	-	(13,398,000)		100.000
FUND 7052	REPO INT	MIZUH	2011-08-01	2011-08-04	2011-08-04	Matured	0.240	0.240	(13,398,000)	-	(268)	-	-	13,398,268		100.000
FUND 7052	FNMA NOTES	UBS	2011-08-04	2011-11-15	2011-08-04	Purchased	0.060	0.060	13,454,000	(2,310)	-	-	-	(13,451,690)	313588PG4	99.983
FUND 7052	T-NOTE-MID	MORGN	2011-08-17	2011-11-15	2011-08-17	Purchased	1.750	0.009	38,443,000	335,527	-	-	-	(38,778,527)	912828JU5	100.426
FUND 7052	T-NOTE-MID	-	2011-08-17	2011-11-15	2011-09-01	Partial Sale	1.750	0.009	(3,408,000)	(27,326)	(2,431)	-	111	3,437,646	912828JU5	100.352
FUND 7052	T-NOTE-MID	-	2011-08-17	2011-11-15	2011-09-01	Amort/(Accr)	1.750	0.009	-	-	-	2,418	-	-	912828JU5	0.000
FUND 7052	REPO INT	MIZUH	2011-09-20	2011-09-22	2011-09-20	Purchased	0.090	0.090	36,328,000	-	-	-	-	(36,328,000)		100.000
FUND 7052	REPO INT	MIZUH	2011-09-20	2011-09-22	2011-09-22	Matured	0.090	0.090	(36,328,000)	-	(182)	-	-	36,328,182		100.000
FUND 7052	REPO INT	MIZUH	2011-09-22	2011-09-29	2011-09-22	Purchased	0.060	0.060	36,328,000	-	-	-	-	(36,328,000)		100.000



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FUND 7052	REPO INT	MIZUH	2011-09-22	2011-09-29	2011-09-29	Matured	0.060	0.060	(36,328,000)	-	(424)	-	-	36,328,424		100.000
FUND 7052	REPO INT	BOFAB	2011-09-29	2011-10-06	2011-09-29	Purchased	0.010	0.010	36,329,000	-	-	-	-	(36,329,000)		100.000
FUND 7052	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-10-03	Partial Sale	1.750	0.100	(3,203,000)	(6,326)	(21,324)	-	(207)	3,230,858	912828JU5	100.199
FUND 7052	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-10-03	Amort/(Accr)	1.750	0.100	-	-	-	20,101	-	-	912828JU5	0.000
FUND 7052	REPO INT	BOFAB	2011-09-29	2011-10-06	2011-10-06	Matured	0.010	0.010	(36,329,000)	-	(71)	-	-	36,329,071		100.000
FUND 7052	REPO INT	MIZUH	2011-10-06	2011-11-01	2011-10-06	Purchased	0.080	0.080	36,329,000	-	-	-	-	(36,329,000)		100.000
FUND 7052	COMM PAPER	HSBCS	2011-10-18	2011-11-01	2011-10-18	Purchased	0.090	0.090	11,436,000	(400)	-	-	-	(11,435,600)	40427SY11	99.997
FUND 7052	REPO INT	MIZUH	2011-10-06	2011-11-01	2011-11-01	Matured	0.080	0.080	(36,329,000)	-	(2,099)	-	-	36,331,099		100.000
FUND 7052	COMM PAPER	-	2011-10-18	2011-11-01	2011-11-01	Amort/(Accr)	0.090	0.090	-	-	-	-	-	-	40427SY11	0.000
FUND 7052	COMM PAPER	HSBCS	2011-10-18	2011-11-01	2011-11-01	Matured	0.090	0.090	(11,436,000)	-	(400)	-	-	11,436,000	40427SY11	99.997
FUND 7052	REPO INT	MIZUH	2011-11-01	2011-11-15	2011-11-01	Purchased	0.060	0.060	40,398,000	-	-	-	-	(40,398,000)		100.000
FUND 7052	REPO INT	HSBCS	2011-11-09	2011-11-10	2011-11-09	Purchased	0.030	0.030	14,184,000	-	-	-	-	(14,184,000)		100.000
FUND 7052	REPO INT	HSBCS	2011-11-09	2011-11-10	2011-11-10	Matured	0.030	0.030	(14,184,000)	-	(12)	-	-	14,184,012		100.000
FUND 7052	REPO INT	BOFAB	2011-11-10	2011-11-15	2011-11-10	Purchased	0.040	0.040	14,184,000	-	-	-	-	(14,184,000)		100.000
FUND 7052	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-11-15	Amort/(Accr)	1.750	0.100	-	-	-	410,156	-	-	912828JU5	0.000
FUND 7052	T-NOTE-MID	HSBCS	2011-05-16	2011-11-15	2011-11-15	Matured	1.750	0.100	(50,000,000)	-	(435,122)	-	-	50,437,500	912828JU5	100.820
FUND 7052	T-NOTE-MID	-	2011-05-18	2011-11-15	2011-11-15	Amort/(Accr)	1.750	0.089	-	-	-	77,893	-	-	912828JU5	0.000
FUND 7052	T-NOTE-MID	MIZUH	2011-05-18	2011-11-15	2011-11-15	Matured	1.750	0.089	(9,541,000)	-	(82,123)	-	-	9,624,484	912828JU5	100.816
FUND 7052	T-NOTE-MID	-	2011-05-31	2011-11-15	2011-11-15	Amort/(Accr)	1.750	0.106	-	-	-	75,000	-	-	912828JU5	0.000
FUND 7052	T-NOTE-MID	BARCL	2011-05-31	2011-11-15	2011-11-15	Matured	1.750	0.106	(10,000,000)	-	(79,891)	-	-	10,087,500	912828JU5	100.750
FUND 7052	FRED MAC	CITIG	2011-06-15	2011-11-15	2011-11-15	Matured	0.110	0.110	(23,000,000)	-	(10,753)	-	-	23,000,000	313396PG2	99.953
FUND 7052	FNMA NOTES	BARCL	2011-06-15	2011-11-15	2011-11-15	Matured	0.100	0.100	(5,371,000)	-	(2,283)	-	-	5,371,000	313588PG4	99.958
FUND 7052	T-NOTE-MID	-	2011-06-01	2011-11-15	2011-11-15	Amort/(Accr)	1.750	0.105	-	-	-	31,791	-	-	912828JU5	0.000
FUND 7052	T-NOTE-MID	BARCL	2011-06-01	2011-11-15	2011-11-15	Matured	1.750	0.105	(4,261,000)	-	(33,839)	-	-	4,298,284	912828JU5	100.746
FUND 7052	T-NOTE-MID	-	2011-07-21	2011-11-15	2011-11-15	Amort/(Accr)	1.750	0.054	-	-	-	134,766	-	-	912828JU5	0.000
FUND 7052	T-NOTE-MID	DAIWA	2011-07-21	2011-11-15	2011-11-15	Matured	1.750	0.054	(25,000,000)	-	(139,096)	-	-	25,218,750	912828JU5	100.539
FUND 7052	FNMA NOTES	UBS	2011-08-04	2011-11-15	2011-11-15	Matured	0.060	0.060	(13,454,000)	-	(2,310)	-	-	13,454,000	313588PG4	99.983
FUND 7052	T-NOTE-MID	-	2011-08-17	2011-11-15	2011-11-15	Amort/(Accr)	1.750	0.009	-	-	-	149,172	-	-	912828JU5	0.000
FUND 7052	T-NOTE-MID	MORGN	2011-08-17	2011-11-15	2011-11-15	Matured	1.750	0.009	(35,035,000)	-	(149,946)	-	-	35,341,556	912828JU5	100.426
FUND 7052	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-11-15	Amort/(Accr)	1.750	0.100	-	-	-	132,267	-	-	912828JU5	0.000
FUND 7052	T-NOTE-MID	HSBCS	2011-05-16	2011-11-15	2011-11-15	Matured	1.750	0.100	(16,124,000)	-	(140,318)	-	-	16,265,085	912828JU5	100.820
FUND 7052	REPO INT	MIZUH	2011-11-01	2011-11-15	2011-11-15	Matured	0.060	0.060	(40,398,000)	-	(943)	-	-	40,398,943		100.000
FUND 7052	REPO INT	BOFAB	2011-11-10	2011-11-15	2011-11-15	Matured	0.040	0.040	(14,184,000)	-	(79)	-	-	14,184,079		100.000
FUND 7052	T-NOTE-MID	BARCL	2011-11-15	2012-05-15	2011-11-15	Purchased	1.375	0.054	18,204,000	120,175	-	-	-	(18,324,175)	912828KP4	100.660
FUND 7052	T-NOTE-MID	DAIWA	2011-11-17	2012-05-15	2011-11-17	Purchased	1.375	0.048	6,401,000	42,490	-	-	-	(6,443,490)	912828KP4	100.656
FUND 7052	T-NOTE-MID	-	2011-11-15	2012-05-15	2011-12-01	Amort/(Accr)	1.375	0.054	-	-	-	1,717	-	-	912828KP4	0.000
FUND 7052	T-NOTE-MID	-	2011-11-15	2012-05-15	2011-12-01	Partial Sale	1.375	0.054	(2,958,000)	(17,811)	(1,788)	-	132	2,977,466	912828KP4	100.598
FUND 7052	REPO INT	HSBCS	2011-12-15	2011-12-16	2011-12-15	Purchased	0.060	0.060	36,395,000	-	-	-	-	(36,395,000)		100.000
FUND 7052	REPO INT	HSBCS	2011-12-15	2011-12-16	2011-12-16	Matured	0.060	0.060	(36,395,000)	-	(61)	-	-	36,395,061		100.000
FUND 7052	T-NOTE-MID	HSBCS	2011-12-16	2012-05-15	2011-12-16	Purchased	1.375	0.038	36,152,000	242,865	-	-	-	(36,394,865)	912828KP4	100.555



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FUND 7054	T-BILL	HSBCS	2010-10-07	2011-02-10	2011-02-10	Matured	0.130	0.130	(130,000)	-	(59)	-	-	130,000	912795V40	99.955
FUND 7054	T-BILL	HSBCS	2011-02-10	2012-02-09	2011-02-10	Purchased	0.290	0.291	131,000	(384)	-	-	-	(130,616)	9127953C3	99.707
FUND 7054	T-BILL	CITIG	2011-03-31	2011-06-23	2011-03-31	Purchased	0.075	0.075	1,284,000	(225)	-	-	-	(1,283,775)	9127952W0	99.983
FUND 7054	T-BILL	BOFAB	2011-04-28	2012-02-09	2011-04-28	Purchased	0.130	0.130	196,000	(203)	-	-	-	(195,797)	9127953C3	99.896
FUND 7054	T-BILL	-	2011-04-28	2012-02-09	2011-05-12	Partial Sale	0.130	0.130	(36,000)	37	(2)	-	(7)	35,971	9127953C3	99.920
FUND 7054	T-BILL	-	2011-03-31	2011-06-23	2011-05-19	Partial Sale	0.075	0.075	(5,000)	1	(0)	-	(0)	5,000	9127952W0	99.999
FUND 7054	T-BILL	-	2011-04-28	2012-02-09	2011-05-26	Partial Sale	0.130	0.130	(30,000)	31	(3)	-	(3)	29,975	9127953C3	99.917
FUND 7054	T-BILL	CITIG	2011-03-31	2011-06-23	2011-06-23	Matured	0.075	0.075	(1,279,000)	-	(224)	-	-	1,279,000	9127952W0	99.983
FUND 7054	FFCB DISC	BARCL	2011-06-23	2012-01-27	2011-06-23	Purchased	0.130	0.130	1,280,000	(1,008)	-	-	-	(1,278,992)	313312SH4	99.921
FUND 7054	T-BILL	-	2011-04-28	2012-02-09	2011-07-07	Partial Sale	0.130	0.130	(5,000)	5	(1)	-	(2)	4,998	9127953C3	99.970
FUND 7054	T-BILL	-	2011-04-28	2012-02-09	2011-07-21	Partial Sale	0.130	0.130	(23,000)	24	(7)	-	(6)	22,990	9127953C3	99.955
FUND 7054	T-BILL	-	2011-04-28	2012-02-09	2011-07-28	Partial Sale	0.130	0.130	(5,000)	5	(2)	-	-	4,996	9127953C3	99.929
FUND 7054	T-BILL	BARCL	2011-08-03	2012-02-09	2011-08-03	Purchased	0.110	0.110	514,000	(298)	-	-	-	(513,702)	9127953C3	99.942
FUND 7054	T-BILL	-	2011-08-03	2012-02-09	2011-08-04	Partial Sale	0.110	0.110	(257,000)	149	(1)	-	(108)	256,960	9127953C3	99.984
FUND 7054	T-BILL	-	2011-04-28	2012-02-09	2011-08-11	Partial Sale	0.130	0.130	(15,000)	16	(6)	-	(5)	14,995	9127953C3	99.967
FUND 7054	T-BILL	-	2011-08-03	2012-02-09	2011-08-18	Partial Sale	0.110	0.110	(3,000)	2	(0)	-	(1)	2,999	9127953C3	99.981
FUND 7054	T-BILL	-	2011-08-03	2012-02-09	2011-08-25	Partial Sale	0.110	0.110	(4,000)	2	(0)	-	(2)	4,000	9127953C3	99.997
FUND 7054	T-BILL	-	2011-08-03	2012-02-09	2011-09-15	Partial Sale	0.110	0.110	(89,000)	52	(12)	-	(36)	88,996	9127953C3	99.996
FUND 7054	T-BILL	-	2011-02-10	2012-02-09	2011-09-29	Final Sale	0.290	0.291	(131,000)	384	(244)	-	(131)	130,990	9127953C3	99.993
FUND 7054	FFCB DISC	-	2011-06-23	2012-01-27	2011-09-29	Partial Sale	0.130	0.130	(67,000)	53	(24)	-	(16)	66,987	313312SH4	99.980
FUND 7054	T-BILL	-	2011-04-28	2012-02-09	2011-09-29	Final Sale	0.130	0.130	(82,000)	85	(46)	-	(33)	81,994	9127953C3	99.993
FUND 7054	T-BILL	-	2011-08-03	2012-02-09	2011-09-29	Final Sale	0.110	0.110	(161,000)	93	(28)	-	(54)	160,988	9127953C3	99.993
FUND 7054	FFCB DISC	-	2011-06-23	2012-01-27	2011-10-06	Partial Sale	0.130	0.130	(5,000)	4	(2)	-	(2)	5,000	313312SH4	99.991
FUND 7054	FFCB DISC	-	2011-06-23	2012-01-27	2011-12-01	Partial Sale	0.130	0.130	(55,000)	43	(32)	-	(10)	54,998	313312SH4	99.997
FUND 7054	FFCB DISC	-	2011-06-23	2012-01-27	2011-12-08	Partial Sale	0.130	0.130	(5,000)	4	(3)	-	(1)	5,000	313312SH4	99.999
FUND 7054	FFCB DISC	-	2011-06-23	2012-01-27	2011-12-15	Partial Sale	0.130	0.130	(65,000)	51	(41)	-	(10)	65,000	313312SH4	100.000
FUND 8004	REPO INT	HSBCS	2010-12-31	2011-01-03	2011-01-03	Matured	0.140	0.140	(2,885,000)	-	(34)	-	-	2,885,034		100.000
FUND 8004	T-NOTE-EOM	BOFAB	2011-01-03	2011-06-30	2011-01-03	Purchased	1.125	0.179	2,661,000	12,618	-	-	-	(2,673,618)	912828LF5	100.465
FUND 8004	T-NOTE-EOM	BOFAB	2011-01-03	2011-06-30	2011-01-03	Partial Sale	1.125	0.179	(2,479,000)	(11,755)	(0)	-	387	2,490,367	912828LF5	100.449
FUND 8004	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-01-12	Partial Sale	1.125	0.179	(4,000)	(18)	(1)	-	0	4,019	912828LF5	100.438
FUND 8004	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-01-12	Amort/(Accr)	1.125	0.179	-	-	-	1	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-01-18	Partial Sale	1.125	0.179	(18,000)	(78)	(8)	-	3	18,083	912828LF5	100.406
FUND 8004	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-01-18	Amort/(Accr)	1.125	0.179	-	-	-	7	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-01-25	Partial Sale	1.125	0.179	(6,000)	(25)	(4)	-	1	6,028	912828LF5	100.395
FUND 8004	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-01-25	Amort/(Accr)	1.125	0.179	-	-	-	3	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	HSBCS	2011-01-27	2011-06-30	2011-01-27	Purchased	1.125	0.188	545,000	2,629	-	-	-	(547,629)	912828LF5	100.398
FUND 8004	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-01-31	Partial Sale	1.125	0.179	(11,000)	(44)	(10)	-	0	11,054	912828LF5	100.391
FUND 8004	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-01-31	Amort/(Accr)	1.125	0.179	-	-	-	8	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-02-01	Partial Sale	1.125	0.188	(214,000)	(1,005)	(33)	-	14	215,024	912828LF5	100.379
FUND 8004	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-02-01	Amort/(Accr)	1.125	0.188	-	-	-	28	-	-	912828LF5	0.000



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FUND 8004	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-02-08	Partial Sale	1.125	0.188	(7,000)	(32)	(3)	-	0	7,034	912828LF5	100.367
FUND 8004	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-02-08	Amort/(Accr)	1.125	0.188	-	-	-	2	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-02-15	Partial Sale	1.125	0.179	(6,000)	(22)	(8)	-	1	6,029	912828LF5	100.344
FUND 8004	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-02-15	Amort/(Accr)	1.125	0.179	-	-	-	7	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-02-22	Partial Sale	1.125	0.179	(2,000)	(7)	(3)	-	0	2,010	912828LF5	100.313
FUND 8004	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-02-22	Amort/(Accr)	1.125	0.179	-	-	-	3	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	BOFAB	2011-02-23	2011-06-30	2011-02-23	Purchased	1.125	0.144	512,000	2,619	-	-	-	(514,619)	912828LF5	100.344
FUND 8004	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-02-25	Partial Sale	1.125	0.179	(10,000)	(34)	(16)	-	(0)	10,050	912828LF5	100.328
FUND 8004	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-02-25	Amort/(Accr)	1.125	0.179	-	-	-	14	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-03-01	Amort/(Accr)	1.125	0.188	-	-	-	179	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-03-01	Partial Sale	1.125	0.188	(210,000)	(834)	(215)	-	1	211,048	912828LF5	100.313
FUND 8004	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-03-07	Amort/(Accr)	1.125	0.179	-	-	-	28	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-03-07	Partial Sale	1.125	0.179	(17,000)	(53)	(33)	-	(1)	17,087	912828LF5	100.305
FUND 8004	T-NOTE-EOM	-	2011-02-23	2011-06-30	2011-03-15	Amort/(Accr)	1.125	0.144	-	-	-	3	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	-	2011-02-23	2011-06-30	2011-03-15	Partial Sale	1.125	0.144	(6,000)	(27)	(4)	-	(1)	6,032	912828LF5	100.301
FUND 8004	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-03-22	Amort/(Accr)	1.125	0.179	-	-	-	14	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-03-22	Partial Sale	1.125	0.179	(7,000)	(19)	(17)	-	(1)	7,036	912828LF5	100.270
FUND 8004	T-NOTE-EOM	BARCL	2011-03-29	2011-06-30	2011-03-29	Purchased	1.125	0.106	523,000	2,799	-	-	-	(525,799)	912828LF5	100.262
FUND 8004	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-03-31	Amort/(Accr)	1.125	0.188	-	-	-	3	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-03-31	Partial Sale	1.125	0.188	(2,000)	(6)	(4)	-	(0)	2,011	912828LF5	100.254
FUND 8004	T-NOTE-EOM	-	2011-02-23	2011-06-30	2011-04-01	Partial Sale	1.125	0.144	(215,000)	(885)	(247)	-	20	216,112	912828LF5	100.234
FUND 8004	T-NOTE-EOM	-	2011-02-23	2011-06-30	2011-04-01	Amort/(Accr)	1.125	0.144	-	-	-	215	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-04-05	Partial Sale	1.125	0.106	(6,000)	(31)	(1)	-	(0)	6,032	912828LF5	100.246
FUND 8004	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-04-05	Amort/(Accr)	1.125	0.106	-	-	-	1	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-04-11	Partial Sale	1.125	0.106	(17,000)	(85)	(7)	-	(2)	17,093	912828LF5	100.234
FUND 8004	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-04-11	Amort/(Accr)	1.125	0.106	-	-	-	6	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-04-19	Partial Sale	1.125	0.179	(6,000)	(12)	(20)	-	(1)	6,033	912828LF5	100.207
FUND 8004	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-04-19	Amort/(Accr)	1.125	0.179	-	-	-	17	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-04-26	Partial Sale	1.125	0.179	(1,000)	(2)	(4)	-	(0)	1,006	912828LF5	100.191
FUND 8004	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-04-26	Amort/(Accr)	1.125	0.179	-	-	-	3	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	BOFAB	2011-04-27	2011-06-30	2011-04-27	Purchased	1.125	0.064	518,000	2,855	-	-	-	(520,855)	912828LF5	100.188
FUND 8004	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-05-03	Partial Sale	1.125	0.106	(208,000)	(908)	(226)	-	(10)	209,144	912828LF5	100.168
FUND 8004	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-05-03	Amort/(Accr)	1.125	0.106	-	-	-	205	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	-	2011-04-27	2011-06-30	2011-05-06	Partial Sale	1.125	0.064	(10,000)	(52)	(3)	-	(1)	10,056	912828LF5	100.172
FUND 8004	T-NOTE-EOM	-	2011-04-27	2011-06-30	2011-05-06	Amort/(Accr)	1.125	0.064	-	-	-	3	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-05-10	Partial Sale	1.125	0.106	(5,000)	(21)	(7)	-	(0)	5,028	912828LF5	100.148
FUND 8004	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-05-10	Amort/(Accr)	1.125	0.106	-	-	-	6	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-05-16	Partial Sale	1.125	0.106	(10,000)	(40)	(15)	-	(0)	10,055	912828LF5	100.129
FUND 8004	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-05-16	Amort/(Accr)	1.125	0.106	-	-	-	13	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-05-17	Partial Sale	1.125	0.188	(1,000)	(2)	(3)	-	(0)	1,006	912828LF5	100.125

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FUND 8004	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-05-17	Amort/(Accr)	1.125	0.188	-	-	-	3	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	HSBCS	2011-05-18	2011-06-30	2011-05-18	Purchased	1.125	0.007	454,000	2,550	-	-	-	(456,550)	912828LF5	100.133
FUND 8004	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-05-24	Partial Sale	1.125	0.106	(6,000)	(23)	(10)	-	1	6,032	912828LF5	100.094
FUND 8004	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-05-24	Amort/(Accr)	1.125	0.106	-	-	-	9	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	-	2011-04-27	2011-06-30	2011-05-31	Partial Sale	1.125	0.064	(1,000)	(5)	(1)	-	(0)	1,006	912828LF5	100.090
FUND 8004	T-NOTE-EOM	-	2011-04-27	2011-06-30	2011-05-31	Amort/(Accr)	1.125	0.064	-	-	-	1	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-06-01	Partial Sale	1.125	0.106	(211,000)	(749)	(420)	-	(9)	212,178	912828LF5	100.086
FUND 8004	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-06-01	Amort/(Accr)	1.125	0.106	-	-	-	380	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	-	2011-02-23	2011-06-30	2011-06-07	Partial Sale	1.125	0.144	(14,000)	(32)	(45)	-	(0)	14,077	912828LF5	100.063
FUND 8004	T-NOTE-EOM	-	2011-02-23	2011-06-30	2011-06-07	Amort/(Accr)	1.125	0.144	-	-	-	39	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-06-14	Partial Sale	1.125	0.188	(3,000)	(4)	(13)	-	0	3,017	912828LF5	100.039
FUND 8004	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-06-14	Amort/(Accr)	1.125	0.188	-	-	-	11	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	CITIG	2011-06-17	2011-06-30	2011-06-17	Purchased	1.125	0.037	567,000	3,182	-	-	-	(570,182)	912828LF5	100.039
FUND 8004	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-06-20	Partial Sale	1.125	0.188	(13,000)	(14)	(58)	-	0	13,072	912828LF5	100.023
FUND 8004	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-06-20	Amort/(Accr)	1.125	0.188	-	-	-	48	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-06-28	Partial Sale	1.125	0.188	(5,000)	(4)	(24)	-	(0)	5,028	912828LF5	100.006
FUND 8004	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-06-28	Amort/(Accr)	1.125	0.188	-	-	-	20	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	BOFAB	2011-01-03	2011-06-30	2011-06-30	Matured	1.125	0.179	(94,000)	-	(520)	-	-	94,529	912828LF5	100.465
FUND 8004	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-06-30	Amort/(Accr)	1.125	0.179	-	-	-	437	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	BOFAB	2011-04-27	2011-06-30	2011-06-30	Matured	1.125	0.064	(507,000)	-	(1,008)	-	-	509,852	912828LF5	100.188
FUND 8004	T-NOTE-EOM	-	2011-04-27	2011-06-30	2011-06-30	Amort/(Accr)	1.125	0.064	-	-	-	951	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	HSBCS	2011-05-18	2011-06-30	2011-06-30	Matured	1.125	0.007	(454,000)	-	(607)	-	-	456,554	912828LF5	100.133
FUND 8004	T-NOTE-EOM	-	2011-05-18	2011-06-30	2011-06-30	Amort/(Accr)	1.125	0.007	-	-	-	603	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	BARCL	2011-03-29	2011-06-30	2011-06-30	Matured	1.125	0.106	(60,000)	-	(173)	-	-	60,338	912828LF5	100.262
FUND 8004	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-06-30	Amort/(Accr)	1.125	0.106	-	-	-	157	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	BOFAB	2011-02-23	2011-06-30	2011-06-30	Matured	1.125	0.144	(277,000)	-	(1,093)	-	-	278,558	912828LF5	100.344
FUND 8004	T-NOTE-EOM	-	2011-02-23	2011-06-30	2011-06-30	Amort/(Accr)	1.125	0.144	-	-	-	952	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	CITIG	2011-06-17	2011-06-30	2011-06-30	Matured	1.125	0.037	(567,000)	-	(229)	-	-	570,189	912828LF5	100.039
FUND 8004	T-NOTE-EOM	-	2011-06-17	2011-06-30	2011-06-30	Amort/(Accr)	1.125	0.037	-	-	-	221	-	-	912828LF5	0.000
FUND 8004	T-NOTE-EOM	HSBCS	2011-01-27	2011-06-30	2011-06-30	Matured	1.125	0.188	(90,000)	-	(431)	-	-	90,506	912828LF5	100.398
FUND 8004	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-06-30	Amort/(Accr)	1.125	0.188	-	-	-	359	-	-	912828LF5	0.000
FUND 8004	REPO INT	MIZUH	2011-06-30	2011-07-01	2011-06-30	Purchased	0.010	0.010	2,061,000	-	-	-	-	(2,061,000)		100.000
FUND 8004	REPO INT	MIZUH	2011-06-30	2011-07-01	2011-07-01	Matured	0.010	0.010	(2,061,000)	-	(1)	-	-	2,061,001		100.000
FUND 8004	REPO INT	BOFAB	2011-07-01	2011-07-05	2011-07-01	Purchased	0.030	0.030	1,699,000	-	-	-	-	(1,699,000)		100.000
FUND 8004	REPO INT	BOFAB	2011-07-01	2011-07-05	2011-07-05	Matured	0.030	0.030	(1,699,000)	-	(6)	-	-	1,699,006		100.000
FUND 8004	T-NOTE-EOM	CITIG	2011-07-05	2011-12-31	2011-07-05	Purchased	1.000	0.100	1,687,000	7,610	-	-	-	(1,694,610)	912828ML1	100.438
FUND 8004	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-07-12	Partial Sale	1.000	0.100	(6,000)	(26)	(1)	-	(0)	6,028	912828ML1	100.426
FUND 8004	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-07-12	Amort/(Accr)	1.000	0.100	-	-	-	1	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-07-15	Partial Sale	1.000	0.100	(8,000)	(34)	(2)	-	0	8,036	912828ML1	100.410
FUND 8004	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-07-15	Amort/(Accr)	1.000	0.100	-	-	-	2	-	-	912828ML1	0.000



**MTA HEADQUARTERS - TREASURY DEPARTMENT
DETAIL TRANSACTION REPORT
BY FUND & TRANS DATE**

FROM: 1/1/2011
TO: 12/31/2011

Fund	Instr Type	Broker	Purch Date	Maturity	Trans Date	Trans Type	Rate	Yield	Par	Prem/(Disc)	(Interest)	Amort/(Accr)	(Gain) / Loss	Settlement	CUSIP	Price
FUND 8004	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-07-19	Partial Sale	1.000	0.100	(4,000)	(17)	(2)	-	(0)	4,018	912828ML1	100.406
FUND 8004	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-07-19	Amort/(Accr)	1.000	0.100	-	-	-	1	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	BOFAB	2011-07-25	2011-12-31	2011-07-25	Purchased	1.000	0.095	506,000	2,320	-	-	-	(508,320)	912828ML1	100.391
FUND 8004	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-08-01	Partial Sale	1.000	0.100	(213,000)	(820)	(156)	-	92	213,884	912828ML1	100.328
FUND 8004	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-08-01	Amort/(Accr)	1.000	0.100	-	-	-	141	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-08-09	Partial Sale	1.000	0.095	(4,000)	(17)	(2)	-	0	4,018	912828ML1	100.344
FUND 8004	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-08-09	Amort/(Accr)	1.000	0.095	-	-	-	1	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-08-16	Partial Sale	1.000	0.100	(14,000)	(49)	(16)	-	(2)	14,067	912828ML1	100.348
FUND 8004	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-08-16	Amort/(Accr)	1.000	0.100	-	-	-	14	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	BARCL	2011-08-23	2011-12-31	2011-08-23	Purchased	1.000	0.027	511,000	2,506	-	-	-	(513,506)	912828ML1	100.344
FUND 8004	T-NOTE-EOM	-	2011-08-23	2011-12-31	2011-08-29	Partial Sale	1.000	0.027	(11,000)	(52)	(2)	-	2	11,052	912828ML1	100.313
FUND 8004	T-NOTE-EOM	-	2011-08-23	2011-12-31	2011-08-29	Amort/(Accr)	1.000	0.027	-	-	-	2	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	-	2011-08-23	2011-12-31	2011-09-01	Partial Sale	1.000	0.027	(210,000)	(980)	(51)	-	16	211,016	912828ML1	100.313
FUND 8004	T-NOTE-EOM	-	2011-08-23	2011-12-31	2011-09-01	Amort/(Accr)	1.000	0.027	-	-	-	50	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-09-06	Partial Sale	1.000	0.095	(6,000)	(21)	(7)	-	(1)	6,029	912828ML1	100.297
FUND 8004	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-09-06	Amort/(Accr)	1.000	0.095	-	-	-	6	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-09-13	Partial Sale	1.000	0.095	(5,000)	(17)	(7)	-	(1)	5,024	912828ML1	100.285
FUND 8004	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-09-13	Amort/(Accr)	1.000	0.095	-	-	-	6	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	-	2011-08-23	2011-12-31	2011-09-20	Partial Sale	1.000	0.027	(15,000)	(62)	(11)	-	1	15,073	912828ML1	100.266
FUND 8004	T-NOTE-EOM	-	2011-08-23	2011-12-31	2011-09-20	Amort/(Accr)	1.000	0.027	-	-	-	11	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	HSBCS	2011-09-26	2011-12-31	2011-09-26	Purchased	1.000	0.027	510,000	2,514	-	-	-	(512,514)	912828ML1	100.254
FUND 8004	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-10-03	Partial Sale	1.000	0.100	(208,000)	(481)	(509)	-	(27)	209,016	912828ML1	100.230
FUND 8004	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-10-03	Amort/(Accr)	1.000	0.100	-	-	-	457	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-10-11	Partial Sale	1.000	0.095	(7,000)	(19)	(15)	-	(1)	7,034	912828ML1	100.207
FUND 8004	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-10-11	Amort/(Accr)	1.000	0.095	-	-	-	13	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-10-18	Partial Sale	1.000	0.095	(6,000)	(15)	(14)	-	(0)	6,029	912828ML1	100.188
FUND 8004	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-10-18	Amort/(Accr)	1.000	0.095	-	-	-	12	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	HSBCS	2011-10-25	2011-12-31	2011-10-25	Purchased	1.000	0.013	481,000	2,394	-	-	-	(483,394)	912828ML1	100.180
FUND 8004	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-11-01	Amort/(Accr)	1.000	0.100	-	-	-	625	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-11-01	Partial Sale	1.000	0.100	(215,000)	(345)	(695)	-	(12)	216,052	912828ML1	100.152
FUND 8004	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-11-07	Amort/(Accr)	1.000	0.095	-	-	-	41	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-11-07	Partial Sale	1.000	0.095	(16,000)	(32)	(46)	-	(1)	16,079	912828ML1	100.141
FUND 8004	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-11-15	Amort/(Accr)	1.000	0.095	-	-	-	17	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-11-15	Partial Sale	1.000	0.095	(6,000)	(11)	(18)	-	(0)	6,030	912828ML1	100.117
FUND 8004	T-NOTE-EOM	-	2011-10-25	2011-12-31	2011-11-22	Amort/(Accr)	1.000	0.013	-	-	-	7	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	-	2011-10-25	2011-12-31	2011-11-22	Partial Sale	1.000	0.013	(9,000)	(38)	(7)	-	1	9,044	912828ML1	100.098
FUND 8004	T-NOTE-EOM	MORGN	2011-11-29	2011-12-31	2011-11-29	Purchased	1.000	0.030	522,000	2,597	-	-	-	(524,597)	912828ML1	100.084
FUND 8004	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-12-01	Amort/(Accr)	1.000	0.095	-	-	-	1,033	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-12-01	Partial Sale	1.000	0.095	(326,000)	(462)	(1,143)	-	(27)	327,632	912828ML1	100.082
FUND 8004	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-12-06	Amort/(Accr)	1.000	0.100	-	-	-	22	-	-	912828ML1	0.000



