

**CMF HOLDINGS**

Unaudited as of June 30, 2009

<u>Description</u>	<u>POSITION-SIZE</u>	<u>RATE</u>	<u>Maturity</u>	<u>MARKET-VALUE</u>
<b>Commercial Paper Interest:</b>				
AMERICAN EXPRESS C	30,000,000	0.32	7/7/2009	30,000,000.00
AMERICAN EXPRESS C	30,000,000	0.25	7/17/2009	30,000,000.00
AMERICAN EXPRESS C	30,000,000	0.14	7/1/2009	30,000,000.00
CITIGROUP FUNDING	45,000,000	0.23	7/10/2009	45,000,000.00
CITIGROUP FUNDING	35,000,000	0.25	8/3/2009	35,000,000.00
NATIONAL AUSTRALIA	48,000,000	0.15	7/23/2009	48,000,000.00
NATIONAL AUSTRALIA	70,000,000	0.15	7/27/2009	70,000,000.00
	<b>288,000,000</b>			<b>288,000,000.00</b>
<b>Government of Canada Commercial Paper:</b>				
GOV'T OF CANADA DI	100,000,000	0.3	8/17/2009	99,960,833.34
GOV'T OF CANADA DI	150,000,000	0.25	8/18/2009	149,950,000.01
GOV'T OF CANADA DI	75,000,000	0.45	10/16/2009	74,899,687.50
	<b>325,000,000</b>			<b>324,810,520.85</b>
<b>Government Agency Discount:</b>				
FED HOME LN MTG CO	15,000,000	0.18	7/7/2009	15,000,000.00
	<b>15,000,000</b>			<b>15,000,000.00</b>
<b>Commercial Paper Discount</b>				
BNP PARIBAS FINANC	85,000,000	0.23	7/27/2009	84,985,880.52
CALYON DISC C P	20,000,000	0.13	7/1/2009	20,000,000.00
CANADIAN IMPERIAL	30,000,000	0.25	7/10/2009	29,998,125.00
CARGILL INC DISC C	35,000,000	0.2	7/14/2009	34,997,472.22
CARGILL INC DISC C	12,000,000	0.2	7/15/2009	11,999,066.67
CARGILL INC DISC C	72,389,000	0.17	7/6/2009	72,387,290.82
COLGATE PALMOLIVE	50,000,000	0.18	7/7/2009	49,998,500.00
COLGATE PALMOLIVE	60,000,000	0.18	7/17/2009	59,995,200.00
COLGATE PALMOLIVE	15,000,000	0.15	7/23/2009	14,998,625.01
COLGATE PALMOLIVE	30,000,000	0.18	7/27/2009	29,996,100.00
CONOCO PHILLIPS DI	17,000,000	0.22	7/1/2009	17,000,000.00
DUPONT (E.I.) DENE	28,200,000	0.23	7/9/2009	28,198,558.67
DUPONT (E.I.) DENE	6,135,000	0.25	7/21/2009	6,134,147.92
EMERSON ELECTRIC C	20,000,000	0.16	7/1/2009	20,000,000.00
FPL FUELS INC DISC	50,000,000	0.25	7/24/2009	49,992,013.90
FLORIDA POWER & LI	26,700,000	0.21	7/7/2009	26,699,065.50
FLORIDA POWER & LI	53,000,000	0.21	7/28/2009	52,991,652.50
INTESA FUNDING LLC	35,000,000	0.22	7/1/2009	35,000,000.00
JP MORGAN CHASE CO	27,000,000	0.25	7/6/2009	26,999,062.50
KREDIETBANK N.A. F	80,000,000	0.25	7/7/2009	79,996,666.66
MERCK CO INC DISC	20,000,000	0.18	7/10/2009	19,999,100.00
NORDEA N.A. INC DI	60,000,000	0.24	7/14/2009	59,994,800.00

NORDEA N.A. INC DI	50,000,000	0.24	7/15/2009	49,995,333.33
NORDEA N.A. INC DI	25,000,000	0.24	7/7/2009	24,999,000.00
PITNEY BOWES INC D	5,268,000	0.16	7/1/2009	5,268,000.00
PITNEY BOWES INC D	10,000,000	0.16	7/13/2009	9,999,466.67
SOCIETE GENERALE N	50,000,000	0.13	7/1/2009	50,000,000.00
TORONTO DOMINION H	64,000,000	0.2	7/15/2009	63,995,022.21
TORONTO DOMINION H	70,000,000	0.2	7/17/2009	69,993,777.77
TOYOTA MOTOR CREDI	50,000,000	0.2	7/7/2009	49,998,333.34
TOYOTA MOTOR CREDI	35,000,000	0.26	7/10/2009	34,997,725.00
UNICREDITO DELAWAR	80,000,000	0.37	7/1/2009	80,000,000.00
UNILEVER CAPITAL C	42,000,000	0.18	7/9/2009	41,998,424.58
UNILEVER CAPITAL C	25,000,000	0.15	7/9/2009	24,999,062.25
WELLS FARGO CO DIS	110,000,000	0.2	7/7/2009	109,996,333.33
	<b>1,448,692,000</b>			<b>1,448,601,806.37</b>

**Certificates of Deposit:**

ABBEY NATIONAL YAN	50,000,000	0.26	7/8/2009	50,000,000.00
ABBEY NATIONAL YAN	30,000,000	0.24	7/13/2009	30,000,000.00
ABBEY NATIONAL YAN	20,000,000	0.24	7/10/2009	20,000,000.00
BNP PARIBAS YANKEE	20,000,000	0.23	7/9/2009	20,000,000.00
BNP PARIBAS YANKEE	55,000,000	0.25	7/1/2009	55,000,000.00
BANK OF MONTREAL Y	60,000,000	0.19	7/7/2009	60,000,000.00
BANK OF MONTREAL Y	50,000,000	0.25	7/24/2009	50,000,000.00
BANK OF NOVA SCOTI	75,000,000	0.18	7/7/2009	75,000,000.00
BANK OF NOVA SCOTI	65,000,000	0.18	7/10/2009	65,000,000.00
CALYON YANKEE CERT	60,000,000	0.26	7/7/2009	60,000,000.00
CALYON YANKEE CERT	15,000,000	0.25	7/27/2009	15,000,000.00
CALYON YANKEE CERT	65,000,000	0.25	7/29/2009	65,000,000.00
CANADIAN IMPERIAL	50,000,000	0.21	7/1/2009	50,000,000.00
CREDIT INDUSTRIAL	56,000,000	0.25	7/1/2009	56,000,000.00
CREDIT INDUSTRIAL	54,000,000	0.25	7/1/2009	54,000,000.00
INTESA SAN PAOLO Y	55,000,000	0.26	7/6/2009	55,000,000.00
INTESA SAN PAOLO Y	40,000,000	0.3	7/20/2009	40,000,000.00
RABOBANK NEDERLAND	50,000,000	0.25	7/7/2009	50,000,000.00
RABOBANK NEDERLAND	20,000,000	0.2	7/24/2009	20,000,000.00
SOCIETE GENERALE Y	40,000,000	0.3	7/1/2009	40,000,000.00
SOCIETE GENERALE Y	40,000,000	0.3	7/1/2009	40,000,000.00
SOCIETE GENERALE Y	50,000,000	0.25	7/8/2009	50,000,000.00
SVENSKA HANDELSBAN	90,000,000	0.21	7/1/2009	90,000,000.00
SVENSKA HANDELSBAN	50,000,000	0.21	7/27/2009	50,000,000.00
SVENSKA HANDELSBAN	40,000,000	0.21	7/24/2009	40,000,000.00
SWEDBANK YANKEE CE	50,000,000	0.31	7/8/2009	50,000,000.00
SWEDBANK YANKEE CE	30,000,000	0.32	7/23/2009	30,000,000.00
	<b>1,280,000,000</b>			<b>1,280,000,000.00</b>

**US Treasury Bills:**

U.S. TREASURY BILL	50,000,000	0.12	7/9/2009	49,998,672.00
U S TREASURY BILLS	150,000,000	0.295	7/16/2009	149,985,904.50
U S TREASURY BILLS	79,421,000	0.29	7/16/2009	79,413,536.81
U S TREASURY BILLS	50,000,000	0.137	7/16/2009	49,995,301.50
U S TREASURY BILLS	50,000,000	0.132	7/16/2009	49,995,301.50
U S TREASURY BILLS	50,000,000	0.1	7/16/2009	49,995,301.50
U.S. TREASURY BILL	100,000,000	0.166	7/23/2009	99,990,100.00
U.S. TREASURY BILL	100,000,000	0.169	7/23/2009	99,990,100.00
U.S. TREASURY BILL	100,000,000	0.152	7/23/2009	99,990,100.00
U S TREASURY BILLS	100,000,000	0.44	8/6/2009	99,961,975.00
U S TREASURY BILLS	74,000,000	0.3	8/6/2009	73,971,861.50
U.S. TREASURY BILL	100,000,000	0.157	8/13/2009	99,982,106.00
U.S. TREASURY BILL	100,000,000	0.136	8/13/2009	99,982,106.00
U.S. TREASURY BILL	31,200,000	0.14	8/13/2009	31,194,417.07
U.S. TREASURY BILL	50,000,000	0.171	8/13/2009	49,991,053.00
U.S. TREASURY BILL	20,000,000	0.175	8/20/2009	19,995,217.00
U.S. TREASURY BILL	17,232,000	0.17	8/20/2009	17,227,878.97
U S TREASURY BILLS	50,000,000	0.315	9/3/2009	49,983,105.00
U S TREASURY BILLS	79,000,000	0.325	9/3/2009	78,973,305.90
U S TREASURY BILLS	100,000,000	0.215	9/3/2009	99,966,210.00
U S TREASURY BILLS	100,000,000	0.215	9/3/2009	99,966,210.00
U S TREASURY BILLS	100,000,000	0.195	9/3/2009	99,966,210.00
U S TREASURY BILLS	50,000,000	0.18	9/3/2009	49,983,105.00
U S TREASURY BILLS	11,049,000	0.187	9/3/2009	11,045,266.54
U S TREASURY BILLS	40,000,000	0.175	9/3/2009	39,986,484.00
U.S. TREASURY BILL	155,000,000	0.14	9/3/2009	154,947,625.50
U S TREASURY BILLS	63,600,000	0.175	9/3/2009	63,578,509.56
U S TREASURY BILLS	90,000,000	0.173	9/3/2009	89,969,589.00
U S TREASURY BILLS	100,000,000	0.125	9/3/2009	99,966,210.00
U S TREASURY BILLS	100,000,000	0.15	9/3/2009	99,966,210.00
U.S. TREASURY BILL	50,000,000	0.21	9/10/2009	49,981,050.00
U.S. TREASURY BILL	50,000,000	0.21	9/10/2009	49,981,050.00
U.S. TREASURY BILL	100,000,000	0.205	9/10/2009	99,962,100.00
U.S. TREASURY BILL	100,000,000	0.162	9/10/2009	99,962,100.00
U.S. TREASURY BILL	80,000,000	0.235	9/17/2009	79,959,353.60
U.S. TREASURY BILL	65,000,000	0.28	10/1/2009	64,961,243.10
U.S. TREASURY BILL	100,000,000	0.28	10/1/2009	99,940,374.00
U.S. TREASURY BILL	100,000,000	0.285	10/1/2009	99,940,374.00
U.S. TREASURY BILL	100,000,000	0.24	10/1/2009	99,940,374.00
U.S. TREASURY BILL	22,000,000	0.242	10/1/2009	21,986,882.28
U.S. TREASURY BILL	50,000,000	0.215	10/1/2009	49,970,187.00
U.S. TREASURY BILL	31,126,000	0.187	10/1/2009	31,107,440.81
U.S. TREASURY BILL	154,450,000	0.195	10/1/2009	154,357,907.64
U.S. TREASURY BILL	70,000,000	0.16	10/1/2009	69,958,261.80
U.S. TREASURY BILL	50,000,000	0.295	10/8/2009	49,965,489.00

U.S. TREASURY BILL	50,000,000	0.3	10/8/2009	49,965,489.00
U.S. TREASURY BILL	100,000,000	0.26	10/8/2009	99,930,978.00
U.S. TREASURY BILL	75,000,000	0.265	10/8/2009	74,948,233.50
U.S. TREASURY BILL	104,000,000	0.25	10/8/2009	103,928,217.12
U.S. TREASURY BILL	50,000,000	0.241	10/8/2009	49,965,489.00
U.S. TREASURY BILL	150,000,000	0.23	10/8/2009	149,896,467.00
U.S. TREASURY BILL	135,000,000	0.232	10/8/2009	134,906,820.30
U S TREASURY BILLS	100,000,000	0.31	10/15/2009	99,926,946.00
U S TREASURY BILLS	105,000,000	0.265	10/15/2009	104,923,293.30
U S TREASURY BILLS	100,000,000	0.17	10/15/2009	99,926,946.00
U.S. TREASURY BILL	100,000,000	0.266	11/12/2009	99,910,158.00
U.S. TREASURY BILL	60,000,000	0.25	11/12/2009	59,946,094.80
U.S. TREASURY BILL	108,000,000	0.215	11/12/2009	107,902,970.64
U S TREASURY BILLS	90,901,000	1.808	7/2/2009	90,897,956.63
U S TREASURY BILLS	75,000,000	1.955	7/2/2009	74,997,489.00
U S TREASURY BILLS	100,000,000	1.61	7/2/2009	99,996,652.00
U S TREASURY BILLS	60,000,000	1.5	7/2/2009	59,997,991.20
U S TREASURY BILLS	5,911,000	1.5	7/2/2009	5,910,802.10
U S TREASURY BILLS	80,000,000	1.28	7/2/2009	79,997,321.60
U S TREASURY BILLS	100,000,000	0.715	7/2/2009	99,996,652.00
U S TREASURY BILLS	100,000,000	0.355	7/2/2009	99,996,652.00
U S TREASURY BILLS	50,000,000	0.355	7/2/2009	49,998,326.00
U S TREASURY BILLS	79,648,000	2.175	7/30/2009	79,605,839.92
U S TREASURY BILLS	75,000,000	2.035	7/30/2009	74,960,300.25
U S TREASURY BILLS	201,000,000	0.73	7/30/2009	200,893,604.67
U S TREASURY BILLS	100,000,000	0.736	7/30/2009	99,947,067.00
U S TREASURY BILLS	79,394,000	0.12	7/30/2009	79,351,974.37
U S TREASURY BILLS	135,000,000	0.12	7/30/2009	134,928,540.45
U S TREASURY BILLS	100,000,000	0.121	7/30/2009	99,947,067.00
U S TREASURY BILLS	96,000,000	0.115	7/30/2009	95,949,184.32
U S TREASURY BILLS	30,000,000	0.115	7/30/2009	29,984,120.10
U S TREASURY BILLS	17,090,000	0.115	7/30/2009	17,080,953.75
U.S. TREASURY BILL	5,982,000	0.27	12/10/2009	5,973,846.53
U.S. TREASURY BILL	22,742,000	0.29	12/10/2009	22,711,002.65
U S TREASURY BILLS	100,000,000	2.039	8/27/2009	99,787,457.00
U S TREASURY BILLS	200,000,000	1.425	8/27/2009	199,574,914.00
U S TREASURY BILLS	100,000,000	0.482	8/27/2009	99,787,457.00
U S TREASURY BILLS	80,000,000	1.808	9/24/2009	79,819,954.40
U S TREASURY BILLS	50,575,000	1.185	9/24/2009	50,461,177.42
U S TREASURY BILLS	100,000,000	1.25	9/24/2009	99,774,943.00
U S TREASURY BILLS	100,000,000	0.689	9/24/2009	99,774,943.00
U S TREASURY BILLS	70,000,000	0.17	9/24/2009	69,842,460.10
U S TREASURY BILLS	36,694,000	0.18	9/24/2009	36,611,417.58
U S TREASURY BILLS	50,000,000	0.812	10/22/2009	49,932,511.50
U S TREASURY BILLS	50,000,000	0.825	10/22/2009	49,932,511.50
U S TREASURY BILLS	100,000,000	0.82	10/22/2009	99,865,023.00
U S TREASURY BILLS	100,000,000	0.81	10/22/2009	99,865,023.00

