

DFA Short-Term Investment Fund

Unaudited Money Market Fund Holdings as-of 1/31/2012

Weighted Average Maturity (WAM) 32 Days

Weighted Average Life (WAL) 57 Days

Issuer Name	Investment Category	CUSIP	Principal Amount	Effective Maturity	Final Maturity	Coupon/Yield	Amortized Cost
OLD LINE FUNDING LLC	Asset Backed Commercial Paper	67983TDA1	25,000,000.00	4/10/2012	4/10/2012	0.09	24,990,895.83
OLD LINE FUNDING LLC	Asset Backed Commercial Paper	67983TC61	51,048,000.00	3/6/2012	3/6/2012	0.06	51,037,393.36
OLD LINE FUNDING LLC	Asset Backed Commercial Paper	67983TC12	60,054,000.00	3/1/2012	3/1/2012	0.05	60,043,357.10
BANK OF NOVA SCOTIA	Certificate of Deposit	06416P5B1	108,300,000.00	3/12/2012	3/12/2012	0.79	108,327,584.71
BANK OF NOVA SCOTIA	Certificate of Deposit	06417DQM0	65,500,000.00	4/18/2012	10/18/2012	0.86	65,605,122.91
BANK OF NOVA SCOTIA	Certificate of Deposit	06417DUP8	50,000,000.00	3/12/2012	6/11/2012	0.74	50,035,113.40
BANK OF NOVA SCOTIA	Certificate of Deposit	06416P4T3	76,285,000.00	3/5/2012	3/5/2012	0.78	76,301,453.16
BANK OF NOVA SCOTIA	Certificate of Deposit	06417ELW1	125,000,000.00	2/1/2012	11/1/2012	0.50	125,001,052.37
NATIONAL AUSTRALIA BANK NY	Certificate of Deposit	63253TKF4	100,000,000.00	3/6/2012	12/6/2012	0.70	100,000,000.00
NATIONAL AUSTRALIA BANK NY	Certificate of Deposit	63253TFX1	34,500,000.00	3/5/2012	3/5/2012	0.38	34,504,786.87
NORDEA BANK FINLAND NY	Certificate of Deposit	65556QZA4	50,000,000.00	2/1/2012	2/1/2012	0.65	50,000,000.00
NORDEA BANK FINLAND NY	Certificate of Deposit	65556Q5Q2	25,000,000.00	2/3/2012	2/3/2012	0.68	25,000,325.49
NORDEA BANK FINLAND NY	Certificate of Deposit	65557VSY8	35,000,000.00	2/13/2012	11/13/2012	0.65	34,967,742.71
NORDEA BANK FINLAND NY	Certificate of Deposit	65557VLH2	24,700,000.00	2/7/2012	2/7/2013	0.92	24,696,314.81
NORDEA BANK FINLAND NY	Certificate of Deposit	65557VLL3	18,500,000.00	2/6/2012	2/6/2013	0.92	18,487,952.37
NORDEA BANK FINLAND NY	Certificate of Deposit	65556Q7E7	100,000,000.00	3/13/2012	9/13/2012	0.94	100,018,534.21
NORDEA BANK FINLAND NY	Certificate of Deposit	65556QH97	24,010,000.00	4/13/2012	4/13/2012	0.88	24,022,832.30
RABOBANK NEDERLAND NV NY	Certificate of Deposit	74977MYL3	50,000,000.00	3/1/2012	3/1/2012	0.42	50,000,000.00
RABOBANK NEDERLAND NV NY	Certificate of Deposit	74977G5R5	20,000,000.00	2/29/2012	11/30/2012	0.66	20,003,736.73
RABOBANK NEDERLAND NV NY	Certificate of Deposit	74977MTN5	100,000,000.00	2/2/2012	4/2/2012	0.40	100,000,000.00
RABOBANK NEDERLAND NV NY	Certificate of Deposit	74977MYY5	50,000,000.00	3/16/2012	3/16/2012	0.48	50,000,000.00
ROYAL BANK OF CANADA NY	Certificate of Deposit	78009NCJ3	75,000,000.00	4/9/2012	1/8/2013	0.65	75,000,000.00