MTA HEADQUARTERS - TREASURY DEPARTMENT
DETAIL TRANSACTION REPORT
BY FUND & TRANS DATE

FROM: 1/1/2011
 TO: 12/31/2011

Fund	Instr Type	Broker	Purch Date	Maturity	Trans Date	Trans Type	Rate	Yield	Par	Prem/(Disc)	(Interest)	Amort/(Accr)	(Gain) / Loss	Settlement	CUSIP	Price
FUND 8004	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-12-06	Partial Sale	1.000	0.100	(6,000)	(4)	(25)	-	(0)	6,030	912828ML1	100.063
FUND 8004	T-NOTE-EOM	-	2011-10-25	2011-12-31	2011-12-12	Amort/(Accr)	1.000	0.013	-	-	-	140	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	-	2011-10-25	2011-12-31	2011-12-12	Partial Sale	1.000	0.013	(109,000)	(402)	(142)	-	(4)	109,548	912828ML1	100.055
FUND 8004	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-12-20	Amort/(Accr)	1.000	0.100	-	-	-	12	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-12-20	Partial Sale	1.000	0.100	(3,000)	(1)	(14)	-	0	3,015	912828ML1	100.023
FUND 8004	REPO INT	MIZUH	2011-12-22	2012-01-03	2011-12-22	Purchased	0.010	0.010	741,000	-	-	-	-	(741,000)		100.000
FUND 8004	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-12-27	Amort/(Accr)	1.000	0.100	-	-	-	2,494	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-12-27	Partial Sale	1.000	0.100	(583,000)	(136)	(2,772)	-	(7)	585,916	912828ML1	100.011
FUND 8004	T-NOTE-EOM	-	2011-08-23	2011-12-31	2011-12-31	Amort/(Accr)	1.000	0.027	-	-	-	945	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	BARCL	2011-08-23	2011-12-31	2011-12-31	Matured	1.000	0.027	(275,000)	-	(971)	-	-	276,375	912828ML1	100.344
FUND 8004	T-NOTE-EOM	-	2011-09-26	2011-12-31	2011-12-31	Amort/(Accr)	1.000	0.027	-	-	-	1,295	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	HSBCS	2011-09-26	2011-12-31	2011-12-31	Matured	1.000	0.027	(510,000)	-	(1,330)	-	-	512,550	912828ML1	100.254
FUND 8004	T-NOTE-EOM	-	2011-11-29	2011-12-31	2011-12-31	Amort/(Accr)	1.000	0.030	-	-	-	440	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	MORGN	2011-11-29	2011-12-31	2011-12-31	Matured	1.000	0.030	(522,000)	-	(454)	-	-	524,610	912828ML1	100.084
FUND 8004	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-12-31	Amort/(Accr)	1.000	0.095	-	-	-	508	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	BOFAB	2011-07-25	2011-12-31	2011-12-31	Matured	1.000	0.095	(130,000)	-	(562)	-	-	130,650	912828ML1	100.391
FUND 8004	T-NOTE-EOM	-	2011-10-25	2011-12-31	2011-12-31	Amort/(Accr)	1.000	0.013	-	-	-	652	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	HSBCS	2011-10-25	2011-12-31	2011-12-31	Matured	1.000	0.013	(363,000)	-	(661)	-	-	364,815	912828ML1	100.180
FUND 8004	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-12-31	Amort/(Accr)	1.000	0.100	-	-	-	1,868	-	-	912828ML1	0.000
FUND 8004	T-NOTE-EOM	CITIG	2011-07-05	2011-12-31	2011-12-31	Matured	1.000	0.100	(427,000)	-	(2,077)	-	-	429,135	912828ML1	100.438
FUND 8005	REPO INT	HSBCS	2010-12-31	2011-01-03	2011-01-03	Matured	0.140	0.140	(9,435,000)	-	(110)	-	-	9,435,110		100.000
FUND 8005	T-NOTE-EOM	BOFAB	2011-01-03	2011-06-30	2011-01-03	Purchased	1.125	0.179	8,690,000	41,205	-	-	-	(8,731,205)	912828LF5	100.465
FUND 8005	T-NOTE-EOM	BOFAB	2011-01-03	2011-06-30	2011-01-03	Partial Sale	1.125	0.179	(8,105,000)	(38,431)	0	-	1,266	8,142,165	912828LF5	100.449
FUND 8005	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-01-12	Partial Sale	1.125	0.179	(5,000)	(23)	(1)	-	0	5,024	912828LF5	100.438
FUND 8005	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-01-12	Amort/(Accr)	1.125	0.179	-	-	-	1	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-01-18	Partial Sale	1.125	0.179	(57,000)	(248)	(27)	-	11	57,263	912828LF5	100.406
FUND 8005	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-01-18	Amort/(Accr)	1.125	0.179	-	-	-	22	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-01-25	Partial Sale	1.125	0.179	(21,000)	(88)	(14)	-	3	21,099	912828LF5	100.395
FUND 8005	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-01-25	Amort/(Accr)	1.125	0.179	-	-	-	12	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	HSBCS	2011-01-27	2011-06-30	2011-01-27	Purchased	1.125	0.188	1,781,000	8,591	-	-	-	(1,789,591)	912828LF5	100.398
FUND 8005	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-01-31	Partial Sale	1.125	0.179	(34,000)	(136)	(30)	-	0	34,166	912828LF5	100.391
FUND 8005	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-01-31	Amort/(Accr)	1.125	0.179	-	-	-	25	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-02-01	Partial Sale	1.125	0.188	(701,000)	(3,291)	(109)	-	46	704,353	912828LF5	100.379
FUND 8005	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-02-01	Amort/(Accr)	1.125	0.188	-	-	-	91	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-02-08	Partial Sale	1.125	0.188	(23,000)	(104)	(9)	-	0	23,112	912828LF5	100.367
FUND 8005	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-02-08	Amort/(Accr)	1.125	0.188	-	-	-	7	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-02-15	Partial Sale	1.125	0.179	(21,000)	(76)	(28)	-	2	21,102	912828LF5	100.344
FUND 8005	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-02-15	Amort/(Accr)	1.125	0.179	-	-	-	24	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-02-22	Partial Sale	1.125	0.179	(7,000)	(24)	(11)	-	2	7,033	912828LF5	100.313
FUND 8005	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-02-22	Amort/(Accr)	1.125	0.179	-	-	-	9	-	-	912828LF5	0.000

**MTA HEADQUARTERS - TREASURY DEPARTMENT
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FROM: 1/1/2011
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Fund	Instr Type	Broker	Purch Date	Maturity	Trans Date	Trans Type	Rate	Yield	Par	Prem/(Disc)	(Interest)	Amort/(Accr)	(Gain) / Loss	Settlement	CUSIP	Price
FUND 8005	T-NOTE-EOM	BOFAB	2011-02-23	2011-06-30	2011-02-23	Purchased	1.125	0.144	1,678,000	8,584	-	-	-	(1,686,584)	912828LF5	100.344
FUND 8005	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-02-25	Partial Sale	1.125	0.179	(35,000)	(118)	(58)	-	(1)	35,176	912828LF5	100.328
FUND 8005	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-02-25	Amort/(Accr)	1.125	0.179	-	-	-	-	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-03-01	Amort/(Accr)	1.125	0.188	-	-	-	585	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-03-01	Partial Sale	1.125	0.188	(685,000)	(2,719)	(703)	-	4	688,418	912828LF5	100.313
FUND 8005	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-03-07	Amort/(Accr)	1.125	0.179	-	-	-	92	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-03-07	Partial Sale	1.125	0.179	(56,000)	(173)	(110)	-	(2)	56,285	912828LF5	100.305
FUND 8005	T-NOTE-EOM	-	2011-02-23	2011-06-30	2011-03-15	Amort/(Accr)	1.125	0.144	-	-	-	11	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	-	2011-02-23	2011-06-30	2011-03-15	Partial Sale	1.125	0.144	(21,000)	(96)	(13)	-	(2)	21,111	912828LF5	100.301
FUND 8005	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-03-22	Amort/(Accr)	1.125	0.179	-	-	-	45	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-03-22	Partial Sale	1.125	0.179	(22,000)	(60)	(53)	-	(2)	22,115	912828LF5	100.270
FUND 8005	T-NOTE-EOM	BARCL	2011-03-29	2011-06-30	2011-03-29	Purchased	1.125	0.106	1,710,000	9,152	-	-	-	(1,719,152)	912828LF5	100.262
FUND 8005	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-03-31	Amort/(Accr)	1.125	0.188	-	-	-	11	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-03-31	Partial Sale	1.125	0.188	(7,000)	(22)	(14)	-	(1)	7,037	912828LF5	100.254
FUND 8005	T-NOTE-EOM	-	2011-02-23	2011-06-30	2011-04-01	Partial Sale	1.125	0.144	(703,000)	(2,892)	(808)	-	65	706,636	912828LF5	100.234
FUND 8005	T-NOTE-EOM	-	2011-02-23	2011-06-30	2011-04-01	Amort/(Accr)	1.125	0.144	-	-	-	704	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-04-05	Partial Sale	1.125	0.106	(20,000)	(103)	(4)	-	(1)	20,108	912828LF5	100.246
FUND 8005	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-04-05	Amort/(Accr)	1.125	0.106	-	-	-	4	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-04-11	Partial Sale	1.125	0.106	(54,000)	(269)	(22)	-	(5)	54,296	912828LF5	100.234
FUND 8005	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-04-11	Amort/(Accr)	1.125	0.106	-	-	-	20	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-04-19	Partial Sale	1.125	0.179	(20,000)	(39)	(66)	-	(4)	20,109	912828LF5	100.207
FUND 8005	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-04-19	Amort/(Accr)	1.125	0.179	-	-	-	55	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-04-26	Partial Sale	1.125	0.179	(5,000)	(9)	(18)	-	(1)	5,028	912828LF5	100.191
FUND 8005	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-04-26	Amort/(Accr)	1.125	0.179	-	-	-	15	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	BOFAB	2011-04-27	2011-06-30	2011-04-27	Purchased	1.125	0.064	1,697,000	9,352	-	-	-	(1,706,352)	912828LF5	100.188
FUND 8005	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-05-03	Partial Sale	1.125	0.106	(682,000)	(2,978)	(742)	-	(32)	685,753	912828LF5	100.168
FUND 8005	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-05-03	Amort/(Accr)	1.125	0.106	-	-	-	672	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	-	2011-04-27	2011-06-30	2011-05-06	Partial Sale	1.125	0.064	(32,000)	(168)	(9)	-	(3)	32,180	912828LF5	100.172
FUND 8005	T-NOTE-EOM	-	2011-04-27	2011-06-30	2011-05-06	Amort/(Accr)	1.125	0.064	-	-	-	8	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-05-10	Partial Sale	1.125	0.106	(18,000)	(75)	(23)	-	(1)	18,099	912828LF5	100.148
FUND 8005	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-05-10	Amort/(Accr)	1.125	0.106	-	-	-	21	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-05-16	Partial Sale	1.125	0.106	(30,000)	(120)	(45)	-	(1)	30,165	912828LF5	100.129
FUND 8005	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-05-16	Amort/(Accr)	1.125	0.106	-	-	-	41	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-05-17	Partial Sale	1.125	0.188	(6,000)	(12)	(21)	-	(1)	6,033	912828LF5	100.125
FUND 8005	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-05-17	Amort/(Accr)	1.125	0.188	-	-	-	17	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	HSBCS	2011-05-18	2011-06-30	2011-05-18	Purchased	1.125	0.007	1,487,000	8,352	-	-	-	(1,495,352)	912828LF5	100.133
FUND 8005	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-05-24	Partial Sale	1.125	0.106	(19,000)	(72)	(33)	-	2	19,103	912828LF5	100.094
FUND 8005	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-05-24	Amort/(Accr)	1.125	0.106	-	-	-	30	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	-	2011-04-27	2011-06-30	2011-05-31	Partial Sale	1.125	0.064	(4,000)	(18)	(4)	-	(0)	4,022	912828LF5	100.090
FUND 8005	T-NOTE-EOM	-	2011-04-27	2011-06-30	2011-05-31	Amort/(Accr)	1.125	0.064	-	-	-	4	-	-	912828LF5	0.000



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Fund	Instr Type	Broker	Purch Date	Maturity	Trans Date	Trans Type	Rate	Yield	Par	Prem/(Disc)	(Interest)	Amort/(Accr)	(Gain) / Loss	Settlement	CUSIP	Price
FUND 8005	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-06-01	Partial Sale	1.125	0.106	(691,000)	(2,454)	(1,374)	-	(30)	694,858	912828LF5	100.086
FUND 8005	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-06-01	Amort/(Accr)	1.125	0.106	-	-	-	1,244	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	-	2011-02-23	2011-06-30	2011-06-07	Partial Sale	1.125	0.144	(44,000)	(101)	(142)	-	(0)	44,244	912828LF5	100.063
FUND 8005	T-NOTE-EOM	-	2011-02-23	2011-06-30	2011-06-07	Amort/(Accr)	1.125	0.144	-	-	-	124	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-06-14	Partial Sale	1.125	0.188	(16,000)	(20)	(69)	-	0	16,088	912828LF5	100.039
FUND 8005	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-06-14	Amort/(Accr)	1.125	0.188	-	-	-	57	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	CITIG	2011-06-17	2011-06-30	2011-06-17	Purchased	1.125	0.037	1,855,000	10,410	-	-	-	(1,865,410)	912828LF5	100.039
FUND 8005	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-06-20	Partial Sale	1.125	0.188	(43,000)	(47)	(192)	-	1	43,239	912828LF5	100.023
FUND 8005	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-06-20	Amort/(Accr)	1.125	0.188	-	-	-	160	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-06-28	Partial Sale	1.125	0.188	(16,000)	(14)	(76)	-	(0)	16,090	912828LF5	100.006
FUND 8005	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-06-28	Amort/(Accr)	1.125	0.188	-	-	-	63	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	BOFAB	2011-01-03	2011-06-30	2011-06-30	Matured	1.125	0.179	(302,000)	-	(1,671)	-	-	303,699	912828LF5	100.465
FUND 8005	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-06-30	Amort/(Accr)	1.125	0.179	-	-	-	1,404	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	BOFAB	2011-04-27	2011-06-30	2011-06-30	Matured	1.125	0.064	(1,661,000)	-	(3,304)	-	-	1,670,343	912828LF5	100.188
FUND 8005	T-NOTE-EOM	-	2011-04-27	2011-06-30	2011-06-30	Amort/(Accr)	1.125	0.064	-	-	-	3,114	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	HSBCS	2011-05-18	2011-06-30	2011-06-30	Matured	1.125	0.007	(1,487,000)	-	(1,987)	-	-	1,495,364	912828LF5	100.133
FUND 8005	T-NOTE-EOM	-	2011-05-18	2011-06-30	2011-06-30	Amort/(Accr)	1.125	0.007	-	-	-	1,975	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	BARCL	2011-03-29	2011-06-30	2011-06-30	Matured	1.125	0.106	(196,000)	-	(566)	-	-	197,103	912828LF5	100.262
FUND 8005	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-06-30	Amort/(Accr)	1.125	0.106	-	-	-	513	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	BOFAB	2011-02-23	2011-06-30	2011-06-30	Matured	1.125	0.144	(910,000)	-	(3,592)	-	-	915,119	912828LF5	100.344
FUND 8005	T-NOTE-EOM	-	2011-02-23	2011-06-30	2011-06-30	Amort/(Accr)	1.125	0.144	-	-	-	3,128	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	CITIG	2011-06-17	2011-06-30	2011-06-30	Matured	1.125	0.037	(1,855,000)	-	(749)	-	-	1,865,434	912828LF5	100.039
FUND 8005	T-NOTE-EOM	-	2011-06-17	2011-06-30	2011-06-30	Amort/(Accr)	1.125	0.037	-	-	-	725	-	-	912828LF5	0.000
FUND 8005	T-NOTE-EOM	HSBCS	2011-01-27	2011-06-30	2011-06-30	Matured	1.125	0.188	(284,000)	-	(1,359)	-	-	285,598	912828LF5	100.398
FUND 8005	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-06-30	Amort/(Accr)	1.125	0.188	-	-	-	1,132	-	-	912828LF5	0.000
FUND 8005	REPO INT	MIZUH	2011-06-30	2011-07-01	2011-06-30	Purchased	0.010	0.010	6,733,000	-	-	-	-	(6,733,000)		100.000
FUND 8005	REPO INT	MIZUH	2011-06-30	2011-07-01	2011-07-01	Matured	0.010	0.010	(6,733,000)	-	(2)	-	-	6,733,002		100.000
FUND 8005	REPO INT	BOFAB	2011-07-01	2011-07-05	2011-07-01	Purchased	0.030	0.030	5,542,000	-	-	-	-	(5,542,000)		100.000
FUND 8005	REPO INT	BOFAB	2011-07-01	2011-07-05	2011-07-05	Matured	0.030	0.030	(5,542,000)	-	(18)	-	-	5,542,018		100.000
FUND 8005	T-NOTE-EOM	CITIG	2011-07-05	2011-12-31	2011-07-05	Purchased	1.000	0.100	5,509,000	24,850	-	-	-	(5,533,850)	912828ML1	100.438
FUND 8005	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-07-12	Partial Sale	1.000	0.100	(16,000)	(69)	(3)	-	(1)	16,073	912828ML1	100.426
FUND 8005	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-07-12	Amort/(Accr)	1.000	0.100	-	-	-	3	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-07-15	Partial Sale	1.000	0.100	(26,000)	(111)	(7)	-	1	26,117	912828ML1	100.410
FUND 8005	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-07-15	Amort/(Accr)	1.000	0.100	-	-	-	6	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-07-19	Partial Sale	1.000	0.100	(16,000)	(67)	(6)	-	(0)	16,073	912828ML1	100.406
FUND 8005	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-07-19	Amort/(Accr)	1.000	0.100	-	-	-	5	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	BOFAB	2011-07-25	2011-12-31	2011-07-25	Purchased	1.000	0.095	1,658,000	7,603	-	-	-	(1,665,603)	912828ML1	100.391
FUND 8005	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-08-01	Partial Sale	1.000	0.100	(696,000)	(2,680)	(511)	-	302	698,889	912828ML1	100.328
FUND 8005	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-08-01	Amort/(Accr)	1.000	0.100	-	-	-	459	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-08-09	Partial Sale	1.000	0.095	(16,000)	(67)	(7)	-	2	16,072	912828ML1	100.344

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FUND 8005	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-08-09	Amort/(Accr)	1.000	0.095	-	-	-	6	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-08-16	Partial Sale	1.000	0.100	(43,000)	(150)	(49)	-	(6)	43,204	912828ML1	100.348
FUND 8005	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-08-16	Amort/(Accr)	1.000	0.100	-	-	-	44	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	BARCL	2011-08-23	2011-12-31	2011-08-23	Purchased	1.000	0.027	1,671,000	8,196	-	-	-	(1,679,196)	912828ML1	100.344
FUND 8005	T-NOTE-EOM	-	2011-08-23	2011-12-31	2011-08-29	Partial Sale	1.000	0.027	(38,000)	(180)	(6)	-	6	38,181	912828ML1	100.313
FUND 8005	T-NOTE-EOM	-	2011-08-23	2011-12-31	2011-08-29	Amort/(Accr)	1.000	0.027	-	-	-	6	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	-	2011-08-23	2011-12-31	2011-09-01	Partial Sale	1.000	0.027	(685,000)	(3,197)	(168)	-	51	688,313	912828ML1	100.313
FUND 8005	T-NOTE-EOM	-	2011-08-23	2011-12-31	2011-09-01	Amort/(Accr)	1.000	0.027	-	-	-	163	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-09-06	Partial Sale	1.000	0.095	(19,000)	(67)	(22)	-	(2)	19,092	912828ML1	100.297
FUND 8005	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-09-06	Amort/(Accr)	1.000	0.095	-	-	-	20	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-09-13	Partial Sale	1.000	0.095	(18,000)	(60)	(24)	-	(3)	18,088	912828ML1	100.285
FUND 8005	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-09-13	Amort/(Accr)	1.000	0.095	-	-	-	22	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	-	2011-08-23	2011-12-31	2011-09-20	Partial Sale	1.000	0.027	(49,000)	(204)	(37)	-	2	49,239	912828ML1	100.266
FUND 8005	T-NOTE-EOM	-	2011-08-23	2011-12-31	2011-09-20	Amort/(Accr)	1.000	0.027	-	-	-	36	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	HSBCS	2011-09-26	2011-12-31	2011-09-26	Purchased	1.000	0.027	1,669,000	8,229	-	-	-	(1,677,229)	912828ML1	100.254
FUND 8005	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-10-03	Partial Sale	1.000	0.100	(682,000)	(1,576)	(1,668)	-	(88)	685,332	912828ML1	100.230
FUND 8005	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-10-03	Amort/(Accr)	1.000	0.100	-	-	-	1,500	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-10-11	Partial Sale	1.000	0.095	(20,000)	(53)	(42)	-	(2)	20,097	912828ML1	100.207
FUND 8005	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-10-11	Amort/(Accr)	1.000	0.095	-	-	-	38	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-10-18	Partial Sale	1.000	0.095	(20,000)	(50)	(46)	-	(1)	20,097	912828ML1	100.188
FUND 8005	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-10-18	Amort/(Accr)	1.000	0.095	-	-	-	42	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	HSBCS	2011-10-25	2011-12-31	2011-10-25	Purchased	1.000	0.013	1,571,000	7,818	-	-	-	(1,578,818)	912828ML1	100.180
FUND 8005	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-11-01	Amort/(Accr)	1.000	0.100	-	-	-	2,045	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-11-01	Partial Sale	1.000	0.100	(703,000)	(1,126)	(2,273)	-	(40)	706,440	912828ML1	100.152
FUND 8005	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-11-07	Amort/(Accr)	1.000	0.095	-	-	-	131	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-11-07	Partial Sale	1.000	0.095	(51,000)	(102)	(146)	-	(4)	51,252	912828ML1	100.141
FUND 8005	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-11-15	Amort/(Accr)	1.000	0.095	-	-	-	58	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-11-15	Partial Sale	1.000	0.095	(21,000)	(38)	(64)	-	(1)	21,103	912828ML1	100.117
FUND 8005	T-NOTE-EOM	-	2011-10-25	2011-12-31	2011-11-22	Amort/(Accr)	1.000	0.013	-	-	-	25	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	-	2011-10-25	2011-12-31	2011-11-22	Partial Sale	1.000	0.013	(33,000)	(139)	(25)	-	2	33,162	912828ML1	100.098
FUND 8005	T-NOTE-EOM	MORGN	2011-11-29	2011-12-31	2011-11-29	Purchased	1.000	0.030	1,712,000	8,516	-	-	-	(1,720,516)	912828ML1	100.084
FUND 8005	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-12-01	Amort/(Accr)	1.000	0.095	-	-	-	3,381	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-12-01	Partial Sale	1.000	0.095	(1,067,000)	(1,511)	(3,740)	-	(89)	1,072,340	912828ML1	100.082
FUND 8005	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-12-06	Amort/(Accr)	1.000	0.100	-	-	-	64	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-12-06	Partial Sale	1.000	0.100	(17,000)	(13)	(71)	-	(0)	17,084	912828ML1	100.063
FUND 8005	T-NOTE-EOM	-	2011-10-25	2011-12-31	2011-12-12	Amort/(Accr)	1.000	0.013	-	-	-	463	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	-	2011-10-25	2011-12-31	2011-12-12	Partial Sale	1.000	0.013	(360,000)	(1,328)	(470)	-	(13)	361,811	912828ML1	100.055
FUND 8005	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-12-20	Amort/(Accr)	1.000	0.100	-	-	-	33	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-12-20	Partial Sale	1.000	0.100	(8,000)	(3)	(37)	-	0	8,039	912828ML1	100.023
FUND 8005	REPO INT	MIZUH	2011-12-22	2012-01-03	2011-12-22	Purchased	0.010	0.010	2,422,000	-	-	-	-	(2,422,000)		100.000

**MTA HEADQUARTERS - TREASURY DEPARTMENT
DETAIL TRANSACTION REPORT
BY FUND & TRANS DATE**

FROM: 1/1/2011
TO: 12/31/2011

Fund	Instr Type	Broker	Purch Date	Maturity	Trans Date	Trans Type	Rate	Yield	Par	Prem/(Disc)	(Interest)	Amort/(Accr)	(Gain) / Loss	Settlement	CUSIP	Price
FUND 8005	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-12-27	Amort/(Accr)	1.000	0.100	-	-	-	8,148	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-12-27	Partial Sale	1.000	0.100	(1,905,000)	(445)	(9,059)	-	(23)	1,914,527	912828ML1	100.011
FUND 8005	T-NOTE-EOM	-	2011-08-23	2011-12-31	2011-12-31	Amort/(Accr)	1.000	0.027	-	-	-	3,090	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	BARCL	2011-08-23	2011-12-31	2011-12-31	Matured	1.000	0.027	(899,000)	-	(3,176)	-	-	903,495	912828ML1	100.344
FUND 8005	T-NOTE-EOM	-	2011-09-26	2011-12-31	2011-12-31	Amort/(Accr)	1.000	0.027	-	-	-	4,238	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	HSBCS	2011-09-26	2011-12-31	2011-12-31	Matured	1.000	0.027	(1,669,000)	-	(4,354)	-	-	1,677,345	912828ML1	100.254
FUND 8005	T-NOTE-EOM	-	2011-11-29	2011-12-31	2011-12-31	Amort/(Accr)	1.000	0.030	-	-	-	1,445	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	MORGN	2011-11-29	2011-12-31	2011-12-31	Matured	1.000	0.030	(1,712,000)	-	(1,489)	-	-	1,720,560	912828ML1	100.084
FUND 8005	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-12-31	Amort/(Accr)	1.000	0.095	-	-	-	1,664	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	BOFAB	2011-07-25	2011-12-31	2011-12-31	Matured	1.000	0.095	(426,000)	-	(1,841)	-	-	428,130	912828ML1	100.391
FUND 8005	T-NOTE-EOM	-	2011-10-25	2011-12-31	2011-12-31	Amort/(Accr)	1.000	0.013	-	-	-	2,117	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	HSBCS	2011-10-25	2011-12-31	2011-12-31	Matured	1.000	0.013	(1,178,000)	-	(2,145)	-	-	1,183,890	912828ML1	100.180
FUND 8005	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-12-31	Amort/(Accr)	1.000	0.100	-	-	-	6,112	-	-	912828ML1	0.000
FUND 8005	T-NOTE-EOM	CITIG	2011-07-05	2011-12-31	2011-12-31	Matured	1.000	0.100	(1,397,000)	-	(6,795)	-	-	1,403,985	912828ML1	100.438
FUND 8006	REPO INT	HSBCS	2010-12-31	2011-01-03	2011-01-03	Matured	0.140	0.140	(1,413,000)	-	(16)	-	-	1,413,016		100.000
FUND 8006	T-NOTE-EOM	BOFAB	2011-01-03	2011-06-30	2011-01-03	Purchased	1.125	0.179	1,303,000	6,178	-	-	-	(1,309,178)	912828LF5	100.465
FUND 8006	T-NOTE-EOM	BOFAB	2011-01-03	2011-06-30	2011-01-03	Partial Sale	1.125	0.179	(1,216,000)	(5,766)	(0)	-	190	1,221,576	912828LF5	100.449
FUND 8006	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-01-12	Partial Sale	1.125	0.179	(2,000)	(9)	(1)	-	0	2,010	912828LF5	100.438
FUND 8006	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-01-12	Amort/(Accr)	1.125	0.179	-	-	-	0	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-01-18	Partial Sale	1.125	0.179	(9,000)	(39)	(4)	-	2	9,042	912828LF5	100.406
FUND 8006	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-01-18	Amort/(Accr)	1.125	0.179	-	-	-	4	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-01-25	Partial Sale	1.125	0.179	(2,000)	(8)	(1)	-	0	2,009	912828LF5	100.395
FUND 8006	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-01-25	Amort/(Accr)	1.125	0.179	-	-	-	1	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	HSBCS	2011-01-27	2011-06-30	2011-01-27	Purchased	1.125	0.188	266,000	1,283	-	-	-	(267,283)	912828LF5	100.398
FUND 8006	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-01-31	Partial Sale	1.125	0.179	(5,000)	(20)	(4)	-	0	5,024	912828LF5	100.391
FUND 8006	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-01-31	Amort/(Accr)	1.125	0.179	-	-	-	4	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-02-01	Partial Sale	1.125	0.188	(105,000)	(493)	(16)	-	7	105,502	912828LF5	100.379
FUND 8006	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-02-01	Amort/(Accr)	1.125	0.188	-	-	-	14	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-02-08	Partial Sale	1.125	0.188	(4,000)	(18)	(1)	-	0	4,020	912828LF5	100.367
FUND 8006	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-02-08	Amort/(Accr)	1.125	0.188	-	-	-	1	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-02-15	Partial Sale	1.125	0.179	(3,000)	(11)	(4)	-	0	3,015	912828LF5	100.344
FUND 8006	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-02-15	Amort/(Accr)	1.125	0.179	-	-	-	3	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	BOFAB	2011-02-23	2011-06-30	2011-02-23	Purchased	1.125	0.144	251,000	1,284	-	-	-	(252,284)	912828LF5	100.344
FUND 8006	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-02-25	Partial Sale	1.125	0.179	(5,000)	(17)	(8)	-	(0)	5,025	912828LF5	100.328
FUND 8006	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-02-25	Amort/(Accr)	1.125	0.179	-	-	-	7	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-03-01	Amort/(Accr)	1.125	0.188	-	-	-	88	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-03-01	Partial Sale	1.125	0.188	(103,000)	(409)	(106)	-	1	103,514	912828LF5	100.313
FUND 8006	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-03-07	Amort/(Accr)	1.125	0.179	-	-	-	13	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-03-07	Partial Sale	1.125	0.179	(8,000)	(25)	(16)	-	(0)	8,041	912828LF5	100.305
FUND 8006	T-NOTE-EOM	-	2011-02-23	2011-06-30	2011-03-15	Amort/(Accr)	1.125	0.144	-	-	-	2	-	-	912828LF5	0.000