U S TREASURY BILLS	2,159,000	0.78	10/22/2009	2,156,085.85
U S TREASURY BILLS	50,000,000	0.315	10/22/2009	49,932,511.50
U S TREASURY BILLS	100,000,000	0.33	10/22/2009	99,865,023.00
U S TREASURY BILLS	35,000,000	0.325	10/22/2009	34,952,758.05
U S TREASURY BILLS	72,000,000	0.241	10/22/2009	71,902,816.56
U S TREASURY BILLS	42,000,000	0.185	10/22/2009	41,943,309.66
U S TREASURY BILLS	90,000,000	0.225	10/22/2009	89,878,520.70
U S TREASURY BILLS	138,300,000	0.222	10/22/2009	138,113,326.81
U S TREASURY BILLS	125,000,000	0.225	10/22/2009	124,831,278.75
U S TREASURY BILLS	200,000,000	0.823	11/19/2009	199,619,742.00
U S TREASURY BILLS	57,060,000	0.255	11/19/2009	56,951,512.39
U S TREASURY BILLS	100,000,000	0.247	11/19/2009	99,809,871.00
U S TREASURY BILLS	125,000,000	0.242	11/19/2009	124,762,338.75
U.S. TREASURY BILL	25,000,000	0.451	12/17/2009	24,961,707.25
U.S. TREASURY BILL	200,000,000	0.32	12/17/2009	199,693,658.00
U.S. TREASURY BILL	100,000,000	0.31	12/17/2009	99,846,829.00
U.S. TREASURY BILL	40,000,000	0.325	12/17/2009	39,938,731.60
U.S. TREASURY BILL	100,000,000	0.435	4/1/2010	99,677,113.00
U.S. TREASURY BILL	30,000,000	0.39	4/1/2010	29,903,133.90
	<b>8,992,534,000</b>			<b>8,984,904,666.55</b>

#### US Treasury Notes:

UNITED STATES TREA	42,200,000	3.625	7/15/2009	42,239,452.78
UNITED STATES TREA	150,000,000	3.375	9/15/2009	150,564,772.50
UNITED STATES TREA	100,000,000	3.375	9/15/2009	100,376,515.00
UNITED STATES TREA	50,000,000	3.375	9/15/2009	50,188,257.50
UNITED STATES TREA	25,000,000	3.375	9/15/2009	25,094,128.75
UNITED STATES TREA	100,000,000	4.625	7/31/2009	100,266,038.00
UNITED STATES TREA	93,000,000	4	8/31/2009	93,347,411.73
UNITED STATES TREA	200,000,000	4	8/31/2009	200,747,122.00
UNITED STATES TREA	100,000,000	4	8/31/2009	100,373,561.00
UNITED STATES TREA	87,036,000	4	8/31/2009	87,361,132.55
UNITED STATES TREA	25,000,000	4	8/31/2009	25,093,390.25
UNITED STATES TREA	65,000,000	4	8/31/2009	65,242,814.65
UNITED STATES TREA	15,000,000	4	8/31/2009	15,056,034.15
UNITED STATES TREA	100,000,000	4	9/30/2009	100,635,461.00
UNITED STATES TREA	100,000,000	4	9/30/2009	100,635,461.00
UNITED STATES TREA	150,000,000	4	9/30/2009	150,953,191.50
UNITED STATES TREA	100,000,000	4	9/30/2009	100,635,461.00
UNITED STATES TREA	100,000,000	4	9/30/2009	100,635,461.00
UNITED STATES TREA	100,000,000	4	9/30/2009	100,635,461.00
UNITED STATES TREA	79,000,000	4	9/30/2009	79,502,014.19
UNITED STATES TREA	35,000,000	4	9/30/2009	35,222,411.35
UNITED STATES TREA	90,000,000	0.875	5/31/2011	89,403,197.40
	<b>1,906,236,000</b>			<b>1,914,208,750.30</b>

**Government Agency Notes:**

FEDERAL NATL MTG A	26,950,000	6.625	9/15/2009	27,280,129.68
	<b>26,950,000</b>			<b>27,280,129.68</b>

**Industrial Bonds:**

AMERICAN HOME (WYE	20,000,000	6.95	3/15/2011	21,143,052.40
COCA COLA CO GLOBA	9,000,000	5.75	3/15/2011	9,500,747.49
DU PONT E I DE NEM	14,355,000	4.125	4/30/2010	14,295,250.76
DU PONT E I DE NEM	4,600,000	4.125	4/30/2010	4,580,853.60
EMERSON ELECTRIC C	55,000,000	7.125	8/15/2010	57,033,383.00
HALLIBURTON CO	29,000,000	5.5	10/15/2010	30,052,491.49
PHILLIPS PETROLEUM	16,111,000	8.75	5/25/2010	16,794,646.12
WALMART STORES GLO	50,000,000	4.125	7/1/2010	50,590,201.00
	<b>198,066,000</b>			<b>203,990,625.86</b>

**Provinces of Canada**

PROVINCE OF ONTARI	10,000,000	3.125	9/8/2010	10,135,217.20
PROVINCE OF ONTARI	30,000,000	3.125	9/8/2010	30,405,651.60
PROVINCE OF ONTARI	10,000,000	3.125	9/8/2010	10,135,217.20
	<b>50,000,000</b>			<b>50,676,086.00</b>

**14,530,478,000****14,537,472,585.61**

**CMF HOLDINGS**

Unaudited as of June 30, 2010

<u>Description</u>	<u>POSITION-SIZE</u>	<u>RATE</u>	<u>Maturity</u>	<u>MARKET-VALUE</u>
<b>Commercial Paper Interest:</b>				
CHEVRON FUNDING CO	20,000,000.00	0.16	7/1/2010	20,000,000.00
CHEVRON FUNDING CO	25,000,000.00	0.14	7/1/2010	25,000,000.00
CHEVRON FUNDING CO	15,000,000.00	0.14	7/14/2010	15,000,000.00
CHEVRON FUNDING CO	50,000,000.00	0.11	7/1/2010	50,000,000.00
CHEVRON FUNDING CO	40,000,000.00	0.09	7/1/2010	40,000,000.00
GENERAL ELECTRIC C	100,000,000.00	0.14	7/30/2010	100,000,000.00
GENERAL ELECTRIC C	100,000,000.00	0.08	7/16/2010	100,000,000.00
NAT'L AUSTRALIA FD	32,000,000.00	0.23	7/19/2010	32,000,000.00
NAT'L AUSTRALIA FD	50,000,000.00	0.23	7/22/2010	50,000,000.00
NAT'L AUSTRALIA FD	40,000,000.00	0.23	7/23/2010	40,000,000.00
	<b>472,000,000.00</b>			<b>472,000,000.00</b>
<b>Government of Canada Commercial Paper:</b>				
GOVERNMENT OF CANA	50,000,000.00	0.21	9/23/2010	49,975,500.00
GOVERNMENT OF CANA	50,000,000.00	0.24	10/20/2010	49,963,000.00
GOVERNMENT OF CANA	50,000,000.00	0.2	10/4/2010	49,973,611.11
GOVERNMENT OF CANA	85,000,000.00	0.28	10/13/2010	84,931,244.45
GOVERNMENT OF CANA	50,000,000.00	0.23	10/14/2010	49,966,458.33
GOVERNMENT OF CANA	50,000,000.00	0.25	10/18/2010	49,962,152.78
ONTARIO PROVINCE D	40,000,000.00	0.22	7/6/2010	39,998,777.78
	<b>375,000,000.00</b>			<b>374,770,744.45</b>
<b>Government Agency Discount:</b>				
FED HOME LOAN BK C	42,652,000.00	0.153	9/15/2010	42,638,412.78
FED HOME LOAN BK C	100,000,000.00	0.15	9/15/2010	99,968,144.00
	<b>142,652,000.00</b>			<b>142,606,556.78</b>
<b>Commercial Paper Discount</b>				
AT&T INC DISC C P	48,392,000.00	0.19	7/6/2010	48,390,722.99
ABBOTT LABORATORIE	60,000,000.00	0.18	7/12/2010	59,996,700.00
BAKER HUGHES INC D	24,500,000.00	0.19	7/7/2010	24,499,224.17
CHEVRON FDG DISC C	25,000,000.00	0.075	7/6/2010	24,999,739.58
CHEVRON FDG DISC C	15,000,000.00	0.075	7/12/2010	14,999,656.25
EMERSON ELECTRIC C	25,000,000.00	0.21	7/8/2010	24,998,979.17
EMERSON ELECTRIC C	8,126,000.00	0.21	7/8/2010	8,125,668.19
JP MORGAN CHASE CO	123,000,000.00	0.25	7/1/2010	123,000,000.00
JOHNSON & JOHNSON	58,272,000.00	0.17	8/5/2010	58,262,368.93
MERCK CO DISC C P	15,700,000.00	0.18	7/21/2010	15,698,430.00
MICROSOFT CORP DIS	11,608,000.00	0.14	7/6/2010	11,607,774.29
UNITED PARCEL SERV	48,500,000.00	0.1	7/2/2010	48,499,865.28
UNITED PARCEL SERV	50,000,000.00	0.12	7/19/2010	49,996,999.99
WALMART STORES INC	60,000,000.00	0.15	7/2/2010	59,999,750.00
WALMART STORES INC	20,000,000.00	0.17	7/12/2010	19,998,961.11
WALMART STORES INC	100,000,000.00	0.09	7/19/2010	99,995,500.00
WALMART STORES INC	60,000,000.00	0.09	7/20/2010	59,997,150.00

**753,098,000.00****753,067,489.95****Certificates of Deposit:**

BANK OF MONTREAL Y	79,000,000.00	0.28	7/1/2010	79,000,000.00
BANK OF MONTREAL Y	30,000,000.00	0.28	7/19/2010	30,000,000.00
BANK OF NOVA SCOTI	70,000,000.00	0.14	7/1/2010	70,000,000.00
BANK OF NOVA SCOTI	40,000,000.00	0.14	7/1/2010	40,000,000.00
BANK OF NOVA SCOTI	90,000,000.00	0.14	7/6/2010	90,000,000.00
CANADIAN IMPERIAL	104,000,000.00	0.34	8/10/2010	104,000,000.00
TORONTO DOMINION B	35,000,000.00	0.25	7/2/2010	35,000,000.00

**448,000,000.00****448,000,000.00****US Treasury Bills:**

U.S. TREASURY BILL	165,000,000.00	0.341	7/15/2010	164,978,151.25
U.S. TREASURY BILL	33,673,000.00	0.441	7/1/2010	33,673,000.00
U.S. TREASURY BILL	100,000,000.00	0.137	7/1/2010	100,000,000.00
U.S. TREASURY BILL	45,000,000.00	0.117	7/1/2010	45,000,000.00
U.S. TREASURY BILL	220,000,000.00	0.152	7/29/2010	219,974,216.00
U.S. TREASURY BILL	130,000,000.00	0.162	7/29/2010	129,984,764.00
U.S. TREASURY BILL	48,700,000.00	0.115	7/29/2010	48,694,292.36
U.S. TREASURY BILL	56,000,000.00	0.41	8/26/2010	55,981,990.96
U.S. TREASURY BILL	45,000,000.00	0.28	8/26/2010	44,985,528.45
U.S. TREASURY BILL	20,724,000.00	0.281	8/26/2010	20,717,335.37
U.S. TREASURY BILL	40,000,000.00	0.303	8/26/2010	39,987,136.40
U.S. TREASURY BILL	43,000,000.00	0.177	8/26/2010	42,986,171.63
U.S. TREASURY BILL	34,512,000.00	0.177	8/26/2010	34,500,901.29
U.S. TREASURY BILL	21,391,000.00	0.195	8/26/2010	21,384,120.87
U.S. TREASURY BILL	40,000,000.00	0.167	8/26/2010	39,987,136.40
U.S. TREASURY BILL	8,951,000.00	0.167	8/26/2010	8,948,121.45
U.S. TREASURY BILL	200,000,000.00	0.171	8/26/2010	199,935,682.00
U.S. TREASURY BILL	7,247,000.00	0.16	8/26/2010	7,244,669.44
U.S. TREASURY BILL	35,000,000.00	0.16	8/26/2010	34,988,744.35
U.S. TREASURY BILL	70,000,000.00	0.16	8/26/2010	69,977,488.70
U.S. TREASURY BILL	20,000,000.00	0.162	8/26/2010	19,993,568.20
U.S. TREASURY BILL	45,000,000.00	0.161	8/26/2010	44,985,528.45
U.S. TREASURY BILL	25,000,000.00	0.391	9/23/2010	24,985,699.75
U.S. TREASURY BILL	75,000,000.00	0.375	9/23/2010	74,957,099.25
U.S. TREASURY BILL	60,000,000.00	0.347	9/23/2010	59,965,679.40
U.S. TREASURY BILL	40,000,000.00	0.322	9/23/2010	39,977,119.60
U.S. TREASURY BILL	200,000,000.00	0.176	9/23/2010	199,885,598.00
U.S. TREASURY BILL	50,000,000.00	0.105	9/23/2010	49,971,399.50
U.S. TREASURY BILL	12,030,000.00	0.115	9/23/2010	12,023,118.72
U.S. TREASURY BILL	200,000,000.00	0.192	10/21/2010	199,885,978.00
U.S. TREASURY BILL	200,000,000.00	0.175	10/21/2010	199,885,978.00
U.S. TREASURY BILL	200,000,000.00	0.145	11/18/2010	199,884,868.00
U.S. TREASURY BILL	116,798,000.00	0.145	11/18/2010	116,730,764.06
U.S. TREASURY BILL	152,500,000.00	0.152	11/18/2010	152,412,211.85
U.S. TREASURY BILL	65,000,000.00	0.155	11/18/2010	64,962,582.10