**MTA HEADQUARTERS - TREASURY DEPARTMENT
DETAIL TRANSACTION REPORT
BY FUND & TRANS DATE**

FROM: 1/1/2011
TO: 12/31/2011

Fund	Instr Type	Broker	Purch Date	Maturity	Trans Date	Trans Type	Rate	Yield	Par	Prem/(Disc)	(Interest)	Amort/(Accr)	(Gain) / Loss	Settlement	CUSIP	Price
FUND 8006	T-NOTE-EOM	-	2011-02-23	2011-06-30	2011-03-15	Partial Sale	1.125	0.144	(3,000)	(14)	(2)	-	(0)	3,016	912828LF5	100.301
FUND 8006	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-03-22	Amort/(Accr)	1.125	0.179	-	-	-	8	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-03-22	Partial Sale	1.125	0.179	(4,000)	(11)	(10)	-	(0)	4,021	912828LF5	100.270
FUND 8006	T-NOTE-EOM	BARCL	2011-03-29	2011-06-30	2011-03-29	Purchased	1.125	0.106	257,000	1,375	-	-	-	(258,375)	912828LF5	100.262
FUND 8006	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-03-31	Amort/(Accr)	1.125	0.188	-	-	-	2	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-03-31	Partial Sale	1.125	0.188	(1,000)	(3)	(2)	-	(0)	1,005	912828LF5	100.254
FUND 8006	T-NOTE-EOM	-	2011-02-23	2011-06-30	2011-04-01	Partial Sale	1.125	0.144	(106,000)	(436)	(122)	-	10	106,548	912828LF5	100.234
FUND 8006	T-NOTE-EOM	-	2011-02-23	2011-06-30	2011-04-01	Amort/(Accr)	1.125	0.144	-	-	-	106	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-04-05	Partial Sale	1.125	0.106	(3,000)	(15)	(1)	-	(0)	3,016	912828LF5	100.246
FUND 8006	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-04-05	Amort/(Accr)	1.125	0.106	-	-	-	1	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-04-11	Partial Sale	1.125	0.106	(8,000)	(40)	(3)	-	(1)	8,044	912828LF5	100.234
FUND 8006	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-04-11	Amort/(Accr)	1.125	0.106	-	-	-	3	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-04-19	Partial Sale	1.125	0.179	(5,000)	(10)	(16)	-	(1)	5,027	912828LF5	100.207
FUND 8006	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-04-19	Amort/(Accr)	1.125	0.179	-	-	-	14	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	BOFAB	2011-04-27	2011-06-30	2011-04-27	Purchased	1.125	0.064	256,000	1,411	-	-	-	(257,411)	912828LF5	100.188
FUND 8006	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-05-03	Partial Sale	1.125	0.106	(104,000)	(454)	(113)	-	(5)	104,572	912828LF5	100.168
FUND 8006	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-05-03	Amort/(Accr)	1.125	0.106	-	-	-	102	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	-	2011-04-27	2011-06-30	2011-05-06	Partial Sale	1.125	0.064	(4,000)	(21)	(1)	-	(0)	4,023	912828LF5	100.172
FUND 8006	T-NOTE-EOM	-	2011-04-27	2011-06-30	2011-05-06	Amort/(Accr)	1.125	0.064	-	-	-	1	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	-	2011-04-27	2011-06-30	2011-05-10	Partial Sale	1.125	0.064	(3,000)	(15)	(1)	-	0	3,017	912828LF5	100.148
FUND 8006	T-NOTE-EOM	-	2011-04-27	2011-06-30	2011-05-10	Amort/(Accr)	1.125	0.064	-	-	-	1	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-05-16	Partial Sale	1.125	0.106	(5,000)	(20)	(7)	-	(0)	5,028	912828LF5	100.129
FUND 8006	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-05-16	Amort/(Accr)	1.125	0.106	-	-	-	7	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	HSBCS	2011-05-18	2011-06-30	2011-05-18	Purchased	1.125	0.007	222,000	1,247	-	-	-	(223,247)	912828LF5	100.133
FUND 8006	T-NOTE-EOM	-	2011-04-27	2011-06-30	2011-05-24	Partial Sale	1.125	0.064	(4,000)	(19)	(3)	-	1	4,022	912828LF5	100.094
FUND 8006	T-NOTE-EOM	-	2011-04-27	2011-06-30	2011-05-24	Amort/(Accr)	1.125	0.064	-	-	-	3	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-06-01	Partial Sale	1.125	0.106	(103,000)	(366)	(205)	-	(4)	103,575	912828LF5	100.086
FUND 8006	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-06-01	Amort/(Accr)	1.125	0.106	-	-	-	186	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	-	2011-02-23	2011-06-30	2011-06-07	Partial Sale	1.125	0.144	(6,000)	(14)	(19)	-	(0)	6,033	912828LF5	100.063
FUND 8006	T-NOTE-EOM	-	2011-02-23	2011-06-30	2011-06-07	Amort/(Accr)	1.125	0.144	-	-	-	17	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-06-14	Partial Sale	1.125	0.188	(3,000)	(4)	(13)	-	0	3,017	912828LF5	100.039
FUND 8006	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-06-14	Amort/(Accr)	1.125	0.188	-	-	-	11	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	CITIG	2011-06-17	2011-06-30	2011-06-17	Purchased	1.125	0.037	278,000	1,560	-	-	-	(279,560)	912828LF5	100.039
FUND 8006	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-06-20	Partial Sale	1.125	0.188	(6,000)	(7)	(27)	-	0	6,033	912828LF5	100.023
FUND 8006	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-06-20	Amort/(Accr)	1.125	0.188	-	-	-	22	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-06-28	Partial Sale	1.125	0.188	(3,000)	(3)	(14)	-	(0)	3,017	912828LF5	100.006
FUND 8006	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-06-28	Amort/(Accr)	1.125	0.188	-	-	-	12	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	BOFAB	2011-01-03	2011-06-30	2011-06-30	Matured	1.125	0.179	(44,000)	-	(243)	-	-	44,248	912828LF5	100.465
FUND 8006	T-NOTE-EOM	-	2011-01-03	2011-06-30	2011-06-30	Amort/(Accr)	1.125	0.179	-	-	-	205	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	BOFAB	2011-04-27	2011-06-30	2011-06-30	Matured	1.125	0.064	(245,000)	-	(487)	-	-	246,378	912828LF5	100.188

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FUND 8006	T-NOTE-EOM	-	2011-04-27	2011-06-30	2011-06-30	Amort/(Accr)	1.125	0.064	-	-	-	459	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	HSBCS	2011-05-18	2011-06-30	2011-06-30	Matured	1.125	0.007	(222,000)	-	(297)	-	-	223,249	912828LF5	100.133
FUND 8006	T-NOTE-EOM	-	2011-05-18	2011-06-30	2011-06-30	Amort/(Accr)	1.125	0.007	-	-	-	295	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	BARCL	2011-03-29	2011-06-30	2011-06-30	Matured	1.125	0.106	(34,000)	-	(98)	-	-	34,191	912828LF5	100.262
FUND 8006	T-NOTE-EOM	-	2011-03-29	2011-06-30	2011-06-30	Amort/(Accr)	1.125	0.106	-	-	-	89	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	BOFAB	2011-02-23	2011-06-30	2011-06-30	Matured	1.125	0.144	(136,000)	-	(537)	-	-	136,765	912828LF5	100.344
FUND 8006	T-NOTE-EOM	-	2011-02-23	2011-06-30	2011-06-30	Amort/(Accr)	1.125	0.144	-	-	-	467	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	CITIG	2011-06-17	2011-06-30	2011-06-30	Matured	1.125	0.037	(278,000)	-	(112)	-	-	279,564	912828LF5	100.039
FUND 8006	T-NOTE-EOM	-	2011-06-17	2011-06-30	2011-06-30	Amort/(Accr)	1.125	0.037	-	-	-	109	-	-	912828LF5	0.000
FUND 8006	T-NOTE-EOM	HSBCS	2011-01-27	2011-06-30	2011-06-30	Matured	1.125	0.188	(41,000)	-	(196)	-	-	41,231	912828LF5	100.398
FUND 8006	T-NOTE-EOM	-	2011-01-27	2011-06-30	2011-06-30	Amort/(Accr)	1.125	0.188	-	-	-	163	-	-	912828LF5	0.000
FUND 8006	REPO INT	MIZUH	2011-06-30	2011-07-01	2011-06-30	Purchased	0.010	0.010	1,006,000	-	-	-	-	(1,006,000)		100.000
FUND 8006	REPO INT	MIZUH	2011-06-30	2011-07-01	2011-07-01	Matured	0.010	0.010	(1,006,000)	-	(0)	-	-	1,006,000		100.000
FUND 8006	REPO INT	BOFAB	2011-07-01	2011-07-05	2011-07-01	Purchased	0.030	0.030	829,000	-	-	-	-	(829,000)		100.000
FUND 8006	REPO INT	BOFAB	2011-07-01	2011-07-05	2011-07-05	Matured	0.030	0.030	(829,000)	-	(3)	-	-	829,003		100.000
FUND 8006	T-NOTE-EOM	CITIG	2011-07-05	2011-12-31	2011-07-05	Purchased	1.000	0.100	823,000	3,712	-	-	-	(826,712)	912828ML1	100.438
FUND 8006	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-07-12	Partial Sale	1.000	0.100	(3,000)	(13)	(1)	-	(0)	3,014	912828ML1	100.426
FUND 8006	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-07-12	Amort/(Accr)	1.000	0.100	-	-	-	1	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-07-15	Partial Sale	1.000	0.100	(4,000)	(17)	(1)	-	0	4,018	912828ML1	100.410
FUND 8006	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-07-15	Amort/(Accr)	1.000	0.100	-	-	-	1	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-07-19	Partial Sale	1.000	0.100	(2,000)	(8)	(1)	-	(0)	2,009	912828ML1	100.406
FUND 8006	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-07-19	Amort/(Accr)	1.000	0.100	-	-	-	1	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	BOFAB	2011-07-25	2011-12-31	2011-07-25	Purchased	1.000	0.095	248,000	1,137	-	-	-	(249,137)	912828ML1	100.391
FUND 8006	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-08-01	Partial Sale	1.000	0.100	(104,000)	(401)	(76)	-	45	104,432	912828ML1	100.328
FUND 8006	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-08-01	Amort/(Accr)	1.000	0.100	-	-	-	69	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-08-09	Partial Sale	1.000	0.095	(2,000)	(8)	(1)	-	0	2,009	912828ML1	100.344
FUND 8006	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-08-09	Amort/(Accr)	1.000	0.095	-	-	-	1	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-08-16	Partial Sale	1.000	0.100	(7,000)	(24)	(8)	-	(1)	7,033	912828ML1	100.348
FUND 8006	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-08-16	Amort/(Accr)	1.000	0.100	-	-	-	7	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	BARCL	2011-08-23	2011-12-31	2011-08-23	Purchased	1.000	0.027	251,000	1,231	-	-	-	(252,231)	912828ML1	100.344
FUND 8006	T-NOTE-EOM	-	2011-08-23	2011-12-31	2011-08-29	Partial Sale	1.000	0.027	(6,000)	(28)	(1)	-	1	6,029	912828ML1	100.313
FUND 8006	T-NOTE-EOM	-	2011-08-23	2011-12-31	2011-08-29	Amort/(Accr)	1.000	0.027	-	-	-	1	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	-	2011-08-23	2011-12-31	2011-09-01	Partial Sale	1.000	0.027	(103,000)	(481)	(25)	-	8	103,498	912828ML1	100.313
FUND 8006	T-NOTE-EOM	-	2011-08-23	2011-12-31	2011-09-01	Amort/(Accr)	1.000	0.027	-	-	-	25	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-09-06	Partial Sale	1.000	0.095	(3,000)	(11)	(4)	-	(0)	3,014	912828ML1	100.297
FUND 8006	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-09-06	Amort/(Accr)	1.000	0.095	-	-	-	3	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-09-13	Partial Sale	1.000	0.095	(2,000)	(7)	(3)	-	(0)	2,010	912828ML1	100.285
FUND 8006	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-09-13	Amort/(Accr)	1.000	0.095	-	-	-	2	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	-	2011-08-23	2011-12-31	2011-09-20	Partial Sale	1.000	0.027	(8,000)	(33)	(6)	-	0	8,039	912828ML1	100.266
FUND 8006	T-NOTE-EOM	-	2011-08-23	2011-12-31	2011-09-20	Amort/(Accr)	1.000	0.027	-	-	-	6	-	-	912828ML1	0.000



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FUND 8006	T-NOTE-EOM	HSBCS	2011-09-26	2011-12-31	2011-09-26	Purchased	1.000	0.027	250,000	1,233	-	-	-	(251,233)	912828ML1	100.254
FUND 8006	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-10-03	Partial Sale	1.000	0.100	(102,000)	(236)	(249)	-	(13)	102,498	912828ML1	100.230
FUND 8006	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-10-03	Amort/(Accr)	1.000	0.100	-	-	-	224	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-10-11	Partial Sale	1.000	0.095	(3,000)	(8)	(6)	-	(0)	3,015	912828ML1	100.207
FUND 8006	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-10-11	Amort/(Accr)	1.000	0.095	-	-	-	6	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-10-18	Partial Sale	1.000	0.095	(3,000)	(7)	(7)	-	(0)	3,015	912828ML1	100.188
FUND 8006	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-10-18	Amort/(Accr)	1.000	0.095	-	-	-	6	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	HSBCS	2011-10-25	2011-12-31	2011-10-25	Purchased	1.000	0.013	236,000	1,174	-	-	-	(237,174)	912828ML1	100.180
FUND 8006	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-11-01	Amort/(Accr)	1.000	0.100	-	-	-	308	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-11-01	Partial Sale	1.000	0.100	(106,000)	(170)	(343)	-	(6)	106,519	912828ML1	100.152
FUND 8006	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-11-07	Amort/(Accr)	1.000	0.095	-	-	-	18	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-11-07	Partial Sale	1.000	0.095	(7,000)	(14)	(20)	-	(1)	7,035	912828ML1	100.141
FUND 8006	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-11-15	Amort/(Accr)	1.000	0.095	-	-	-	8	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-11-15	Partial Sale	1.000	0.095	(3,000)	(5)	(9)	-	(0)	3,015	912828ML1	100.117
FUND 8006	T-NOTE-EOM	-	2011-10-25	2011-12-31	2011-11-22	Amort/(Accr)	1.000	0.013	-	-	-	27	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	-	2011-10-25	2011-12-31	2011-11-22	Partial Sale	1.000	0.013	(36,000)	(152)	(27)	-	2	36,177	912828ML1	100.098
FUND 8006	T-NOTE-EOM	MORGN	2011-11-29	2011-12-31	2011-11-29	Purchased	1.000	0.030	287,000	1,428	-	-	-	(288,428)	912828ML1	100.084
FUND 8006	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-12-01	Amort/(Accr)	1.000	0.095	-	-	-	507	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-12-01	Partial Sale	1.000	0.095	(160,000)	(227)	(561)	-	(13)	160,801	912828ML1	100.082
FUND 8006	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-12-06	Amort/(Accr)	1.000	0.100	-	-	-	11	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-12-06	Partial Sale	1.000	0.100	(3,000)	(2)	(13)	-	(0)	3,015	912828ML1	100.063
FUND 8006	T-NOTE-EOM	-	2011-10-25	2011-12-31	2011-12-12	Amort/(Accr)	1.000	0.013	-	-	-	68	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	-	2011-10-25	2011-12-31	2011-12-12	Partial Sale	1.000	0.013	(53,000)	(196)	(69)	-	(2)	53,267	912828ML1	100.055
FUND 8006	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-12-20	Amort/(Accr)	1.000	0.100	-	-	-	4	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-12-20	Partial Sale	1.000	0.100	(1,000)	(0)	(5)	-	0	1,005	912828ML1	100.023
FUND 8006	REPO INT	MIZUH	2011-12-22	2012-01-03	2011-12-22	Purchased	0.010	0.010	363,000	-	-	-	-	(363,000)		100.000
FUND 8006	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-12-27	Amort/(Accr)	1.000	0.100	-	-	-	1,223	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-12-27	Partial Sale	1.000	0.100	(286,000)	(67)	(1,360)	-	(4)	287,430	912828ML1	100.011
FUND 8006	T-NOTE-EOM	-	2011-08-23	2011-12-31	2011-12-31	Amort/(Accr)	1.000	0.027	-	-	-	461	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	BARCL	2011-08-23	2011-12-31	2011-12-31	Matured	1.000	0.027	(134,000)	-	(473)	-	-	134,670	912828ML1	100.344
FUND 8006	T-NOTE-EOM	-	2011-09-26	2011-12-31	2011-12-31	Amort/(Accr)	1.000	0.027	-	-	-	635	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	HSBCS	2011-09-26	2011-12-31	2011-12-31	Matured	1.000	0.027	(250,000)	-	(652)	-	-	251,250	912828ML1	100.254
FUND 8006	T-NOTE-EOM	-	2011-11-29	2011-12-31	2011-12-31	Amort/(Accr)	1.000	0.030	-	-	-	242	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	MORGN	2011-11-29	2011-12-31	2011-12-31	Matured	1.000	0.030	(287,000)	-	(250)	-	-	288,435	912828ML1	100.084
FUND 8006	T-NOTE-EOM	-	2011-07-25	2011-12-31	2011-12-31	Amort/(Accr)	1.000	0.095	-	-	-	254	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	BOFAB	2011-07-25	2011-12-31	2011-12-31	Matured	1.000	0.095	(65,000)	-	(281)	-	-	65,325	912828ML1	100.391
FUND 8006	T-NOTE-EOM	-	2011-10-25	2011-12-31	2011-12-31	Amort/(Accr)	1.000	0.013	-	-	-	264	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	HSBCS	2011-10-25	2011-12-31	2011-12-31	Matured	1.000	0.013	(147,000)	-	(268)	-	-	147,735	912828ML1	100.180
FUND 8006	T-NOTE-EOM	-	2011-07-05	2011-12-31	2011-12-31	Amort/(Accr)	1.000	0.100	-	-	-	897	-	-	912828ML1	0.000
FUND 8006	T-NOTE-EOM	CITIG	2011-07-05	2011-12-31	2011-12-31	Matured	1.000	0.100	(205,000)	-	(997)	-	-	206,025	912828ML1	100.438



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FUND 8007	T-BILL	HSBCS	2010-10-07	2011-02-10	2011-02-10	Matured	0.130	0.130	(9,449,000)	-	(4,299)	-	-	9,449,000	912795V40	99.955
FUND 8007	T-BILL	HSBCS	2010-11-18	2011-02-10	2011-02-10	Matured	0.125	0.125	(11,163,000)	-	(3,256)	-	-	11,163,000	912795V40	99.971
FUND 8007	T-BILL	HSBCS	2011-02-10	2012-02-09	2011-02-10	Purchased	0.290	0.291	20,672,000	(60,615)	-	-	-	(20,611,385)	9127953C3	99.707
FUND 9107	T-BILL	MIZUH	2010-12-31	2011-01-20	2011-01-20	Matured	0.020	0.020	(5,176,000)	-	(58)	-	-	5,176,000		99.999
FUND 9107	REPO INT	MIZUH	2011-01-20	2011-01-27	2011-01-20	Purchased	0.180	0.180	5,176,000	-	-	-	-	(5,176,000)		100.000
FUND 9107	T-BILL	UBS	2010-10-28	2011-01-27	2011-01-27	Matured	0.130	0.130	(22,500,000)	-	(7,394)	-	-	22,500,000	912795X97	99.967
FUND 9107	REPO INT	MIZUH	2011-01-20	2011-01-27	2011-01-27	Matured	0.180	0.180	(5,176,000)	-	(181)	-	-	5,176,181		100.000
FUND 9107	T-BILL	CITIG	2011-01-27	2011-04-28	2011-01-27	Purchased	0.155	0.155	27,687,000	(10,848)	-	-	-	(27,676,152)	9127952N0	99.961
FUND 9107	FNMA NOTES	-	2010-08-16	2011-05-04	2011-02-03	Partial Sale	0.250	0.250	(162,000)	294	(192)	-	(28)	161,927	313588FD2	99.955
FUND 9107	FRED MAC	DAIWA	2010-11-18	2011-02-07	2011-02-07	Matured	0.160	0.160	(30,000,000)	-	(10,800)	-	-	30,000,000	313396BP7	99.964
FUND 9107	T-BILL	BOFAB	2011-02-07	2011-11-17	2011-02-07	Purchased	0.220	0.220	30,052,000	(51,973)	-	-	-	(30,000,027)	9127952P5	99.827
FUND 9107	T-BILL	HSBCS	2010-11-18	2011-02-10	2011-02-10	Matured	0.125	0.125	(25,000,000)	-	(7,292)	-	-	25,000,000	912795V40	99.971
FUND 9107	COMM PAPER	BARCL	2011-02-10	2011-03-16	2011-02-10	Purchased	0.000	0.270	25,006,000	(6,377)	-	-	-	(24,999,623)	0027A1QG7	99.975
FUND 9107	T-BILL	-	2010-12-16	2011-04-28	2011-02-17	Final Sale	0.140	0.140	(35,000,000)	18,103	(8,575)	-	(2,722)	34,993,194	9127952N0	99.981
FUND 9107	REPO INT	MIZUH	2011-02-17	2011-02-24	2011-02-17	Purchased	0.120	0.120	26,950,000	-	-	-	-	(26,950,000)		100.000
FUND 9107	REPO INT	MIZUH	2011-02-17	2011-02-24	2011-02-24	Matured	0.120	0.120	(26,950,000)	-	(629)	-	-	26,950,629		100.000
FUND 9107	REPO INT	MIZUH	2011-02-24	2011-03-03	2011-02-24	Purchased	0.120	0.120	23,735,000	-	-	-	-	(23,735,000)		100.000
FUND 9107	REPO INT	MIZUH	2011-02-24	2011-03-03	2011-03-03	Matured	0.120	0.120	(23,735,000)	-	(554)	-	-	23,735,554		100.000
FUND 9107	FHLB NOTES	CITIG	2011-03-03	2012-02-01	2011-03-03	Purchased	0.220	0.220	10,000,000	(20,472)	-	-	-	(9,979,528)	313384SN0	99.795
FUND 9107	REPO INT	MIZUH	2011-03-03	2011-03-10	2011-03-03	Purchased	0.140	0.140	12,068,000	-	-	-	-	(12,068,000)		100.000
FUND 9107	REPO INT	MIZUH	2011-03-03	2011-03-10	2011-03-10	Matured	0.140	0.140	(12,068,000)	-	(329)	-	-	12,068,329		100.000
FUND 9107	REPO INT	MIZUH	2011-03-10	2011-03-17	2011-03-10	Purchased	0.120	0.120	7,544,000	-	-	-	-	(7,544,000)		100.000
FUND 9107	COMM PAPER	-	2011-02-10	2011-03-16	2011-03-16	Amort/(Accr)	0.000	0.270	-	-	-	(6,377)	-	-	0027A1QG7	0.000
FUND 9107	COMM PAPER	BARCL	2011-02-10	2011-03-16	2011-03-16	Matured	0.000	0.270	(25,006,000)	-	-	-	-	25,006,000	0027A1QG7	99.975
FUND 9107	COMM PAPER	BARCL	2011-03-16	2011-04-18	2011-03-16	Purchased	0.000	0.250	25,011,000	(5,732)	-	-	-	(25,005,268)	0027A1RJ0	99.977
FUND 9107	REPO INT	MIZUH	2011-03-10	2011-03-17	2011-03-17	Matured	0.120	0.120	(7,544,000)	-	(176)	-	-	7,544,176		100.000
FUND 9107	REPO INT	MIZUH	2011-03-17	2011-03-24	2011-03-17	Purchased	0.140	0.140	6,554,000	-	-	-	-	(6,554,000)		100.000
FUND 9107	REPO INT	MIZUH	2011-03-17	2011-03-24	2011-03-24	Matured	0.140	0.140	(6,554,000)	-	(178)	-	-	6,554,178		100.000
FUND 9107	FFCB DISC	CITIG	2011-03-24	2011-09-23	2011-03-24	Purchased	0.160	0.160	6,560,000	(5,335)	-	-	-	(6,554,665)	313312MB3	99.919
FUND 9107	FHLB NOTES	-	2010-11-19	2011-05-18	2011-04-07	Final Sale	0.195	0.195	(25,025,000)	24,399	(18,842)	-	(4,275)	25,023,717	313384FT1	99.995
FUND 9107	REPO INT	MIZUH	2011-04-07	2011-04-14	2011-04-07	Purchased	0.070	0.070	17,704,000	-	-	-	-	(17,704,000)		100.000
FUND 9107	REPO INT	MIZUH	2011-04-07	2011-04-14	2011-04-14	Matured	0.070	0.070	(17,704,000)	-	(241)	-	-	17,704,241		100.000
FUND 9107	REPO INT	MIZUH	2011-04-14	2011-04-21	2011-04-14	Purchased	0.070	0.070	15,966,000	-	-	-	-	(15,966,000)		100.000
FUND 9107	COMM PAPER	-	2011-03-16	2011-04-18	2011-04-18	Amort/(Accr)	0.000	0.250	-	-	-	(5,732)	-	-	0027A1RJ0	0.000
FUND 9107	COMM PAPER	BARCL	2011-03-16	2011-04-18	2011-04-18	Matured	0.000	0.250	(25,011,000)	-	-	-	-	25,011,000	0027A1RJ0	99.977
FUND 9107	COMM PAPER	BARCL	2011-04-18	2011-05-18	2011-04-18	Purchased	0.000	0.135	25,014,000	(2,814)	-	-	-	(25,011,186)	06416KSJ0	99.989
FUND 9107	REPO INT	MIZUH	2011-04-14	2011-04-21	2011-04-21	Matured	0.070	0.070	(15,966,000)	-	(217)	-	-	15,966,217		100.000
FUND 9107	REPO INT	MIZUH	2011-04-21	2011-04-28	2011-04-21	Purchased	0.080	0.080	10,763,000	-	-	-	-	(10,763,000)		100.000
FUND 9107	T-BILL	CITIG	2011-01-27	2011-04-28	2011-04-28	Matured	0.155	0.155	(27,687,000)	-	(10,848)	-	-	27,687,000	9127952N0	99.961
FUND 9107	REPO INT	MIZUH	2011-04-21	2011-04-28	2011-04-28	Matured	0.080	0.080	(10,763,000)	-	(167)	-	-	10,763,167		100.000



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FUND 9107	REPO INT	MIZUH	2011-04-28	2011-05-03	2011-04-28	Purchased	0.030	0.030	36,883,000	-	-	-	-	(36,883,000)		100.000
FUND 9107	REPO INT	MIZUH	2011-04-28	2011-05-03	2011-05-03	Matured	0.030	0.030	(36,883,000)	-	(154)	-	-	36,883,154		100.000
FUND 9107	COMM PAPER	BARCL	2011-05-03	2011-06-03	2011-05-03	Purchased	0.000	0.175	25,000,000	(3,767)	-	-	-	(24,996,233)	0027A1T33	99.985
FUND 9107	REPO INT	MIZUH	2011-05-03	2011-05-05	2011-05-03	Purchased	0.020	0.020	11,887,000	-	-	-	-	(11,887,000)		100.000
FUND 9107	FHLB BONDS	UBS	2009-11-17	2011-05-04	2011-05-04	Matured	0.850	0.625	(15,000,000)	-	(63,750)	-	-	15,063,750	3133XVLE9	100.327
FUND 9107	FHLB BONDS	-	2009-11-17	2011-05-04	2011-05-04	Amort/(Accr)	0.850	0.625	-	-	-	16,806	-	-	3133XVLE9	0.000
FUND 9107	FNMA NOTES	CITIG	2010-08-16	2011-05-04	2011-05-04	Matured	0.250	0.250	(118,000)	-	(214)	-	-	118,000	313588FD2	99.819
FUND 9107	COMM PAPER	BOFAB	2011-05-04	2011-06-06	2011-05-04	Purchased	0.000	0.100	15,183,000	(1,392)	-	-	-	(15,181,608)	89116FT67	99.991
FUND 9107	REPO INT	MIZUH	2011-05-03	2011-05-05	2011-05-05	Matured	0.020	0.020	(11,887,000)	-	(13)	-	-	11,887,013		100.000
FUND 9107	REPO INT	MIZUH	2011-05-05	2011-05-12	2011-05-05	Purchased	0.020	0.020	11,718,000	-	-	-	-	(11,718,000)		100.000
FUND 9107	REPO INT	MIZUH	2011-05-05	2011-05-12	2011-05-12	Matured	0.020	0.020	(11,718,000)	-	(46)	-	-	11,718,046		100.000
FUND 9107	REPO INT	BOFAB	2011-05-12	2011-05-19	2011-05-12	Purchased	0.020	0.020	10,675,000	-	-	-	-	(10,675,000)		100.000
FUND 9107	COMM PAPER	-	2011-04-18	2011-05-18	2011-05-18	Amort/(Accr)	0.000	0.135	-	-	-	(2,814)	-	-	06416KSJ0	0.000
FUND 9107	COMM PAPER	BARCL	2011-04-18	2011-05-18	2011-05-18	Matured	0.000	0.135	(25,014,000)	-	-	-	-	25,014,000	06416KSJ0	99.989
FUND 9107	FRED MAC	BARCL	2011-05-18	2011-11-14	2011-05-18	Purchased	0.100	0.100	25,026,000	(12,513)	-	-	-	(25,013,487)	313396PF4	99.950
FUND 9107	REPO INT	BOFAB	2011-05-12	2011-05-19	2011-05-19	Matured	0.020	0.020	(10,675,000)	-	(42)	-	-	10,675,042		100.000
FUND 9107	REPO INT	MIZUH	2011-05-19	2011-05-26	2011-05-19	Purchased	0.070	0.070	3,341,000	-	-	-	-	(3,341,000)		100.000
FUND 9107	REPO INT	MIZUH	2011-05-19	2011-05-26	2011-05-26	Matured	0.070	0.070	(3,341,000)	-	(45)	-	-	3,341,045		100.000
FUND 9107	REPO INT	MIZUH	2011-05-26	2011-06-02	2011-05-26	Purchased	0.080	0.080	2,873,000	-	-	-	-	(2,873,000)		100.000
FUND 9107	REPO INT	MIZUH	2011-05-26	2011-06-02	2011-06-02	Matured	0.080	0.080	(2,873,000)	-	(45)	-	-	2,873,045		100.000
FUND 9107	REPO INT	MIZUH	2011-06-02	2011-06-09	2011-06-02	Purchased	0.090	0.090	2,089,000	-	-	-	-	(2,089,000)		100.000
FUND 9107	COMM PAPER	-	2011-05-03	2011-06-03	2011-06-03	Amort/(Accr)	0.000	0.175	-	-	-	(3,767)	-	-	0027A1T33	0.000
FUND 9107	COMM PAPER	BARCL	2011-05-03	2011-06-03	2011-06-03	Matured	0.000	0.175	(25,000,000)	-	-	-	-	25,000,000	0027A1T33	99.985
FUND 9107	FHLB NOTES	BOFAB	2011-06-03	2011-12-02	2011-06-03	Purchased	0.130	0.130	25,016,000	(16,441)	-	-	-	(24,999,559)	313384PZ6	99.934
FUND 9107	COMM PAPER	-	2011-05-04	2011-06-06	2011-06-06	Amort/(Accr)	0.000	0.100	-	-	-	(1,392)	-	-	89116FT67	0.000
FUND 9107	COMM PAPER	BOFAB	2011-05-04	2011-06-06	2011-06-06	Matured	0.000	0.100	(15,183,000)	-	-	-	-	15,183,000	89116FT67	99.991
FUND 9107	FNMA NOTES	CITIG	2011-06-06	2011-12-15	2011-06-06	Purchased	0.120	0.120	15,193,000	(9,724)	-	-	-	(15,183,276)	313588QN8	99.936
FUND 9107	T-BILL	-	2011-02-07	2011-11-17	2011-06-09	Partial Sale	0.220	0.220	(3,048,000)	5,271	(2,272)	-	(1,908)	3,046,909	9127952P5	99.964
FUND 9107	REPO INT	MIZUH	2011-06-02	2011-06-09	2011-06-09	Matured	0.090	0.090	(2,089,000)	-	(37)	-	-	2,089,037		100.000
FUND 9107	T-BILL	-	2010-12-16	2011-08-25	2011-06-16	Partial Sale	0.215	0.215	(8,633,000)	12,993	(9,384)	-	(3,105)	8,632,496	9127952A8	99.994
FUND 9107	T-BILL	-	2010-12-16	2011-08-25	2011-06-23	Partial Sale	0.215	0.215	(1,183,000)	1,780	(1,335)	-	(424)	1,182,979	9127952A8	99.998
FUND 9107	T-BILL	-	2010-12-16	2011-08-25	2011-06-30	Partial Sale	0.215	0.215	(1,826,000)	2,748	(2,137)	-	(582)	1,825,972	9127952A8	99.998
FUND 9107	T-BILL	-	2010-12-16	2011-08-25	2011-07-07	Partial Sale	0.215	0.215	(2,028,000)	3,052	(2,459)	-	(566)	2,027,972	9127952A8	99.999
FUND 9107	T-BILL	-	2010-12-16	2011-08-25	2011-07-14	Partial Sale	0.215	0.215	(3,983,000)	5,994	(4,995)	-	(953)	3,982,954	9127952A8	99.999
FUND 9107	T-BILL	-	2011-02-07	2011-11-17	2011-07-21	Partial Sale	0.220	0.220	(2,827,000)	4,889	(2,833)	-	(1,822)	2,826,766	9127952P5	99.992
FUND 9107	T-BILL	-	2011-02-07	2011-11-17	2011-07-28	Partial Sale	0.220	0.220	(952,000)	1,646	(995)	-	(415)	951,763	9127952P5	99.975
FUND 9107	T-BILL	-	2011-02-07	2011-11-17	2011-08-04	Partial Sale	0.220	0.220	(2,017,000)	3,488	(2,194)	-	(1,294)	2,017,000	9127952P5	100.000
FUND 9107	FFCB DISC	-	2011-03-24	2011-09-23	2011-08-11	Partial Sale	0.160	0.160	(6,345,000)	5,161	(3,948)	-	(834)	6,344,621	313312MB3	99.994
FUND 9107	FRED MAC	-	2011-05-18	2011-11-14	2011-08-18	Partial Sale	0.100	0.100	(5,799,000)	2,900	(1,482)	-	(425)	5,798,008	313396PF4	99.983
FUND 9107	T-BILL	GOLDM	2010-12-16	2011-08-25	2011-08-25	Matured	0.215	0.215	(17,347,000)	-	(26,107)	-	-	17,347,000	9127952A8	99.850



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FUND 9107	REPO INT	MIZUH	2011-08-25	2011-09-01	2011-08-25	Purchased	0.020	0.020	15,309,000	-	-	-	-	(15,309,000)		100.000
FUND 9107	REPO INT	MIZUH	2011-08-25	2011-09-01	2011-09-01	Matured	0.020	0.020	(15,309,000)	-	(60)	-	-	15,309,060		100.000
FUND 9107	REPO INT	MIZUH	2011-09-01	2011-09-08	2011-09-01	Purchased	0.060	0.060	3,950,000	-	-	-	-	(3,950,000)		100.000
FUND 9107	REPO INT	MIZUH	2011-09-01	2011-09-08	2011-09-08	Matured	0.060	0.060	(3,950,000)	-	(46)	-	-	3,950,046		100.000
FUND 9107	REPO INT	MIZUH	2011-09-08	2011-09-15	2011-09-08	Purchased	0.050	0.050	1,960,000	-	-	-	-	(1,960,000)		100.000
FUND 9107	FRED MAC	-	2011-05-18	2011-11-14	2011-09-15	Partial Sale	0.100	0.100	(7,992,000)	3,996	(2,664)	-	(1,066)	7,991,734	313396PF4	99.997
FUND 9107	REPO INT	MIZUH	2011-09-08	2011-09-15	2011-09-15	Matured	0.050	0.050	(1,960,000)	-	(19)	-	-	1,960,019		100.000
FUND 9107	FRED MAC	-	2011-05-18	2011-11-14	2011-09-22	Partial Sale	0.100	0.100	(539,000)	269	(190)	-	(63)	538,984	313396PF4	99.997
FUND 9107	FFCB DISC	CITIG	2011-03-24	2011-09-23	2011-09-23	Matured	0.160	0.160	(215,000)	-	(175)	-	-	215,000	313312MB3	99.919
FUND 9107	FRED MAC	MIZUH	2011-09-23	2012-02-27	2011-09-23	Purchased	0.075	0.075	215,000	(70)	-	-	-	(214,930)	313396TQ6	99.967
FUND 9107	FRED MAC	-	2011-05-18	2011-11-14	2011-09-29	Partial Sale	0.100	0.100	(490,000)	245	(182)	-	(50)	489,987	313396PF4	99.997
FUND 9107	FRED MAC	-	2011-05-18	2011-11-14	2011-10-06	Partial Sale	0.100	0.100	(3,065,000)	1,532	(1,200)	-	(329)	3,064,997	313396PF4	100.000
FUND 9107	FHLB NOTES	-	2011-06-03	2011-12-02	2011-10-13	Partial Sale	0.130	0.130	(7,157,000)	4,704	(3,411)	-	(1,093)	7,156,801	313384PZ6	99.997
FUND 9107	FHLB NOTES	-	2011-06-03	2011-12-02	2011-10-20	Partial Sale	0.130	0.130	(2,647,000)	1,740	(1,329)	-	(316)	2,646,905	313384PZ6	99.996
FUND 9107	FHLB NOTES	-	2011-06-03	2011-12-02	2011-10-27	Partial Sale	0.130	0.130	(11,589,000)	7,617	(6,110)	-	(1,275)	11,588,768	313384PZ6	99.998
FUND 9107	FHLB NOTES	-	2011-06-03	2011-12-02	2011-11-03	Partial Sale	0.130	0.130	(3,475,000)	2,284	(1,920)	-	(308)	3,474,944	313384PZ6	99.998
FUND 9107	FHLB NOTES	-	2011-03-03	2012-02-01	2011-11-10	Partial Sale	0.220	0.220	(2,929,000)	5,996	(4,511)	-	(1,418)	2,928,932	313384SN0	99.998
FUND 9107	FRED MAC	BARCL	2011-05-18	2011-11-14	2011-11-14	Matured	0.100	0.100	(7,141,000)	-	(3,571)	-	-	7,141,000	313396PF4	99.950
FUND 9107	T-BILL	BARCL	2011-11-14	2012-09-20	2011-11-14	Purchased	0.062	0.063	7,145,000	(3,858)	-	-	-	(7,141,142)	9127955C1	99.946
FUND 9107	T-BILL	BOFAB	2011-02-07	2011-11-17	2011-11-17	Matured	0.220	0.220	(21,208,000)	-	(36,678)	-	-	21,208,000	9127952P5	99.827
FUND 9107	T-NOTE-EOM	BARCL	2011-11-17	2012-09-30	2011-11-17	Purchased	0.375	0.119	14,066,000	38,237	-	-	-	(14,104,237)	912828NX4	100.223
FUND 9107	FNMA NOTES	-	2011-06-06	2011-12-15	2011-11-29	Partial Sale	0.120	0.120	(5,406,000)	3,460	(3,171)	-	(264)	5,405,976	313588QN8	100.000
FUND 9107	FNMA NOTES	-	2011-06-06	2011-12-15	2011-12-01	Partial Sale	0.120	0.120	(1,238,000)	792	(734)	-	(51)	1,237,993	313588QN8	99.999
FUND 9107	FHLB NOTES	BOFAB	2011-06-03	2011-12-02	2011-12-02	Matured	0.130	0.130	(148,000)	-	(97)	-	-	148,000	313384PZ6	99.934
FUND 9107	T-BILL	MORGAN	2011-12-02	2012-04-19	2011-12-02	Purchased	0.020	0.020	148,000	(12)	-	-	-	(147,988)	9127955J6	99.992
FUND 9107	FNMA NOTES	-	2011-06-06	2011-12-15	2011-12-08	Partial Sale	0.120	0.120	(6,639,000)	4,249	(4,094)	-	(155)	6,639,000	313588QN8	100.000
FUND 9107	FHLB NOTES	-	2011-03-03	2012-02-01	2011-12-15	Partial Sale	0.220	0.220	(3,653,000)	7,479	(6,407)	-	(1,023)	3,652,951	313384SN0	99.999
FUND 9107	FNMA NOTES	CITIG	2011-06-06	2011-12-15	2011-12-15	Matured	0.120	0.120	(1,910,000)	-	(1,222)	-	-	1,910,000	313588QN8	99.936
FUND 9107	FHLB NOTES	-	2011-03-03	2012-02-01	2011-12-22	Partial Sale	0.220	0.220	(2,547,000)	5,214	(4,576)	-	(609)	2,546,971	313384SN0	99.999
FUND 9107	T-BILL	-	2011-11-14	2012-09-20	2011-12-29	Partial Sale	0.062	0.063	(1,293,000)	698	(101)	-	72	1,292,331	9127955C1	99.948
FUND 9501	T-BILL	UBS	2010-10-28	2011-01-27	2011-01-27	Matured	0.130	0.130	(1,780,000)	-	(585)	-	-	1,780,000	912795X97	99.967
FUND 9501	T-BILL	CITIG	2011-01-27	2011-04-28	2011-01-27	Purchased	0.155	0.155	1,781,000	(698)	-	-	-	(1,780,302)	9127952N0	99.961
FUND 9501	T-BILL	HSBCS	2010-10-07	2011-02-10	2011-02-10	Matured	0.130	0.130	(13,000)	-	(6)	-	-	13,000	912795V40	99.955
FUND 9501	T-BILL	HSBCS	2011-02-10	2012-02-09	2011-02-10	Purchased	0.290	0.291	13,000	(38)	-	-	-	(12,962)	9127953C3	99.707
FUND 9501	T-BILL	-	2011-01-27	2011-04-28	2011-03-24	Partial Sale	0.155	0.155	(55,000)	22	(13)	-	(6)	54,998	9127952N0	99.996
FUND 9501	T-BILL	-	2011-01-27	2011-04-28	2011-04-07	Partial Sale	0.155	0.155	(10,000)	4	(3)	-	(1)	10,000	9127952N0	99.999
FUND 9501	T-BILL	-	2011-01-27	2011-04-28	2011-04-14	Partial Sale	0.155	0.155	(2,000)	1	(1)	-	(0)	2,000	9127952N0	99.999
FUND 9501	T-BILL	CITIG	2011-01-27	2011-04-28	2011-04-28	Matured	0.155	0.155	(1,714,000)	-	(672)	-	-	1,714,000	9127952N0	99.961
FUND 9501	REPO INT	MIZUH	2011-04-28	2011-05-03	2011-04-28	Purchased	0.030	0.030	1,155,000	-	-	-	-	(1,155,000)		100.000
FUND 9501	T-BILL	CITIG	2011-04-28	2012-02-09	2011-04-28	Purchased	0.130	0.130	541,000	(561)	-	-	-	(540,439)	9127953C3	99.896



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FUND 9501	FRED MAC	BOFAB	2010-11-02	2011-05-02	2011-05-02	Matured	0.195	0.195	(38,000)	-	(37)	-	-	38,000	313396FB4	99.902
FUND 9501	REPO INT	MIZUH	2011-04-28	2011-05-03	2011-05-03	Matured	0.030	0.030	(1,155,000)	-	(5)	-	-	1,155,005		100.000
FUND 9501	FFCB DISC	MIZUH	2011-05-03	2011-10-24	2011-05-03	Purchased	0.120	0.120	1,193,000	(692)	-	-	-	(1,192,308)	313312NJ5	99.942
FUND 9501	T-BILL	-	2011-04-28	2012-02-09	2011-06-02	Partial Sale	0.130	0.130	(4,000)	4	(0)	-	(1)	3,997	9127953C3	99.923
FUND 9501	T-BILL	-	2011-04-28	2012-02-09	2011-07-21	Partial Sale	0.130	0.130	(39,000)	40	(12)	-	(11)	38,982	9127953C3	99.955
FUND 9501	T-BILL	-	2011-04-28	2012-02-09	2011-09-22	Partial Sale	0.130	0.130	(18,000)	19	(9)	-	(9)	18,000	9127953C3	99.998
FUND 9501	T-NOTE-EOM	BOFAB	2011-10-13	2012-03-31	2011-10-13	Purchased	1.000	0.066	5,053,000	23,704	-	-	-	(5,076,704)	912828MU1	100.434
FUND 9501	T-NOTE-EOM	BOFAB	2011-10-13	2012-03-31	2011-10-13	Purchased	1.000	0.066	787,000	3,692	-	-	-	(790,692)	912828MU1	100.434
FUND 9501	FFCB DISC	MIZUH	2011-05-03	2011-10-24	2011-10-24	Matured	0.120	0.120	(1,193,000)	-	(692)	-	-	1,193,000	313312NJ5	99.942
FUND 9501	FHLB NOTES	MORGN	2011-10-24	2012-04-09	2011-10-24	Purchased	0.085	0.085	1,193,000	(473)	-	-	-	(1,192,527)	313384VJ5	99.960
FUND 9501	T-BILL	-	2011-04-28	2012-02-09	2011-11-10	Partial Sale	0.130	0.130	(128,000)	133	(91)	-	(40)	127,998	9127953C3	99.999
FUND 9501	T-BILL	-	2011-04-28	2012-02-09	2011-12-08	Partial Sale	0.130	0.130	(61,000)	63	(49)	-	(14)	61,000	9127953C3	100.000
FUND 9501	T-BILL	-	2011-04-28	2012-02-09	2011-12-22	Partial Sale	0.130	0.130	(127,000)	132	(109)	-	(21)	126,998	9127953C3	99.999
FUND 9501	T-BILL	-	2011-04-28	2012-02-09	2011-12-29	Partial Sale	0.130	0.130	(24,000)	25	(21)	-	(4)	24,000	9127953C3	100.000
FUND 9502	REPO INT	BOFAB	2010-12-31	2011-01-03	2011-01-03	Matured	0.070	0.070	(93,714,000)	-	(547)	-	-	93,714,547		100.000
FUND 9502	T-BILL	BOFAB	2011-01-03	2011-05-12	2011-01-03	Purchased	0.140	0.140	40,000,000	(20,067)	-	-	-	(39,979,933)	9127952Q3	99.950
FUND 9502	REPO INT	HSBCS	2011-01-03	2011-01-04	2011-01-03	Purchased	0.160	0.160	14,608,000	-	-	-	-	(14,608,000)		100.000
FUND 9502	REPO INT	HSBCS	2011-01-03	2011-01-04	2011-01-04	Matured	0.160	0.160	(14,608,000)	-	(65)	-	-	14,608,065		100.000
FUND 9502	FHLB NOTES	CITIG	2011-01-04	2011-05-16	2011-01-04	Purchased	0.130	0.130	12,216,000	(5,823)	-	-	-	(12,210,177)	313384FR5	99.952
FUND 9502	T-BILL	-	2011-01-03	2011-05-12	2011-01-05	Partial Sale	0.140	0.140	(50,000)	25	(0)	-	-	49,975	9127952Q3	99.951
FUND 9502	REPO INT	MIZUH	2011-01-27	2011-02-01	2011-01-27	Purchased	0.180	0.180	38,868,000	-	-	-	-	(38,868,000)		100.000
FUND 9502	REPO INT	MIZUH	2011-01-27	2011-02-01	2011-02-01	Matured	0.180	0.180	(38,868,000)	-	(972)	-	-	38,868,972		100.000
FUND 9502	T-BILL	HSBCS	2011-02-01	2011-05-12	2011-02-01	Purchased	0.150	0.150	36,493,000	(15,205)	-	-	-	(36,477,795)	9127952Q3	99.958
FUND 9502	REPO INT	BOFAB	2011-02-28	2011-03-01	2011-02-28	Purchased	0.170	0.170	36,756,000	-	-	-	-	(36,756,000)		100.000
FUND 9502	REPO INT	BOFAB	2011-02-28	2011-03-01	2011-03-01	Matured	0.170	0.170	(36,756,000)	-	(174)	-	-	36,756,174		100.000
FUND 9502	FNMA NOTES	DAIWA	2011-03-01	2011-05-16	2011-03-01	Purchased	0.100	0.100	34,165,000	(7,213)	-	-	-	(34,157,787)	313588FR1	99.979
FUND 9502	T-BILL	UBS	2011-03-30	2011-05-12	2011-03-30	Purchased	0.045	0.045	25,000,000	(1,344)	-	-	-	(24,998,656)	9127952Q3	99.995
FUND 9502	REPO INT	MIZUH	2011-03-30	2011-03-31	2011-03-30	Purchased	0.090	0.090	13,859,000	-	-	-	-	(13,859,000)		100.000
FUND 9502	REPO INT	MIZUH	2011-03-30	2011-03-31	2011-03-31	Matured	0.090	0.090	(13,859,000)	-	(35)	-	-	13,859,035		100.000
FUND 9502	REPO INT	HSBCS	2011-03-31	2011-04-01	2011-03-31	Purchased	0.100	0.100	13,859,000	-	-	-	-	(13,859,000)		100.000
FUND 9502	REPO INT	HSBCS	2011-03-31	2011-04-01	2011-04-01	Matured	0.100	0.100	(13,859,000)	-	(39)	-	-	13,859,039		100.000
FUND 9502	REPO INT	MIZUH	2011-04-01	2011-04-07	2011-04-01	Purchased	0.100	0.100	11,215,000	-	-	-	-	(11,215,000)		100.000
FUND 9502	REPO INT	MIZUH	2011-04-01	2011-04-07	2011-04-07	Matured	0.100	0.100	(11,215,000)	-	(187)	-	-	11,215,187		100.000
FUND 9502	REPO INT	MIZUH	2011-04-07	2011-04-14	2011-04-07	Purchased	0.070	0.070	11,215,000	-	-	-	-	(11,215,000)		100.000
FUND 9502	REPO INT	MIZUH	2011-04-07	2011-04-14	2011-04-14	Matured	0.070	0.070	(11,215,000)	-	(153)	-	-	11,215,153		100.000
FUND 9502	REPO INT	MIZUH	2011-04-14	2011-04-21	2011-04-14	Purchased	0.070	0.070	11,215,000	-	-	-	-	(11,215,000)		100.000
FUND 9502	REPO INT	MIZUH	2011-04-14	2011-04-21	2011-04-21	Matured	0.070	0.070	(11,215,000)	-	(153)	-	-	11,215,153		100.000
FUND 9502	REPO INT	MIZUH	2011-04-21	2011-04-28	2011-04-21	Purchased	0.080	0.080	11,215,000	-	-	-	-	(11,215,000)		100.000
FUND 9502	REPO INT	BOFAB	2011-04-27	2011-05-16	2011-04-27	Purchased	0.040	0.040	38,825,000	-	-	-	-	(38,825,000)		100.000
FUND 9502	REPO INT	MIZUH	2011-04-21	2011-04-28	2011-04-28	Matured	0.080	0.080	(11,215,000)	-	(174)	-	-	11,215,174		100.000

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FUND 9502	REPO INT	MIZUH	2011-04-28	2011-05-03	2011-04-28	Purchased	0.030	0.030	11,216,000	-	-	-	-	(11,216,000)		100.000
FUND 9502	T-BILL	-	2011-03-30	2011-05-12	2011-05-02	Partial Sale	0.045	0.045	(497,000)	27	(20)	-	(4)	496,998	9127952Q3	100.000
FUND 9502	REPO INT	MIZUH	2011-04-28	2011-05-03	2011-05-03	Matured	0.030	0.030	(11,216,000)	-	(47)	-	-	11,216,047		100.000
FUND 9502	REPO INT	MIZUH	2011-05-03	2011-05-10	2011-05-03	Purchased	0.040	0.040	8,872,000	-	-	-	-	(8,872,000)		100.000
FUND 9502	REPO INT	MIZUH	2011-05-03	2011-05-10	2011-05-10	Matured	0.040	0.040	(8,872,000)	-	(69)	-	-	8,872,069		100.000
FUND 9502	REPO INT	MIZUH	2011-05-10	2011-05-16	2011-05-10	Purchased	0.040	0.040	8,872,000	-	-	-	-	(8,872,000)		100.000
FUND 9502	T-BILL	BOFAB	2011-01-03	2011-05-12	2011-05-12	Matured	0.140	0.140	(39,950,000)	-	(20,042)	-	-	39,950,000	9127952Q3	99.950
FUND 9502	T-BILL	HSBCS	2011-02-01	2011-05-12	2011-05-12	Matured	0.150	0.150	(36,493,000)	-	(15,205)	-	-	36,493,000	9127952Q3	99.958
FUND 9502	REPO INT	MIZUH	2011-05-12	2011-05-16	2011-05-12	Purchased	0.040	0.040	76,443,000	-	-	-	-	(76,443,000)		100.000
FUND 9502	T-BILL	UBS	2011-04-30	2011-05-12	2011-05-12	Matured	0.161	0.161	(24,503,000)	-	(1,317)	-	-	24,503,000	9127952Q3	99.995
FUND 9502	REPO INT	HSBCS	2011-05-13	2011-05-16	2011-05-13	Purchased	0.060	0.060	24,503,000	-	-	-	-	(24,503,000)		100.000
FUND 9502	FHLB NOTES	CITIG	2011-01-04	2011-05-16	2011-05-16	Matured	0.130	0.130	(12,216,000)	-	(5,823)	-	-	12,216,000	313384FR5	99.952
FUND 9502	FNMA NOTES	DAIWA	2011-03-01	2011-05-16	2011-05-16	Matured	0.100	0.100	(34,165,000)	-	(7,213)	-	-	34,165,000	313588FR1	99.979
FUND 9502	REPO INT	BOFAB	2011-04-27	2011-05-16	2011-05-16	Matured	0.040	0.040	(38,825,000)	-	(820)	-	-	38,825,820		100.000
FUND 9502	REPO INT	MIZUH	2011-05-10	2011-05-16	2011-05-16	Matured	0.040	0.040	(8,872,000)	-	(59)	-	-	8,872,059		100.000
FUND 9502	REPO INT	MIZUH	2011-05-12	2011-05-16	2011-05-16	Matured	0.040	0.040	(76,443,000)	-	(340)	-	-	76,443,340		100.000
FUND 9502	REPO INT	HSBCS	2011-05-13	2011-05-16	2011-05-16	Matured	0.060	0.060	(24,503,000)	-	(123)	-	-	24,503,123		100.000
FUND 9502	T-NOTE-MID	HSBCS	2011-05-16	2011-11-15	2011-05-16	Purchased	1.750	0.100	50,000,000	412,534	-	-	-	(50,412,534)	912828JU5	100.820
FUND 9502	T-NOTE-MID	HSBCS	2011-05-16	2011-11-15	2011-05-16	Purchased	1.750	0.100	24,823,000	204,807	-	-	-	(25,027,807)	912828JU5	100.820
FUND 9502	T-NOTE-MID	HSBCS	2011-05-20	2011-11-15	2011-05-20	Purchased	1.750	0.095	38,730,000	320,864	-	-	-	(39,050,864)	912828JU5	100.805
FUND 9502	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-06-01	Partial Sale	1.750	0.100	(2,586,000)	(19,482)	(1,968)	-	(36)	2,607,486	912828JU5	100.750
FUND 9502	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-06-01	Amort/(Accr)	1.750	0.100	-	-	-	1,855	-	-	912828JU5	0.000
FUND 9502	REPO INT	MIZUH	2011-06-29	2011-07-01	2011-06-29	Purchased	0.010	0.010	39,267,000	-	-	-	-	(39,267,000)		100.000
FUND 9502	REPO INT	MIZUH	2011-06-29	2011-07-01	2011-07-01	Matured	0.010	0.010	(39,267,000)	-	(22)	-	-	39,267,022		100.000
FUND 9502	REPO INT	MIZUH	2011-07-01	2011-07-05	2011-07-01	Purchased	0.020	0.020	13,651,000	-	-	-	-	(13,651,000)		100.000
FUND 9502	REPO INT	MIZUH	2011-07-01	2011-07-05	2011-07-05	Matured	0.020	0.020	(13,651,000)	-	(30)	-	-	13,651,030		100.000
FUND 9502	T-NOTE-MID	BOFAB	2011-07-05	2011-11-15	2011-07-05	Purchased	1.750	0.074	13,536,000	114,785	-	-	-	(13,650,785)	912828JU5	100.605
FUND 9502	TVA NOTE	GOLDM	2011-07-28	2011-09-22	2011-07-28	Purchased	0.210	0.210	25,000,000	(8,167)	-	-	-	(24,991,833)	880592MA5	99.967
FUND 9502	REPO INT	MIZUH	2011-07-28	2011-08-01	2011-07-28	Purchased	0.120	0.120	13,964,000	-	-	-	-	(13,964,000)		100.000
FUND 9502	REPO INT	MIZUH	2011-07-28	2011-08-01	2011-08-01	Matured	0.120	0.120	(13,964,000)	-	(186)	-	-	13,964,186		100.000
FUND 9502	REPO INT	MIZUH	2011-08-01	2011-08-04	2011-08-01	Purchased	0.240	0.240	10,323,000	-	-	-	-	(10,323,000)		100.000
FUND 9502	REPO INT	MIZUH	2011-08-01	2011-08-04	2011-08-04	Matured	0.240	0.240	(10,323,000)	-	(206)	-	-	10,323,206		100.000
FUND 9502	FNMA NOTES	UBS	2011-08-04	2011-11-15	2011-08-04	Purchased	0.060	0.060	10,325,000	(1,772)	-	-	-	(10,323,228)	313588PG4	99.983
FUND 9502	REPO INT	BOFAB	2011-08-26	2011-09-01	2011-08-26	Purchased	0.020	0.020	37,110,000	-	-	-	-	(37,110,000)		100.000
FUND 9502	REPO INT	BOFAB	2011-08-26	2011-09-01	2011-09-01	Matured	0.020	0.020	(37,110,000)	-	(124)	-	-	37,110,124		100.000
FUND 9502	REPO INT	MIZUH	2011-09-01	2011-09-08	2011-09-01	Purchased	0.060	0.060	33,478,000	-	-	-	-	(33,478,000)		100.000
FUND 9502	REPO INT	MIZUH	2011-09-01	2011-09-08	2011-09-08	Matured	0.060	0.060	(33,478,000)	-	(391)	-	-	33,478,391		100.000
FUND 9502	REPO INT	MIZUH	2011-09-08	2011-09-15	2011-09-08	Purchased	0.050	0.050	33,479,000	-	-	-	-	(33,479,000)		100.000
FUND 9502	REPO INT	MIZUH	2011-09-08	2011-09-15	2011-09-15	Matured	0.050	0.050	(33,479,000)	-	(325)	-	-	33,479,325		100.000
FUND 9502	REPO INT	MIZUH	2011-09-15	2011-09-22	2011-09-15	Purchased	0.050	0.050	33,479,000	-	-	-	-	(33,479,000)		100.000



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FUND 9502	REPO INT	DAIWA	2011-09-19	2011-09-20	2011-09-19	Purchased	0.060	0.060	2,821,000	-	-	-	-	(2,821,000)		100.000
FUND 9502	REPO INT	DAIWA	2011-09-19	2011-09-20	2011-09-20	Matured	0.060	0.060	(2,821,000)	-	(5)	-	-	2,821,005		100.000
FUND 9502	REPO INT	MIZUH	2011-09-20	2011-09-22	2011-09-20	Purchased	0.090	0.090	2,821,000	-	-	-	-	(2,821,000)		100.000
FUND 9502	TVA NOTE	GOLDM	2011-07-28	2011-09-22	2011-09-22	Matured	0.210	0.210	(25,000,000)	-	(8,167)	-	-	25,000,000	880592MA5	99.967
FUND 9502	REPO INT	MIZUH	2011-09-15	2011-09-22	2011-09-22	Matured	0.050	0.050	(33,479,000)	-	(325)	-	-	33,479,325		100.000
FUND 9502	REPO INT	MIZUH	2011-09-20	2011-09-22	2011-09-22	Matured	0.090	0.090	(2,821,000)	-	(14)	-	-	2,821,014		100.000
FUND 9502	REPO INT	MIZUH	2011-09-22	2011-09-29	2011-09-22	Purchased	0.060	0.060	61,300,000	-	-	-	-	(61,300,000)		100.000
FUND 9502	REPO INT	BOFAB	2011-09-28	2011-10-03	2011-09-28	Purchased	0.020	0.020	40,047,000	-	-	-	-	(40,047,000)		100.000
FUND 9502	REPO INT	MIZUH	2011-09-22	2011-09-29	2011-09-29	Matured	0.060	0.060	(61,300,000)	-	(715)	-	-	61,300,715		100.000
FUND 9502	REPO INT	BOFAB	2011-09-29	2011-10-06	2011-09-29	Purchased	0.010	0.010	61,301,000	-	-	-	-	(61,301,000)		100.000
FUND 9502	REPO INT	BOFAB	2011-09-28	2011-10-03	2011-10-03	Matured	0.020	0.020	(40,047,000)	-	(111)	-	-	40,047,111		100.000
FUND 9502	REPO INT	MIZUH	2011-10-03	2011-11-01	2011-10-03	Purchased	0.090	0.090	36,400,000	-	-	-	-	(36,400,000)		100.000
FUND 9502	REPO INT	BOFAB	2011-09-29	2011-10-06	2011-10-06	Matured	0.010	0.010	(61,301,000)	-	(119)	-	-	61,301,119		100.000
FUND 9502	REPO INT	BOFAB	2011-10-06	2011-11-01	2011-10-06	Purchased	0.040	0.040	61,301,000	-	-	-	-	(61,301,000)		100.000
FUND 9502	T-NOTE-MID	-	2011-07-05	2011-11-15	2011-10-13	Partial Sale	1.750	0.074	(8,432,000)	(33,117)	(40,098)	-	(508)	8,505,723	912828JU5	100.156
FUND 9502	T-NOTE-MID	-	2011-07-05	2011-11-15	2011-10-13	Amort/(Accr)	1.750	0.074	-	-	-	38,386	-	-	912828JU5	0.000
FUND 9502	REPO INT	BOFAB	2011-10-28	2011-11-01	2011-10-28	Purchased	0.040	0.040	34,407,000	-	-	-	-	(34,407,000)		100.000
FUND 9502	REPO INT	MIZUH	2011-10-03	2011-11-01	2011-11-01	Matured	0.090	0.090	(36,400,000)	-	(2,639)	-	-	36,402,639		100.000
FUND 9502	REPO INT	BOFAB	2011-10-06	2011-11-01	2011-11-01	Matured	0.040	0.040	(61,301,000)	-	(1,771)	-	-	61,302,771		100.000
FUND 9502	REPO INT	BOFAB	2011-10-28	2011-11-01	2011-11-01	Matured	0.040	0.040	(34,407,000)	-	(153)	-	-	34,407,153		100.000
FUND 9502	COMM PAPER	MORGN	2011-11-01	2011-11-02	2011-11-01	Purchased	0.040	0.040	50,000,000	(56)	-	-	-	(49,999,944)	74977LY27	100.000
FUND 9502	REPO INT	MIZUH	2011-11-01	2011-11-02	2011-11-01	Purchased	0.080	0.080	69,187,000	-	-	-	-	(69,187,000)		100.000
FUND 9502	COMM PAPER	-	2011-11-01	2011-11-02	2011-11-02	Amort/(Accr)	0.040	0.040	-	-	-	-	-	-	74977LY27	0.000
FUND 9502	COMM PAPER	MORGN	2011-11-01	2011-11-02	2011-11-02	Matured	0.040	0.040	(50,000,000)	-	(56)	-	-	50,000,000	74977LY27	100.000
FUND 9502	REPO INT	MIZUH	2011-11-01	2011-11-02	2011-11-02	Matured	0.080	0.080	(69,187,000)	-	(154)	-	-	69,187,154		100.000
FUND 9502	REPO INT	MIZUH	2011-11-02	2011-11-03	2011-11-02	Purchased	0.080	0.080	119,187,000	-	-	-	-	(119,187,000)		100.000
FUND 9502	REPO INT	MIZUH	2011-11-02	2011-11-03	2011-11-03	Matured	0.080	0.080	(119,187,000)	-	(265)	-	-	119,187,265		100.000
FUND 9502	REPO INT	MIZUH	2011-11-03	2011-11-15	2011-11-03	Purchased	0.070	0.070	119,187,000	-	-	-	-	(119,187,000)		100.000
FUND 9502	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-11-15	Amort/(Accr)	1.750	0.100	-	-	-	410,156	-	-	912828JU5	0.000
FUND 9502	T-NOTE-MID	HSBCS	2011-05-16	2011-11-15	2011-11-15	Matured	1.750	0.100	(50,000,000)	-	(435,122)	-	-	50,437,500	912828JU5	100.820
FUND 9502	T-NOTE-MID	-	2011-05-20	2011-11-15	2011-11-15	Amort/(Accr)	1.750	0.095	-	-	-	311,655	-	-	912828JU5	0.000
FUND 9502	T-NOTE-MID	HSBCS	2011-05-20	2011-11-15	2011-11-15	Matured	1.750	0.095	(38,730,000)	-	(329,679)	-	-	39,068,888	912828JU5	100.805
FUND 9502	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-11-15	Amort/(Accr)	1.750	0.100	-	-	-	182,413	-	-	912828JU5	0.000
FUND 9502	T-NOTE-MID	HSBCS	2011-05-16	2011-11-15	2011-11-15	Matured	1.750	0.100	(22,237,000)	-	(193,516)	-	-	22,431,574	912828JU5	100.820
FUND 9502	FNMA NOTES	UBS	2011-08-04	2011-11-15	2011-11-15	Matured	0.060	0.060	(10,325,000)	-	(1,772)	-	-	10,325,000	313588PG4	99.983
FUND 9502	T-NOTE-MID	-	2011-07-05	2011-11-15	2011-11-15	Amort/(Accr)	1.750	0.074	-	-	-	30,903	-	-	912828JU5	0.000
FUND 9502	T-NOTE-MID	BOFAB	2011-07-05	2011-11-15	2011-11-15	Matured	1.750	0.074	(5,104,000)	-	(32,281)	-	-	5,148,660	912828JU5	100.605
FUND 9502	REPO INT	MIZUH	2011-11-03	2011-11-15	2011-11-15	Matured	0.070	0.070	(119,187,000)	-	(2,781)	-	-	119,189,781		100.000
FUND 9502	T-NOTE-MID	BARCL	2011-11-15	2012-05-15	2011-11-15	Purchased	1.375	0.054	4,446,000	29,351	-	-	-	(4,475,351)	912828KP4	100.660
FUND 9502	REPO INT	MIZUH	2011-11-30	2011-12-01	2011-11-30	Purchased	0.100	0.100	40,983,000	-	-	-	-	(40,983,000)		100.000