U.S. TREASURY BILL	200,000,000.00	0.157	12/16/2010	199,847,604.00
U.S. TREASURY BILL	60,000,000.00	0.171	12/16/2010	59,954,281.20
U.S. TREASURY BILL	60,000,000.00	0.177	12/16/2010	59,954,281.20
U.S. TREASURY BILL	80,000,000.00	0.12	7/8/2010	79,998,133.60
U.S. TREASURY BILL	70,000,000.00	0.34	7/15/2010	69,992,351.80
U.S. TREASURY BILL	90,000,000.00	0.345	7/15/2010	89,990,166.60
U.S. TREASURY BILL	40,000,000.00	0.35	7/15/2010	39,995,629.60
U.S. TREASURY BILL	39,018,000.00	0.342	7/15/2010	39,013,736.89
U.S. TREASURY BILL	55,000,000.00	0.325	7/15/2010	54,993,990.70
U.S. TREASURY BILL	50,000,000.00	0.325	7/15/2010	49,994,537.00
U.S. TREASURY BILL	55,000,000.00	0.306	7/15/2010	54,993,990.70
U.S. TREASURY BILL	200,000,000.00	0.31	7/15/2010	199,978,148.00
U.S. TREASURY BILL	100,000,000.00	0.14	7/15/2010	99,989,074.00
U.S. TREASURY BILL	70,000,000.00	0.156	7/15/2010	69,992,351.80
U.S. TREASURY BILL	23,181,000.00	0.155	7/15/2010	23,178,467.24
U.S. TREASURY BILL	4,162,000.00	0.085	7/15/2010	4,161,545.26
U.S. TREASURY BILL	25,000,000.00	0.145	7/22/2010	24,997,769.75
U.S. TREASURY BILL	172,000,000.00	0.156	7/22/2010	171,984,655.88
U.S. TREASURY BILL	100,000,000.00	0.151	7/22/2010	99,991,079.00
U.S. TREASURY BILL	35,000,000.00	0.16	8/5/2010	34,994,528.80
U.S. TREASURY BILL	5,003,000.00	0.17	8/5/2010	5,002,217.93
U.S. TREASURY BILL	45,000,000.00	0.175	8/5/2010	44,992,965.60
U.S. TREASURY BILL	50,000,000.00	0.162	8/5/2010	49,992,184.00
U.S. TREASURY BILL	179,000,000.00	0.157	8/5/2010	178,972,018.72
U.S. TREASURY BILL	70,000,000.00	0.165	8/12/2010	69,987,668.80
U.S. TREASURY BILL	100,000,000.00	0.17	8/12/2010	99,982,384.00
U.S. TREASURY BILL	90,000,000.00	0.117	8/12/2010	89,984,145.60
U.S. TREASURY BILL	75,000,000.00	0.155	8/12/2010	74,986,788.00
U.S. TREASURY BILL	120,200,000.00	0.177	8/19/2010	120,173,321.61
U.S. TREASURY BILL	200,000,000.00	0.162	8/19/2010	199,955,610.00
U.S. TREASURY BILL	100,000,000.00	0.163	8/19/2010	99,977,805.00
U.S. TREASURY BILL	108,446,000.00	0.152	8/19/2010	108,421,930.41
U.S. TREASURY BILL	5,607,000.00	0.137	8/19/2010	5,605,755.53
U.S. TREASURY BILL	60,000,000.00	0.13	9/2/2010	59,986,350.00
U.S. TREASURY BILL	42,079,000.00	0.152	9/9/2010	42,066,563.13
U.S. TREASURY BILL	50,000,000.00	0.16	9/16/2010	49,987,785.00
U.S. TREASURY BILL	250,000,000.00	0.105	9/16/2010	249,938,925.00
U.S. TREASURY BILL	65,000,000.00	0.115	9/16/2010	64,984,120.50
U.S. TREASURY BILL	23,330,000.00	0.121	9/16/2010	23,324,300.48
U.S. TREASURY BILL	200,000,000.00	0.18	9/30/2010	199,909,252.00
U.S. TREASURY BILL	200,000,000.00	0.19	10/14/2010	199,892,050.00
U.S. TREASURY BILL	200,000,000.00	0.195	10/14/2010	199,892,050.00
U.S. TREASURY BILL	75,000,000.00	0.19	10/14/2010	74,959,518.75
U.S. TREASURY BILL	200,000,000.00	0.17	10/14/2010	199,892,050.00
U.S. TREASURY BILL	200,000,000.00	0.178	10/28/2010	199,881,054.00
U.S. TREASURY BILL	40,000,000.00	0.182	10/28/2010	39,976,210.80
U.S. TREASURY BILL	70,000,000.00	0.185	10/28/2010	69,958,368.90

U.S. TREASURY BILL	39,200,000.00	0.196	11/4/2010	39,176,833.98
U.S. TREASURY BILL	50,000,000.00	0.196	11/4/2010	49,970,451.50
U.S. TREASURY BILL	165,000,000.00	0.18	11/4/2010	164,902,489.95
U.S. TREASURY BILL	100,000,000.00	0.128	11/4/2010	99,940,903.00
U.S. TREASURY BILL	55,000,000.00	0.12	11/12/2010	54,975,535.45
U.S. TREASURY BILL	150,000,000.00	0.162	12/2/2010	149,894,613.00
U.S. TREASURY BILL	110,000,000.00	0.165	12/2/2010	109,922,716.20
U.S. TREASURY BILL	200,000,000.00	0.166	12/2/2010	199,859,484.00
U.S. TREASURY BILL	200,000,000.00	0.171	12/9/2010	199,847,498.00
U.S. TREASURY BILL	60,000,000.00	0.195	12/23/2010	59,941,370.40
U.S. TREASURY BILL	125,000,000.00	0.205	12/23/2010	124,877,855.00
U.S. TREASURY BILL	12,721,000.00	0.2	12/23/2010	12,708,569.55
U.S. TREASURY BILL	25,000,000.00	0.2	12/23/2010	24,975,571.00
	<b>8,469,473,000.00</b>			<b>8,466,110,251.61</b>

#### US Treasury Notes:

UNITED STATES TREA	31,803,000.00	2.375	8/31/2010	31,922,314.68
UNITED STATES TREA	41,000,000.00	2	9/30/2010	41,165,146.77
UNITED STATES TREA	200,000,000.00	2	9/30/2010	200,805,594.00
UNITED STATES TREA	200,000,000.00	2	9/30/2010	200,805,594.00
UNITED STATES TREA	50,000,000.00	2	9/30/2010	50,201,398.50
UNITED STATES TREA	50,000,000.00	1.25	11/30/2010	50,218,084.50
UNITED STATES TREA	30,000,000.00	0.875	1/31/2011	30,075,746.70
UNITED STATES TREA	50,000,000.00	0.875	1/31/2011	50,126,244.50
UNITED STATES TREA	50,000,000.00	0.875	2/28/2011	49,992,781.50
UNITED STATES TREA	100,000,000.00	0.875	2/28/2011	99,985,563.00
UNITED STATES TREA	100,000,000.00	0.875	4/30/2011	99,856,467.00
UNITED STATES TREA	90,000,000.00	0.875	5/31/2011	89,881,431.30
UNITED STATES TREA	50,000,000.00	0.875	5/31/2011	49,934,128.50
UNITED STATES TREA	150,000,000.00	0.875	5/31/2011	149,802,385.50
UNITED STATES TREA	200,000,000.00	0.875	5/31/2011	199,736,514.00
UNITED STATES TREA	110,000,000.00	1.125	6/30/2011	110,020,450.10
UNITED STATES TREA	150,000,000.00	1.125	6/30/2011	150,027,886.50
UNITED STATES TREA	100,000,000.00	1.125	6/30/2011	100,018,591.00
UNITED STATES TREA	100,000,000.00	1.125	6/30/2011	100,018,591.00
UNITED STATES TREA	250,000,000.00	1	7/31/2011	249,711,100.00
UNITED STATES TREA	100,000,000.00	1	7/31/2011	99,884,440.00
	<b>2,202,803,000.00</b>			<b>2,204,190,453.05</b>

#### Industrial Bonds:

AMERICAN HOME (WYE	20,000,000.00	6.95	3/15/2011	20,472,290.20
BANK AMERICA CORP	25,000,000.00	2.1	4/30/2012	25,416,096.25
COCA COLA CO GLOBA	9,000,000.00	5.75	3/15/2011	9,206,900.46
EMERSON ELECTRIC C	55,000,000.00	7.125	8/15/2010	55,223,176.25
HALLIBURTON CO	29,000,000.00	5.5	10/15/2010	29,236,866.49
WALMART STORES GLO	50,000,000.00	4.125	7/1/2010	50,000,000.00
	<b>188,000,000.00</b>			<b>189,555,329.65</b>

**Finance Co-Senior Debt:**

BOEING CAP CORP SR	13,000,000.00	7.375	9/27/2010	13,187,072.86
BOEING CAP CORP SR	4,000,000.00	7.375	9/27/2010	4,057,560.88
	<b>17,000,000.00</b>			<b>17,244,633.74</b>

**Provinces of Canada:**

PROVINCE OF ONTARI	10,000,000.00	3.125	9/8/2010	10,021,497.70
PROVINCE OF ONTARI	30,000,000.00	3.125	9/8/2010	30,064,493.10
PROVINCE OF ONTARI	10,000,000.00	3.125	9/8/2010	10,021,497.70
	<b>50,000,000.00</b>			<b>50,107,488.50</b>

**13,118,026,000.00****13,117,652,947.73**

**CMF HOLDINGS**

Unaudited as of December 31, 2010

<u>Description</u>	<u>POSITION-SIZE</u>	<u>RATE</u>	<u>Maturity</u>	<u>MARKET-VALUE</u>
<b>Commercial Paper Interest:</b>				
CHEVRON FUNDING CO	50,000,000.00	0.16	1/10/2011	50,000,000.00
CHEVRON FUNDING CO	50,000,000.00	0.15	1/10/2011	50,000,000.00
EXXON MOBILE CORP	150,000,000.00	0.16	1/13/2011	150,000,000.00
EXXON MOBIL CORP I	160,000,000.00	0.15	1/5/2011	160,000,000.00
NAT'L AUSTRALIA FD	25,000,000.00	0.23	1/11/2011	25,000,000.00
NAT'L AUSTRALIA FD	20,000,000.00	0.23	1/3/2011	20,000,000.00
NAT'L AUSTRALIA FD	14,727,000.00	0.23	1/3/2011	14,727,000.00
NAT'L AUSTRALIA FD	56,673,000.00	0.23	1/11/2011	56,673,000.00
NAT'L AUSTRALIA FD	8,953,000.00	0.18	1/7/2011	8,953,000.00
NAT'L AUSTRALIA FD	13,000,000.00	0.22	1/11/2011	13,000,000.00
NAT'L AUSTRALIA FD	46,447,000.00	0.22	1/12/2011	46,447,000.00
NAT'L AUSTRALIA FD	32,000,000.00	0.21	1/14/2011	32,000,000.00
NAT'L AUSTRALIA FD	25,000,000.00	0.16	1/3/2011	25,000,000.00
NAT'L AUSTRALIA FD	23,101,000.00	0.21	1/12/2011	23,101,000.00
	<b>674,901,000.00</b>			<b>674,901,000.00</b>
<b>Government of Canada Commercial Paper:</b>				
PROVINCE OF ONTARI	40,000,000.00	0.16	1/4/2011	39,999,466.67
PROVINCE OF QUEBEC	65,000,000.00	0.19	2/3/2011	64,988,679.17
	<b>105,000,000.00</b>			<b>104,988,145.84</b>
<b>Commercial Paper Discount</b>				
AT&T INC DISC C P	54,000,000.00	0.21	1/10/2011	53,997,165.01
ABBOTT LABORATORIE	7,128,000.00	0.17	1/4/2011	7,127,899.02
ABBOTT LABORATORIE	85,000,000.00	0.16	1/10/2011	84,996,600.00
ABBOTT LABORATORIE	15,000,000.00	0.17	1/11/2011	14,999,291.67
ARCHER DANIELS MID	45,000,000.00	0.21	1/21/2011	44,994,750.01
ARCHER DANIELS MID	18,000,000.00	0.23	1/24/2011	17,997,354.99
ARCHER DANIELS MID	30,000,000.00	0.23	1/25/2011	29,995,400.01
ARCHER DANIELS MID	5,050,000.00	0.23	1/31/2011	5,049,032.08
BNP PARIBAS FINANC	3,416,000.00	0.21	1/3/2011	3,415,960.15
CARGILL INC DISC C	41,500,000.00	0.23	1/3/2011	41,499,469.72
CARGILL INC DISC C	15,625,000.00	0.23	1/6/2011	15,624,500.87
CARGILL INC DISC C	65,875,000.00	0.23	1/7/2011	65,872,474.80
CARGILL INC DISC C	57,000,000.00	0.21	1/11/2011	56,996,675.01
CATERPILLAR FIN SV	15,000,000.00	0.18	1/25/2011	14,998,200.00
JOHN DEERE CAPITAL	2,504,000.00	0.21	1/7/2011	2,503,912.36
JOHN DEERE CAPITAL	25,000,000.00	0.22	1/25/2011	24,996,333.34
JOHN DEERE CAPITAL	28,500,000.00	0.22	2/2/2011	28,494,426.66
IBM CORP DISC CP	23,000,000.00	0.15	1/5/2011	22,999,616.66
IBM CORP DISC CP	40,000,000.00	0.15	1/5/2011	39,999,333.32
JOHNSON & JOHNSON	40,000,000.00	0.14	1/11/2011	39,998,444.45
JOHNSON & JOHNSON	100,000,000.00	0.14	1/14/2011	99,994,944.44
PRIVATE EXPORT FDG	50,000,000.00	0.19	1/10/2011	49,997,625.00

PRIVATE EXPORT FDG	50,000,000.00	0.19	1/12/2011	49,997,097.22
PRIVATE EXPORT FDG	75,000,000.00	0.15	1/18/2011	74,994,687.50
PRIVATE EXPORT FDG	35,000,000.00	0.16	1/28/2011	34,995,800.00
	<b>926,598,000.00</b>			<b>926,536,994.29</b>

**Certificates of Deposit:**

BANK OF MONTREAL Y	80,000,000.00	0.23	1/6/2011	80,000,000.00
BANK OF MONTREAL Y	25,000,000.00	0.22	1/13/2011	25,000,000.00
BANK OF MONTREAL Y	50,000,000.00	0.23	1/5/2011	50,000,000.00
BANK OF MONTREAL Y	15,000,000.00	0.23	1/5/2011	15,000,000.00
BANK OF NOVA SCOTI	76,600,000.00	0.23	1/19/2011	76,600,000.00
BANK OF NOVA SCOTI	47,000,000.00	0.23	1/6/2011	47,000,000.00
BANK OF NOVA SCOTI	45,000,000.00	0.23	1/26/2011	45,000,000.00
CANADIAN IMPERIAL	65,000,000.00	0.18	1/19/2011	65,000,000.00
CANADIAN IMPERIAL	65,000,000.00	0.18	1/28/2011	65,000,000.00
TORONTO DOMINION B	52,500,000.00	0.225	1/7/2011	52,500,000.00
	<b>521,100,000.00</b>			<b>521,100,000.00</b>