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FUND 9502	REPO INT	MIZUH	2011-11-30	2011-12-01	2011-12-01	Matured	0.100	0.100	(40,983,000)	-	(114)	-	-	40,983,114		100.000
FUND 9502	T-NOTE-MID	BOFAB	2011-12-01	2012-05-15	2011-12-01	Purchased	1.375	0.064	37,472,000	246,602	-	-	-	(37,718,602)	912828KP4	100.598
FUND 9502	REPO INT	BOFAB	2011-12-28	2012-01-03	2011-12-28	Purchased	0.010	0.010	38,961,000	-	-	-	-	(38,961,000)		100.000
FUND 9900	REPO INT	BOFAB	2010-12-31	2011-01-03	2011-01-03	Matured	0.070	0.070	(26,255,000)	-	(153)	-	-	26,255,153		100.000
FUND 9900	REPO INT	HSBCS	2011-01-03	2011-01-04	2011-01-03	Purchased	0.160	0.160	29,245,000	-	-	-	-	(29,245,000)		100.000
FUND 9900	REPO INT	HSBCS	2011-01-03	2011-01-04	2011-01-04	Matured	0.160	0.160	(29,245,000)	-	(130)	-	-	29,245,130		100.000
FUND 9900	REPO INT	MIZUH	2011-01-04	2011-01-05	2011-01-04	Purchased	0.160	0.160	32,336,000	-	-	-	-	(32,336,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-01-04	2011-01-05	2011-01-05	Matured	0.160	0.160	(32,336,000)	-	(144)	-	-	32,336,144		100.000
FUND 9900	REPO INT	BOFAB	2011-01-05	2011-01-06	2011-01-05	Purchased	0.130	0.130	39,934,000	-	-	-	-	(39,934,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-01-05	2011-01-06	2011-01-06	Matured	0.130	0.130	(39,934,000)	-	(144)	-	-	39,934,144		100.000
FUND 9900	REPO INT	DAIWA	2011-01-06	2011-01-07	2011-01-06	Purchased	0.150	0.150	43,533,000	-	-	-	-	(43,533,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-01-06	2011-01-07	2011-01-07	Matured	0.150	0.150	(43,533,000)	-	(181)	-	-	43,533,181		100.000
FUND 9900	REPO INT	DAIWA	2011-01-07	2011-01-10	2011-01-07	Purchased	0.150	0.150	47,996,000	-	-	-	-	(47,996,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-01-07	2011-01-10	2011-01-10	Matured	0.150	0.150	(47,996,000)	-	(600)	-	-	47,996,600		100.000
FUND 9900	REPO INT	BOFAB	2011-01-10	2011-01-11	2011-01-10	Purchased	0.140	0.140	50,077,000	-	-	-	-	(50,077,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-01-10	2011-01-11	2011-01-11	Matured	0.140	0.140	(50,077,000)	-	(195)	-	-	50,077,195		100.000
FUND 9900	REPO INT	BOFAB	2011-01-11	2011-01-12	2011-01-11	Purchased	0.130	0.130	54,105,000	-	-	-	-	(54,105,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-01-11	2011-01-12	2011-01-12	Matured	0.130	0.130	(54,105,000)	-	(195)	-	-	54,105,195		100.000
FUND 9900	REPO INT	BOFAB	2011-01-12	2011-01-13	2011-01-12	Purchased	0.120	0.120	58,974,000	-	-	-	-	(58,974,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-01-12	2011-01-13	2011-01-13	Matured	0.120	0.120	(58,974,000)	-	(197)	-	-	58,974,197		100.000
FUND 9900	REPO INT	DAIWA	2011-01-13	2011-01-14	2011-01-13	Purchased	0.150	0.150	59,965,000	-	-	-	-	(59,965,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-01-13	2011-01-14	2011-01-14	Matured	0.150	0.150	(59,965,000)	-	(250)	-	-	59,965,250		100.000
FUND 9900	REPO INT	BOFAB	2011-01-14	2011-01-18	2011-01-14	Purchased	0.150	0.150	62,818,000	-	-	-	-	(62,818,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-01-14	2011-01-18	2011-01-18	Matured	0.150	0.150	(62,818,000)	-	(1,047)	-	-	62,819,047		100.000
FUND 9900	REPO INT	DAIWA	2011-01-18	2011-01-19	2011-01-18	Purchased	0.220	0.220	69,179,000	-	-	-	-	(69,179,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-01-18	2011-01-19	2011-01-19	Matured	0.220	0.220	(69,179,000)	-	(423)	-	-	69,179,423		100.000
FUND 9900	REPO INT	BOFAB	2011-01-19	2011-01-20	2011-01-19	Purchased	0.190	0.190	76,225,000	-	-	-	-	(76,225,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-01-19	2011-01-20	2011-01-20	Matured	0.190	0.190	(76,225,000)	-	(402)	-	-	76,225,402		100.000
FUND 9900	REPO INT	MIZUH	2011-01-20	2011-01-21	2011-01-20	Purchased	0.220	0.220	83,175,000	-	-	-	-	(83,175,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-01-20	2011-01-21	2011-01-21	Matured	0.220	0.220	(83,175,000)	-	(508)	-	-	83,175,508		100.000
FUND 9900	REPO INT	DAIWA	2011-01-21	2011-01-24	2011-01-21	Purchased	0.170	0.170	84,848,000	-	-	-	-	(84,848,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-01-21	2011-01-24	2011-01-24	Matured	0.170	0.170	(84,848,000)	-	(1,202)	-	-	84,849,202		100.000
FUND 9900	REPO INT	DAIWA	2011-01-24	2011-01-25	2011-01-24	Purchased	0.150	0.150	89,597,000	-	-	-	-	(89,597,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-01-24	2011-01-25	2011-01-25	Matured	0.150	0.150	(89,597,000)	-	(373)	-	-	89,597,373		100.000
FUND 9900	REPO INT	DAIWA	2011-01-25	2011-01-26	2011-01-25	Purchased	0.160	0.160	96,222,000	-	-	-	-	(96,222,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-01-25	2011-01-26	2011-01-26	Matured	0.160	0.160	(96,222,000)	-	(428)	-	-	96,222,428		100.000
FUND 9900	REPO INT	DAIWA	2011-01-26	2011-01-27	2011-01-26	Purchased	0.160	0.160	94,138,000	-	-	-	-	(94,138,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-01-26	2011-01-27	2011-01-27	Matured	0.160	0.160	(94,138,000)	-	(418)	-	-	94,138,418		100.000
FUND 9900	REPO INT	DAIWA	2011-01-27	2011-01-28	2011-01-27	Purchased	0.190	0.190	50,989,000	-	-	-	-	(50,989,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-01-27	2011-01-28	2011-01-28	Matured	0.190	0.190	(50,989,000)	-	(269)	-	-	50,989,269		100.000



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FUND 9900	REPO INT	DAIWA	2011-01-28	2011-01-31	2011-01-28	Purchased	0.160	0.160	53,134,000	-	-	-	-	(53,134,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-01-28	2011-01-31	2011-01-31	Matured	0.160	0.160	(53,134,000)	-	(708)	-	-	53,134,708		100.000
FUND 9900	REPO INT	DAIWA	2011-01-31	2011-02-01	2011-01-31	Purchased	0.210	0.210	58,486,000	-	-	-	-	(58,486,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-01-31	2011-02-01	2011-02-01	Matured	0.210	0.210	(58,486,000)	-	(341)	-	-	58,486,341		100.000
FUND 9900	REPO INT	DAIWA	2011-02-01	2011-02-02	2011-02-01	Purchased	0.210	0.210	62,081,000	-	-	-	-	(62,081,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-02-01	2011-02-02	2011-02-02	Matured	0.210	0.210	(62,081,000)	-	(362)	-	-	62,081,362		100.000
FUND 9900	REPO INT	DAIWA	2011-02-02	2011-02-03	2011-02-02	Purchased	0.200	0.200	68,472,000	-	-	-	-	(68,472,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-02-02	2011-02-03	2011-02-03	Matured	0.200	0.200	(68,472,000)	-	(380)	-	-	68,472,380		100.000
FUND 9900	REPO INT	DAIWA	2011-02-03	2011-02-04	2011-02-03	Purchased	0.160	0.160	68,818,000	-	-	-	-	(68,818,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-02-03	2011-02-04	2011-02-04	Matured	0.160	0.160	(68,818,000)	-	(306)	-	-	68,818,306		100.000
FUND 9900	REPO INT	DAIWA	2011-02-04	2011-02-07	2011-02-04	Purchased	0.160	0.160	74,675,000	-	-	-	-	(74,675,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-02-04	2011-02-07	2011-02-07	Matured	0.160	0.160	(74,675,000)	-	(996)	-	-	74,675,996		100.000
FUND 9900	REPO INT	DAIWA	2011-02-07	2011-02-08	2011-02-07	Purchased	0.150	0.150	78,603,000	-	-	-	-	(78,603,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-02-07	2011-02-08	2011-02-08	Matured	0.150	0.150	(78,603,000)	-	(328)	-	-	78,603,328		100.000
FUND 9900	REPO INT	DAIWA	2011-02-08	2011-02-09	2011-02-08	Purchased	0.140	0.140	79,082,000	-	-	-	-	(79,082,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-02-08	2011-02-09	2011-02-09	Matured	0.140	0.140	(79,082,000)	-	(308)	-	-	79,082,308		100.000
FUND 9900	REPO INT	DAIWA	2011-02-09	2011-02-10	2011-02-09	Purchased	0.130	0.130	82,097,000	-	-	-	-	(82,097,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-02-09	2011-02-10	2011-02-10	Matured	0.130	0.130	(82,097,000)	-	(296)	-	-	82,097,296		100.000
FUND 9900	REPO INT	DAIWA	2011-02-10	2011-02-11	2011-02-10	Purchased	0.130	0.130	86,787,000	-	-	-	-	(86,787,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-02-10	2011-02-11	2011-02-11	Matured	0.130	0.130	(86,787,000)	-	(313)	-	-	86,787,313		100.000
FUND 9900	REPO INT	DAIWA	2011-02-11	2011-02-14	2011-02-11	Purchased	0.120	0.120	88,047,000	-	-	-	-	(88,047,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-02-11	2011-02-14	2011-02-14	Matured	0.120	0.120	(88,047,000)	-	(880)	-	-	88,047,880		100.000
FUND 9900	REPO INT	DAIWA	2011-02-14	2011-02-15	2011-02-14	Purchased	0.130	0.130	92,246,000	-	-	-	-	(92,246,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-02-14	2011-02-15	2011-02-15	Matured	0.130	0.130	(92,246,000)	-	(333)	-	-	92,246,333		100.000
FUND 9900	REPO INT	DAIWA	2011-02-15	2011-02-16	2011-02-15	Purchased	0.160	0.160	95,542,000	-	-	-	-	(95,542,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-02-15	2011-02-16	2011-02-16	Matured	0.160	0.160	(95,542,000)	-	(425)	-	-	95,542,425		100.000
FUND 9900	REPO INT	DAIWA	2011-02-16	2011-02-17	2011-02-16	Purchased	0.130	0.130	103,215,000	-	-	-	-	(103,215,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-02-16	2011-02-17	2011-02-17	Matured	0.130	0.130	(103,215,000)	-	(373)	-	-	103,215,373		100.000
FUND 9900	REPO INT	DAIWA	2011-02-17	2011-02-18	2011-02-17	Purchased	0.130	0.130	109,557,000	-	-	-	-	(109,557,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-02-17	2011-02-18	2011-02-18	Matured	0.130	0.130	(109,557,000)	-	(396)	-	-	109,557,396		100.000
FUND 9900	REPO INT	DAIWA	2011-02-18	2011-02-22	2011-02-18	Purchased	0.150	0.150	112,981,000	-	-	-	-	(112,981,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-02-18	2011-02-22	2011-02-22	Matured	0.150	0.150	(112,981,000)	-	(1,883)	-	-	112,982,883		100.000
FUND 9900	REPO INT	DAIWA	2011-02-22	2011-02-23	2011-02-22	Purchased	0.130	0.130	118,203,000	-	-	-	-	(118,203,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-02-22	2011-02-23	2011-02-23	Matured	0.130	0.130	(118,203,000)	-	(427)	-	-	118,203,427		100.000
FUND 9900	REPO INT	DAIWA	2011-02-23	2011-02-24	2011-02-23	Purchased	0.130	0.130	121,924,000	-	-	-	-	(121,924,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-02-23	2011-02-24	2011-02-24	Matured	0.130	0.130	(121,924,000)	-	(440)	-	-	121,924,440		100.000
FUND 9900	REPO INT	DAIWA	2011-02-24	2011-02-25	2011-02-24	Purchased	0.120	0.120	127,590,000	-	-	-	-	(127,590,000)		100.000
FUND 9900	FFCB BONDS	-	2010-09-29	2011-08-25	2011-02-25	Interest	3.875	0.253	-	-	(180,726)	168,500	-	222,813	31331YZ86	0.000
FUND 9900	REPO INT	DAIWA	2011-02-24	2011-02-25	2011-02-25	Matured	0.120	0.120	(127,590,000)	-	(425)	-	-	127,590,425		100.000
FUND 9900	REPO INT	DAIWA	2011-02-25	2011-02-28	2011-02-25	Purchased	0.120	0.120	129,771,000	-	-	-	-	(129,771,000)		100.000

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FUND 9900	REPO INT	DAIWA	2011-02-25	2011-02-28	2011-02-28	Matured	0.120	0.120	(129,771,000)	-	(1,298)	-	-	129,772,298		100.000
FUND 9900	REPO INT	HSBCS	2011-02-28	2011-03-01	2011-02-28	Purchased	0.170	0.170	30,830,000	-	-	-	-	(30,830,000)		100.000
FUND 9900	REPO INT	HSBCS	2011-02-28	2011-03-01	2011-03-01	Matured	0.170	0.170	(30,830,000)	-	(146)	-	-	30,830,146		100.000
FUND 9900	REPO INT	DAIWA	2011-03-01	2011-03-02	2011-03-01	Purchased	0.150	0.150	37,281,000	-	-	-	-	(37,281,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-03-01	2011-03-02	2011-03-02	Matured	0.150	0.150	(37,281,000)	-	(155)	-	-	37,281,155		100.000
FUND 9900	REPO INT	DAIWA	2011-03-02	2011-03-03	2011-03-02	Purchased	0.120	0.120	45,614,000	-	-	-	-	(45,614,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-03-02	2011-03-03	2011-03-03	Matured	0.120	0.120	(45,614,000)	-	(152)	-	-	45,614,152		100.000
FUND 9900	REPO INT	BOFAB	2011-03-03	2011-03-04	2011-03-03	Purchased	0.120	0.120	51,629,000	-	-	-	-	(51,629,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-03-03	2011-03-04	2011-03-04	Matured	0.120	0.120	(51,629,000)	-	(172)	-	-	51,629,172		100.000
FUND 9900	REPO INT	MIZUH	2011-03-04	2011-03-07	2011-03-04	Purchased	0.130	0.130	19,869,000	-	-	-	-	(19,869,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-03-04	2011-03-07	2011-03-07	Matured	0.130	0.130	(19,869,000)	-	(215)	-	-	19,869,215		100.000
FUND 9900	REPO INT	DAIWA	2011-03-07	2011-03-08	2011-03-07	Purchased	0.120	0.120	26,211,000	-	-	-	-	(26,211,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-03-07	2011-03-08	2011-03-08	Matured	0.120	0.120	(26,211,000)	-	(87)	-	-	26,211,087		100.000
FUND 9900	REPO INT	DAIWA	2011-03-08	2011-03-09	2011-03-08	Purchased	0.130	0.130	32,141,000	-	-	-	-	(32,141,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-03-08	2011-03-09	2011-03-09	Matured	0.130	0.130	(32,141,000)	-	(116)	-	-	32,141,116		100.000
FUND 9900	REPO INT	MIZUH	2011-03-09	2011-03-10	2011-03-09	Purchased	0.120	0.120	36,541,000	-	-	-	-	(36,541,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-03-09	2011-03-10	2011-03-10	Matured	0.120	0.120	(36,541,000)	-	(122)	-	-	36,541,122		100.000
FUND 9900	REPO INT	DAIWA	2011-03-10	2011-03-11	2011-03-10	Purchased	0.120	0.120	37,663,000	-	-	-	-	(37,663,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-03-10	2011-03-11	2011-03-11	Matured	0.120	0.120	(37,663,000)	-	(126)	-	-	37,663,126		100.000
FUND 9900	REPO INT	DAIWA	2011-03-11	2011-03-14	2011-03-11	Purchased	0.100	0.100	37,745,000	-	-	-	-	(37,745,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-03-11	2011-03-14	2011-03-14	Matured	0.100	0.100	(37,745,000)	-	(315)	-	-	37,745,315		100.000
FUND 9900	REPO INT	DAIWA	2011-03-14	2011-03-15	2011-03-14	Purchased	0.130	0.130	41,795,000	-	-	-	-	(41,795,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-03-14	2011-03-15	2011-03-15	Matured	0.130	0.130	(41,795,000)	-	(151)	-	-	41,795,151		100.000
FUND 9900	REPO INT	DAIWA	2011-03-15	2011-03-16	2011-03-15	Purchased	0.150	0.150	48,159,000	-	-	-	-	(48,159,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-03-15	2011-03-16	2011-03-16	Matured	0.150	0.150	(48,159,000)	-	(201)	-	-	48,159,201		100.000
FUND 9900	REPO INT	DAIWA	2011-03-16	2011-03-17	2011-03-16	Purchased	0.130	0.130	56,620,000	-	-	-	-	(56,620,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-03-16	2011-03-17	2011-03-17	Matured	0.130	0.130	(56,620,000)	-	(204)	-	-	56,620,204		100.000
FUND 9900	REPO INT	DAIWA	2011-03-17	2011-03-18	2011-03-17	Purchased	0.150	0.150	60,460,000	-	-	-	-	(60,460,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-03-17	2011-03-18	2011-03-18	Matured	0.150	0.150	(60,460,000)	-	(252)	-	-	60,460,252		100.000
FUND 9900	REPO INT	BOFAB	2011-03-18	2011-03-21	2011-03-18	Purchased	0.150	0.150	61,127,000	-	-	-	-	(61,127,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-03-18	2011-03-21	2011-03-21	Matured	0.150	0.150	(61,127,000)	-	(764)	-	-	61,127,764		100.000
FUND 9900	REPO INT	BOFAB	2011-03-21	2011-03-22	2011-03-21	Purchased	0.130	0.130	66,574,000	-	-	-	-	(66,574,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-03-21	2011-03-22	2011-03-22	Matured	0.130	0.130	(66,574,000)	-	(240)	-	-	66,574,240		100.000
FUND 9900	REPO INT	BOFAB	2011-03-22	2011-03-23	2011-03-22	Purchased	0.140	0.140	73,605,000	-	-	-	-	(73,605,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-03-22	2011-03-23	2011-03-23	Matured	0.140	0.140	(73,605,000)	-	(286)	-	-	73,605,286		100.000
FUND 9900	REPO INT	DAIWA	2011-03-23	2011-03-24	2011-03-23	Purchased	0.130	0.130	77,094,000	-	-	-	-	(77,094,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-03-23	2011-03-24	2011-03-24	Matured	0.130	0.130	(77,094,000)	-	(278)	-	-	77,094,278		100.000
FUND 9900	REPO INT	BOFAB	2011-03-24	2011-03-25	2011-03-24	Purchased	0.100	0.100	87,833,000	-	-	-	-	(87,833,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-03-24	2011-03-25	2011-03-25	Matured	0.100	0.100	(87,833,000)	-	(244)	-	-	87,833,244		100.000
FUND 9900	REPO INT	HSBCS	2011-03-25	2011-03-28	2011-03-25	Purchased	0.100	0.100	86,588,000	-	-	-	-	(86,588,000)		100.000



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FUND 9900	REPO INT	HSBCS	2011-03-25	2011-03-28	2011-03-28	Matured	0.100	0.100	(86,588,000)	-	(722)	-	-	86,588,722		100.000
FUND 9900	REPO INT	DAIWA	2011-03-28	2011-03-29	2011-03-28	Purchased	0.130	0.130	90,764,000	-	-	-	-	(90,764,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-03-28	2011-03-29	2011-03-29	Matured	0.130	0.130	(90,764,000)	-	(328)	-	-	90,764,328		100.000
FUND 9900	REPO INT	DAIWA	2011-03-29	2011-03-30	2011-03-29	Purchased	0.120	0.120	96,320,000	-	-	-	-	(96,320,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-03-29	2011-03-30	2011-03-30	Matured	0.120	0.120	(96,320,000)	-	(321)	-	-	96,320,321		100.000
FUND 9900	REPO INT	DAIWA	2011-03-30	2011-03-31	2011-03-30	Purchased	0.120	0.120	16,405,000	-	-	-	-	(16,405,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-03-30	2011-03-31	2011-03-31	Matured	0.120	0.120	(16,405,000)	-	(55)	-	-	16,405,055		100.000
FUND 9900	REPO INT	DAIWA	2011-03-31	2011-04-01	2011-03-31	Purchased	0.120	0.120	22,606,000	-	-	-	-	(22,606,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-03-31	2011-04-01	2011-04-01	Matured	0.120	0.120	(22,606,000)	-	(75)	-	-	22,606,075		100.000
FUND 9900	REPO INT	DAIWA	2011-04-01	2011-04-04	2011-04-01	Purchased	0.110	0.110	21,533,000	-	-	-	-	(21,533,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-04-01	2011-04-04	2011-04-04	Matured	0.110	0.110	(21,533,000)	-	(197)	-	-	21,533,197		100.000
FUND 9900	REPO INT	DAIWA	2011-04-04	2011-04-05	2011-04-04	Purchased	0.010	0.010	25,897,000	-	-	-	-	(25,897,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-04-04	2011-04-05	2011-04-05	Matured	0.010	0.010	(25,897,000)	-	(7)	-	-	25,897,007		100.000
FUND 9900	REPO INT	BOFAB	2011-04-05	2011-04-06	2011-04-05	Purchased	0.010	0.010	32,260,000	-	-	-	-	(32,260,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-04-05	2011-04-06	2011-04-06	Matured	0.010	0.010	(32,260,000)	-	(9)	-	-	32,260,009		100.000
FUND 9900	REPO INT	BOFAB	2011-04-06	2011-04-07	2011-04-06	Purchased	0.060	0.060	35,303,000	-	-	-	-	(35,303,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-04-06	2011-04-07	2011-04-07	Matured	0.060	0.060	(35,303,000)	-	(59)	-	-	35,303,059		100.000
FUND 9900	REPO INT	MIZUH	2011-04-07	2011-04-08	2011-04-07	Purchased	0.070	0.070	42,803,000	-	-	-	-	(42,803,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-04-07	2011-04-08	2011-04-08	Matured	0.070	0.070	(42,803,000)	-	(83)	-	-	42,803,083		100.000
FUND 9900	REPO INT	DAIWA	2011-04-08	2011-04-11	2011-04-08	Purchased	0.060	0.060	40,676,000	-	-	-	-	(40,676,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-04-08	2011-04-11	2011-04-11	Matured	0.060	0.060	(40,676,000)	-	(203)	-	-	40,676,203		100.000
FUND 9900	REPO INT	DAIWA	2011-04-11	2011-04-12	2011-04-11	Purchased	0.040	0.040	45,968,000	-	-	-	-	(45,968,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-04-11	2011-04-12	2011-04-12	Matured	0.040	0.040	(45,968,000)	-	(51)	-	-	45,968,051		100.000
FUND 9900	REPO INT	BOFAB	2011-04-12	2011-04-13	2011-04-12	Purchased	0.010	0.010	51,700,000	-	-	-	-	(51,700,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-04-12	2011-04-13	2011-04-13	Matured	0.010	0.010	(51,700,000)	-	(14)	-	-	51,700,014		100.000
FUND 9900	REPO INT	BOFAB	2011-04-13	2011-04-14	2011-04-13	Purchased	0.010	0.010	54,638,000	-	-	-	-	(54,638,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-04-13	2011-04-14	2011-04-14	Matured	0.010	0.010	(54,638,000)	-	(15)	-	-	54,638,015		100.000
FUND 9900	REPO INT	MIZUH	2011-04-14	2011-04-15	2011-04-14	Purchased	0.080	0.080	61,187,000	-	-	-	-	(61,187,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-04-14	2011-04-15	2011-04-15	Matured	0.080	0.080	(61,187,000)	-	(136)	-	-	61,187,136		100.000
FUND 9900	REPO INT	BOFAB	2011-04-15	2011-04-18	2011-04-15	Purchased	0.140	0.140	64,638,000	-	-	-	-	(64,638,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-04-15	2011-04-18	2011-04-18	Matured	0.140	0.140	(64,638,000)	-	(754)	-	-	64,638,754		100.000
FUND 9900	REPO INT	DAIWA	2011-04-18	2011-04-19	2011-04-18	Purchased	0.080	0.080	63,232,000	-	-	-	-	(63,232,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-04-18	2011-04-19	2011-04-19	Matured	0.080	0.080	(63,232,000)	-	(141)	-	-	63,232,141		100.000
FUND 9900	REPO INT	DAIWA	2011-04-19	2011-04-20	2011-04-19	Purchased	0.080	0.080	68,931,000	-	-	-	-	(68,931,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-04-19	2011-04-20	2011-04-20	Matured	0.080	0.080	(68,931,000)	-	(153)	-	-	68,931,153		100.000
FUND 9900	REPO INT	DAIWA	2011-04-20	2011-04-21	2011-04-20	Purchased	0.060	0.060	73,033,000	-	-	-	-	(73,033,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-04-20	2011-04-21	2011-04-21	Matured	0.060	0.060	(73,033,000)	-	(122)	-	-	73,033,122		100.000
FUND 9900	REPO INT	DAIWA	2011-04-21	2011-04-25	2011-04-21	Purchased	0.100	0.100	76,966,000	-	-	-	-	(76,966,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-04-21	2011-04-25	2011-04-25	Matured	0.100	0.100	(76,966,000)	-	(855)	-	-	76,966,855		100.000
FUND 9900	REPO INT	MIZUH	2011-04-25	2011-04-26	2011-04-25	Purchased	0.080	0.080	83,323,000	-	-	-	-	(83,323,000)		100.000



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FUND 9900	REPO INT	MIZUH	2011-04-25	2011-04-26	2011-04-26	Matured	0.080	0.080	(83,323,000)	-	(185)	-	-	83,323,185		100.000
FUND 9900	REPO INT	BOFAB	2011-04-26	2011-04-27	2011-04-26	Purchased	0.050	0.050	94,149,000	-	-	-	-	(94,149,000)		100.000
FUND 9900	FRED MAC	-	2010-11-02	2011-05-02	2011-04-27	Final Sale	0.195	0.195	(20,000,000)	19,608	(19,067)	-	(458)	19,999,917	313396FB4	100.000
FUND 9900	REPO INT	BOFAB	2011-04-26	2011-04-27	2011-04-27	Matured	0.050	0.050	(94,149,000)	-	(131)	-	-	94,149,131		100.000
FUND 9900	REPO INT	MIZUH	2011-04-27	2011-04-28	2011-04-27	Purchased	0.040	0.040	27,579,000	-	-	-	-	(27,579,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-04-27	2011-04-28	2011-04-28	Matured	0.040	0.040	(27,579,000)	-	(31)	-	-	27,579,031		100.000
FUND 9900	REPO INT	BOFAB	2011-04-28	2011-04-29	2011-04-28	Purchased	0.020	0.020	33,970,000	-	-	-	-	(33,970,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-04-28	2011-04-29	2011-04-29	Matured	0.020	0.020	(33,970,000)	-	(19)	-	-	33,970,019		100.000
FUND 9900	REPO INT	DAIWA	2011-04-29	2011-05-02	2011-04-29	Purchased	0.030	0.030	31,826,000	-	-	-	-	(31,826,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-04-29	2011-05-02	2011-05-02	Matured	0.030	0.030	(31,826,000)	-	(80)	-	-	31,826,080		100.000
FUND 9900	REPO INT	HSBCS	2011-05-02	2011-05-03	2011-05-02	Purchased	0.060	0.060	36,442,000	-	-	-	-	(36,442,000)		100.000
FUND 9900	REPO INT	HSBCS	2011-05-02	2011-05-03	2011-05-03	Matured	0.060	0.060	(36,442,000)	-	(61)	-	-	36,442,061		100.000
FUND 9900	REPO INT	DAIWA	2011-05-03	2011-05-04	2011-05-03	Purchased	0.030	0.030	44,285,000	-	-	-	-	(44,285,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-05-03	2011-05-04	2011-05-04	Matured	0.030	0.030	(44,285,000)	-	(37)	-	-	44,285,037		100.000
FUND 9900	REPO INT	DAIWA	2011-05-04	2011-05-05	2011-05-04	Purchased	0.040	0.040	49,617,000	-	-	-	-	(49,617,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-05-04	2011-05-05	2011-05-05	Matured	0.040	0.040	(49,617,000)	-	(55)	-	-	49,617,055		100.000
FUND 9900	COMM PAPER	BOFAB	2011-05-05	2011-05-06	2011-05-05	Purchased	0.000	0.060	40,000,000	(67)	-	-	-	(39,999,933)	0556N1S61	100.000
FUND 9900	REPO INT	DAIWA	2011-05-05	2011-05-06	2011-05-05	Purchased	0.010	0.010	15,778,000	-	-	-	-	(15,778,000)		100.000
FUND 9900	COMM PAPER	-	2011-05-05	2011-05-06	2011-05-06	Amort/(Accr)	0.000	0.060	-	-	-	(67)	-	-	0556N1S61	0.000
FUND 9900	COMM PAPER	BOFAB	2011-05-05	2011-05-06	2011-05-06	Matured	0.000	0.060	(40,000,000)	-	-	-	-	40,000,000	0556N1S61	100.000
FUND 9900	REPO INT	DAIWA	2011-05-05	2011-05-06	2011-05-06	Matured	0.010	0.010	(15,778,000)	-	(4)	-	-	15,778,004		100.000
FUND 9900	COMM PAPER	BOFAB	2011-05-06	2011-05-09	2011-05-06	Purchased	0.000	0.070	40,000,000	(233)	-	-	-	(39,999,767)	0556N1S95	99.999
FUND 9900	REPO INT	DAIWA	2011-05-06	2011-05-09	2011-05-06	Purchased	0.030	0.030	14,639,000	-	-	-	-	(14,639,000)		100.000
FUND 9900	COMM PAPER	-	2011-05-06	2011-05-09	2011-05-09	Amort/(Accr)	0.000	0.070	-	-	-	(233)	-	-	0556N1S95	0.000
FUND 9900	COMM PAPER	BOFAB	2011-05-06	2011-05-09	2011-05-09	Matured	0.000	0.070	(40,000,000)	-	-	-	-	40,000,000	0556N1S95	99.999
FUND 9900	REPO INT	DAIWA	2011-05-06	2011-05-09	2011-05-09	Matured	0.030	0.030	(14,639,000)	-	(37)	-	-	14,639,037		100.000
FUND 9900	COMM PAPER	BARCL	2011-05-09	2011-05-17	2011-05-09	Purchased	0.000	0.100	40,000,000	(889)	-	-	-	(39,999,111)	06737JSH9	99.998
FUND 9900	REPO INT	HSBCS	2011-05-09	2011-05-10	2011-05-09	Purchased	0.020	0.020	19,363,000	-	-	-	-	(19,363,000)		100.000
FUND 9900	REPO INT	HSBCS	2011-05-09	2011-05-10	2011-05-10	Matured	0.020	0.020	(19,363,000)	-	(11)	-	-	19,363,011		100.000
FUND 9900	REPO INT	MIZUH	2011-05-10	2011-05-11	2011-05-10	Purchased	0.040	0.040	23,503,000	-	-	-	-	(23,503,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-05-10	2011-05-11	2011-05-11	Matured	0.040	0.040	(23,503,000)	-	(26)	-	-	23,503,026		100.000
FUND 9900	REPO INT	DAIWA	2011-05-11	2011-05-12	2011-05-11	Purchased	0.030	0.030	32,794,000	-	-	-	-	(32,794,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-05-11	2011-05-12	2011-05-12	Matured	0.030	0.030	(32,794,000)	-	(27)	-	-	32,794,027		100.000
FUND 9900	REPO INT	DAIWA	2011-05-12	2011-05-13	2011-05-12	Purchased	0.040	0.040	36,315,000	-	-	-	-	(36,315,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-05-12	2011-05-13	2011-05-13	Matured	0.040	0.040	(36,315,000)	-	(40)	-	-	36,315,040		100.000
FUND 9900	REPO INT	MIZUH	2011-05-13	2011-05-16	2011-05-13	Purchased	0.070	0.070	38,923,000	-	-	-	-	(38,923,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-05-13	2011-05-16	2011-05-16	Matured	0.070	0.070	(38,923,000)	-	(227)	-	-	38,923,227		100.000
FUND 9900	REPO INT	MIZUH	2011-05-16	2011-05-17	2011-05-16	Purchased	0.090	0.090	44,688,000	-	-	-	-	(44,688,000)		100.000
FUND 9900	COMM PAPER	-	2011-05-09	2011-05-17	2011-05-17	Amort/(Accr)	0.000	0.100	-	-	-	(889)	-	-	06737JSH9	0.000
FUND 9900	COMM PAPER	BARCL	2011-05-09	2011-05-17	2011-05-17	Matured	0.000	0.100	(40,000,000)	-	-	-	-	40,000,000	06737JSH9	99.998

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FUND 9900	REPO INT	MIZUH	2011-05-16	2011-05-17	2011-05-17	Matured	0.090	0.090	(44,688,000)	-	(112)	-	-	44,688,112		100.000
FUND 9900	REPO INT	MIZUH	2011-05-17	2011-05-18	2011-05-17	Purchased	0.070	0.070	92,486,000	-	-	-	-	(92,486,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-05-17	2011-05-18	2011-05-18	Matured	0.070	0.070	(92,486,000)	-	(180)	-	-	92,486,180		100.000
FUND 9900	REPO INT	MIZUH	2011-05-18	2011-05-19	2011-05-18	Purchased	0.100	0.100	94,837,000	-	-	-	-	(94,837,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-05-18	2011-05-19	2011-05-19	Matured	0.100	0.100	(94,837,000)	-	(263)	-	-	94,837,263		100.000
FUND 9900	REPO INT	DAIWA	2011-05-19	2011-05-20	2011-05-19	Purchased	0.080	0.080	100,988,000	-	-	-	-	(100,988,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-05-19	2011-05-20	2011-05-20	Matured	0.080	0.080	(100,988,000)	-	(224)	-	-	100,988,224		100.000
FUND 9900	REPO INT	MIZUH	2011-05-20	2011-05-23	2011-05-20	Purchased	0.080	0.080	47,253,000	-	-	-	-	(47,253,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-05-20	2011-05-23	2011-05-23	Matured	0.080	0.080	(47,253,000)	-	(315)	-	-	47,253,315		100.000
FUND 9900	REPO INT	MIZUH	2011-05-23	2011-05-24	2011-05-23	Purchased	0.080	0.080	53,052,000	-	-	-	-	(53,052,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-05-23	2011-05-24	2011-05-24	Matured	0.080	0.080	(53,052,000)	-	(118)	-	-	53,052,118		100.000
FUND 9900	REPO INT	MIZUH	2011-05-24	2011-05-25	2011-05-24	Purchased	0.080	0.080	62,939,000	-	-	-	-	(62,939,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-05-24	2011-05-25	2011-05-25	Matured	0.080	0.080	(62,939,000)	-	(140)	-	-	62,939,140		100.000
FUND 9900	REPO INT	MIZUH	2011-05-25	2011-05-26	2011-05-25	Purchased	0.070	0.070	70,670,000	-	-	-	-	(70,670,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-05-25	2011-05-26	2011-05-26	Matured	0.070	0.070	(70,670,000)	-	(137)	-	-	70,670,137		100.000
FUND 9900	REPO INT	MIZUH	2011-05-26	2011-05-27	2011-05-26	Purchased	0.070	0.070	78,372,000	-	-	-	-	(78,372,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-05-26	2011-05-27	2011-05-27	Matured	0.070	0.070	(78,372,000)	-	(152)	-	-	78,372,152		100.000
FUND 9900	REPO INT	DAIWA	2011-05-27	2011-05-31	2011-05-27	Purchased	0.090	0.090	34,315,000	-	-	-	-	(34,315,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-05-27	2011-05-31	2011-05-31	Matured	0.090	0.090	(34,315,000)	-	(343)	-	-	34,315,343		100.000
FUND 9900	REPO INT	DAIWA	2011-05-31	2011-06-01	2011-05-31	Purchased	0.080	0.080	42,132,000	-	-	-	-	(42,132,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-05-31	2011-06-01	2011-06-01	Matured	0.080	0.080	(42,132,000)	-	(94)	-	-	42,132,094		100.000
FUND 9900	REPO INT	DAIWA	2011-06-01	2011-06-02	2011-06-01	Purchased	0.090	0.090	45,932,000	-	-	-	-	(45,932,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-06-01	2011-06-02	2011-06-02	Matured	0.090	0.090	(45,932,000)	-	(115)	-	-	45,932,115		100.000
FUND 9900	REPO INT	DAIWA	2011-06-02	2011-06-03	2011-06-02	Purchased	0.110	0.110	57,452,000	-	-	-	-	(57,452,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-06-02	2011-06-03	2011-06-03	Matured	0.110	0.110	(57,452,000)	-	(176)	-	-	57,452,176		100.000
FUND 9900	REPO INT	MIZUH	2011-06-03	2011-06-06	2011-06-03	Purchased	0.100	0.100	57,522,000	-	-	-	-	(57,522,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-06-03	2011-06-06	2011-06-06	Matured	0.100	0.100	(57,522,000)	-	(479)	-	-	57,522,479		100.000
FUND 9900	REPO INT	MIZUH	2011-06-06	2011-06-07	2011-06-06	Purchased	0.070	0.070	61,511,000	-	-	-	-	(61,511,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-06-06	2011-06-07	2011-06-07	Matured	0.070	0.070	(61,511,000)	-	(120)	-	-	61,511,120		100.000
FUND 9900	REPO INT	MIZUH	2011-06-07	2011-06-08	2011-06-07	Purchased	0.060	0.060	67,492,000	-	-	-	-	(67,492,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-06-07	2011-06-08	2011-06-08	Matured	0.060	0.060	(67,492,000)	-	(112)	-	-	67,492,112		100.000
FUND 9900	REPO INT	HSBCS	2011-06-08	2011-06-09	2011-06-08	Purchased	0.040	0.040	79,913,000	-	-	-	-	(79,913,000)		100.000
FUND 9900	REPO INT	HSBCS	2011-06-08	2011-06-09	2011-06-09	Matured	0.040	0.040	(79,913,000)	-	(89)	-	-	79,913,089		100.000
FUND 9900	REPO INT	MIZUH	2011-06-09	2011-06-10	2011-06-09	Purchased	0.060	0.060	84,248,000	-	-	-	-	(84,248,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-06-09	2011-06-10	2011-06-10	Matured	0.060	0.060	(84,248,000)	-	(140)	-	-	84,248,140		100.000
FUND 9900	REPO INT	MIZUH	2011-06-10	2011-06-13	2011-06-10	Purchased	0.060	0.060	81,415,000	-	-	-	-	(81,415,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-06-10	2011-06-13	2011-06-13	Matured	0.060	0.060	(81,415,000)	-	(407)	-	-	81,415,407		100.000
FUND 9900	REPO INT	MIZUH	2011-06-13	2011-06-14	2011-06-13	Purchased	0.070	0.070	86,546,000	-	-	-	-	(86,546,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-06-13	2011-06-14	2011-06-14	Matured	0.070	0.070	(86,546,000)	-	(168)	-	-	86,546,168		100.000
FUND 9900	REPO INT	MIZUH	2011-06-14	2011-06-15	2011-06-14	Purchased	0.080	0.080	94,071,000	-	-	-	-	(94,071,000)		100.000



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FUND 9900	REPO INT	MIZUH	2011-06-14	2011-06-15	2011-06-15	Matured	0.080	0.080	(94,071,000)	-	(209)	-	-	94,071,209		100.000
FUND 9900	REPO INT	MIZUH	2011-06-15	2011-06-16	2011-06-15	Purchased	0.110	0.110	101,867,000	-	-	-	-	(101,867,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-06-15	2011-06-16	2011-06-16	Matured	0.110	0.110	(101,867,000)	-	(311)	-	-	101,867,311		100.000
FUND 9900	REPO INT	MIZUH	2011-06-16	2011-06-23	2011-06-16	Purchased	0.090	0.090	75,000,000	-	-	-	-	(75,000,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-06-16	2011-06-17	2011-06-16	Purchased	0.090	0.090	30,105,000	-	-	-	-	(30,105,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-06-16	2011-06-17	2011-06-17	Matured	0.090	0.090	(30,105,000)	-	(75)	-	-	30,105,075		100.000
FUND 9900	REPO INT	MIZUH	2011-06-17	2011-06-20	2011-06-17	Purchased	0.120	0.120	30,612,000	-	-	-	-	(30,612,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-06-17	2011-06-20	2011-06-20	Matured	0.120	0.120	(30,612,000)	-	(306)	-	-	30,612,306		100.000
FUND 9900	REPO INT	MIZUH	2011-06-20	2011-06-21	2011-06-20	Purchased	0.070	0.070	36,399,000	-	-	-	-	(36,399,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-06-20	2011-06-21	2011-06-21	Matured	0.070	0.070	(36,399,000)	-	(71)	-	-	36,399,071		100.000
FUND 9900	REPO INT	MIZUH	2011-06-21	2011-06-22	2011-06-21	Purchased	0.060	0.060	44,019,000	-	-	-	-	(44,019,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-06-21	2011-06-22	2011-06-22	Matured	0.060	0.060	(44,019,000)	-	(73)	-	-	44,019,073		100.000
FUND 9900	REPO INT	HSBCS	2011-06-22	2011-06-23	2011-06-22	Purchased	0.040	0.040	55,854,000	-	-	-	-	(55,854,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-06-16	2011-06-23	2011-06-23	Matured	0.090	0.090	(75,000,000)	-	(1,313)	-	-	75,001,313		100.000
FUND 9900	REPO INT	HSBCS	2011-06-22	2011-06-23	2011-06-23	Matured	0.040	0.040	(55,854,000)	-	(62)	-	-	55,854,062		100.000
FUND 9900	COMM PAPER	BOFAB	2011-06-23	2011-06-24	2011-06-23	Purchased	0.040	0.040	50,000,000	(56)	-	-	-	(49,999,944)	64105STQ1	100.000
FUND 9900	COMM PAPER	BOFAB	2011-06-23	2011-06-24	2011-06-23	Purchased	0.080	0.080	50,000,000	(111)	-	-	-	(49,999,889)	0556N1TQ6	100.000
FUND 9900	REPO INT	MIZUH	2011-06-23	2011-06-24	2011-06-23	Purchased	0.010	0.010	38,820,000	-	-	-	-	(38,820,000)		100.000
FUND 9900	COMM PAPER	BOFAB	2011-06-23	2011-06-24	2011-06-24	Matured	0.040	0.040	(50,000,000)	-	(56)	-	-	50,000,000	64105STQ1	100.000
FUND 9900	COMM PAPER	BOFAB	2011-06-23	2011-06-24	2011-06-24	Matured	0.080	0.080	(50,000,000)	-	(111)	-	-	50,000,000	0556N1TQ6	100.000
FUND 9900	REPO INT	MIZUH	2011-06-23	2011-06-24	2011-06-24	Matured	0.010	0.010	(38,820,000)	-	(11)	-	-	38,820,011		100.000
FUND 9900	REPO INT	DAIWA	2011-06-24	2011-06-27	2011-06-24	Purchased	0.020	0.020	138,894,000	-	-	-	-	(138,894,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-06-24	2011-06-27	2011-06-27	Matured	0.020	0.020	(138,894,000)	-	(231)	-	-	138,894,231		100.000
FUND 9900	REPO INT	MIZUH	2011-06-27	2011-06-28	2011-06-27	Purchased	0.020	0.020	142,991,000	-	-	-	-	(142,991,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-06-27	2011-06-28	2011-06-28	Matured	0.020	0.020	(142,991,000)	-	(79)	-	-	142,991,079		100.000
FUND 9900	COMM PAPER	BOFAB	2011-06-28	2011-06-29	2011-06-28	Purchased	0.040	0.040	50,000,000	(56)	-	-	-	(49,999,944)	06416KTV2	100.000
FUND 9900	REPO INT	DAIWA	2011-06-28	2011-06-29	2011-06-28	Purchased	0.030	0.030	98,557,000	-	-	-	-	(98,557,000)		100.000
FUND 9900	COMM PAPER	BOFAB	2011-06-28	2011-06-29	2011-06-29	Matured	0.040	0.040	(50,000,000)	-	(56)	-	-	50,000,000	06416KTV2	100.000
FUND 9900	REPO INT	DAIWA	2011-06-28	2011-06-29	2011-06-29	Matured	0.030	0.030	(98,557,000)	-	(82)	-	-	98,557,082		100.000
FUND 9900	REPO INT	HSBCS	2011-06-29	2011-06-30	2011-06-29	Purchased	0.005	0.005	48,033,000	-	-	-	-	(48,033,000)		100.000
FUND 9900	REPO INT	HSBCS	2011-06-29	2011-06-30	2011-06-30	Matured	0.005	0.005	(48,033,000)	-	(7)	-	-	48,033,007		100.000
FUND 9900	REPO INT	DAIWA	2011-06-30	2011-07-01	2011-06-30	Purchased	0.030	0.030	54,460,000	-	-	-	-	(54,460,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-06-30	2011-07-01	2011-07-01	Matured	0.030	0.030	(54,460,000)	-	(45)	-	-	54,460,045		100.000
FUND 9900	REPO INT	BOFAB	2011-07-01	2011-07-05	2011-07-01	Purchased	0.030	0.030	53,015,000	-	-	-	-	(53,015,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-07-01	2011-07-05	2011-07-05	Matured	0.030	0.030	(53,015,000)	-	(177)	-	-	53,015,177		100.000
FUND 9900	REPO INT	MIZUH	2011-07-05	2011-07-06	2011-07-05	Purchased	0.020	0.020	56,322,000	-	-	-	-	(56,322,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-07-05	2011-07-06	2011-07-06	Matured	0.020	0.020	(56,322,000)	-	(31)	-	-	56,322,031		100.000
FUND 9900	REPO INT	DAIWA	2011-07-06	2011-07-07	2011-07-06	Purchased	0.010	0.010	65,553,000	-	-	-	-	(65,553,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-07-06	2011-07-07	2011-07-07	Matured	0.010	0.010	(65,553,000)	-	(18)	-	-	65,553,018		100.000
FUND 9900	FNMA NOTES	BARCL	2011-07-07	2011-12-12	2011-07-07	Purchased	0.070	0.070	10,000,000	(3,072)	-	-	-	(9,996,928)	313588QK4	99.969

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FUND 9900	REPO INT	MIZUH	2011-07-07	2011-07-08	2011-07-07	Purchased	0.020	0.020	78,229,000	-	-	-	-	(78,229,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-07-07	2011-07-08	2011-07-08	Matured	0.020	0.020	(78,229,000)	-	(43)	-	-	78,229,043		100.000
FUND 9900	REPO INT	MIZUH	2011-07-08	2011-07-11	2011-07-08	Purchased	0.010	0.010	80,867,000	-	-	-	-	(80,867,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-07-08	2011-07-11	2011-07-11	Matured	0.010	0.010	(80,867,000)	-	(67)	-	-	80,867,067		100.000
FUND 9900	REPO INT	MIZUH	2011-07-11	2011-07-12	2011-07-11	Purchased	0.010	0.010	85,117,000	-	-	-	-	(85,117,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-07-11	2011-07-12	2011-07-12	Matured	0.010	0.010	(85,117,000)	-	(24)	-	-	85,117,024		100.000
FUND 9900	REPO INT	DAIWA	2011-07-12	2011-07-13	2011-07-12	Purchased	0.020	0.020	88,801,000	-	-	-	-	(88,801,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-07-12	2011-07-13	2011-07-13	Matured	0.020	0.020	(88,801,000)	-	(49)	-	-	88,801,049		100.000
FUND 9900	REPO INT	MIZUH	2011-07-13	2011-07-21	2011-07-13	Purchased	0.040	0.040	70,000,000	-	-	-	-	(70,000,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-07-13	2011-07-14	2011-07-13	Purchased	0.020	0.020	21,753,000	-	-	-	-	(21,753,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-07-13	2011-07-14	2011-07-14	Matured	0.020	0.020	(21,753,000)	-	(12)	-	-	21,753,012		100.000
FUND 9900	REPO INT	DAIWA	2011-07-14	2011-07-15	2011-07-14	Purchased	0.020	0.020	28,987,000	-	-	-	-	(28,987,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-07-14	2011-07-15	2011-07-15	Matured	0.020	0.020	(28,987,000)	-	(16)	-	-	28,987,016		100.000
FUND 9900	REPO INT	DAIWA	2011-07-15	2011-07-18	2011-07-15	Purchased	0.020	0.020	34,696,000	-	-	-	-	(34,696,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-07-15	2011-07-18	2011-07-18	Matured	0.020	0.020	(34,696,000)	-	(58)	-	-	34,696,058		100.000
FUND 9900	REPO INT	DAIWA	2011-07-18	2011-07-19	2011-07-18	Purchased	0.020	0.020	37,656,000	-	-	-	-	(37,656,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-07-18	2011-07-19	2011-07-19	Matured	0.020	0.020	(37,656,000)	-	(21)	-	-	37,656,021		100.000
FUND 9900	REPO INT	MIZUH	2011-07-19	2011-07-20	2011-07-19	Purchased	0.010	0.010	44,726,000	-	-	-	-	(44,726,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-07-19	2011-07-20	2011-07-20	Matured	0.010	0.010	(44,726,000)	-	(12)	-	-	44,726,012		100.000
FUND 9900	REPO INT	DAIWA	2011-07-20	2011-07-21	2011-07-20	Purchased	0.020	0.020	53,931,000	-	-	-	-	(53,931,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-07-13	2011-07-21	2011-07-21	Matured	0.040	0.040	(70,000,000)	-	(622)	-	-	70,000,622		100.000
FUND 9900	REPO INT	DAIWA	2011-07-20	2011-07-21	2011-07-21	Matured	0.020	0.020	(53,931,000)	-	(30)	-	-	53,931,030		100.000
FUND 9900	REPO INT	DAIWA	2011-07-21	2011-07-22	2011-07-21	Purchased	0.010	0.010	60,139,000	-	-	-	-	(60,139,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-07-21	2011-07-28	2011-07-21	Purchased	0.020	0.020	70,000,000	-	-	-	-	(70,000,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-07-21	2011-07-22	2011-07-22	Matured	0.010	0.010	(60,139,000)	-	(17)	-	-	60,139,017		100.000
FUND 9900	REPO INT	BOFAB	2011-07-22	2011-07-25	2011-07-22	Purchased	0.010	0.010	68,524,000	-	-	-	-	(68,524,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-07-22	2011-07-25	2011-07-25	Matured	0.010	0.010	(68,524,000)	-	(57)	-	-	68,524,057		100.000
FUND 9900	REPO INT	BOFAB	2011-07-25	2011-07-26	2011-07-25	Purchased	0.010	0.010	74,175,000	-	-	-	-	(74,175,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-07-25	2011-07-26	2011-07-26	Matured	0.010	0.010	(74,175,000)	-	(21)	-	-	74,175,021		100.000
FUND 9900	REPO INT	DAIWA	2011-07-26	2011-07-27	2011-07-26	Purchased	0.030	0.030	77,823,000	-	-	-	-	(77,823,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-07-26	2011-07-27	2011-07-27	Matured	0.030	0.030	(77,823,000)	-	(65)	-	-	77,823,065		100.000
FUND 9900	REPO INT	DAIWA	2011-07-27	2011-07-28	2011-07-27	Purchased	0.090	0.090	82,301,000	-	-	-	-	(82,301,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-07-21	2011-07-28	2011-07-28	Matured	0.020	0.020	(70,000,000)	-	(272)	-	-	70,000,272		100.000
FUND 9900	REPO INT	DAIWA	2011-07-27	2011-07-28	2011-07-28	Matured	0.090	0.090	(82,301,000)	-	(206)	-	-	82,301,206		100.000
FUND 9900	REPO INT	MIZUH	2011-07-28	2011-07-29	2011-07-28	Purchased	0.130	0.130	55,354,000	-	-	-	-	(55,354,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-07-28	2011-07-29	2011-07-29	Matured	0.130	0.130	(55,354,000)	-	(200)	-	-	55,354,200		100.000
FUND 9900	REPO INT	BOFAB	2011-07-29	2011-08-01	2011-07-29	Purchased	0.140	0.140	58,284,000	-	-	-	-	(58,284,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-07-29	2011-08-01	2011-08-01	Matured	0.140	0.140	(58,284,000)	-	(680)	-	-	58,284,680		100.000
FUND 9900	REPO INT	MIZUH	2011-08-01	2011-08-02	2011-08-01	Purchased	0.310	0.310	63,738,000	-	-	-	-	(63,738,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-08-01	2011-08-02	2011-08-02	Matured	0.310	0.310	(63,738,000)	-	(549)	-	-	63,738,549		100.000



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FUND 9900	REPO INT	BOFAB	2011-08-02	2011-08-03	2011-08-02	Purchased	0.170	0.170	71,251,000	-	-	-	-	(71,251,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-08-02	2011-08-03	2011-08-03	Matured	0.170	0.170	(71,251,000)	-	(336)	-	-	71,251,336		100.000
FUND 9900	REPO INT	BOFAB	2011-08-03	2011-08-04	2011-08-03	Purchased	0.060	0.060	80,402,000	-	-	-	-	(80,402,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-08-03	2011-08-04	2011-08-04	Matured	0.060	0.060	(80,402,000)	-	(134)	-	-	80,402,134		100.000
FUND 9900	REPO INT	BOFAB	2011-08-04	2011-08-05	2011-08-04	Purchased	0.050	0.050	84,721,000	-	-	-	-	(84,721,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-08-04	2011-08-05	2011-08-05	Matured	0.050	0.050	(84,721,000)	-	(118)	-	-	84,721,118		100.000
FUND 9900	COMM PAPER	BARCL	2011-08-05	2011-08-22	2011-08-05	Purchased	0.070	0.070	30,000,000	(992)	-	-	-	(29,999,008)	93114FVN1	99.997
FUND 9900	REPO INT	MIZUH	2011-08-05	2011-08-08	2011-08-05	Purchased	0.020	0.020	57,927,000	-	-	-	-	(57,927,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-08-05	2011-08-08	2011-08-08	Matured	0.020	0.020	(57,927,000)	-	(97)	-	-	57,927,097		100.000
FUND 9900	REPO INT	MIZUH	2011-08-08	2011-08-09	2011-08-08	Purchased	0.080	0.080	65,887,000	-	-	-	-	(65,887,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-08-08	2011-08-09	2011-08-09	Matured	0.080	0.080	(65,887,000)	-	(146)	-	-	65,887,146		100.000
FUND 9900	REPO INT	DAIWA	2011-08-09	2011-08-10	2011-08-09	Purchased	0.020	0.020	68,699,000	-	-	-	-	(68,699,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-08-09	2011-08-10	2011-08-10	Matured	0.020	0.020	(68,699,000)	-	(38)	-	-	68,699,038		100.000
FUND 9900	REPO INT	DAIWA	2011-08-10	2011-08-11	2011-08-10	Purchased	0.020	0.020	73,179,000	-	-	-	-	(73,179,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-08-10	2011-08-11	2011-08-11	Matured	0.020	0.020	(73,179,000)	-	(41)	-	-	73,179,041		100.000
FUND 9900	REPO INT	MIZUH	2011-08-11	2011-08-12	2011-08-11	Purchased	0.040	0.040	76,615,000	-	-	-	-	(76,615,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-08-11	2011-08-12	2011-08-12	Matured	0.040	0.040	(76,615,000)	-	(85)	-	-	76,615,085		100.000
FUND 9900	REPO INT	MIZUH	2011-08-12	2011-08-15	2011-08-12	Purchased	0.090	0.090	79,842,000	-	-	-	-	(79,842,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-08-12	2011-08-15	2011-08-15	Matured	0.090	0.090	(79,842,000)	-	(599)	-	-	79,842,599		100.000
FUND 9900	REPO INT	DAIWA	2011-08-15	2011-08-16	2011-08-15	Purchased	0.090	0.090	83,275,000	-	-	-	-	(83,275,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-08-15	2011-08-16	2011-08-16	Matured	0.090	0.090	(83,275,000)	-	(208)	-	-	83,275,208		100.000
FUND 9900	REPO INT	DAIWA	2011-08-16	2011-08-17	2011-08-16	Purchased	0.020	0.020	93,107,000	-	-	-	-	(93,107,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-08-16	2011-08-17	2011-08-17	Matured	0.020	0.020	(93,107,000)	-	(52)	-	-	93,107,052		100.000
FUND 9900	REPO INT	BOFAB	2011-08-17	2011-08-18	2011-08-17	Purchased	0.020	0.020	96,145,000	-	-	-	-	(96,145,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-08-17	2011-08-18	2011-08-18	Matured	0.020	0.020	(96,145,000)	-	(53)	-	-	96,145,053		100.000
FUND 9900	REPO INT	MIZUH	2011-08-18	2011-08-19	2011-08-18	Purchased	0.030	0.030	100,995,000	-	-	-	-	(100,995,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-08-18	2011-08-19	2011-08-19	Matured	0.030	0.030	(100,995,000)	-	(84)	-	-	100,995,084		100.000
FUND 9900	REPO INT	MIZUH	2011-08-19	2011-08-22	2011-08-19	Purchased	0.050	0.050	104,510,000	-	-	-	-	(104,510,000)		100.000
FUND 9900	COMM PAPER	BARCL	2011-08-05	2011-08-22	2011-08-22	Matured	0.070	0.070	(30,000,000)	-	(992)	-	-	30,000,000	93114FVN1	99.997
FUND 9900	REPO INT	MIZUH	2011-08-19	2011-08-22	2011-08-22	Matured	0.050	0.050	(104,510,000)	-	(435)	-	-	104,510,435		100.000
FUND 9900	REPO INT	BOFAB	2011-08-22	2011-08-23	2011-08-22	Purchased	0.020	0.020	136,485,000	-	-	-	-	(136,485,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-08-22	2011-08-23	2011-08-23	Matured	0.020	0.020	(136,485,000)	-	(76)	-	-	136,485,076		100.000
FUND 9900	REPO INT	BOFAB	2011-08-23	2011-08-24	2011-08-23	Purchased	0.010	0.010	143,519,000	-	-	-	-	(143,519,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-08-23	2011-08-24	2011-08-24	Matured	0.010	0.010	(143,519,000)	-	(40)	-	-	143,519,040		100.000
FUND 9900	COMM PAPER	BOFAB	2011-08-24	2011-08-25	2011-08-24	Purchased	0.110	0.110	50,000,000	(153)	-	-	-	(49,999,847)	0556N1VR1	100.000
FUND 9900	COMM PAPER	BOFAB	2011-08-24	2011-08-25	2011-08-24	Purchased	0.110	0.110	50,000,000	(153)	-	-	-	(49,999,847)	0556N1VR1	100.000
FUND 9900	REPO INT	DAIWA	2011-08-24	2011-08-25	2011-08-24	Purchased	0.010	0.010	51,377,000	-	-	-	-	(51,377,000)		100.000
FUND 9900	FFCB BONDS	DAIWA	2010-09-29	2011-08-25	2011-08-25	Matured	3.875	0.253	(11,500,000)	-	(222,813)	-	-	11,722,813	31331YZ86	103.274
FUND 9900	FFCB BONDS	-	2010-09-29	2011-08-25	2011-08-25	Amort/(Accr)	3.875	0.253	-	-	-	208,004	-	-	31331YZ86	0.000
FUND 9900	COMM PAPER	BOFAB	2011-08-24	2011-08-25	2011-08-25	Matured	0.110	0.110	(50,000,000)	-	(153)	-	-	50,000,000	0556N1VR1	100.000



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FUND 9900	COMM PAPER	BOFAB	2011-08-24	2011-08-25	2011-08-25	Matured	0.110	0.110	(50,000,000)	-	(153)	-	-	50,000,000	0556N1VR1	100.000
FUND 9900	REPO INT	DAIWA	2011-08-24	2011-08-25	2011-08-25	Matured	0.010	0.010	(51,377,000)	-	(14)	-	-	51,377,014		100.000
FUND 9900	COMM PAPER	BOFAB	2011-08-25	2011-08-26	2011-08-25	Purchased	0.110	0.110	50,000,000	(153)	-	-	-	(49,999,847)	0556N1VS9	100.000
FUND 9900	COMM PAPER	BOFAB	2011-08-25	2011-08-26	2011-08-25	Purchased	0.110	0.110	50,000,000	(153)	-	-	-	(49,999,847)	0556N1VS9	100.000
FUND 9900	REPO INT	BOFAB	2011-08-25	2011-08-26	2011-08-25	Purchased	0.010	0.010	67,130,000	-	-	-	-	(67,130,000)		100.000
FUND 9900	COMM PAPER	BOFAB	2011-08-25	2011-08-26	2011-08-26	Matured	0.110	0.110	(50,000,000)	-	(153)	-	-	50,000,000	0556N1VS9	100.000
FUND 9900	COMM PAPER	BOFAB	2011-08-25	2011-08-26	2011-08-26	Matured	0.110	0.110	(50,000,000)	-	(153)	-	-	50,000,000	0556N1VS9	100.000
FUND 9900	REPO INT	BOFAB	2011-08-25	2011-08-26	2011-08-26	Matured	0.010	0.010	(67,130,000)	-	(19)	-	-	67,130,019		100.000
FUND 9900	REPO INT	DAIWA	2011-08-26	2011-08-29	2011-08-26	Purchased	0.030	0.030	70,991,000	-	-	-	-	(70,991,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-08-26	2011-08-29	2011-08-29	Matured	0.030	0.030	(70,991,000)	-	(177)	-	-	70,991,177		100.000
FUND 9900	COMM PAPER	HSBCS	2011-08-29	2011-09-06	2011-08-29	Purchased	0.080	0.080	50,000,000	(889)	-	-	-	(49,999,111)	40427SW62	99.998
FUND 9900	REPO INT	DAIWA	2011-08-29	2011-08-30	2011-08-29	Purchased	0.040	0.040	28,538,000	-	-	-	-	(28,538,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-08-29	2011-08-30	2011-08-30	Matured	0.040	0.040	(28,538,000)	-	(32)	-	-	28,538,032		100.000
FUND 9900	REPO INT	BOFAB	2011-08-30	2011-08-31	2011-08-30	Purchased	0.010	0.010	33,323,000	-	-	-	-	(33,323,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-08-30	2011-08-31	2011-08-31	Matured	0.010	0.010	(33,323,000)	-	(9)	-	-	33,323,009		100.000
FUND 9900	REPO INT	BOFAB	2011-08-31	2011-09-01	2011-08-31	Purchased	0.030	0.030	35,876,000	-	-	-	-	(35,876,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-08-31	2011-09-01	2011-09-01	Matured	0.030	0.030	(35,876,000)	-	(30)	-	-	35,876,030		100.000
FUND 9900	REPO INT	DAIWA	2011-09-01	2011-09-02	2011-09-01	Purchased	0.050	0.050	33,448,000	-	-	-	-	(33,448,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-09-01	2011-09-02	2011-09-02	Matured	0.050	0.050	(33,448,000)	-	(46)	-	-	33,448,046		100.000
FUND 9900	REPO INT	DAIWA	2011-09-02	2011-09-06	2011-09-02	Purchased	0.050	0.050	35,490,000	-	-	-	-	(35,490,000)		100.000
FUND 9900	COMM PAPER	HSBCS	2011-08-29	2011-09-06	2011-09-06	Matured	0.080	0.080	(50,000,000)	-	(889)	-	-	50,000,000	40427SW62	99.998
FUND 9900	REPO INT	DAIWA	2011-09-02	2011-09-06	2011-09-06	Matured	0.050	0.050	(35,490,000)	-	(197)	-	-	35,490,197		100.000
FUND 9900	COMM PAPER	HSBCS	2011-09-06	2011-09-19	2011-09-06	Purchased	0.080	0.080	50,000,000	(1,444)	-	-	-	(49,998,556)	40427SWK1	99.997
FUND 9900	REPO INT	DAIWA	2011-09-06	2011-09-07	2011-09-06	Purchased	0.060	0.060	42,495,000	-	-	-	-	(42,495,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-09-06	2011-09-07	2011-09-07	Matured	0.060	0.060	(42,495,000)	-	(71)	-	-	42,495,071		100.000
FUND 9900	REPO INT	MIZUH	2011-09-07	2011-09-08	2011-09-07	Purchased	0.070	0.070	45,271,000	-	-	-	-	(45,271,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-09-07	2011-09-08	2011-09-08	Matured	0.070	0.070	(45,271,000)	-	(88)	-	-	45,271,088		100.000
FUND 9900	REPO INT	MIZUH	2011-09-08	2011-09-09	2011-09-08	Purchased	0.060	0.060	59,050,000	-	-	-	-	(59,050,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-09-08	2011-09-09	2011-09-09	Matured	0.060	0.060	(59,050,000)	-	(98)	-	-	59,050,098		100.000
FUND 9900	REPO INT	MIZUH	2011-09-09	2011-09-12	2011-09-09	Purchased	0.050	0.050	59,871,000	-	-	-	-	(59,871,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-09-09	2011-09-12	2011-09-12	Matured	0.050	0.050	(59,871,000)	-	(249)	-	-	59,871,249		100.000
FUND 9900	REPO INT	MIZUH	2011-09-12	2011-09-13	2011-09-12	Purchased	0.040	0.040	65,359,000	-	-	-	-	(65,359,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-09-12	2011-09-13	2011-09-13	Matured	0.040	0.040	(65,359,000)	-	(73)	-	-	65,359,073		100.000
FUND 9900	REPO INT	MIZUH	2011-09-13	2011-09-14	2011-09-13	Purchased	0.060	0.060	71,225,000	-	-	-	-	(71,225,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-09-13	2011-09-14	2011-09-14	Matured	0.060	0.060	(71,225,000)	-	(119)	-	-	71,225,119		100.000
FUND 9900	COMM PAPER	BARCL	2011-09-14	2011-09-21	2011-09-14	Purchased	0.100	0.100	25,000,000	(486)	-	-	-	(24,999,514)	06737JWM3	99.998
FUND 9900	REPO INT	DAIWA	2011-09-14	2011-09-15	2011-09-14	Purchased	0.050	0.050	55,800,000	-	-	-	-	(55,800,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-09-14	2011-09-15	2011-09-15	Matured	0.050	0.050	(55,800,000)	-	(78)	-	-	55,800,078		100.000
FUND 9900	REPO INT	MIZUH	2011-09-15	2011-09-16	2011-09-15	Purchased	0.100	0.100	55,933,000	-	-	-	-	(55,933,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-09-15	2011-09-16	2011-09-16	Matured	0.100	0.100	(55,933,000)	-	(155)	-	-	55,933,155		100.000