**US Treasury Bills:**

U.S. TREASURY BILL	100,000,000.00	0.201	8/25/2011	99,873,000.00
U.S. TREASURY BILL	123,800,000.00	0.196	8/25/2011	123,642,774.00
U.S. TREASURY BILL	50,000,000.00	0.197	8/25/2011	49,936,500.00
U.S. TREASURY BILL	100,000,000.00	0.195	8/25/2011	99,873,000.00
U.S. TREASURY BILL	200,000,000.00	0.221	8/25/2011	199,746,000.00
U.S. TREASURY BILL	100,000,000.00	0.181	2/17/2011	99,986,000.00
U.S. TREASURY BILL	40,000,000.00	0.181	2/17/2011	39,994,400.00
U.S. TREASURY BILL	167,000,000.00	0.172	2/17/2011	166,976,620.00
U.S. TREASURY BILL	200,000,000.00	0.18	3/3/2011	199,960,000.00
U.S. TREASURY BILL	55,000,000.00	0.18	3/3/2011	54,989,000.00
U.S. TREASURY BILL	100,000,000.00	0.204	9/22/2011	99,840,000.00
U.S. TREASURY BILL	100,000,000.00	0.205	9/22/2011	99,840,000.00
U.S. TREASURY BILL	50,500,000.00	0.238	9/22/2011	50,419,200.00
U.S. TREASURY BILL	57,000,000.00	0.237	9/22/2011	56,908,800.00
U.S. TREASURY BILL	85,000,000.00	0.245	9/22/2011	84,864,000.00
U.S. TREASURY BILL	30,000,000.00	0.241	9/22/2011	29,952,000.00
U.S. TREASURY BILL	60,000,000.00	0.23	9/22/2011	59,904,000.00
U.S. TREASURY BILL	200,000,000.00	0.188	3/17/2011	199,956,000.00
U.S. TREASURY BILL	40,000,000.00	0.186	3/17/2011	39,991,200.00
U.S. TREASURY BILL	75,000,000.00	0.175	3/17/2011	74,983,500.00
U.S. TREASURY BILL	45,000,000.00	0.16	3/17/2011	44,990,100.00
U.S. TREASURY BILL	90,000,000.00	0.187	3/24/2011	89,976,600.00
U.S. TREASURY BILL	150,000,000.00	0.19	3/31/2011	149,955,000.00
U.S. TREASURY BILL	65,000,000.00	0.177	3/31/2011	64,980,500.00
U.S. TREASURY BILL	40,000,000.00	0.152	3/31/2011	39,988,000.00
U.S. TREASURY BILL	47,025,000.00	0.151	3/31/2011	47,010,892.50
U.S. TREASURY BILL	65,000,000.00	0.171	3/31/2011	64,980,500.00
U.S. TREASURY BILL	15,839,000.00	0.172	3/31/2011	15,834,248.30
U.S. TREASURY BILL	200,000,000.00	0.24	10/20/2011	199,630,000.00

U.S. TREASURY BILL	142,000,000.00	0.25	10/20/2011	141,737,300.00
U.S. TREASURY BILL	100,000,000.00	0.168	4/14/2011	99,962,000.00
U.S. TREASURY BILL	95,000,000.00	0.168	4/14/2011	94,963,900.00
U.S. TREASURY BILL	142,500,000.00	0.167	4/14/2011	142,445,850.00
U.S. TREASURY BILL	45,035,000.00	0.166	4/14/2011	45,017,886.70
U.S. TREASURY BILL	40,000,000.00	0.275	11/17/2011	39,913,600.00
U.S. TREASURY BILL	50,000,000.00	0.182	5/12/2011	49,974,000.00
U.S. TREASURY BILL	80,000,000.00	0.187	5/19/2011	79,954,400.00
U.S. TREASURY BILL	50,000,000.00	0.192	5/19/2011	49,971,500.00
U.S. TREASURY BILL	40,000,000.00	0.155	5/19/2011	39,977,200.00
U.S. TREASURY BILL	100,000,000.00	0.181	6/9/2011	99,928,000.00
U.S. TREASURY BILL	222,000,000.00	0.172	6/16/2011	221,826,840.00
U.S. TREASURY BILL	15,364,000.00	0.19	6/23/2011	15,350,786.96
U.S. TREASURY BILL	315,315,000.00	0.205	6/23/2011	315,043,829.10
U.S. TREASURY BILL	200,000,000.00	0.175	3/10/2011	199,956,000.00
U.S. TREASURY BILL	50,000,000.00	0.177	3/10/2011	49,989,000.00
U.S. TREASURY BILL	75,000,000.00	0.146	3/10/2011	74,983,500.00
U.S. TREASURY BILL	75,600,000.00	0.175	5/5/2011	75,562,200.00
U.S. TREASURY BILL	57,040,000.00	0.192	5/5/2011	57,011,480.00
U.S. TREASURY BILL	40,000,000.00	0.186	5/5/2011	39,980,000.00
U.S. TREASURY BILL	15,000,000.00	0.185	5/5/2011	14,992,500.00
U.S. TREASURY BILL	50,000,000.00	0.175	6/2/2011	49,967,500.00
U.S. TREASURY BILL	50,000,000.00	0.179	6/2/2011	49,967,500.00
U.S. TREASURY BILL	50,000,000.00	0.175	6/2/2011	49,967,500.00
U.S. TREASURY BILL	100,000,000.00	0.155	6/2/2011	99,935,000.00
U.S. TREASURY BILL	30,000,000.00	0.205	6/30/2011	29,972,400.00
U.S. TREASURY BILL	100,000,000.00	0.186	6/30/2011	99,908,000.00
U.S. TREASURY BILL	200,000,000.00	0.186	6/30/2011	199,816,000.00
U.S. TREASURY BILL	30,000,000.00	0.185	6/30/2011	29,972,400.00
U.S. TREASURY BILL	100,000,000.00	0.161	6/30/2011	99,908,000.00
U.S. TREASURY BILL	60,000,000.00	0.168	6/30/2011	59,944,800.00
U.S. TREASURY BILL	100,000,000.00	0.196	7/28/2011	99,887,000.00
U.S. TREASURY BILL	160,225,000.00	0.191	7/28/2011	160,043,945.75
U.S. TREASURY BILL	100,000,000.00	0.19	7/28/2011	99,887,000.00
U.S. TREASURY BILL	100,000,000.00	0.175	7/28/2011	99,887,000.00
U.S. TREASURY BILL	65,000,000.00	0.195	7/28/2011	64,926,550.00
U.S. TREASURY BILL	25,000,000.00	0.206	7/28/2011	24,971,750.00
U.S. TREASURY BILL	90,407,000.00	0.202	7/28/2011	90,304,840.09
U.S. TREASURY BILL	60,000,000.00	0.19	1/20/2011	59,998,800.00
U.S. TREASURY BILL	191,258,000.00	0.194	1/27/2011	191,250,349.68
U.S. TREASURY BILL	75,000,000.00	0.192	1/27/2011	74,997,000.00
U.S. TREASURY BILL	75,000,000.00	0.186	1/27/2011	74,997,000.00
	<b>6,412,908,000.00</b>			<b>6,408,033,943.08</b>
<b>US Treasury Notes:</b>				
UNITED STATES TREA	84,890,000.00	5.125	6/30/2011	86,949,431.40
UNITED STATES TREA	30,000,000.00	0.875	1/31/2011	30,015,300.00

UNITED STATES TREA	50,000,000.00	0.875	1/31/2011	50,025,500.00
UNITED STATES TREA	50,000,000.00	0.875	2/28/2011	50,052,500.00
UNITED STATES TREA	100,000,000.00	0.875	2/28/2011	100,105,000.00
UNITED STATES TREA	100,000,000.00	0.875	4/30/2011	100,227,000.00
UNITED STATES TREA	90,000,000.00	0.875	5/31/2011	90,256,500.00
UNITED STATES TREA	50,000,000.00	0.875	5/31/2011	50,142,500.00
UNITED STATES TREA	150,000,000.00	0.875	5/31/2011	150,427,500.00
UNITED STATES TREA	200,000,000.00	0.875	5/31/2011	200,570,000.00
UNITED STATES TREA	110,000,000.00	1.125	6/30/2011	110,507,100.00
UNITED STATES TREA	150,000,000.00	1.125	6/30/2011	150,691,500.00
UNITED STATES TREA	100,000,000.00	1.125	6/30/2011	100,461,000.00
UNITED STATES TREA	100,000,000.00	1.125	6/30/2011	100,461,000.00
UNITED STATES TREA	250,000,000.00	1	7/31/2011	251,112,500.00
UNITED STATES TREA	100,000,000.00	1	7/31/2011	100,445,000.00
	<b>1,714,890,000.00</b>			<b>1,722,449,331.40</b>

### Industrial Bonds

AMERICAN HOME (WYE	20,000,000.00	6.95	3/15/2011	20,257,800.00
BANK AMERICA CORP	25,000,000.00	2.1	4/30/2012	25,519,000.00
CINGULAR WIRELESS	15,000,000.00	6.5	12/15/2011	15,829,500.00
COCA COLA CO GLOBA	9,000,000.00	5.75	3/15/2011	9,163,980.00
ORACLE CORP NOTES	9,662,000.00	5	1/15/2011	9,673,401.16
ORACLE CORP NOTES	3,540,000.00	5	1/15/2011	3,544,177.20
ORACLE CORP NOTES	30,995,000.00	5	1/15/2011	31,031,574.10
PFIZER INC NOTES	10,000,000.00	4.45	3/15/2012	10,434,600.00
PFIZER INC NOTES	20,000,000.00	4.45	3/15/2012	20,869,200.00
CELLCO PARTNERS VE	11,800,000.00	3.75	5/20/2011	11,944,668.00
	<b>154,997,000.00</b>			<b>158,267,900.46</b>

**10,510,394,000.00**

**10,516,277,315.07**

**CMF HOLDINGS**

Unaudited as of June 30, 2011

<b>Description</b>	<b>POSITION-SIZE</b>	<b>RATE</b>	<b>Maturity</b>	<b>MARKET-VALUE</b>
<b>Commercial Paper Interest:</b>				
CHEVRON CORP IBN	35,000,000.00	0.07	7/13/2011	35,000,000.00
US BANK IBN	50,000,000.00	0.15	7/1/2011	50,000,000.00
	<b>85,000,000.00</b>			<b>85,000,000.00</b>
<b>Gov Agency Paper Discount</b>				
FEDL HOME LOAN BK	40,000,000.00	0.065	8/19/2011	39,998,800.00
	<b>40,000,000.00</b>			<b>39,998,800.00</b>
<b>Commercial Paper Discount</b>				
ABBOTT LABORATORIE	60,000,000.00	0.08	7/5/2011	59,999,466.67
ABBOTT LABORATORIE	65,000,000.00	0.09	7/11/2011	64,998,375.00
ABBOTT LABORATORIE	44,665,000.00	0.06	7/19/2011	44,663,660.05
ABBOTT LABS DISC C	19,000,000.00	0.07	7/21/2011	18,999,261.11
CARGILL DISC CP	20,000,000.00	0.1	7/8/2011	19,999,611.11
CARGILL DISC CP	40,000,000.00	0.1	7/8/2011	39,999,222.22
CARGILL DISC CP	10,500,000.00	0.1	7/14/2011	10,499,620.84
CARGILL DISC CP	26,000,000.00	0.09	7/18/2011	25,998,895.00
CATERPILLAR FIN'L	80,000,000.00	0.07	7/12/2011	79,998,288.89
COLGATE-PALMOLIVE	20,000,000.00	0.06	7/8/2011	19,999,766.67
COLGATE PALMOLIVE	50,000,000.00	0.05	7/18/2011	49,998,819.45
COLGATE-PALMOLIVE	37,000,000.00	0.05	7/28/2011	36,998,612.50
JOHN DEERE CAPITAL	14,250,000.00	0.12	7/13/2011	14,249,430.00
JOHN DEERE CAPITAL	66,750,000.00	0.1	7/19/2011	66,746,662.50
JOHN DEERE CAPITAL	19,000,000.00	0.1	7/26/2011	18,998,680.56
JOHN DEERE CAPITAL	50,000,000.00	0.1	8/1/2011	49,995,694.45
JOHN DEERE CAPITAL	20,000,000.00	0.08	8/8/2011	19,998,311.11
WALT DISNEY CO DIS	20,000,000.00	0.07	7/8/2011	19,999,727.78
WALT DISNEY CO DIS	20,000,000.00	0.08	7/26/2011	19,998,888.89
WALT DISNEY CO DIS	15,000,000.00	0.08	7/29/2011	14,999,066.67
WALT DISNEY CO DIS	50,000,000.00	0.06	8/10/2011	49,996,666.67
DUPONT DISC CP	35,000,000.00	0.12	7/5/2011	34,999,533.33
DUPONT DI NEMOURS	75,000,000.00	0.11	7/11/2011	74,997,708.33
DUPONT EI NEMOUR D	50,000,000.00	0.12	7/15/2011	49,997,666.67
EMERSON ELECTRIC D	17,500,000.00	0.06	7/5/2011	17,499,883.33
EMERSON ELECTRIC D	40,000,000.00	0.09	7/13/2011	39,998,800.00
EMERSON ELECTRIC D	10,000,000.00	0.09	7/19/2011	9,999,550.00
EXXON MOBIL CORP D	75,000,000.00	0.07	7/21/2011	74,997,083.33
HEWLETT PACKARD CO	86,625,000.00	0.08	7/15/2011	86,622,305.02
IBM CORP DISC CP	96,000,000.00	0.06	7/11/2011	95,998,400.00
IBM CORP DISC CP	50,000,000.00	0.06	7/14/2011	49,998,916.67



IBM CORP DISC CP	50,000,000.00	0.06	7/12/2011	49,999,083.33
JP MORGAN CHASE DI	160,000,000.00	0.05	7/5/2011	159,999,111.13
PEPSICO INC DISC C	48,000,000.00	0.1	7/25/2011	47,996,800.00
PEPSICO INC DISC C	50,000,000.00	0.1	7/29/2011	49,996,111.11
PRIVATE EXPORT FUN	30,000,000.00	0.07	7/8/2011	29,999,591.67
PRIVATE EXPORT FUN	33,000,000.00	0.07	7/19/2011	32,998,845.00
SOCIETE GENERALE D	280,000,000.00	0.03	7/1/2011	280,000,000.00
TOYOTA MOTOR CRED	50,000,000.00	0.03	7/1/2011	50,000,000.00
UNITED TECH DISC C	50,000,000.00	0.07	7/6/2011	49,999,513.89
WALMART STORES DIS	25,000,000.00	0.07	7/7/2011	24,999,708.33
WALMART STORES DIS	75,000,000.00	0.07	7/11/2011	74,998,541.67
WALMART STORES INC	10,000,000.00	0.08	7/22/2011	9,999,533.34
	<b>2,143,290,000.00</b>			<b>2,143,233,414.29</b>