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FUND 9900	REPO INT	HSBCS	2011-09-16	2011-09-19	2011-09-16	Purchased	0.080	0.080	58,362,000	-	-	-	-	(58,362,000)		100.000
FUND 9900	COMM PAPER	HSBCS	2011-09-06	2011-09-19	2011-09-19	Matured	0.080	0.080	(50,000,000)	-	(1,444)	-	-	50,000,000	40427SWK1	99.997
FUND 9900	REPO INT	HSBCS	2011-09-16	2011-09-19	2011-09-19	Matured	0.080	0.080	(58,362,000)	-	(389)	-	-	58,362,389		100.000
FUND 9900	REPO INT	DAIWA	2011-09-19	2011-09-20	2011-09-19	Purchased	0.060	0.060	114,177,000	-	-	-	-	(114,177,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-09-19	2011-09-20	2011-09-20	Matured	0.060	0.060	(114,177,000)	-	(190)	-	-	114,177,190		100.000
FUND 9900	REPO INT	DAIWA	2011-09-20	2011-09-21	2011-09-20	Purchased	0.100	0.100	122,253,000	-	-	-	-	(122,253,000)		100.000
FUND 9900	COMM PAPER	BARCL	2011-09-14	2011-09-21	2011-09-21	Matured	0.100	0.100	(25,000,000)	-	(486)	-	-	25,000,000	06737JWM3	99.998
FUND 9900	REPO INT	DAIWA	2011-09-20	2011-09-21	2011-09-21	Matured	0.100	0.100	(122,253,000)	-	(340)	-	-	122,253,340		100.000
FUND 9900	REPO INT	BOFAB	2011-09-21	2011-09-22	2011-09-21	Purchased	0.060	0.060	152,424,000	-	-	-	-	(152,424,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-09-21	2011-09-22	2011-09-22	Matured	0.060	0.060	(152,424,000)	-	(254)	-	-	152,424,254		100.000
FUND 9900	REPO INT	BOFAB	2011-09-22	2011-09-23	2011-09-22	Purchased	0.060	0.060	155,369,000	-	-	-	-	(155,369,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-09-22	2011-09-23	2011-09-23	Matured	0.060	0.060	(155,369,000)	-	(259)	-	-	155,369,259		100.000
FUND 9900	REPO INT	DAIWA	2011-09-23	2011-09-26	2011-09-23	Purchased	0.090	0.090	158,010,000	-	-	-	-	(158,010,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-09-23	2011-09-26	2011-09-26	Matured	0.090	0.090	(158,010,000)	-	(1,185)	-	-	158,011,185		100.000
FUND 9900	REPO INT	DAIWA	2011-09-26	2011-09-27	2011-09-26	Purchased	0.120	0.120	164,080,000	-	-	-	-	(164,080,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-09-26	2011-09-27	2011-09-27	Matured	0.120	0.120	(164,080,000)	-	(547)	-	-	164,080,547		100.000
FUND 9900	REPO INT	DAIWA	2011-09-27	2011-09-28	2011-09-27	Purchased	0.060	0.060	169,466,000	-	-	-	-	(169,466,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-09-27	2011-09-28	2011-09-28	Matured	0.060	0.060	(169,466,000)	-	(282)	-	-	169,466,282		100.000
FUND 9900	REPO INT	DAIWA	2011-09-28	2011-09-29	2011-09-28	Purchased	0.040	0.040	83,809,000	-	-	-	-	(83,809,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-09-28	2011-09-29	2011-09-29	Matured	0.040	0.040	(83,809,000)	-	(93)	-	-	83,809,093		100.000
FUND 9900	COMM PAPER	BARCL	2011-09-29	2011-10-06	2011-09-29	Purchased	0.100	0.100	25,000,000	(486)	-	-	-	(24,999,514)	06737JX67	99.998
FUND 9900	REPO INT	DAIWA	2011-09-29	2011-09-30	2011-09-29	Purchased	0.010	0.010	60,704,000	-	-	-	-	(60,704,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-09-29	2011-09-30	2011-09-30	Matured	0.010	0.010	(60,704,000)	-	(17)	-	-	60,704,017		100.000
FUND 9900	REPO INT	DAIWA	2011-09-30	2011-10-03	2011-09-30	Purchased	0.020	0.020	65,063,000	-	-	-	-	(65,063,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-09-30	2011-10-03	2011-10-03	Matured	0.020	0.020	(65,063,000)	-	(108)	-	-	65,063,108		100.000
FUND 9900	REPO INT	DAIWA	2011-10-03	2011-10-04	2011-10-03	Purchased	0.080	0.080	69,527,000	-	-	-	-	(69,527,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-10-03	2011-10-04	2011-10-04	Matured	0.080	0.080	(69,527,000)	-	(155)	-	-	69,527,155		100.000
FUND 9900	REPO INT	MIZUH	2011-10-04	2011-10-05	2011-10-04	Purchased	0.050	0.050	74,322,000	-	-	-	-	(74,322,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-10-04	2011-10-05	2011-10-05	Matured	0.050	0.050	(74,322,000)	-	(103)	-	-	74,322,103		100.000
FUND 9900	REPO INT	MIZUH	2011-10-05	2011-10-06	2011-10-05	Purchased	0.060	0.060	79,454,000	-	-	-	-	(79,454,000)		100.000
FUND 9900	COMM PAPER	BARCL	2011-09-29	2011-10-06	2011-10-06	Matured	0.100	0.100	(25,000,000)	-	(486)	-	-	25,000,000	06737JX67	99.998
FUND 9900	REPO INT	MIZUH	2011-10-05	2011-10-06	2011-10-06	Matured	0.060	0.060	(79,454,000)	-	(132)	-	-	79,454,132		100.000
FUND 9900	REPO INT	BOFAB	2011-10-06	2011-10-07	2011-10-06	Purchased	0.040	0.040	110,364,000	-	-	-	-	(110,364,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-10-06	2011-10-07	2011-10-07	Matured	0.040	0.040	(110,364,000)	-	(123)	-	-	110,364,123		100.000
FUND 9900	REPO INT	BOFAB	2011-10-07	2011-10-11	2011-10-07	Purchased	0.040	0.040	109,785,000	-	-	-	-	(109,785,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-10-07	2011-10-11	2011-10-11	Matured	0.040	0.040	(109,785,000)	-	(488)	-	-	109,785,488		100.000
FUND 9900	COMM PAPER	BOFAB	2011-10-11	2011-10-18	2011-10-11	Purchased	0.100	0.100	50,000,000	(972)	-	-	-	(49,999,028)	82619UXJ8	99.998
FUND 9900	REPO INT	BOFAB	2011-10-11	2011-10-12	2011-10-11	Purchased	0.040	0.040	64,483,000	-	-	-	-	(64,483,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-10-11	2011-10-12	2011-10-12	Matured	0.040	0.040	(64,483,000)	-	(72)	-	-	64,483,072		100.000
FUND 9900	REPO INT	DAIWA	2011-10-12	2011-10-13	2011-10-12	Purchased	0.040	0.040	70,244,000	-	-	-	-	(70,244,000)		100.000



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FROM: 1/1/2011
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Fund	Instr Type	Broker	Purch Date	Maturity	Trans Date	Trans Type	Rate	Yield	Par	Prem/(Disc)	(Interest)	Amort/(Accr)	(Gain) / Loss	Settlement	CUSIP	Price
FUND 9900	REPO INT	DAIWA	2011-10-12	2011-10-13	2011-10-13	Matured	0.040	0.040	(70,244,000)	-	(78)	-	-	70,244,078		100.000
FUND 9900	REPO INT	DAIWA	2011-10-13	2011-10-14	2011-10-13	Purchased	0.040	0.040	85,609,000	-	-	-	-	(85,609,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-10-13	2011-10-14	2011-10-14	Matured	0.040	0.040	(85,609,000)	-	(95)	-	-	85,609,095		100.000
FUND 9900	REPO INT	BOFAB	2011-10-14	2011-10-17	2011-10-14	Purchased	0.070	0.070	84,436,000	-	-	-	-	(84,436,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-10-14	2011-10-17	2011-10-17	Matured	0.070	0.070	(84,436,000)	-	(493)	-	-	84,436,493		100.000
FUND 9900	REPO INT	BOFAB	2011-10-17	2011-10-18	2011-10-17	Purchased	0.100	0.100	90,303,000	-	-	-	-	(90,303,000)		100.000
FUND 9900	COMM PAPER	BOFAB	2011-10-11	2011-10-18	2011-10-18	Matured	0.100	0.100	(50,000,000)	-	(972)	-	-	50,000,000	82619UXJ8	99.998
FUND 9900	REPO INT	BOFAB	2011-10-17	2011-10-18	2011-10-18	Matured	0.100	0.100	(90,303,000)	-	(251)	-	-	90,303,251		100.000
FUND 9900	COMM PAPER	HSBCS	2011-10-18	2011-10-25	2011-10-18	Purchased	0.080	0.080	50,000,000	(778)	-	-	-	(49,999,222)	40427SXR5	99.998
FUND 9900	REPO INT	BOFAB	2011-10-18	2011-10-19	2011-10-18	Purchased	0.080	0.080	97,921,000	-	-	-	-	(97,921,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-10-18	2011-10-19	2011-10-19	Matured	0.080	0.080	(97,921,000)	-	(218)	-	-	97,921,218		100.000
FUND 9900	REPO INT	BOFAB	2011-10-19	2011-10-20	2011-10-19	Purchased	0.040	0.040	101,341,000	-	-	-	-	(101,341,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-10-19	2011-10-20	2011-10-20	Matured	0.040	0.040	(101,341,000)	-	(113)	-	-	101,341,113		100.000
FUND 9900	COMM PAPER	GOLDM	2011-10-20	2011-10-21	2011-10-20	Purchased	0.140	0.140	50,000,000	(194)	-	-	-	(49,999,806)	0556N1XM0	100.000
FUND 9900	REPO INT	DAIWA	2011-10-20	2011-10-21	2011-10-20	Purchased	0.040	0.040	59,956,000	-	-	-	-	(59,956,000)		100.000
FUND 9900	COMM PAPER	GOLDM	2011-10-20	2011-10-21	2011-10-21	Matured	0.140	0.140	(50,000,000)	-	(194)	-	-	50,000,000	0556N1XM0	100.000
FUND 9900	REPO INT	DAIWA	2011-10-20	2011-10-21	2011-10-21	Matured	0.040	0.040	(59,956,000)	-	(67)	-	-	59,956,067		100.000
FUND 9900	COMM PAPER	BARCL	2011-10-21	2011-10-24	2011-10-21	Purchased	0.100	0.100	50,000,000	(417)	-	-	-	(49,999,583)	06737JXQ3	99.999
FUND 9900	REPO INT	DAIWA	2011-10-21	2011-10-24	2011-10-21	Purchased	0.040	0.040	59,526,000	-	-	-	-	(59,526,000)		100.000
FUND 9900	COMM PAPER	BARCL	2011-10-21	2011-10-24	2011-10-24	Matured	0.100	0.100	(50,000,000)	-	(417)	-	-	50,000,000	06737JXQ3	99.999
FUND 9900	REPO INT	DAIWA	2011-10-21	2011-10-24	2011-10-24	Matured	0.040	0.040	(59,526,000)	-	(198)	-	-	59,526,198		100.000
FUND 9900	COMM PAPER	GOLDM	2011-10-24	2011-10-25	2011-10-24	Purchased	0.140	0.140	50,000,000	(194)	-	-	-	(49,999,806)	0556N1XR9	100.000
FUND 9900	REPO INT	DAIWA	2011-10-24	2011-10-25	2011-10-24	Purchased	0.040	0.040	64,014,000	-	-	-	-	(64,014,000)		100.000
FUND 9900	COMM PAPER	HSBCS	2011-10-18	2011-10-25	2011-10-25	Matured	0.080	0.080	(50,000,000)	-	(778)	-	-	50,000,000	40427SXR5	99.998
FUND 9900	COMM PAPER	GOLDM	2011-10-24	2011-10-25	2011-10-25	Matured	0.140	0.140	(50,000,000)	-	(194)	-	-	50,000,000	0556N1XR9	100.000
FUND 9900	REPO INT	DAIWA	2011-10-24	2011-10-25	2011-10-25	Matured	0.040	0.040	(64,014,000)	-	(71)	-	-	64,014,071		100.000
FUND 9900	REPO INT	DAIWA	2011-10-25	2011-10-26	2011-10-25	Purchased	0.070	0.070	168,987,000	-	-	-	-	(168,987,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-10-25	2011-10-26	2011-10-26	Matured	0.070	0.070	(168,987,000)	-	(329)	-	-	168,987,329		100.000
FUND 9900	COMM PAPER	BOFAB	2011-10-26	2011-10-27	2011-10-26	Purchased	0.130	0.130	50,000,000	(181)	-	-	-	(49,999,819)	0556N1XT5	100.000
FUND 9900	COMM PAPER	BARCL	2011-10-26	2011-10-27	2011-10-26	Purchased	0.100	0.100	50,000,000	(139)	-	-	-	(49,999,861)	06737JXT7	100.000
FUND 9900	REPO INT	DAIWA	2011-10-26	2011-10-27	2011-10-26	Purchased	0.040	0.040	77,655,000	-	-	-	-	(77,655,000)		100.000
FUND 9900	COMM PAPER	BOFAB	2011-10-26	2011-10-27	2011-10-27	Matured	0.130	0.130	(50,000,000)	-	(181)	-	-	50,000,000	0556N1XT5	100.000
FUND 9900	COMM PAPER	BARCL	2011-10-26	2011-10-27	2011-10-27	Matured	0.100	0.100	(50,000,000)	-	(139)	-	-	50,000,000	06737JXT7	100.000
FUND 9900	REPO INT	DAIWA	2011-10-26	2011-10-27	2011-10-27	Matured	0.040	0.040	(77,655,000)	-	(86)	-	-	77,655,086		100.000
FUND 9900	REPO INT	DAIWA	2011-10-27	2011-10-28	2011-10-27	Purchased	0.040	0.040	179,675,000	-	-	-	-	(179,675,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-10-27	2011-10-28	2011-10-28	Matured	0.040	0.040	(179,675,000)	-	(200)	-	-	179,675,200		100.000
FUND 9900	T-NOTE-MID	BARCL	2011-10-28	2012-02-15	2011-10-28	Purchased	4.875	0.039	25,000,000	606,403	-	-	-	(25,006,403)	9128277L0	101.445
FUND 9900	REPO INT	HSBCS	2011-10-28	2011-10-31	2011-10-28	Purchased	0.020	0.020	70,567,000	-	-	-	-	(70,567,000)		100.000
FUND 9900	REPO INT	HSBCS	2011-10-28	2011-10-31	2011-10-31	Matured	0.020	0.020	(70,567,000)	-	(118)	-	-	70,567,118		100.000
FUND 9900	REPO INT	BOFAB	2011-10-31	2011-11-01	2011-10-31	Purchased	0.070	0.070	71,995,000	-	-	-	-	(71,995,000)		100.000



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FROM: 1/1/2011
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Fund	Instr Type	Broker	Purch Date	Maturity	Trans Date	Trans Type	Rate	Yield	Par	Prem/(Disc)	(Interest)	Amort/(Accr)	(Gain) / Loss	Settlement	CUSIP	Price
FUND 9900	REPO INT	BOFAB	2011-10-31	2011-11-01	2011-11-01	Matured	0.070	0.070	(71,995,000)	-	(140)	-	-	71,995,140		100.000
FUND 9900	COMM PAPER	HSBCS	2011-11-01	2011-11-08	2011-11-01	Purchased	0.080	0.080	25,000,000	(389)	-	-	-	(24,999,611)	40427SY86	99.998
FUND 9900	REPO INT	HSBCS	2011-11-01	2011-11-02	2011-11-01	Purchased	0.060	0.060	51,440,000	-	-	-	-	(51,440,000)		100.000
FUND 9900	REPO INT	HSBCS	2011-11-01	2011-11-02	2011-11-02	Matured	0.060	0.060	(51,440,000)	-	(86)	-	-	51,440,086		100.000
FUND 9900	REPO INT	DAIWA	2011-11-02	2011-11-03	2011-11-02	Purchased	0.090	0.090	59,487,000	-	-	-	-	(59,487,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-11-02	2011-11-03	2011-11-03	Matured	0.090	0.090	(59,487,000)	-	(149)	-	-	59,487,149		100.000
FUND 9900	REPO INT	DAIWA	2011-11-03	2011-11-04	2011-11-03	Purchased	0.090	0.090	64,062,000	-	-	-	-	(64,062,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-11-03	2011-11-04	2011-11-04	Matured	0.090	0.090	(64,062,000)	-	(160)	-	-	64,062,160		100.000
FUND 9900	REPO INT	HSBCS	2011-11-04	2011-11-07	2011-11-04	Purchased	0.030	0.030	61,878,000	-	-	-	-	(61,878,000)		100.000
FUND 9900	REPO INT	HSBCS	2011-11-04	2011-11-07	2011-11-07	Matured	0.030	0.030	(61,878,000)	-	(155)	-	-	61,878,155		100.000
FUND 9900	REPO INT	HSBCS	2011-11-07	2011-11-08	2011-11-07	Purchased	0.030	0.030	66,805,000	-	-	-	-	(66,805,000)		100.000
FUND 9900	COMM PAPER	-	2011-11-01	2011-11-08	2011-11-08	Amort/(Accr)	0.080	0.080	-	-	-	-	-	-	40427SY86	0.000
FUND 9900	COMM PAPER	HSBCS	2011-11-01	2011-11-08	2011-11-08	Matured	0.080	0.080	(25,000,000)	-	(389)	-	-	25,000,000	40427SY86	99.998
FUND 9900	REPO INT	HSBCS	2011-11-07	2011-11-08	2011-11-08	Matured	0.030	0.030	(66,805,000)	-	(56)	-	-	66,805,056		100.000
FUND 9900	COMM PAPER	HSBCS	2011-11-08	2011-11-16	2011-11-08	Purchased	0.080	0.080	50,000,000	(889)	-	-	-	(49,999,111)	40427SYG8	99.998
FUND 9900	REPO INT	HSBCS	2011-11-08	2011-11-09	2011-11-08	Purchased	0.030	0.030	43,184,000	-	-	-	-	(43,184,000)		100.000
FUND 9900	REPO INT	HSBCS	2011-11-08	2011-11-09	2011-11-09	Matured	0.030	0.030	(43,184,000)	-	(36)	-	-	43,184,036		100.000
FUND 9900	REPO INT	DAIWA	2011-11-09	2011-11-10	2011-11-09	Purchased	0.050	0.050	62,955,000	-	-	-	-	(62,955,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-11-09	2011-11-10	2011-11-10	Matured	0.050	0.050	(62,955,000)	-	(87)	-	-	62,955,087		100.000
FUND 9900	REPO INT	DAIWA	2011-11-10	2011-11-14	2011-11-10	Purchased	0.070	0.070	68,703,000	-	-	-	-	(68,703,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-11-10	2011-11-14	2011-11-14	Matured	0.070	0.070	(68,703,000)	-	(534)	-	-	68,703,534		100.000
FUND 9900	REPO INT	HSBCS	2011-11-14	2011-11-15	2011-11-14	Purchased	0.070	0.070	69,289,000	-	-	-	-	(69,289,000)		100.000
FUND 9900	REPO INT	HSBCS	2011-11-14	2011-11-15	2011-11-15	Matured	0.070	0.070	(69,289,000)	-	(135)	-	-	69,289,135		100.000
FUND 9900	REPO INT	MIZUH	2011-11-15	2011-11-16	2011-11-15	Purchased	0.130	0.130	72,124,000	-	-	-	-	(72,124,000)		100.000
FUND 9900	COMM PAPER	-	2011-11-08	2011-11-16	2011-11-16	Amort/(Accr)	0.080	0.080	-	-	-	-	-	-	40427SYG8	0.000
FUND 9900	COMM PAPER	HSBCS	2011-11-08	2011-11-16	2011-11-16	Matured	0.080	0.080	(50,000,000)	-	(889)	-	-	50,000,000	40427SYG8	99.998
FUND 9900	REPO INT	MIZUH	2011-11-15	2011-11-16	2011-11-16	Matured	0.130	0.130	(72,124,000)	-	(260)	-	-	72,124,260		100.000
FUND 9900	COMM PAPER	HSBCS	2011-11-16	2011-11-28	2011-11-16	Purchased	0.090	0.090	35,000,000	(1,050)	-	-	-	(34,998,950)	40427SYU7	99.997
FUND 9900	REPO INT	MIZUH	2011-11-16	2011-11-17	2011-11-16	Purchased	0.090	0.090	94,393,000	-	-	-	-	(94,393,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-11-16	2011-11-17	2011-11-17	Matured	0.090	0.090	(94,393,000)	-	(236)	-	-	94,393,236		100.000
FUND 9900	REPO INT	DAIWA	2011-11-17	2011-11-18	2011-11-17	Purchased	0.050	0.050	99,983,000	-	-	-	-	(99,983,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-11-17	2011-11-18	2011-11-18	Matured	0.050	0.050	(99,983,000)	-	(139)	-	-	99,983,139		100.000
FUND 9900	REPO INT	MIZUH	2011-11-18	2011-11-21	2011-11-18	Purchased	0.090	0.090	104,699,000	-	-	-	-	(104,699,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-11-18	2011-11-21	2011-11-21	Matured	0.090	0.090	(104,699,000)	-	(785)	-	-	104,699,785		100.000
FUND 9900	REPO INT	DAIWA	2011-11-21	2011-11-22	2011-11-21	Purchased	0.080	0.080	110,263,000	-	-	-	-	(110,263,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-11-21	2011-11-22	2011-11-22	Matured	0.080	0.080	(110,263,000)	-	(245)	-	-	110,263,245		100.000
FUND 9900	REPO INT	MIZUH	2011-11-22	2011-11-28	2011-11-22	Purchased	0.100	0.100	80,000,000	-	-	-	-	(80,000,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-11-22	2011-11-23	2011-11-22	Purchased	0.100	0.100	35,857,000	-	-	-	-	(35,857,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-11-22	2011-11-23	2011-11-23	Matured	0.100	0.100	(35,857,000)	-	(100)	-	-	35,857,100		100.000
FUND 9900	REPO INT	DAIWA	2011-11-23	2011-11-28	2011-11-23	Purchased	0.090	0.090	42,561,000	-	-	-	-	(42,561,000)		100.000



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FUND 9900	COMM PAPER	-	2011-11-16	2011-11-28	2011-11-28	Amort/(Accr)	0.090	0.090	-	-	-	-	-	-	40427SYU7	0.000
FUND 9900	COMM PAPER	HSBCS	2011-11-16	2011-11-28	2011-11-28	Matured	0.090	0.090	(35,000,000)	-	(1,050)	-	-	35,000,000	40427SYU7	99.997
FUND 9900	REPO INT	MIZUH	2011-11-22	2011-11-28	2011-11-28	Matured	0.100	0.100	(80,000,000)	-	(1,333)	-	-	80,001,333		100.000
FUND 9900	REPO INT	DAIWA	2011-11-23	2011-11-28	2011-11-28	Matured	0.090	0.090	(42,561,000)	-	(532)	-	-	42,561,532		100.000
FUND 9900	REPO INT	BOFAB	2011-11-28	2011-11-29	2011-11-28	Purchased	0.090	0.090	172,148,000	-	-	-	-	(172,148,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-11-28	2011-11-29	2011-11-29	Matured	0.090	0.090	(172,148,000)	-	(430)	-	-	172,148,430		100.000
FUND 9900	REPO INT	MIZUH	2011-11-29	2011-11-30	2011-11-29	Purchased	0.070	0.070	181,141,000	-	-	-	-	(181,141,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-11-29	2011-11-30	2011-11-30	Matured	0.070	0.070	(181,141,000)	-	(352)	-	-	181,141,352		100.000
FUND 9900	REPO INT	MIZUH	2011-11-30	2011-12-01	2011-11-30	Purchased	0.100	0.100	83,174,000	-	-	-	-	(83,174,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-11-30	2011-12-01	2011-12-01	Matured	0.100	0.100	(83,174,000)	-	(231)	-	-	83,174,231		100.000
FUND 9900	REPO INT	MIZUH	2011-12-01	2011-12-02	2011-12-01	Purchased	0.070	0.070	85,152,000	-	-	-	-	(85,152,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-12-01	2011-12-02	2011-12-02	Matured	0.070	0.070	(85,152,000)	-	(166)	-	-	85,152,166		100.000
FUND 9900	REPO INT	MIZUH	2011-12-02	2011-12-05	2011-12-02	Purchased	0.070	0.070	86,704,000	-	-	-	-	(86,704,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-12-02	2011-12-05	2011-12-05	Matured	0.070	0.070	(86,704,000)	-	(506)	-	-	86,704,506		100.000
FUND 9900	REPO INT	DAIWA	2011-12-05	2011-12-06	2011-12-05	Purchased	0.060	0.060	91,658,000	-	-	-	-	(91,658,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-12-05	2011-12-06	2011-12-06	Matured	0.060	0.060	(91,658,000)	-	(153)	-	-	91,658,153		100.000
FUND 9900	REPO INT	MIZUH	2011-12-06	2011-12-07	2011-12-06	Purchased	0.070	0.070	92,786,000	-	-	-	-	(92,786,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-12-06	2011-12-07	2011-12-07	Matured	0.070	0.070	(92,786,000)	-	(180)	-	-	92,786,180		100.000
FUND 9900	REPO INT	HSBCS	2011-12-07	2011-12-08	2011-12-07	Purchased	0.030	0.030	102,486,000	-	-	-	-	(102,486,000)		100.000
FUND 9900	REPO INT	HSBCS	2011-12-07	2011-12-08	2011-12-08	Matured	0.030	0.030	(102,486,000)	-	(85)	-	-	102,486,085		100.000
FUND 9900	REPO INT	DAIWA	2011-12-08	2011-12-09	2011-12-08	Purchased	0.040	0.040	107,953,000	-	-	-	-	(107,953,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-12-08	2011-12-09	2011-12-09	Matured	0.040	0.040	(107,953,000)	-	(120)	-	-	107,953,120		100.000
FUND 9900	REPO INT	BOFAB	2011-12-09	2011-12-12	2011-12-09	Purchased	0.030	0.030	110,159,000	-	-	-	-	(110,159,000)		100.000
FUND 9900	FNMA NOTES	BARCL	2011-07-07	2011-12-12	2011-12-12	Matured	0.070	0.070	(10,000,000)	-	(3,072)	-	-	10,000,000	313588QK4	99.969
FUND 9900	REPO INT	BOFAB	2011-12-09	2011-12-12	2011-12-12	Matured	0.030	0.030	(110,159,000)	-	(275)	-	-	110,159,275		100.000
FUND 9900	REPO INT	DAIWA	2011-12-12	2011-12-13	2011-12-12	Purchased	0.070	0.070	120,317,000	-	-	-	-	(120,317,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-12-12	2011-12-13	2011-12-13	Matured	0.070	0.070	(120,317,000)	-	(234)	-	-	120,317,234		100.000
FUND 9900	REPO INT	MIZUH	2011-12-13	2011-12-14	2011-12-13	Purchased	0.060	0.060	126,080,000	-	-	-	-	(126,080,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-12-13	2011-12-14	2011-12-14	Matured	0.060	0.060	(126,080,000)	-	(210)	-	-	126,080,210		100.000
FUND 9900	REPO INT	BOFAB	2011-12-14	2011-12-15	2011-12-14	Purchased	0.030	0.030	132,040,000	-	-	-	-	(132,040,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-12-14	2011-12-15	2011-12-15	Matured	0.030	0.030	(132,040,000)	-	(110)	-	-	132,040,110		100.000
FUND 9900	REPO INT	DAIWA	2011-12-15	2011-12-16	2011-12-15	Purchased	0.080	0.080	133,564,000	-	-	-	-	(133,564,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-12-15	2011-12-16	2011-12-16	Matured	0.080	0.080	(133,564,000)	-	(297)	-	-	133,564,297		100.000
FUND 9900	REPO INT	HSBCS	2011-12-16	2011-12-19	2011-12-16	Purchased	0.080	0.080	138,151,000	-	-	-	-	(138,151,000)		100.000
FUND 9900	REPO INT	HSBCS	2011-12-16	2011-12-19	2011-12-19	Matured	0.080	0.080	(138,151,000)	-	(921)	-	-	138,151,921		100.000
FUND 9900	REPO INT	HSBCS	2011-12-19	2011-12-20	2011-12-19	Purchased	0.050	0.050	143,476,000	-	-	-	-	(143,476,000)		100.000
FUND 9900	REPO INT	HSBCS	2011-12-19	2011-12-20	2011-12-20	Matured	0.050	0.050	(143,476,000)	-	(199)	-	-	143,476,199		100.000
FUND 9900	REPO INT	DAIWA	2011-12-20	2011-12-21	2011-12-20	Purchased	0.060	0.060	151,152,000	-	-	-	-	(151,152,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-12-20	2011-12-21	2011-12-21	Matured	0.060	0.060	(151,152,000)	-	(252)	-	-	151,152,252		100.000
FUND 9900	REPO INT	BOFAB	2011-12-21	2011-12-22	2011-12-21	Purchased	0.010	0.010	159,985,000	-	-	-	-	(159,985,000)		100.000