#### Certificates of Deposit:

BANK OF MONTREAL Y	170,000,000.00	0.1	7/1/2011	170,000,000.00
BANK OF NOVA SCOTI	88,000,000.00	0.11	7/18/2011	88,000,000.00
BANK OF NOVA SCOTI	32,000,000.00	0.11	7/22/2011	32,000,000.00
BANK OF NOVA SCOTI	100,000,000.00	0.11	8/1/2011	100,000,000.00
CANADIAN IMPERIAL	15,000,000.00	0.07	7/1/2011	15,000,000.00
TORONTO DOMINION B	25,000,000.00	0.12	7/7/2011	25,000,000.00
TORONTO DOMINION B	75,000,000.00	0.12	7/7/2011	75,000,000.00
TORONTO DOMINION B	110,000,000.00	0.13	8/1/2011	110,000,000.00
	<b>615,000,000.00</b>			<b>615,000,000.00</b>

#### US Treasury Bills:

U.S. TREASURY BILL	3,800,000.00	0.196	8/25/2011	3,799,924.00
U.S. TREASURY BILL	50,000,000.00	0.197	8/25/2011	49,999,000.00
U.S. TREASURY BILL	100,000,000.00	0.195	8/25/2011	99,998,000.00
U.S. TREASURY BILL	200,000,000.00	0.221	8/25/2011	199,996,000.00
U.S. TREASURY BILL	220,000,000.00	0.202	8/25/2011	219,995,600.00
U.S. TREASURY BILL	10,442,000.00	0.083	8/25/2011	10,441,791.16
U.S. TREASURY BILL	190,300,000.00	0.081	8/25/2011	190,296,194.00
U.S. TREASURY BILL	100,000,000.00	0.204	9/22/2011	99,994,000.00
U.S. TREASURY BILL	100,000,000.00	0.205	9/22/2011	99,994,000.00
U.S. TREASURY BILL	50,500,000.00	0.238	9/22/2011	50,496,970.00
U.S. TREASURY BILL	57,000,000.00	0.237	9/22/2011	56,996,580.00
U.S. TREASURY BILL	85,000,000.00	0.245	9/22/2011	84,994,900.00
U.S. TREASURY BILL	30,000,000.00	0.241	9/22/2011	29,998,200.00
U.S. TREASURY BILL	60,000,000.00	0.23	9/22/2011	59,996,400.00
U.S. TREASURY BILL	100,000,000.00	0.21	9/22/2011	99,994,000.00
U.S. TREASURY BILL	35,000,000.00	0.215	9/22/2011	34,997,900.00
U.S. TREASURY BILL	28,355,000.00	0.166	9/22/2011	28,353,298.70
U.S. TREASURY BILL	60,000,000.00	0.147	9/22/2011	59,996,400.00
U.S. TREASURY BILL	21,000,000.00	0.17	9/22/2011	20,998,740.00
U.S. TREASURY BILL	200,000,000.00	0.039	9/22/2011	199,988,000.00

U.S. TREASURY BILL	200,000,000.00	0.24	10/20/2011	199,978,000.00
U.S. TREASURY BILL	142,000,000.00	0.25	10/20/2011	141,984,380.00
U.S. TREASURY BILL	60,000,000.00	0.195	10/20/2011	59,993,400.00
U.S. TREASURY BILL	163,750,000.00	0.108	10/20/2011	163,731,987.50
U.S. TREASURY BILL	35,000,000.00	0.105	10/20/2011	34,996,150.00
U.S. TREASURY BILL	2,215,000.00	0.111	10/20/2011	2,214,756.35
U.S. TREASURY BILL	37,000,000.00	0.104	10/20/2011	36,995,930.00
U.S. TREASURY BILL	20,000,000.00	0.103	10/20/2011	19,997,800.00
U.S. TREASURY BILL	40,000,000.00	0.275	11/17/2011	39,991,600.00
U.S. TREASURY BILL	41,053,000.00	0.201	11/17/2011	41,044,378.87
U.S. TREASURY BILL	100,000,000.00	0.15	11/17/2011	99,979,000.00
U.S. TREASURY BILL	5,145,000.00	0.181	11/17/2011	5,143,919.55
U.S. TREASURY BILL	110,000,000.00	0.091	11/17/2011	109,976,900.00
US TREASURY BILLS	70,000,000.00	0.2	12/15/2011	69,974,100.00
U.S. TREASURY BILL	35,000,000.00	0.273	1/12/2012	34,982,850.00
U.S. TREASURY BILL	67,000,000.00	0.271	1/12/2012	66,967,170.00
U.S. TREASURY BILL	30,950,000.00	0.18	7/14/2011	30,949,690.50
U.S. TREASURY BILL	50,000,000.00	0.173	7/14/2011	49,999,500.00
U.S. TREASURY BILL	12,890,000.00	0.175	7/14/2011	12,889,871.10
U.S. TREASURY BILL	84,136,000.00	0.185	7/21/2011	84,135,158.64
U.S. TREASURY BILL	168,300,000.00	0.183	7/21/2011	168,298,317.00
U.S. TREASURY BILL	125,000,000.00	0.12	8/11/2011	124,997,500.00
U.S. TREASURY BILL	25,000,000.00	0.142	8/18/2011	24,999,500.00
U.S. TREASURY BILL	225,000,000.00	0.147	8/18/2011	224,995,500.00
U.S. TREASURY BILL	87,540,000.00	0.122	8/18/2011	87,538,249.20
U.S. TREASURY BILL	200,000,000.00	0.046	8/18/2011	199,996,000.00
U.S. TREASURY BILL	130,000,000.00	0.12	3/8/2012	129,914,200.00
U.S. TREASURY BILL	15,796,000.00	0.118	3/8/2012	15,785,574.64
U.S. TREASURY BILL	80,000,000.00	0.118	3/8/2012	79,947,200.00
U.S. TREASURY BILL	150,000,000.00	0.145	4/5/2012	149,857,500.00
U.S. TREASURY BILL	161,132,000.00	0.139	4/5/2012	160,978,924.60
U.S. TREASURY BILL	210,000,000.00	0.136	4/5/2012	209,800,500.00
U.S. TREASURY BILL	217,000,000.00	0.135	4/5/2012	216,793,850.00
U.S. TREASURY BILL	13,816,000.00	0.096	4/5/2012	13,802,874.80
U.S. TREASURY BILL	28,500,000.00	0.125	9/8/2011	28,499,145.00
U.S. TREASURY BILL	40,000,000.00	0.13	9/8/2011	39,998,800.00
U.S. TREASURY BILL	90,000,000.00	0.13	9/8/2011	89,997,300.00
U.S. TREASURY BILL	60,000,000.00	0.13	9/8/2011	59,998,200.00
U.S. TREASURY BILL	70,000,000.00	0.138	9/15/2011	69,997,200.00
U.S. TREASURY BILL	45,000,000.00	0.132	9/15/2011	44,998,200.00
U.S. TREASURY BILL	200,000,000.00	0.14	9/15/2011	199,992,000.00
U.S. TREASURY BILL	55,000,000.00	0.145	9/15/2011	54,997,800.00
U.S. TREASURY BILL	35,000,000.00	0.162	9/15/2011	34,998,600.00
U.S. TREASURY BILL	200,000,000.00	0.093	9/15/2011	199,992,000.00
U.S. TREASURY BILL	12,990,000.00	0.09	9/15/2011	12,989,480.40
U.S. TREASURY BILL	200,000,000.00	0.165	9/29/2011	199,990,000.00
U.S. TREASURY BILL	80,000,000.00	0.165	9/29/2011	79,996,000.00

U.S. TREASURY BILL	80,000,000.00	0.166	9/29/2011	79,996,000.00
U.S. TREASURY BILL	100,000,000.00	0.176	9/29/2011	99,995,000.00
U.S. TREASURY BILL	190,000,000.00	0.08	9/29/2011	189,990,500.00
U.S. TREASURY BILL	200,000,000.00	0.082	10/6/2011	199,982,000.00
U.S. TREASURY BILL	125,000,000.00	0.116	10/13/2011	124,988,750.00
U.S. TREASURY BILL	40,000,000.00	0.102	10/13/2011	39,996,400.00
US TREASURY BILLS	80,000,000.00	0.098	10/27/2011	79,990,400.00
US TREASURY BILLS	200,000,000.00	0.097	10/27/2011	199,976,000.00
U.S. TREASURY BILL	200,000,000.00	0.07	11/10/2011	199,956,000.00
U.S. TREASURY BILL	10,400,000.00	0.09	12/22/2011	10,395,632.00
U.S. TREASURY BILL	10,400,000.00	0.105	12/29/2011	10,394,904.00
U.S. TREASURY BILL	90,000,000.00	0.196	7/28/2011	89,999,100.00
U.S. TREASURY BILL	160,225,000.00	0.191	7/28/2011	160,223,397.75
U.S. TREASURY BILL	100,000,000.00	0.19	7/28/2011	99,999,000.00
U.S. TREASURY BILL	100,000,000.00	0.175	7/28/2011	99,999,000.00
U.S. TREASURY BILL	65,000,000.00	0.195	7/28/2011	64,999,350.00
U.S. TREASURY BILL	25,000,000.00	0.206	7/28/2011	24,999,750.00
U.S. TREASURY BILL	90,407,000.00	0.202	7/28/2011	90,406,095.93
	<b>7,799,042,000.00</b>			<b>7,797,690,135.69</b>

**US Treasury Notes:**

U.S. TREASURY NOTE	100,000,000.00	1.375	3/15/2012	102,941,000.00
UNITED STATES TREA	100,000,000.00	4.875	2/15/2012	100,461,000.00
US TREASURY NOTES	100,000,000.00	1.125	12/15/2011	88,405,680.00
US TREASURY NOTES	88,000,000.00	1.125	12/15/2011	100,769,000.00
U.S. TREASURY NOTE	100,000,000.00	1.375	2/15/2012	151,153,500.00
U.S. TREASURY NOTE	150,000,000.00	1.375	2/15/2012	100,769,000.00
U.S. TREASURY NOTE	100,000,000.00	1.375	2/15/2012	54,460,080.00
U.S. TREASURY NOTE	54,000,000.00	1.375	3/15/2012	201,704,000.00
U.S. TREASURY NOTE	200,000,000.00	1.375	3/15/2012	36,306,720.00
U.S. TREASURY NOTE	36,000,000.00	1.375	3/15/2012	49,417,480.00
U.S. TREASURY NOTE	49,000,000.00	1.375	3/15/2012	5,748,564.00
U.S. TREASURY NOTE	5,700,000.00	1.375	3/15/2012	100,852,000.00
UNITED STATES TREA	250,000,000.00	1	7/31/2011	250,195,000.00
UNITED STATES TREA	100,000,000.00	1	7/31/2011	100,078,000.00
US TREASURY NOTES	247,500,000.00	1	10/31/2011	248,254,875.00
US TREASURY NOTES	113,000,000.00	1	10/31/2011	113,344,650.00
US TREASURY NOTES	200,000,000.00	1	9/30/2011	200,468,000.00
U.S. TREASURY NOTE	150,000,000.00	0.875	1/31/2012	150,657,000.00
U.S. TREASURY NOTE	100,000,000.00	0.875	1/31/2012	100,438,000.00
U.S. TREASURY NOTE	100,000,000.00	1	12/31/2011	100,434,000.00
U.S. TREASURY NOTE	150,000,000.00	0.75	11/30/2011	150,403,500.00
U.S. TREASURY NOTE	125,000,000.00	0.75	11/30/2011	125,336,250.00
U.S. TREASURY NOTE	67,000,000.00	0.75	11/30/2011	67,180,230.00
US TREASURY NOTES	100,000,000.00	0.875	2/29/2012	100,484,000.00
US TREASURY NOTES	75,000,000.00	0.875	2/29/2012	75,363,000.00

US TREASURY NOTES	100,000,000.00	0.875	2/29/2012	100,484,000.00
U.S. TREASURY NOTE	60,000,000.00	1	4/30/2012	60,398,400.00
U.S. TREASURY NOTE	40,000,000.00	1	4/30/2012	40,265,600.00
U.S. TREASURY NOTE	123,000,000.00	1	4/30/2012	123,816,720.00
U.S. TREASURY NOTE	200,000,000.00	1	4/30/2012	201,328,000.00
U.S. TREASURY NOTE	158,000,000.00	1	4/30/2012	159,049,120.00
US TREASURY NOTES	100,000,000.00	1	7/15/2013	101,063,000.00
	<b>3,641,200,000.00</b>			<b>3,662,029,369.00</b>

**US Treasury Notes:**

FEDERAL HOME LOANS	100,000,000.00	0.25	6/27/2012	99,922,000.00
FEDERAL HOME LOAN	92,965,000.00	0.23	6/28/2012	92,855,301.30
	<b>192,965,000.00</b>			<b>192,777,301.30</b>

**Industrial Bonds**

BANK AMERICA CORP	25,000,000.00	2.1	4/30/2012	25,392,000.00
BOTTLING GROUP LLC	8,000,000.00	4.625	11/15/2012	8,430,240.00
CINGULAR WIRELESS	15,000,000.00	6.5	12/15/2011	15,382,650.00
PEPSICO INC	9,000,000.00	5.15	5/15/2012	9,368,280.00
PFIZER INC NOTES	10,000,000.00	4.45	3/15/2012	10,284,900.00
PFIZER INC NOTES	20,000,000.00	4.45	3/15/2012	20,569,800.00
3M COMPANY MEDIUM	15,000,000.00	4.65	12/15/2012	15,916,950.00
	<b>102,000,000.00</b>			<b>105,344,820.00</b>