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FUND 9900	REPO INT	BOFAB	2011-12-21	2011-12-22	2011-12-22	Matured	0.010	0.010	(159,985,000)	-	(44)	-	-	159,985,044		100.000
FUND 9900	REPO INT	BOFAB	2011-12-22	2011-12-23	2011-12-22	Purchased	0.010	0.010	159,761,000	-	-	-	-	(159,761,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-12-22	2011-12-23	2011-12-23	Matured	0.010	0.010	(159,761,000)	-	(44)	-	-	159,761,044		100.000
FUND 9900	REPO INT	HSBCS	2011-12-23	2011-12-27	2011-12-23	Purchased	0.020	0.020	100,000,000	-	-	-	-	(100,000,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-12-23	2011-12-27	2011-12-23	Purchased	0.020	0.020	66,267,000	-	-	-	-	(66,267,000)		100.000
FUND 9900	REPO INT	HSBCS	2011-12-23	2011-12-27	2011-12-27	Matured	0.020	0.020	(100,000,000)	-	(222)	-	-	100,000,222		100.000
FUND 9900	REPO INT	BOFAB	2011-12-23	2011-12-27	2011-12-27	Matured	0.020	0.020	(66,267,000)	-	(147)	-	-	66,267,147		100.000
FUND 9900	REPO INT	HSBCS	2011-12-27	2011-12-28	2011-12-27	Purchased	0.020	0.020	70,000,000	-	-	-	-	(70,000,000)		100.000
FUND 9900	REPO INT	BOFAB	2011-12-27	2011-12-28	2011-12-27	Purchased	0.030	0.030	101,351,000	-	-	-	-	(101,351,000)		100.000
FUND 9900	REPO INT	HSBCS	2011-12-27	2011-12-28	2011-12-28	Matured	0.020	0.020	(70,000,000)	-	(39)	-	-	70,000,039		100.000
FUND 9900	REPO INT	BOFAB	2011-12-27	2011-12-28	2011-12-28	Matured	0.030	0.030	(101,351,000)	-	(84)	-	-	101,351,084		100.000
FUND 9900	REPO INT	DAIWA	2011-12-28	2011-12-29	2011-12-28	Purchased	0.020	0.020	80,604,000	-	-	-	-	(80,604,000)		100.000
FUND 9900	REPO INT	DAIWA	2011-12-28	2011-12-29	2011-12-29	Matured	0.020	0.020	(80,604,000)	-	(45)	-	-	80,604,045		100.000
FUND 9900	REPO INT	MIZUH	2011-12-29	2011-12-30	2011-12-29	Purchased	0.030	0.030	89,808,000	-	-	-	-	(89,808,000)		100.000
FUND 9900	REPO INT	MIZUH	2011-12-29	2011-12-30	2011-12-30	Matured	0.030	0.030	(89,808,000)	-	(75)	-	-	89,808,075		100.000
FUND 9900	REPO INT	DAIWA	2011-12-30	2012-01-03	2011-12-30	Purchased	0.020	0.020	54,986,000	-	-	-	-	(54,986,000)		100.000
FUND 9912	REPO INT	HSBCS	2010-12-31	2011-01-03	2011-01-03	Matured	0.140	0.140	(40,659,351)	-	(474)	-	-	40,659,825		100.000
FUND 9912	REPO INT	MIZUH	2011-12-22	2012-01-03	2011-12-22	Purchased	0.010	0.010	41,845,000	-	-	-	-	(41,845,000)		100.000
FUND 9998	T-BILL	HSBCS	2010-07-29	2011-02-10	2011-02-10	Matured	0.190	0.190	(21,000)	-	(22)	-	-	21,000	912795V40	99.897
FUND 9998	T-BILL	HSBCS	2011-02-10	2012-02-09	2011-02-10	Purchased	0.290	0.291	21,000	(62)	-	-	-	(20,938)	9127953C3	99.707
FUND 9998	T-BILL	-	2011-02-10	2012-02-09	2011-12-01	Partial Sale	0.290	0.291	(10,000)	29	(24)	-	(6)	10,000	9127953C3	100.002
FUND 9999	REPO INT	BOFAB	2010-12-31	2011-01-03	2011-01-03	Matured	0.070	0.070	(46,463,000)	-	(271)	-	-	46,463,271		100.000
FUND 9999	REPO INT	MIZUH	2011-01-03	2011-01-04	2011-01-03	Purchased	0.210	0.210	17,202,000	-	-	-	-	(17,202,000)		100.000
FUND 9999	REPO INT	MIZUH	2011-01-03	2011-01-04	2011-01-04	Matured	0.210	0.210	(17,202,000)	-	(100)	-	-	17,202,100		100.000
FUND 9999	FHLB NOTES	CITIG	2011-01-04	2011-05-16	2011-01-04	Purchased	0.130	0.130	12,414,000	(5,917)	-	-	-	(12,408,083)	313384FR5	99.952
FUND 9999	REPO INT	MIZUH	2011-01-27	2011-02-01	2011-01-27	Purchased	0.180	0.180	12,361,000	-	-	-	-	(12,361,000)		100.000
FUND 9999	REPO INT	MIZUH	2011-01-27	2011-02-01	2011-02-01	Matured	0.180	0.180	(12,361,000)	-	(309)	-	-	12,361,309		100.000
FUND 9999	T-STRIPS	CITIG	2011-02-01	2011-05-16	2011-02-01	Purchased	0.161	0.162	12,142,000	(5,585)	-	-	-	(12,136,415)	912833JW1	99.954
FUND 9999	REPO INT	BOFAB	2011-02-28	2011-03-01	2011-02-28	Purchased	0.170	0.170	12,258,000	-	-	-	-	(12,258,000)		100.000
FUND 9999	REPO INT	BOFAB	2011-02-28	2011-03-01	2011-03-01	Matured	0.170	0.170	(12,258,000)	-	(58)	-	-	12,258,058		100.000
FUND 9999	T-BILL	BARCL	2011-03-01	2011-05-12	2011-03-01	Purchased	0.115	0.115	12,036,000	(2,768)	-	-	-	(12,033,232)	9127952Q3	99.977
FUND 9999	T-BILL	UBS	2011-03-30	2011-05-12	2011-03-30	Purchased	0.045	0.045	12,345,000	(664)	-	-	-	(12,344,336)	9127952Q3	99.995
FUND 9999	T-BILL	-	2011-03-01	2011-05-12	2011-04-01	Partial Sale	0.115	0.115	(225,000)	52	(22)	-	(19)	224,990	9127952Q3	99.995
FUND 9999	REPO INT	BOFAB	2011-04-27	2011-05-16	2011-04-27	Purchased	0.040	0.040	12,304,000	-	-	-	-	(12,304,000)		100.000
FUND 9999	T-BILL	-	2011-03-30	2011-05-12	2011-05-02	Partial Sale	0.045	0.045	(226,000)	12	(9)	-	(2)	225,999	9127952Q3	100.000
FUND 9999	T-BILL	BARCL	2011-03-01	2011-05-12	2011-05-12	Matured	0.115	0.115	(11,811,000)	-	(2,717)	-	-	11,811,000	9127952Q3	99.977
FUND 9999	T-BILL	UBS	2011-03-30	2011-05-12	2011-05-12	Matured	0.045	0.045	(12,119,000)	-	(651)	-	-	12,119,000	9127952Q3	99.995
FUND 9999	REPO INT	BOFAB	2011-05-12	2011-05-16	2011-05-12	Purchased	0.020	0.020	23,930,000	-	-	-	-	(23,930,000)		100.000
FUND 9999	T-STRIPS	-	2011-02-01	2011-05-15	2011-05-15	Amort/(Accr)	0.000	0.163	-	-	-	(5,585)	-	-	912833JW1	0.000
FUND 9999	T-STRIPS	CITIG	2011-02-01	2011-05-15	2011-05-15	Matured	0.000	0.163	(12,142,000)	-	-	-	-	12,142,000	912833JW1	99.954

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FUND 9999	FHLB NOTES	CITIG	2011-01-04	2011-05-16	2011-05-16	Matured	0.130	0.130	(12,414,000)	-	(5,917)	-	-	12,414,000	313384FR5	99.952
FUND 9999	REPO INT	BOFAB	2011-04-27	2011-05-16	2011-05-16	Matured	0.040	0.040	(12,304,000)	-	(260)	-	-	12,304,260		100.000
FUND 9999	REPO INT	BOFAB	2011-05-12	2011-05-16	2011-05-16	Matured	0.020	0.020	(23,930,000)	-	(53)	-	-	23,930,053		100.000
FUND 9999	T-NOTE-MID	HSBCS	2011-05-16	2011-11-15	2011-05-16	Purchased	1.750	0.100	19,571,000	161,474	-	-	-	(19,732,474)	912828JU5	100.820
FUND 9999	T-NOTE-MID	HSBCS	2011-05-20	2011-11-15	2011-05-20	Purchased	1.750	0.095	12,244,000	101,437	-	-	-	(12,345,437)	912828JU5	100.805
FUND 9999	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-06-01	Partial Sale	1.750	0.100	(225,000)	(1,695)	(171)	-	(3)	226,869	912828JU5	100.750
FUND 9999	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-06-01	Amort/(Accr)	1.750	0.100	-	-	-	161	-	-	912828JU5	0.000
FUND 9999	REPO INT	MIZUH	2011-06-29	2011-07-01	2011-06-29	Purchased	0.010	0.010	12,289,000	-	-	-	-	(12,289,000)		100.000
FUND 9999	REPO INT	MIZUH	2011-06-29	2011-07-01	2011-07-01	Matured	0.010	0.010	(12,289,000)	-	(7)	-	-	12,289,007		100.000
FUND 9999	REPO INT	MIZUH	2011-07-01	2011-07-05	2011-07-01	Purchased	0.020	0.020	4,335,000	-	-	-	-	(4,335,000)		100.000
FUND 9999	REPO INT	MIZUH	2011-07-01	2011-07-05	2011-07-05	Matured	0.020	0.020	(4,335,000)	-	(10)	-	-	4,335,010		100.000
FUND 9999	T-NOTE-MID	BOFAB	2011-07-05	2011-11-15	2011-07-05	Purchased	1.750	0.074	4,298,000	36,447	-	-	-	(4,334,447)	912828JU5	100.605
FUND 9999	REPO INT	MIZUH	2011-07-28	2011-08-01	2011-07-28	Purchased	0.120	0.120	12,347,000	-	-	-	-	(12,347,000)		100.000
FUND 9999	REPO INT	MIZUH	2011-07-28	2011-08-01	2011-08-01	Matured	0.120	0.120	(12,347,000)	-	(165)	-	-	12,347,165		100.000
FUND 9999	REPO INT	MIZUH	2011-08-01	2011-08-04	2011-08-01	Purchased	0.240	0.240	12,115,000	-	-	-	-	(12,115,000)		100.000
FUND 9999	REPO INT	MIZUH	2011-08-01	2011-08-04	2011-08-04	Matured	0.240	0.240	(12,115,000)	-	(242)	-	-	12,115,242		100.000
FUND 9999	FNMA NOTES	UBS	2011-08-04	2011-11-15	2011-08-04	Purchased	0.060	0.060	12,117,000	(2,080)	-	-	-	(12,114,920)	313588PG4	99.983
FUND 9999	REPO INT	BOFAB	2011-08-26	2011-09-01	2011-08-26	Purchased	0.020	0.020	12,634,000	-	-	-	-	(12,634,000)		100.000
FUND 9999	REPO INT	BOFAB	2011-08-26	2011-09-01	2011-09-01	Matured	0.020	0.020	(12,634,000)	-	(42)	-	-	12,634,042		100.000
FUND 9999	REPO INT	MIZUH	2011-09-01	2011-09-08	2011-09-01	Purchased	0.060	0.060	12,406,000	-	-	-	-	(12,406,000)		100.000
FUND 9999	REPO INT	MIZUH	2011-09-01	2011-09-08	2011-09-08	Matured	0.060	0.060	(12,406,000)	-	(145)	-	-	12,406,145		100.000
FUND 9999	REPO INT	MIZUH	2011-09-08	2011-09-15	2011-09-08	Purchased	0.050	0.050	12,406,000	-	-	-	-	(12,406,000)		100.000
FUND 9999	REPO INT	MIZUH	2011-09-08	2011-09-15	2011-09-15	Matured	0.050	0.050	(12,406,000)	-	(121)	-	-	12,406,121		100.000
FUND 9999	REPO INT	MIZUH	2011-09-15	2011-09-22	2011-09-15	Purchased	0.050	0.050	12,406,000	-	-	-	-	(12,406,000)		100.000
FUND 9999	REPO INT	MIZUH	2011-09-15	2011-09-22	2011-09-22	Matured	0.050	0.050	(12,406,000)	-	(121)	-	-	12,406,121		100.000
FUND 9999	REPO INT	BOFAB	2011-09-22	2011-09-29	2011-09-22	Purchased	0.040	0.040	12,406,000	-	-	-	-	(12,406,000)		100.000
FUND 9999	REPO INT	BOFAB	2011-09-28	2011-10-03	2011-09-28	Purchased	0.020	0.020	12,310,000	-	-	-	-	(12,310,000)		100.000
FUND 9999	REPO INT	BOFAB	2011-09-22	2011-09-29	2011-09-29	Matured	0.040	0.040	(12,406,000)	-	(96)	-	-	12,406,096		100.000
FUND 9999	REPO INT	BOFAB	2011-09-29	2011-10-06	2011-09-29	Purchased	0.010	0.010	12,407,000	-	-	-	-	(12,407,000)		100.000
FUND 9999	REPO INT	BOFAB	2011-09-28	2011-10-03	2011-10-03	Matured	0.020	0.020	(12,310,000)	-	(34)	-	-	12,310,034		100.000
FUND 9999	REPO INT	MIZUH	2011-10-03	2011-11-01	2011-10-03	Purchased	0.090	0.090	12,081,000	-	-	-	-	(12,081,000)		100.000
FUND 9999	REPO INT	BOFAB	2011-09-29	2011-10-06	2011-10-06	Matured	0.010	0.010	(12,407,000)	-	(24)	-	-	12,407,024		100.000
FUND 9999	REPO INT	BOFAB	2011-10-06	2011-11-01	2011-10-06	Purchased	0.040	0.040	12,407,000	-	-	-	-	(12,407,000)		100.000
FUND 9999	REPO INT	BOFAB	2011-10-28	2011-11-01	2011-10-28	Purchased	0.040	0.040	12,347,000	-	-	-	-	(12,347,000)		100.000
FUND 9999	REPO INT	MIZUH	2011-10-03	2011-11-01	2011-11-01	Matured	0.090	0.090	(12,081,000)	-	(876)	-	-	12,081,876		100.000
FUND 9999	REPO INT	BOFAB	2011-10-06	2011-11-01	2011-11-01	Matured	0.040	0.040	(12,407,000)	-	(358)	-	-	12,407,358		100.000
FUND 9999	REPO INT	BOFAB	2011-10-28	2011-11-01	2011-11-01	Matured	0.040	0.040	(12,347,000)	-	(55)	-	-	12,347,055		100.000
FUND 9999	REPO INT	MIZUH	2011-11-01	2011-11-15	2011-11-01	Purchased	0.060	0.060	36,607,000	-	-	-	-	(36,607,000)		100.000
FUND 9999	T-NOTE-MID	-	2011-05-20	2011-11-15	2011-11-15	Amort/(Accr)	1.750	0.095	-	-	-	98,526	-	-	912828JU5	0.000
FUND 9999	T-NOTE-MID	HSBCS	2011-05-20	2011-11-15	2011-11-15	Matured	1.750	0.095	(12,244,000)	-	(104,224)	-	-	12,351,135	912828JU5	100.805



MTA HEADQUARTERS - TREASURY DEPARTMENT
 DETAIL TRANSACTION REPORT
 BY FUND & TRANS DATE

FROM: 1/1/2011
 TO: 12/31/2011

Fund	Instr Type	Broker	Purch Date	Maturity	Trans Date	Trans Type	Rate	Yield	Par	Prem/(Disc)	(Interest)	Amort/(Accr)	(Gain) / Loss	Settlement	CUSIP	Price
FUND 9999	T-NOTE-MID	-	2011-05-16	2011-11-15	2011-11-15	Amort/(Accr)	1.750	0.100	-	-	-	158,698	-	-	912828JU5	0.000
FUND 9999	T-NOTE-MID	HSBCS	2011-05-16	2011-11-15	2011-11-15	Matured	1.750	0.100	(19,346,000)	-	(168,358)	-	-	19,515,278	912828JU5	100.820
FUND 9999	T-NOTE-MID	-	2011-07-05	2011-11-15	2011-11-15	Amort/(Accr)	1.750	0.074	-	-	-	26,023	-	-	912828JU5	0.000
FUND 9999	T-NOTE-MID	BOFAB	2011-07-05	2011-11-15	2011-11-15	Matured	1.750	0.074	(4,298,000)	-	(27,184)	-	-	4,335,608	912828JU5	100.605
FUND 9999	FNMA NOTES	UBS	2011-08-04	2011-11-15	2011-11-15	Matured	0.060	0.060	(12,117,000)	-	(2,080)	-	-	12,117,000	313588PG4	99.983
FUND 9999	REPO INT	MIZUH	2011-11-01	2011-11-15	2011-11-15	Matured	0.060	0.060	(36,607,000)	-	(854)	-	-	36,607,854		100.000
FUND 9999	T-NOTE-MID	BARCL	2011-11-15	2012-05-15	2011-11-15	Purchased	1.375	0.054	22,540,000	148,799	-	-	-	(22,688,799)	912828KP4	100.660
FUND 9999	REPO INT	MIZUH	2011-11-30	2011-12-01	2011-11-30	Purchased	0.100	0.100	12,336,000	-	-	-	-	(12,336,000)		100.000
FUND 9999	REPO INT	MIZUH	2011-11-30	2011-12-01	2011-12-01	Matured	0.100	0.100	(12,336,000)	-	(34)	-	-	12,336,034		100.000
FUND 9999	T-NOTE-MID	BOFAB	2011-12-01	2012-05-15	2011-12-01	Purchased	1.375	0.064	12,027,000	79,149	-	-	-	(12,106,149)	912828KP4	100.598
FUND 9999	REPO INT	BOFAB	2011-12-28	2012-01-03	2011-12-28	Purchased	0.010	0.010	12,386,000	-	-	-	-	(12,386,000)		100.000

MTA ALL AGENCY
INVESTMENT GUIDELINES
Operating and Capital Program Funds

WHEREAS the Treasury Department of the Metropolitan Transportation Authority manages the investment of the operating and capital program funds of the Metropolitan Transportation Authority (MTA), The Long Island Rail Road Company (LIRR), the Metro North Commuter Railroad Company (MN), the Manhattan and Bronx Surface Transit Operating Authority (MaBSTOA), the Metropolitan Suburban Bus Authority (MSBA), the New York City Transit Authority (NYCTA), the Staten Island Rapid Transit Authority (SIRTOA), the MTA Bus Company, and the Triborough Bridge and Tunnel Authority (TBTA) (collectively the related entities), and

WHEREAS the investment of funds are regulated by the New York State Public Authorities Law, the State Comptroller's Investment Guidelines for Public Authorities, and in accordance with the Bond Resolutions of the MTA and TBTA ,

BE IT RESOLVED, that the following investment guidelines be adopted by the related entities.

I. GENERAL GUIDELINES

1. The MTA Treasury Department (Treasury) shall be responsible for the execution and management of all operating and capital program investment activity for each of the related entities. The Treasury Department will report to the Chief Financial Officer. The following guidelines do not apply to investments of MTA First Mutual Transportation Assurance Corporation and MTA's defined benefit pension plan – these funds are subject to separately established guidelines. All investment decisions will meet the following requirements:
 - a. Safeguard the Investment Principal.
 - b. Meet expected cash flow requirements.
 - c. Maximize yield.
2. Federal Statutory Requirements, New York State Statutory Requirements, and Bond Resolutions of the related entities supercede these guidelines.
 - a. Federal Statutory requirements include compliance with any existing or future statute or administrative ruling that may affect the tax-exempt status of related entities' debt.
 - b. New York State statutory requirements include, but are not limited, to the following sections:
 - i. Public Authorities Law Sections 1265(4) (MTA), 1204(19) (Transit Authority) and 553(21) (TBTA)
 - ii. Public Authorities Law Section 2925 Investment of funds by public authorities and public benefit corporations; general provisions
 - iii. State Finance Law Article 15 – EXCELSIOR LINKED DEPOSIT ACT
3. Authorized Investment Obligations will be limited to the following:
 - a. obligations of the state or the United States government,
 - b. obligations the principal and interest of which are guaranteed by the state or the United States government,
 - c. certificates of deposit of banks or trust companies in this state, secured, if the authority shall so require, by obligations of the United States or of the state of New York of a market value equal at all times to the amount of the deposit,
 - d. banker's acceptances with a maturity of ninety days or less which are eligible for purchase by the federal reserve banks and whose rating at the time of purchase is in the highest rating category of two nationally recognized independent rating agencies, provided, however, that the amount of banker's acceptances of any one bank shall not exceed two hundred fifty million dollars,
 - e. obligations of any bank or corporation created under the laws of either the United States or any state of the United States maturing within two hundred

seventy days, provided that such obligations receive the highest rating of two nationally recognized independent rating agencies and, provided further, that no more than two hundred fifty million dollars may be invested in such obligations of any one bank or corporation,

- f. as to any such moneys held in reserve and sinking funds, other securities in which the trustee or trustees of any public retirement system or pension fund has the power to invest the monies thereof pursuant to article four a of the retirement and social security law, each such reserve and sinking fund being treated as a separate fund for the purposes of article four a of the retirement and social security law,
- g. notes, bonds, debentures, mortgages and other evidences of indebtedness, issued or guaranteed at the time of the investment by the United States postal service, the federal national mortgage association, the federal home loan mortgage corporation, the student loan marketing association, the federal farm credit system, or any other United States government sponsored agency, provided that at the time of the investment such agency or its obligations are rated and the agency receives, or its obligations receive, the highest rating of all independent rating agencies that rate such agency or its obligations, provided, however, that no more than two hundred fifty million dollars or such greater amount as may be authorized for investment for the state comptroller by section ninety-three of the state finance law may be invested in the obligations of any one agency,
- h. general obligation bonds and notes of any state other than the state, provided that such bonds and notes receive the highest rating of at least one independent rating agency, and bonds and notes of any county, town, city, village, fire district or school district of the state, provided that such bonds and notes receive either of the two highest ratings of at least two independent rating agencies,
- i. mutual funds registered with the United States securities and exchange commission whose investments are limited to obligations of the state described in paragraph (a) of this subdivision, obligations the principal and interest of which are guaranteed by the state described in paragraph (b) of this subdivision, and those securities described in paragraph (h) of this subdivision and that have received the highest rating of at least one independent rating agency, provided that the aggregate amount invested at any one time in all such mutual funds shall not exceed ten million dollars, and, provided further, that the authority shall not invest such funds, accounts or other monies in any mutual fund for longer than thirty days,
- j. financial contracts in a foreign currency entered into for the purpose of minimizing the foreign currency exchange risk of the purchase price of a contract with a vendor chosen through competitive process for the acquisition of capital assets for the benefit of the capital program of the Triborough Bridge and Tunnel Authority or either the transit or transportation capital programs, and
- k. repurchase agreements with any dealer or bank, which agreement is secured by any one or more of the securities described in clauses (a), (b) or (g) above,

which securities shall (A) at all times have a market value of not less than the full amount held or invested pursuant to the agreement and (B) be delivered to a Bank as defined in clause (i) or (ii) of the definition thereof, as custodian, that is independent from the dealer or bank with whom the repurchase agreement is executed.

4. Bank shall mean any (i) bank or trust company organized under the laws of any state of the United States of America, (ii) national banking association, (iii) savings bank or savings and loan association chartered or organized under the laws of any state of the United States of America, or (iv) federal branch or agency pursuant to the International Banking Act of 1978 or any successor provision of law, or domestic branch or agency of a foreign bank which branch or agency is fully licensed or authorized to do business under the laws of any state or territory of the United States of America.
5. Trading Authorization – The board delegates to the Chairman the power to authorize certain individuals to buy and sell securities and enter into investment agreements on behalf of the related entities. The trading authorization will take the form of attachment A to these guidelines.
6. Investment Limitations – All dollar limitations for investment will be based on the original cost of the investment including accrued interest purchased at the time of investment.

II. CUSTODIAN

1. All Investment Obligations and collateral is to be held by a custodian who is not a party to the Investment Obligation.
2. A custodian must meet one of the following three criteria:
 - a. A bank as the term is defined in either clauses (i) or (ii) in section I.4 of these guidelines, and which the MTA Board has adopted a resolution establishing the bank as a depository of the MTA or any of its related entities.
 - b. A bank appointed as a trustee under a specific MTA board resolution.
 - c. A bank designated as a trustee by an authorized officer who has been delegated the authority by the MTA Board to appoint a custodian as part of a specific transaction.
3. Each bank acting as a custodian, except for a custodian established for a specific transaction, must have the following capabilities;
 - a. Daily electronic reporting of all investment and cash activity,
 - b. Acceptance of electronic instructions to buy, sell, deliver or receive securities,
 - c. Acceptance of electronic instructions to transfer funds, and
 - d. Electronic Access to current Investment Inventory position statements.
4. The Treasury Department will maintain at least \$100 million of its portfolio (subject to cash flow requirements) with a separate emergency custodian bank. The purpose of this deposit is in the event that the MTA's main custodian cannot execute transactions due to an emergency outside of the custodian's control, the MTA has an immediate alternate source of liquidity. Securities held in the separate emergency custodian bank are subject to the following conditions;
 - a. The securities will be included in the MTA portfolio, and
 - b. All security activity in the emergency custodian bank will be governed by these guidelines.

III. REPURCHASE AGREEMENTS

1. An executed Master Repurchase Agreement, approved as to form by the MTA General Counsel, must be executed between the dealer or bank and the MTA. The Director of Treasury is authorized to execute the agreement on behalf of the related entities.
 - a. A dealer must be listed on the "LIST OF THE GOVERNMENT SECURITIES DEALERS REPORTING TO THE MARKET REPORTS DIVISION OF THE FEDERAL RESERVE BANK OF NEW YORK", published by the Federal Reserve Bank of New York.
 - b. Agreements currently signed with firms meeting the requirements contained in the current Investment Guidelines will remain in effect.
2. The market value of the collateral must at all times be not less than the principal amount of the repurchase agreement plus the accrued interest of the repurchase agreement. MTA Treasury will use as its primary source its mark-to-market report based upon the prior day closing prices.
 - a. A mark- to- market of the collateral will be done each morning. The market value will include the accrued interest on the collateral securities.
 - b. For repurchase agreements having a term of more than 1 business day, if the market value of the collateral is less than 102%, rounded to the nearest 1%, additional collateral must be delivered to the MTA's custodian.
 - c. For the purpose of the mark- to- market calculation, the market value for all repurchase agreements with any one dealer, having a maturity of more than 1 business day, may be aggregated against the total collateral requirement for all of the repurchase agreements, having a maturity of more than 1 business day, with the one dealer.
 - d. The Treasury Department may waive the requirement for additional collateral if the amount of additional collateral is less than \$100,000.00 and the market value, as determined in the daily mark to market referred to in subsection (a) of this section, of the collateral held by the MTA's custodian is greater than the sum of the principal amount of the repurchase agreement plus the accrued interest of the repurchase agreement.
 - e. On the purchase date, which is the date on which the repurchase agreement is entered into, the Treasury Department will test a minimum of 20% of the repurchase agreements to ensure that the collateral being delivered is sufficient for the repurchase agreement.
 - f. For overnight, including weekends and holidays, repurchase agreements, the Treasury Department will be responsible for monitoring dealer performance and will take corrective action with regard to chronic problems. Such corrective action will consist of notifying in writing the dealer who has developed a pattern of not providing adequate collateral. If the problem

persists, the Treasury Department will discontinue doing business with the dealer.

- g. For repurchase agreements longer than overnight, including weekends and holidays, the Treasury Department will contact any under collateralized dealer and require additional collateral or the return of cash as required in the written repurchase agreement. Request for additional collateral should be made by 10:00AM.
- i. In the event of a dispute, a revised mark-to-market report may be used based upon current day pricing provided by a 3rd party, such as Bloomberg LLP. Documentation for such a revised report will consist of a screen pricing out of each collateral security at the current bid price plus the accrued interest on the collateral security.

Nothing in these guidelines prohibit entering into 3rd party repurchase agreements if the custodian meets the above criteria and all segregation requirements for the MTA funds are maintained.

- 3. Dealer limits for repurchase agreements are to be determined by a tier level based on a firm's capital.
 - a. The tier levels are:
 - 1st Tier \$1,000.0 million or more in capital
 - 2nd Tier \$200.0 to \$999.9 million in capital
 - 3rd Tier Less than \$200.0 million in capital
 - b. Capital will be defined as the sum of the firm's equity plus subordinated long-term debt. If the dealer is a wholly owned subsidiary of another dealer, and is included in a consolidated balance sheet of the parent broker, the parent's capital will be the basis for determining the capitalization. If the parent organization is not primarily a dealer/broker type of firm, but does have a major portion of its revenues generated by other than security type transactions, the parent's capital will not be included. This would exclude firms owned by insurance companies, and other non security investment institutions. Only audited financial statements will be used for determining the firm's capital.
 - i. Capital for a bank or dealer owned by a bank shall mean the bank's equity only.
 - ii. The capital of those holding companies which are foreign based cannot be applied for the purpose of determining capitalization except and unless the holding company has provided an unconditional guarantee in writing and any necessary supporting documents in a form acceptable to the MTA General Counsel against any losses incurred as a result of the domestic subsidiary being unable to fulfill its Contractual Obligations with the MTA.
 - iii. Only audited financial statements will be used for determining a firm's capital.

- c. The total maximum exposure for repurchase agreements to any Dealer/Banks will be limited by Tier as follows for any one day:
 - 1st Tier \$300.0 million
 - 2nd Tier \$250.0 million
 - 3rd Tier amount of firm's capital
- 4. Investment in repurchase agreements will be further governed by the following operational requirements:
 - a. The Treasury Department will maintain a record of the results of its monitoring of overnight repurchase agreement collateral for each dealer.
 - b. All repurchase agreements shall be in the form of cash versus delivery.
 - c. The MTA Treasury Department will determine the final maturity of repurchase agreements based upon cash needs of the Authority.
 - d. A minimum of three solicitations will be made prior to the awarding of any repurchase agreement. The award of the investment will be made in order of the highest yields, and in accordance with the exposure constraints established in Section III.3. A written record of the quotes received and awards made will be maintained by the Treasury Department.

IV. SECURITY PURCHASES AND SALES

1. The direct purchase of investment obligations securities covers the purchase of securities listed in sections I.3.a, b, d, e, g and h above.
2. All securities will be delivered to a designated MTA Custodian against cash payment. Delivery instructions will be sent to the MTA Custodian electronically or via telecopied letter signed by an authorized signer
3. A minimum of three (3) bids or offers will be solicited for direct purchases or sales of securities. The award will be based on lowest cost for purchases or highest price for sales. A written record of the quotes received will be maintained by the Treasury Department.
4. Nothing in this section prohibits the use of electronic trading screens, provided that the requirements of III.2 and III.3 are met.
5. The authority may participate directly in US Treasury government security auctions. This participation takes the form of placing an order through one of the dealers listed on the "LIST OF THE GOVERNMENT SECURITIES DEALERS REPORTING TO THE MARKET REPORTS DIVISION OF THE FEDERAL RESERVE BANK OF NEW YORK", published by the Federal Reserve Bank of New York. The award of securities is determined by the results of the auction process, and is based on the rates received and the amount of securities offered for sale. The pricing results of the auction are published, and such published notices will be included in the record of the trade.

V. REPORTING REQUIREMENTS

1. The Treasury Department will prepare reports as scheduled by the Finance Committee's work plan, investment reports covering the investment activity of all MTA Treasury Department funds. These reports will contain a detailed listing of all broker activity for the period. A listing of dealers with whom the MTA does repurchase agreements including limits set for each broker, will also be included.
2. An annual investment report shall be submitted to the Finance Committee consisting of the following:
 - a. Investment Guidelines and amendments to those guidelines since the last report, and an explanation of the guidelines and amendments.
 - b. Investment income for the year.
 - c. List of total fees, commissions or other charges paid to each investment banker, broker, agent, dealer, custodian bank and adviser rendering investment associated services to the MTA.

Following receipt of approval of the Board, copies of the annual report shall be submitted to:

1. State Division of the Budget
2. State Department of Audit and Control
3. State Senate Finance Committee
4. Assembly Ways and Means Committee
5. Independent Authority Budget Office

VI. PORTFOLIO MANAGERS

1. Due to the various portfolio requirements of the MTA, it may be advantageous to structure a specific portfolio and contract with outside portfolio managers for the management of these funds. The awarding of a portfolio management contract will be controlled by the MTA's procurement policy covering personal services contracts. The criteria for awarding these contracts will include, but not limited by, the following provisions:
 - a. Experience of the portfolio manager.
 - b. Concepts and ideas for the management of the funds, including the identification of an appropriate benchmark for the portfolio.
 - c. The ability to provide regular and timely reports, consistent with internal reporting requirements of the MTA All Agency Investment Guidelines.
 - d. Fees.
 - e. Capitalization and financial strength of the firm.
2. Each portfolio manager will be required to operate within the structure of these guidelines except for the reporting requirement of competition with regards to the purchase and sale of securities. This exception is made because it would be impossible to monitor compliance. In addition, an outside manager would also have to comply with the following:
 - a. All transactions will be made from an MTA controlled Custody Account on a cash vs. delivery basis.
 - b. All Bank Statements and Broker advices will be mailed to the Comptroller for the MTA.
 - c. The MTA will designate to the custodian the representatives of the portfolio manager authorized to conduct business on behalf of the MTA.

VII. MISCELLANEOUS

The following guidelines will also be adhered to with regard to the investment of MTA Operating and Capital Program Funds.

1. **AUTHORIZATION** The Chairman, or any person or persons who may from time to time be designated in writing by the Chairman, may purchase or sell securities and/or enter into repurchase agreements for the MTA and its related entities.
2. **BANK RECONCILIATIONS** All bank confirmations and statements will be addressed to the Comptroller. The Comptroller will be responsible for all investment custody account reconciliations.
3. **INDEPENDENT AUDITOR.** The MTA's independent auditor will include as part of its annual audit a statement on the compliance of the investment activity with these investment guidelines.
4. **CONFLICTS OF INTEREST.** MTA's policy regarding conflicts of interest shall be followed regarding the investment of funds. Business may not be transacted with any institution or dealer of which an MTA Board Member, senior agency official, or any other officer or employee authorized to participate in the selection of such institution or dealer is an officer, a director or a substantial stockholder.
5. **BROKER ADVICES.** All broker advices will be mailed to the Treasury Department for safekeeping. All broker advices will be made available by the Treasury Department to the Comptroller and Audit Department as requested.
6. **STOCK TRANSACTIONS.** Due to the reorganization of mutual insurance firms into stock firms, the MTA and its related entities receive stock in reorganized corporations. The Chairman, or any person or persons who may from time to time be designated in writing by Chairman, may sell this stock for the MTA and its related entities.
 - a. If the corporation has a stock buy back plan that will purchase the stock, the stock will be sold using the plan.
 - b. If the corporation does not have a stock buy bank plan, the Treasury Department will solicit commission fee bids from at least 3 members of the MTA's senior underwriting management firms. The firm with the smallest commission will be awarded the sale trade. In case of a tie, the trade may be divided among the firms with the same commission fee bid.
 - c. Proceeds from the sale of the stock will be distributed back to the related entities in proportion to the shares of securities and/or enter into repurchase agreements originally owned by each of the related entities.