**14,618,497,000.00**      -      -      **14,641,073,840.28**

## CMF HOLDINGS

Unaudited as of December 31, 2011

Description	RATE	Maturity	POSITION-SIZE	MARKET-VALUE
<b>Commercial Paper Interest:</b>				
CHEVRON CORP IBN	0.060	1/3/2012	50,000,000.00	50,000,000.00
CHEVRON CORP IBN	0.050	1/4/2012	25,000,000.00	25,000,000.00
CHEVRON CORP IBN	0.030	1/27/2012	50,000,000.00	50,000,000.00
CHEVRON CORP IBN	0.030	2/1/2012	85,000,000.00	85,000,000.00
EXXON MOBIL CORP I	0.030	1/6/2012	150,000,000.00	150,000,000.00
EXXON MOBIL CORP I	0.030	1/9/2012	87,000,000.00	87,000,000.00
GENERAL ELECTRIC C	0.030	2/1/2012	31,000,000.00	31,000,000.00
GENERAL ELECTRIC C	0.030	2/1/2012	21,266,000.00	21,266,000.00
			<b>499,266,000.00</b>	<b>499,266,000.00</b>
<b>Government of Canada Commercial Paper:</b>				
GOV'T OF CANADA DI	0.080	4/24/2012	10,000,000.00	9,997,466.66
GOV'T OF CANADA DI	0.100	6/25/2012	50,000,000.00	49,975,555.55
GOV'T OF CANADA DI	0.100	6/26/2012	50,000,000.00	49,975,416.67
GOV'T OF CANADA DI	0.100	7/9/2012	50,000,000.00	49,973,611.11
GOV'T OF CANADA DI	0.100	7/10/2012	50,000,000.00	49,973,472.22
ONTARIO PROVINCE D	0.040	2/1/2012	100,000,000.00	99,996,555.55
QUEBEC PROVINCE DI	0.110	2/14/2012	46,900,000.00	46,893,694.56
			<b>356,900,000.00</b>	<b>356,785,772.32</b>
<b>Commercial Paper Discount:</b>				
CANADIAN IMPERIAL	0.070	1/20/2012	100,000,000.00	99,996,305.55
EMERSON ELECTRIC D	0.050	1/10/2012	16,000,000.00	15,999,800.00
EMERSON ELECTRIC D	0.068	1/17/2012	17,000,000.00	16,999,486.23
EMERSON ELECTRIC D	0.070	1/18/2012	38,000,000.00	37,998,743.89
EMERSON ELECTRIC D	0.040	1/18/2012	20,000,000.00	19,999,338.89
EMERSON ELECTRIC D	0.070	1/26/2012	50,000,000.00	49,997,569.45
EMERSON ELECTRIC D	0.080	2/9/2012	10,122,000.00	10,121,122.76
EMERSON ELECTRIC C	0.040	2/17/2012	16,622,000.00	16,621,131.97
HEWLETT PACKARD CO	0.200	1/3/2012	11,200,000.00	11,199,875.56
HEWLETT PACKARD CO	0.170	1/5/2012	25,000,000.00	24,999,527.78
HEWLETT PACKARD DI	0.250	1/9/2012	19,200,000.00	19,198,933.33
IBM CORP DISC CP	0.060	1/17/2012	100,000,000.00	99,997,333.33
IBM CORP DISC CP	0.050	1/23/2012	13,068,000.00	13,067,600.70
JOHNSON & JOHNSON	0.030	2/1/2012	100,000,000.00	99,997,416.67
NESTLE CAPITAL COR	0.050	1/17/2012	25,000,000.00	24,999,444.44
NESTLE CAP CORP DI	0.030	2/6/2012	50,000,000.00	49,998,500.00
PEPSICO INC DISC C	0.050	2/13/2012	25,000,000.00	24,998,506.95
PEPSICO INC DISC C	0.050	2/13/2012	50,000,000.00	49,997,013.90
PRIVATE EXPORT FUN	0.050	1/12/2012	25,000,000.00	24,999,618.06
PRIVATE EXPORT FUN	0.050	1/12/2012	25,000,000.00	24,999,618.06

PRIVATE EXPORT FUN	0.050	2/10/2012	30,000,000.00	29,998,333.33
PRIVATE EXPORT FUN	0.060	2/10/2012	19,000,000.00	18,998,944.44
PRIVATE EXPORT FUN	0.050	2/13/2012	25,000,000.00	24,998,506.95
PRIVATE EXPORT FUN	0.050	2/13/2012	50,000,000.00	49,997,013.90
PRIVATE EXPORT FUN	0.050	2/15/2012	26,000,000.00	25,998,375.00
TOYOTA MOTOR CREDI	0.050	1/20/2012	25,000,000.00	24,999,340.28
TOYOTA MOTOR CREDI	0.050	1/20/2012	75,000,000.00	74,998,020.84
TOYOTA MOTOR CREDI	0.040	1/23/2012	50,000,000.00	49,998,777.78
US BANK DISC CP	0.040	1/4/2012	50,000,000.00	49,999,833.33
US BANK DISC CP	0.050	1/31/2012	60,000,000.00	59,997,500.00
			<b>1,146,212,000.00</b>	<b>1,146,171,533.37</b>

**Certificates of Deposit:**

BANK OF MONTREAL Y	0.190	2/1/2012	145,000,000.00	145,000,000.00
BANK OF MONTREAL Y	0.080	1/18/2012	40,000,000.00	40,000,000.00
BANK OF NOVA SCOTI	0.060	1/3/2012	50,000,000.00	50,000,000.00
BANK OF NOVA SCOTI	0.070	1/20/2012	20,000,000.00	20,000,000.00
BANK OF NOVA SCOTI	0.120	2/22/2012	27,500,000.00	27,500,000.00
BANK OF NOVA SCOTI	0.040	1/4/2012	55,000,000.00	55,000,000.00
BANK OF NOVA SCOTI	0.110	2/27/2012	100,000,000.00	100,000,000.00
CANADIAN IMP BANK	0.070	2/1/2012	31,000,000.00	31,000,000.00
ROYAL BANK OF CANA	0.050	1/27/2012	75,000,000.00	75,000,000.00
TD SECURITIES (USA	0.030	1/3/2012	24,000,000.00	24,000,000.00
TORONTO DOMINION B	0.070	1/17/2012	110,000,000.00	110,000,000.00
			<b>677,500,000.00</b>	<b>677,500,000.00</b>

**US Treasury Bills:**

U.S. TREASURY BILL	0.118	3/8/2012	47,382,000.00	47,380,104.72
U.S. TREASURY BILL	0.136	4/5/2012	202,000,000.00	201,989,900.00
U.S. TREASURY BILL	0.135	4/5/2012	217,000,000.00	216,989,150.00
U.S. TREASURY BILL	0.096	4/5/2012	13,816,000.00	13,815,309.20
U.S. TREASURY BILL	0.150	5/3/2012	30,030,000.00	30,027,597.60
U.S. TREASURY BILL	0.068	6/28/2012	6,003,000.00	6,001,199.10
U.S. TREASURY BILL	0.065	6/28/2012	36,900,000.00	36,888,930.00
U.S. TREASURY BILL	0.104	9/20/2012	250,000,000.00	249,865,000.00
US TREASURY BILLS	0.060	10/18/2012	80,000,000.00	79,945,600.00
			<b>883,131,000.00</b>	<b>882,902,790.62</b>

**US Treasury Notes:**

UNITED STATES TREA	4.875	2/15/2012	100,000,000.00	100,566,000.00
US TREASURY NOTES	4.375	8/15/2012	191,400,000.00	196,439,562.00
US TREASURY NOTE	4.125	8/31/2012	19,000,000.00	19,501,030.00
US TREASURY NOTES	3.875	10/31/2012	76,200,000.00	78,545,436.00
U.S. TREASURY NOTE	1.375	2/15/2012	100,000,000.00	100,156,000.00
U.S. TREASURY NOTE	1.375	2/15/2012	150,000,000.00	150,234,000.00
U.S. TREASURY NOTE	1.375	2/15/2012	100,000,000.00	100,156,000.00
U.S. TREASURY NOTE	1.375	2/15/2012	100,000,000.00	100,156,000.00
U.S. TREASURY NOTE	1.375	3/15/2012	54,000,000.00	54,143,640.00
U.S. TREASURY NOTE	1.375	3/15/2012	200,000,000.00	200,532,000.00

U.S. TREASURY NOTE	1.375	3/15/2012	36,000,000.00	36,095,760.00
U.S. TREASURY NOTE	1.375	3/15/2012	49,000,000.00	49,130,340.00
U.S. TREASURY NOTE	1.375	3/15/2012	5,700,000.00	5,715,162.00
U.S. TREASURY NOTE	1.375	3/15/2012	100,000,000.00	100,266,000.00
U.S. TREASURY NOTE	1.375	3/15/2012	75,000,000.00	75,199,500.00
US TREASURY NOTES	1.375	4/15/2012	98,750,000.00	99,124,262.50
U.S. TREASURY NOTE	1.375	5/15/2012	12,181,000.00	12,240,443.28
U.S. TREASURY NOTE	1.375	5/15/2012	44,200,000.00	44,415,696.00
U.S. TREASURY NOTE	1.375	5/15/2012	133,000,000.00	133,649,040.00
U.S. TREASURY NOTE	1.375	5/15/2012	10,750,000.00	10,802,460.00
U.S. TREASURY NOTE	1.375	5/15/2012	200,000,000.00	200,976,000.00
U.S. TREASURY NOTE	1.375	5/15/2012	50,000,000.00	50,244,000.00
U.S. TREASURY NOTE	1.375	5/15/2012	54,340,000.00	54,605,179.20
U.S. TREASURY NOTE	1.375	5/15/2012	14,360,000.00	14,430,076.80
U.S. TREASURY NOTE	1.375	5/15/2012	47,200,000.00	47,430,336.00
U.S. TREASURY NOTE	1.375	5/15/2012	51,000,000.00	51,248,880.00
U.S. TREASURY NOTE	1.875	6/15/2012	53,500,000.00	53,936,560.00
U.S. TREASURY NOTE	1.875	6/15/2012	50,000,000.00	50,408,000.00
U.S. TREASURY NOTE	1.875	6/15/2012	49,000,000.00	49,399,840.00
U.S. TREASURY NOTE	1.875	6/15/2012	34,350,000.00	34,630,296.00
U.S. TREASURY NOTE	1.500	7/15/2012	55,000,000.00	55,414,700.00
US TREASURY NOTES	1.750	8/15/2012	43,000,000.00	43,436,880.00
US TREASURY NOTES	1.750	8/15/2012	10,163,000.00	10,266,256.08
US TREASURY NOTES	1.750	8/15/2012	72,500,000.00	73,236,600.00
US TREASURY NOTES	1.750	8/15/2012	30,000,000.00	30,304,800.00
US TREASURY NOTES	1.375	9/15/2012	154,000,000.00	155,353,660.00
US TREASURY NOTES	1.375	9/15/2012	9,395,000.00	9,477,582.05
US TREASURY NOTES	1.375	9/15/2012	45,000,000.00	45,395,550.00
US TREASURY NOTES	1.375	9/15/2012	100,000,000.00	100,879,000.00
US TREASURY NOTES	1.375	10/15/2012	36,500,000.00	36,855,145.00
US TREASURY NOTES	1.375	10/15/2012	95,000,000.00	95,924,350.00
US TREASURY NOTES	1.375	10/15/2012	125,000,000.00	126,216,250.00
U.S. TREASURY NOTE	0.875	1/31/2012	150,000,000.00	150,094,500.00
U.S. TREASURY NOTE	0.875	1/31/2012	100,000,000.00	100,063,000.00
US TREASURY NOTES	0.875	2/29/2012	100,000,000.00	100,133,000.00
US TREASURY NOTES	0.875	2/29/2012	75,000,000.00	75,099,750.00
US TREASURY NOTES	0.875	2/29/2012	100,000,000.00	100,133,000.00
US TREASURY NOTES	0.875	2/29/2012	150,000,000.00	150,199,500.00
US TREASURY NOTES	0.875	2/29/2012	40,000,000.00	40,053,200.00
U.S. TREASURY NOTE	1.000	4/30/2012	60,000,000.00	60,187,800.00
U.S. TREASURY NOTE	1.000	4/30/2012	40,000,000.00	40,125,200.00
U.S. TREASURY NOTE	1.000	4/30/2012	123,000,000.00	123,384,990.00
U.S. TREASURY NOTE	1.000	4/30/2012	200,000,000.00	200,626,000.00
U.S. TREASURY NOTE	1.000	4/30/2012	158,000,000.00	158,494,540.00
U.S. TREASURY NOTE	1.000	4/30/2012	39,600,000.00	39,723,948.00
U.S. TREASURY NOTE	1.000	4/30/2012	49,000,000.00	49,153,370.00
U.S. TREASURY NOTE	1.000	4/30/2012	7,350,000.00	7,373,005.50

U.S. TREASURY NOTE	1.000	4/30/2012	18,300,000.00	18,357,279.00
U.S. TREASURY NOTE	1.000	4/30/2012	60,000,000.00	60,187,800.00
U.S. TREASURY NOTE	1.000	4/30/2012	63,950,000.00	64,150,163.50
U.S. TREASURY NOTE	1.000	4/30/2012	39,630,000.00	39,754,041.90
U.S. TREASURY NOTE	1.000	4/30/2012	20,753,000.00	20,817,956.89
US TREASURY NOTES	0.750	5/31/2012	13,000,000.00	13,037,570.00
US TREASURY NOTES	0.750	5/31/2012	51,000,000.00	51,147,390.00
US TREASURY NOTES	0.750	5/31/2012	20,000,000.00	20,057,800.00
US TREASURY NOTES	0.750	5/31/2012	4,295,000.00	4,307,412.55
US TREASURY NOTES	1.000	7/15/2013	100,000,000.00	101,191,000.00
US TREASURY NOTES	0.625	7/31/2012	24,800,000.00	24,876,632.00
US TREASURY NOTES	0.625	7/31/2012	27,095,000.00	27,178,723.55
US TREASURY NOTES	0.625	7/31/2012	99,442,000.00	99,749,275.78
US TREASURY NOTES	0.625	7/31/2012	100,000,000.00	100,309,000.00
U.S. TREASURY NOTE	0.625	7/31/2012	60,000,000.00	60,185,400.00
US TREASURY NOTES	0.625	7/31/2012	150,000,000.00	150,463,500.00
US TREASURY NOTES	0.625	7/31/2012	13,580,000.00	13,621,962.20
US TREASURY NOTES	0.625	7/31/2012	98,000,000.00	98,302,820.00
US TREASURY NOTES	0.625	6/30/2012	100,000,000.00	100,277,000.00
US TREASURY NOTES	0.625	6/30/2012	75,000,000.00	75,207,750.00
US TREASURY NOTES	0.625	6/30/2012	50,000,000.00	50,138,500.00
U.S. TREASURY NOTE	0.375	9/30/2012	100,000,000.00	100,191,000.00
U.S. TREASURY NOTE	0.375	9/30/2012	39,885,000.00	39,961,180.35
U.S. TREASURY NOTE	0.375	8/31/2012	100,000,000.00	100,176,000.00
U.S. TREASURY NOTE	0.375	8/31/2012	75,000,000.00	75,132,000.00
U.S. TREASURY NOTE	0.375	8/31/2012	28,140,000.00	28,189,526.40
U.S. TREASURY NOTE	0.375	8/31/2012	88,200,000.00	88,355,232.00
U.S. TREASURY NOTE	0.375	8/31/2012	79,660,000.00	79,800,201.60
U.S. TREASURY NOTE	0.375	8/31/2012	105,650,000.00	105,835,944.00
U.S. TREASURY NOTE	0.375	8/31/2012	41,865,000.00	41,938,682.40
U.S. TREASURY NOTE	0.375	8/31/2012	59,810,000.00	59,915,265.60
U.S. TREASURY NOTE	0.375	8/31/2012	59,815,000.00	59,920,274.40
U.S. TREASURY NOTE	0.375	8/31/2012	11,050,000.00	11,069,448.00
US TREASURY NOTES	0.625	6/30/2012	150,000,000.00	158,250,000.00
			<b>6,554,359,000.00</b>	<b>6,594,036,808.53</b>
<b>Federal Home Loan Banks:</b>				
FEDERAL HOME LOANS	0.250	6/27/2012	100,000,000.00	100,036,000.00
FEDERAL HOME LOAN	0.230	6/28/2012	92,965,000.00	92,979,874.40
			<b>192,965,000.00</b>	<b>193,015,874.40</b>
<b>Industrial Bonds:</b>				
BANK AMERICA CORP	2.100	4/30/2012	25,000,000.00	25,172,925.00
BOTTLING GROUP LLC	4.625	11/15/2012	8,000,000.00	8,272,360.00
GENERAL DYNAMICS C	4.250	5/15/2013	25,000,000.00	26,228,350.00
PECO ENERGY CO	4.750	10/1/2012	10,000,000.00	10,298,900.00
PEPSICO INC	5.150	5/15/2012	9,000,000.00	9,151,830.00
PRIVATE EXPORT FUN	3.550	4/15/2013	25,000,000.00	26,006,000.00



PUBLIC SERVICE CO	7.875	10/1/2012	10,795,000.00	11,356,264.44
PUBLIC SERVICE CO	7.875	10/1/2012	6,015,000.00	6,327,737.89
3M COMPANY MEDIUM	4.650	12/15/2012	15,000,000.00	15,614,700.00
			<b>133,810,000.00</b>	<b>138,429,067.33</b>
<b>Corporate-Zero Coupon:</b>				
SEARIVER MARITIME	0	9/1/2012	48,000,000.00	47,658,240.00
			<b>48,000,000.00</b>	<b>47,658,240.00</b>
			<b>10,492,143,000.00</b>	<b>10,535,766,086.57</b>

## FOREIGN EQUITY HOLDINGS AS OF 12/31/11

Description	RATE	Maturity	POSITION-SIZE	MARKET-VALUE
GOV'T OF CANADA DI	0.080	4/24/2012	10,000,000.00	9,997,466.66
GOV'T OF CANADA DI	0.100	6/25/2012	50,000,000.00	49,975,555.55
GOV'T OF CANADA DI	0.100	6/26/2012	50,000,000.00	49,975,416.67
GOV'T OF CANADA DI	0.100	7/9/2012	50,000,000.00	49,973,611.11
GOV'T OF CANADA DI	0.100	7/10/2012	50,000,000.00	49,973,472.22
ONTARIO PROVINCE D	0.040	2/1/2012	100,000,000.00	99,996,555.55
QUEBEC PROVINCE DI	0.110	2/14/2012	46,900,000.00	46,893,694.56
CANADIAN IMPERIAL	0.070	1/20/2012	100,000,000.00	99,996,305.55
TOYOTA MOTOR CREDI	0.050	1/20/2012	25,000,000.00	24,999,340.28
TOYOTA MOTOR CREDI	0.050	1/20/2012	75,000,000.00	74,998,020.84
TOYOTA MOTOR CREDI	0.040	1/23/2012	50,000,000.00	49,998,777.78
BANK OF MONTREAL Y	0.190	2/1/2012	145,000,000.00	145,000,000.00
BANK OF MONTREAL Y	0.080	1/18/2012	40,000,000.00	40,000,000.00
BANK OF NOVA SCOTI	0.060	1/3/2012	50,000,000.00	50,000,000.00
BANK OF NOVA SCOTI	0.070	1/20/2012	20,000,000.00	20,000,000.00
BANK OF NOVA SCOTI	0.120	2/22/2012	27,500,000.00	27,500,000.00
BANK OF NOVA SCOTI	0.040	1/4/2012	55,000,000.00	55,000,000.00
BANK OF NOVA SCOTI	0.110	2/27/2012	100,000,000.00	100,000,000.00
CANADIAN IMP BANK	0.070	2/1/2012	31,000,000.00	31,000,000.00
ROYAL BANK OF CANA	0.050	1/27/2012	75,000,000.00	75,000,000.00
TD SECURITIES (USA	0.030	1/3/2012	24,000,000.00	24,000,000.00
TORONTO DOMINION B	0.070	1/17/2012	110,000,000.00	110,000,000.00

## CMF HOLDINGS

Unaudited as of June 2012, 2012

Description	RATE	Maturity	POSITION-SIZE	MARKET-VALUE
<b>Commercial Paper Interest:</b>				
CANADIAN IMPERIAL	0.13	7/9/2012	18,895,000.00	18,895,000.00
GENERAL ELECTRIC C	0.13	8/1/2012	100,000,000.00	100,000,000.00
GENERAL ELECTRIC C	0.07	7/10/2012	50,000,000.00	50,000,000.00
GENERAL ELECTRIC C	0.1	8/1/2012	50,000,000.00	50,000,000.00
GENERAL ELECTRIC C	0.1	8/2/2012	50,000,000.00	50,000,000.00
NATIONAL AUSTRALIA	0.14	8/1/2012	100,000,000.00	100,000,000.00
NATIONAL AUSTRALIA	0.14	8/1/2012	39,000,000.00	39,000,000.00
NATIONAL AUSTRALIA	0.14	8/1/2012	81,000,000.00	81,000,000.00
			<b>488,895,000.00</b>	<b>488,895,000.00</b>
<b>Government of Canada Commercial Paper:</b>				
HYDRO QUEBEC DISC	0.16	7/3/2012	50,000,000.00	49,999,555.56
			<b>50,000,000.00</b>	<b>49,999,555.56</b>
<b>Commercial Paper Discount:</b>				
ABBOTT LABORATORIE	0.1	7/11/2012	37,000,000.00	36,998,972.22
ABBOTT LABORATORIE	0.12	7/30/2012	20,000,000.00	19,998,066.67
ABBOTT LABORATORIE	0.12	8/1/2012	20,000,000.00	19,997,933.33
ARCHER DANIELS MID	0.1	7/13/2012	30,000,000.00	29,999,000.00
BAKER HUGHES INC D	0.17	7/6/2012	50,000,000.00	49,998,819.44
BANK OF NY MELLON	0.1	7/3/2012	41,500,000.00	41,499,769.44
CHEVRON CORP DISC	0.1	7/16/2012	50,000,000.00	49,997,916.67
CHEVRON CORP DISC	0.11	7/18/2012	20,000,000.00	19,998,961.11
DANAHER CORP DOSC	0.17	7/19/2012	40,000,000.00	39,996,600.00
DEERE & CO DISC C	0.14	7/26/2012	125,000,000.00	124,987,847.22
DEERE & CO DISC CP	0.14	8/2/2012	79,000,000.00	78,990,168.89
DUPONT EI DENEMOUR	0.16	7/2/2012	45,000,000.00	44,999,800.00
DUPONT EI DENEMOUR	0.14	7/11/2012	6,242,000.00	6,241,757.25
DUPONT EI DENEMOUR	0.17	7/17/2012	53,695,000.00	53,690,943.04
DUPONT EI DENEMOUR	0.16	7/18/2012	25,000,000.00	24,998,111.11
DUPONT EI DENEMOUR	0.16	7/18/2012	50,000,000.00	49,996,222.22
EMERSON ELECTRIC D	0.12	7/25/2012	10,000,000.00	9,999,200.00
EMERSON ELECTRIC D	0.14	8/2/2012	25,000,000.00	24,996,888.89
JP MORGAN CHASE &	0.18	8/1/2012	7,000,000.00	6,998,915.00
PEPSICO INC DISC C	0.1	7/27/2012	50,000,000.00	49,996,388.89
PEPSICO INC DISC C	0.11	8/1/2012	54,000,000.00	53,994,885.00
PFIZER INC DISC CP	0.11	7/19/2012	81,500,000.00	81,495,517.50
PFIZER INC DISC CP	0.11	7/19/2012	5,000,000.00	4,999,725.00
PRAXAIR INC DISC C	0.13	7/9/2012	22,000,000.00	21,999,364.44
PRAXAIR INC DISC C	0.12	7/12/2012	60,000,000.00	59,997,800.01

PRIVATE EXPORT FUN	0.11	7/20/2012	30,000,000.00	29,998,258.33
TOYOTA MOTOR CREDI	0.15	7/25/2012	74,000,000.00	73,992,600.00
WALMART STORES INC	0.12	7/23/2012	42,000,000.00	41,996,920.00
WALMART STORES INC	0.11	7/23/2012	75,000,000.00	74,994,500.00
WALMART STORES INC	0.13	7/30/2012	25,000,000.00	24,997,381.94
WALMART STORES INC	0.13	7/30/2012	75,000,000.00	74,992,145.82
			<b>1,327,937,000.00</b>	<b>1,327,841,379.43</b>

**Certificates of Deposit:**

BANK OF MONTREAL Y	0.17	7/24/2012	175,000,000.00	175,000,000.00
BANK OF MONTREAL Y	0.17	7/24/2012	26,000,000.00	26,000,000.00
BANK OF NOVA SCOTI	0.15	8/1/2012	45,000,000.00	45,000,000.00
BANK OF NOVA SCOTI	0.15	8/1/2012	55,000,000.00	55,000,000.00
BANK OF NOVA SCOTI	0.15	8/1/2012	24,000,000.00	24,000,000.00
BANK OF NOVA SCOTI	0.15	7/5/2012	100,000,000.00	100,000,000.00
BANK OF NOVA SCOTI	0.15	7/6/2012	50,000,000.00	50,000,000.00
BANK OF NOVA SCOTI	0.15	7/9/2012	46,000,000.00	46,000,000.00
CANADIAN IMPERIAL	0.14	8/1/2012	45,000,000.00	45,000,000.00
ROYAL BANK OF CANA	0.1	7/27/2012	50,000,000.00	50,000,000.00
ROYAL BANK OF CANA	0.1	7/27/2012	35,000,000.00	35,000,000.00
ROYAL BANK OF CANA	0.1	8/7/2012	135,000,000.00	135,000,000.00
TORONTO DOMINION B	0.15	7/13/2012	95,000,000.00	95,000,000.00
TORONTO DOMINION B	0.16	8/6/2012	115,000,000.00	115,000,000.00
TORONTO DOMINION B	0.15	7/20/2012	100,000,000.00	100,000,000.00
			<b>1,096,000,000.00</b>	<b>1,096,000,000.00</b>

**US Treasury Bills:**

U.S. TREASURY BILL	0.104	9/20/2012	250,000,000.00	249,960,000.00
US TREASURY BILLS	0.06	10/18/2012	80,000,000.00	79,974,400.00
US TREASURY BILLS	0.063	7/12/2012	187,000,000.00	186,996,260.00
U.S. TREASURY BILL	0.11	11/8/2012	10,175,000.00	10,170,958.26
U.S. TREASURY BILL	0.111	9/6/2012	200,000,000.00	199,976,000.00
U.S. TREASURY BILL	0.13	9/27/2012	55,000,000.00	54,988,450.00
U.S. TREASURY BILL	0.129	10/4/2012	200,000,000.00	199,956,000.00
U.S. TREASURY BILL	0.133	11/29/2012	5,036,000.00	5,033,280.56
U.S. TREASURY BILL	0.141	12/6/2012	115,000,000.00	114,929,850.00
U.S. TREASURY BILL	0.147	12/6/2012	65,030,000.00	64,990,331.70
U.S. TREASURY BILL	0.151	12/27/2012	120,000,000.00	119,907,600.00
U.S. TREASURY BILL	0.103	8/23/2012	229,000,000.00	228,983,970.00
			<b>1,516,241,000.00</b>	<b>1,515,867,100.52</b>

**US Treasury Notes:**

US TREASURY NOTES	4.375	8/15/2012	191,400,000.00	192,379,968.00
US TREASURY NOTE	4.125	8/31/2012	19,000,000.00	19,123,880.00
US TREASURY NOTES	3.875	10/31/2012	76,200,000.00	77,131,926.00

U.S. TREASURY NOTE	1.5	7/15/2012	55,000,000.00	55,025,850.00
US TREASURY NOTES	1.75	8/15/2012	43,000,000.00	43,085,570.00
US TREASURY NOTES	1.75	8/15/2012	10,163,000.00	10,183,224.37
US TREASURY NOTES	1.75	8/15/2012	72,500,000.00	72,644,275.00
US TREASURY NOTES	1.75	8/15/2012	30,000,000.00	30,059,700.00
US TREASURY NOTES	1.75	8/15/2012	200,000,000.00	200,398,000.00
US TREASURY NOTES	1.375	9/15/2012	154,000,000.00	154,391,160.00
US TREASURY NOTES	1.375	9/15/2012	9,395,000.00	9,418,863.30
US TREASURY NOTES	1.375	9/15/2012	45,000,000.00	45,114,300.00
US TREASURY NOTES	1.375	9/15/2012	100,000,000.00	100,254,000.00
US TREASURY NOTES	1.375	10/15/2012	36,500,000.00	36,628,480.00
US TREASURY NOTES	1.375	10/15/2012	95,000,000.00	95,334,400.00
US TREASURY NOTES	1.375	10/15/2012	125,000,000.00	125,440,000.00
US TREASURY NOTES	1.375	10/15/2012	200,000,000.00	200,704,000.00
US TREASURY NOTES	1.375	11/15/2012	190,000,000.00	190,845,500.00
US TREASURY NOTES	1.375	11/15/2012	200,000,000.00	200,890,000.00
US TREASURY NOTES	1	7/15/2013	100,000,000.00	100,762,000.00
US TREASURY NOTES	0.625	7/31/2012	24,800,000.00	24,809,672.00
US TREASURY NOTES	0.625	7/31/2012	27,095,000.00	27,105,567.05
US TREASURY NOTES	0.625	7/31/2012	99,442,000.00	99,480,782.38
US TREASURY NOTES	0.625	7/31/2012	100,000,000.00	100,039,000.00
U.S. TREASURY NOTE	0.625	7/31/2012	60,000,000.00	60,023,400.00
US TREASURY NOTES	0.625	7/31/2012	150,000,000.00	150,058,500.00
US TREASURY NOTES	0.625	7/31/2012	13,580,000.00	13,585,296.20
US TREASURY NOTES	0.625	7/31/2012	98,000,000.00	98,038,220.00
U.S. TREASURY NOTE	0.375	9/30/2012	100,000,000.00	100,059,000.00
U.S. TREASURY NOTE	0.375	9/30/2012	39,885,000.00	39,908,532.15
U.S. TREASURY NOTE	0.375	8/31/2012	100,000,000.00	100,043,000.00
U.S. TREASURY NOTE	0.375	8/31/2012	75,000,000.00	75,032,250.00
U.S. TREASURY NOTE	0.375	8/31/2012	28,140,000.00	28,152,100.20
U.S. TREASURY NOTE	0.375	8/31/2012	88,200,000.00	88,237,926.00
U.S. TREASURY NOTE	0.375	8/31/2012	79,660,000.00	79,694,253.80
U.S. TREASURY NOTE	0.375	8/31/2012	105,650,000.00	105,695,429.50
U.S. TREASURY NOTE	0.375	8/31/2012	41,865,000.00	41,883,001.95
U.S. TREASURY NOTE	0.375	8/31/2012	59,810,000.00	59,835,718.30
U.S. TREASURY NOTE	0.375	8/31/2012	59,815,000.00	59,840,720.45
U.S. TREASURY NOTE	0.375	8/31/2012	11,050,000.00	11,054,751.50
U.S. TREASURY NOTE	0.5	11/30/2012	150,000,000.00	150,199,500.00
U.S. TREASURY NOTE	0.5	11/30/2012	200,000,000.00	200,266,000.00

**3,664,150,000.00      3,672,857,718.15**

**Industrial Bonds:**

AMERICAN HONDA FIN	1.625	9/20/2013	14,000,000.00	14,156,240.00
BOTTLING GROUP LLC	4.625	11/15/2012	8,000,000.00	8,128,800.00
GENERAL DYNAMICS C	4.25	5/15/2013	25,000,000.00	25,792,500.00
GLAXOSMITHLINE CAP	4.85	5/15/2013	19,473,000.00	20,215,505.49

GLAXOSMITHLINE CAP	4.85	5/15/2013	5,527,000.00	5,737,744.51
IBM CORP SR NOTES	1	8/5/2013	25,000,000.00	25,138,500.00
VERIZON NEW YORK I	7	6/15/2013	21,500,000.00	22,561,281.49
PECO ENERGY CO	4.75	10/1/2012	10,000,000.00	10,100,000.00
PRIVATE EXPORT FUN	3.55	4/15/2013	25,000,000.00	25,645,500.00
PUBLIC SERVICE CO	7.875	10/1/2012	10,795,000.00	10,992,764.40
PUBLIC SERVICE CO	7.875	10/1/2012	6,015,000.00	6,125,194.80
3M COMPANY MEDIUM	4.65	12/15/2012	15,000,000.00	15,300,900.00
			<b>185,310,000.00</b>	<b>189,894,930.69</b>
<b>Corporate-Zero Coupon:</b>				
SEARIVER MARITIME	0	9/1/2012	48,000,000.00	47,860,800.00
			<b>48,000,000.00</b>	<b>47,860,800.00</b>

## CMF HOLDINGS

Unaudited as of December 31, 2012

Description	RATE	Maturity	POSITION-SIZE	MARKET-VALUE
<b>Commercial Paper Interest:</b>				
EXXON MOBIL CORP I	0.08	2/1/2013	199,000,000.00	199,000,000.00
GENERAL ELECTRIC C	0.05	1/31/2013	90,000,000.00	90,000,000.00
GENERAL ELECTRIC C	0.05	1/31/2013	50,000,000.00	50,000,000.00
GENERAL ELECTRIC C	0.05	1/31/2013	50,000,000.00	50,000,000.00
GENERAL ELECTRIC C	0.05	1/31/2013	50,000,000.00	50,000,000.00
GENERAL ELECTRIC C	0.05	2/4/2013	25,000,000.00	25,000,000.00
GENERAL ELECTRIC C	0.05	2/4/2013	4,420,000.00	4,420,000.00
NATIONAL AUSTRALIA	0.13	1/11/2013	48,000,000.00	48,000,000.00
NATIONAL AUSTRALIA	0.13	1/17/2013	40,000,000.00	40,000,000.00
NATIONAL AUSTRALIA	0.13	1/25/2013	82,000,000.00	82,000,000.00
NATIONAL AUSTRALIA	0.13	1/18/2013	50,000,000.00	50,000,000.00
			<b>688,420,000.00</b>	<b>688,420,000.00</b>
<b>Government of Canada Commercial Paper:</b>				
PROV OF ONTARIO DI	0.12	1/22/2013	10,000,000.00	9,999,300.00
PROV OF ONTARIO DI	0.13	1/24/2013	70,000,000.00	69,994,186.11
QUEBEC PROVINCE DI	0.17	1/17/2013	25,000,000.00	24,998,111.11
QUEBEC PROVINCE DI	0.15	2/11/2013	55,000,000.00	54,990,604.17
			<b>160,000,000.00</b>	<b>159,982,201.39</b>
<b>Gov Agency Paper Discount</b>				
FED HOME LOAN BK D	0.115	2/19/2013	40,000,000.00	39,998,000.00
FHLB DISC NOTES	0.07	3/20/2013	46,400,000.00	46,394,896.00
FHLB DISC NOTES	0.065	3/20/2013	100,000,000.00	99,989,000.00
FHLB DISC NOTES	0.12	6/12/2013	32,750,000.00	32,735,262.50
			<b>219,150,000.00</b>	<b>219,117,158.50</b>
<b>Commercial Paper Discount:</b>				
BAKER HUGHES INC D	0.2	1/10/2013	25,000,000.00	24,998,750.00
BAKER HUGHES INC D	0.13	1/10/2013	50,000,000.00	49,997,500.00
BAKER HUGHES INC D	0.16	1/17/2013	20,000,000.00	19,998,577.78
CHEVRON CORP DISC	0.11	1/10/2013	30,000,000.00	29,999,175.00
COLGATE PALMOLIVE	0.07	1/23/2013	50,000,000.00	49,997,861.11
DANAHER CORP DISC	0.15	1/16/2013	18,000,000.00	17,998,875.01
JOHN DEERE DISC CP	0.13	1/15/2013	50,000,000.00	49,997,472.22
EMERSON ELECTRIC D	0.12	1/18/2013	15,000,000.00	14,999,150.00
GOOGLE DISC CP	0.09	1/17/2013	39,700,000.00	39,698,412.00
IBM DISC CP	0.07	1/3/2013	25,000,000.00	24,999,902.77
MCDONALDS DISC CP	0.11	1/10/2013	1,000,000.00	999,972.50
MCDONALDS DISC CP	0.11	1/10/2013	45,500,000.00	45,498,748.75

MERCK & CO DISC CP	0.09	1/14/2013	100,000,000.00	99,996,750.00
NESTLE CORP DISC C	0.23	4/17/2013	10,000,000.00	9,993,227.78
PFIZER DISC CP	0.08	1/15/2013	90,000,000.00	89,997,200.00
PRAXAIR INC DISC C	0.1	1/4/2013	21,000,000.00	20,999,825.00
PRAXAIR INC DISC C	0.09	1/8/2013	45,000,000.00	44,999,212.50
PRIVATE EXPORT FDG	0.13	1/14/2013	20,000,000.00	19,999,061.11
PRIVATE EXPORT FDG	0.11	2/1/2013	30,000,000.00	29,997,158.33
PRIVATE EXPORT FDG	0.28	3/12/2013	22,000,000.00	21,988,022.22
TORONTO DOMINION D	0.18	1/14/2013	50,000,000.00	49,996,750.00
TOYOTA DISC CP	0.12	1/2/2013	15,000,000.00	14,999,950.00
TOYOTA MOTOR CREDI	0.17	1/3/2013	50,000,000.00	49,999,527.78
TOYOTA MOTOR CREDI	0.12	1/9/2013	50,000,000.00	49,998,666.67
TOYOTA MOTOR CREDI	0.13	1/16/2013	50,000,000.00	49,997,291.67
WALMART STORES INC	0.1	1/22/2013	50,000,000.00	49,997,083.35
WALMART STORES INC	0.09	1/24/2013	50,000,000.00	49,997,125.00
WALMART STORES INC	0.1	1/30/2013	49,000,000.00	48,996,052.79
WALMART STORES INC	0.1	1/30/2013	1,000,000.00	999,919.44
WALMART STORES INC	0.09	2/4/2013	30,000,000.00	29,997,450.00
WALMART STORES INC	0.09	2/4/2013	50,000,000.00	49,995,750.00
WALMART STORES INC	0.09	2/4/2013	10,000,000.00	9,999,150.00
WALMART STORES INC	0.1	1/29/2013	50,000,000.00	49,996,111.13
			<b>1,212,200,000.00</b>	<b>1,212,125,681.91</b>

#### Certificates of Deposit:

BANK OF MONTREAL Y	0.2	1/2/2013	80,000,000.00	80,000,000.00
BANK OF MONTREAL Y	0.2	1/2/2013	25,000,000.00	25,000,000.00
BANK OF NOVA SCOTI	0.16	1/14/2013	66,000,000.00	66,000,000.00
BANK OF NOVA SCOTI	0.16	1/14/2013	20,000,000.00	20,000,000.00
BANK OF NOVA SCOTI	0.18	2/1/2013	34,000,000.00	34,000,000.00
BANK OF NOVA SCOTI	0.16	2/13/2013	90,000,000.00	90,000,000.00
BANK OF NOVA SCOTI	0.13	1/31/2013	100,000,000.00	100,000,000.00
CANADIAN IMPERIAL	0.11	1/8/2013	60,000,000.00	60,000,000.00
CANADIAN IMPERIAL	0.11	1/2/2013	80,000,000.00	80,000,000.00
ROYAL BANK OF CANA	0.08	1/25/2013	200,000,000.00	200,000,000.00
TORONTO DOMINION B	0.185	2/1/2013	50,000,000.00	50,000,000.00
TORONTO DOMINION B	0.17	1/7/2013	85,000,000.00	85,000,000.00
TORONTO DOMINION B	0.185	2/1/2013	80,000,000.00	80,000,000.00
			<b>970,000,000.00</b>	<b>970,000,000.00</b>

#### US Treasury Bills:

U.S. TREASURY BILL	0.136	2/7/2013	186,000,000.00	185,994,420.00
U.S. TREASURY BILL	0.126	2/7/2013	60,000,000.00	59,998,200.00
U.S. TREASURY BILL	0.1	2/7/2013	170,000,000.00	169,994,900.00
U.S. TREASURY BILL	0.121	3/28/2013	140,000,000.00	139,959,532.23
U.S. TREASURY BILL	0.146	5/2/2013	150,000,000.00	149,958,000.00
U.S. TREASURY BILL	0.146	5/2/2013	40,000,000.00	39,988,800.00



U.S. TREASURY BILL	0.143	5/2/2013	50,000,000.00	49,986,000.00
U.S. TREASURY BILL	0.142	5/2/2013	25,000,000.00	24,993,000.00
U.S. TREASURY BILL	0.14	5/2/2013	9,580,000.00	9,577,317.60
U.S. TREASURY BILL	0.144	5/2/2013	40,000,000.00	39,988,800.00
U.S. TREASURY BILL	0.144	5/2/2013	5,247,000.00	5,245,530.84
U.S. TREASURY BILL	0.076	5/2/2013	13,372,000.00	13,368,255.84
U.S. TREASURY BILL	0.142	5/30/2013	100,000,000.00	99,958,000.00
U.S. TREASURY BILL	0.143	5/30/2013	40,000,000.00	39,983,200.00
U.S. TREASURY BILL	0.115	6/27/2013	250,000,000.00	249,865,000.00
U.S. TREASURY BILL	0.098	6/27/2013	150,000,000.00	149,919,000.00
U.S. TREASURY BILL	0.122	6/27/2013	200,000,000.00	199,892,000.00
U.S. TREASURY BILL	0.131	7/25/2013	100,000,000.00	99,929,000.00
U.S. TREASURY BILL	0.138	1/17/2013	110,000,000.00	109,998,900.00
U.S. TREASURY BILL	0.138	1/17/2013	35,000,000.00	34,999,650.00
U.S. TREASURY BILL	0.13	1/17/2013	84,000,000.00	83,999,160.00
U.S. TREASURY BILL	0.138	1/24/2013	14,337,000.00	14,336,856.63
U.S. TREASURY BILL	0.143	1/24/2013	54,600,000.00	54,599,454.00
U.S. TREASURY BILL	0.142	1/24/2013	35,000,000.00	34,999,650.00
U.S. TREASURY BILL	0.148	8/22/2013	200,000,000.00	199,836,000.00
U.S. TREASURY BILL	0.149	8/22/2013	50,000,000.00	49,959,000.00
U.S. TREASURY BILL	0.123	8/22/2013	200,000,000.00	199,836,000.00
U.S. TREASURY BILL	0.138	2/14/2013	174,000,000.00	173,993,040.00
U.S. TREASURY BILL	0.127	2/14/2013	150,000,000.00	149,994,000.00
U.S. TREASURY BILL	0.128	2/21/2013	65,500,000.00	65,497,380.00
U.S. TREASURY BILL	0.133	2/21/2013	200,000,000.00	199,992,000.00
U.S. TREASURY BILL	0.133	2/21/2013	125,000,000.00	124,995,000.00
U.S. TREASURY BILL	0.133	2/21/2013	70,000,000.00	69,997,200.00
U.S. TREASURY BILL	0.129	2/21/2013	75,000,000.00	74,997,000.00
U.S. TREASURY BILL	0.115	2/21/2013	200,000,000.00	199,992,000.00
U.S. TREASURY BILL	0.135	2/28/2013	250,000,000.00	249,990,000.00
U.S. TREASURY BILL	0.122	2/28/2013	100,000,000.00	99,996,000.00
U.S. TREASURY BILL	0.125	9/19/2013	100,000,000.00	99,908,000.00
U S TREASURY BILLS	0.123	3/14/2013	132,000,000.00	131,990,760.00
U.S. TREASURY BILL	0.131	3/21/2013	85,200,000.00	85,193,184.00
U.S. TREASURY BILL	0.131	3/21/2013	200,000,000.00	199,984,000.00
U.S. TREASURY BILL	0.132	3/21/2013	35,000,000.00	34,997,200.00
U.S. TREASURY BILL	0.136	3/21/2013	200,000,000.00	199,984,000.00
U.S. TREASURY BILL	0.136	3/21/2013	50,000,000.00	49,996,000.00
U.S. TREASURY BILL	0.148	4/11/2013	200,000,000.00	199,918,055.55
U.S. TREASURY BILL	0.148	4/11/2013	50,000,000.00	49,979,513.89
U.S. TREASURY BILL	0.148	4/11/2013	100,000,000.00	99,959,027.78
U.S. TREASURY BILL	0.147	4/25/2013	100,000,000.00	99,976,000.00
U.S. TREASURY BILL	0.14	4/25/2013	100,000,000.00	99,976,000.00
U.S. TREASURY BILL	0.131	5/16/2013	200,000,000.00	199,932,000.00
U.S. TREASURY BILL	0.126	6/6/2013	250,000,000.00	249,890,000.00
U.S. TREASURY BILL	0.114	6/20/2013	45,000,000.00	44,977,950.00
U.S. TREASURY BILL	0.114	6/20/2013	6,114,000.00	6,111,004.14

**5,774,950,000.00**      **5,773,379,942.50**

**US Treasury Notes:**

US TREASURY NOTES	1.375	2/15/2013	86,000,000.00	86,130,720.00
US TREASURY NOTES	1.375	2/15/2013	44,000,000.00	44,066,880.00
US TREASURY NOTES	1.375	2/15/2013	135,000,000.00	135,205,200.00
US TREASURY NOTES	1	7/15/2013	100,000,000.00	100,461,000.00
US TREASURY NOTES	0.625	2/28/2013	100,000,000.00	100,086,000.00
US TREASURY NOTES	0.625	2/28/2013	9,775,000.00	9,783,406.50
US TREASURY NOTES	0.625	2/28/2013	50,000,000.00	50,043,000.00
US TREASURY NOTES	0.5	5/31/2013	100,000,000.00	100,160,000.00
			<b>624,775,000.00</b>	<b>625,936,206.50</b>

**Industrial Bonds:**

AMERICAN HONDA FIN	1.625	9/20/2013	14,000,000.00	14,123,620.00
GLAXOSMITHLINE CAP	4.85	5/15/2013	19,473,000.00	19,745,232.54
GLAXOSMITHLINE CAP	4.85	5/15/2013	5,527,000.00	5,604,267.46
IBM CORP SR NOTES	1	8/5/2013	25,000,000.00	25,108,500.00
VERIZON NEW YORK I	7	6/15/2013	21,500,000.00	22,007,976.14
PRIVATE EXPORT FUN	3.55	4/15/2013	25,000,000.00	25,108,750.00
			<b>110,500,000.00</b>	<b>111,698,346.14</b>