ROYAL BANK OF CANADA NY	Certificate of Deposit	78009NAG1	75,000,000.00	2/21/2012	9/20/2012	0.41	75,000,000.00
ROYAL BANK OF CANADA NY	Certificate of Deposit	78009NBE5	30,000,000.00	2/21/2012	10/22/2012	0.44	30,000,000.00
ROYAL BANK OF CANADA NY	Certificate of Deposit	78009J4U6	100,000,000.00	4/10/2012	4/10/2012	0.59	100,000,000.00
ROYAL BANK OF CANADA NY	Certificate of Deposit	78009NBL9	100,000,000.00	2/2/2012	11/2/2012	0.52	100,000,000.00
SVENSKA HANDELSBANKEN NY	Certificate of Deposit	86959BZV0	30,000,000.00	3/14/2012	3/14/2012	0.48	30,000,000.00
SVENSKA HANDELSBANKEN NY	Certificate of Deposit	86959BNF8	10,700,000.00	4/18/2012	1/18/2013	1.01	10,695,779.94
SVENSKA HANDELSBANKEN NY	Certificate of Deposit	86959BYZ2	50,000,000.00	2/29/2012	2/29/2012	0.46	50,000,194.00
SVENSKA HANDELSBANKEN NY	Certificate of Deposit	86959BYF6	50,000,000.00	2/27/2012	2/27/2012	0.46	50,000,000.00
SVENSKA HANDELSBANKEN NY	Certificate of Deposit	86959BXV2	75,000,000.00	2/21/2012	2/21/2012	0.39	75,000,000.00
SVENSKA HANDELSBANKEN NY	Certificate of Deposit	86959BHK4	100,000,000.00	3/29/2012	3/29/2012	0.75	100,025,014.86
SVENSKA HANDELSBANKEN NY	Certificate of Deposit	86959BB38	25,000,000.00	3/22/2012	3/22/2012	0.50	25,000,000.00
TORONTO DOMINION BANK NY	Certificate of Deposit	89112YB36	250,000,000.00	2/6/2012	5/4/2012	0.32	249,985,000.00
TORONTO DOMINION BANK NY	Certificate of Deposit	89112XNA9	100,000,000.00	2/2/2012	2/4/2013	0.54	100,000,000.00
WESTPAC BANKING CORP NY	Certificate of Deposit	96121TEQ7	100,000,000.00	2/16/2012	6/15/2012	0.38	100,000,000.00
WESTPAC BANKING CORP NY	Certificate of Deposit	96121TKE7	50,000,000.00	3/20/2012	12/20/2012	0.71	50,000,000.00
ANZ NATIONAL INTERNATIONAL LTD	Financial Company Commercial Paper	0018A2BG0	25,000,000.00	2/16/2012	2/16/2012	0.18	24,996,145.83
ANZ NATIONAL INTERNATIONAL LTD	Financial Company Commercial Paper	0018A2CG9	50,000,000.00	3/16/2012	3/16/2012	0.28	49,969,444.44
ANZ NATIONAL INTERNATIONAL LTD	Financial Company Commercial Paper	0018A2DW3	50,000,000.00	4/30/2012	4/30/2012	0.48	49,970,333.33
ANZ NATIONAL INTERNATIONAL LTD	Financial Company Commercial Paper	0018A2CK0	50,000,000.00	3/19/2012	3/19/2012	0.29	49,969,972.22
AUSTRALIA & NEW ZEALAND BANKING GROUP	Financial Company Commercial Paper	05253ADA5	134,200,000.00	4/10/2012	4/10/2012	0.12	134,084,116.41
AUSTRALIA & NEW ZEALAND BANKING GROUP	Financial Company Commercial Paper	05253ACG3	100,000,000.00	3/16/2012	3/16/2012	0.09	99,969,444.47
BNP PARIBAS FINANCE INC.	Financial Company Commercial Paper	0556N0B79	200,000,000.00	2/7/2012	2/7/2012	0.15	199,991,666.67
CAISSE CENTRALE DESJARDIS	Financial Company Commercial Paper	1280C2BF5	100,000,000.00	2/15/2012	2/15/2012	0.17	99,991,055.56
CAISSE CENTRALE DESJARDIS	Financial Company Commercial Paper	1280C2B73	35,000,000.00	2/7/2012	2/7/2012	0.15	34,999,183.33
CAISSE CENTRALE DESJARDIS	Financial Company Commercial Paper	1280C2BH1	50,000,000.00	2/17/2012	2/17/2012	0.17	49,997,333.33

CAISSE CENTRALE DESJARDIS	Financial Company Commercial Paper	1280C2C80	123,000,000.00	3/8/2012	3/8/2012	0.26	122,977,860.00
CAISSE CENTRALE DESJARDIS	Financial Company Commercial Paper	1280C2BT5	30,000,000.00	2/27/2012	2/27/2012	0.23	29,994,800.00
CAISSE CENTRALE DESJARDIS	Financial Company Commercial Paper	1280C2DK2	14,000,000.00	4/19/2012	4/19/2012	0.43	13,993,933.33
CAISSE CENTRALE DESJARDIS	Financial Company Commercial Paper	1280C2DC0	20,000,000.00	4/12/2012	4/12/2012	0.40	19,992,111.11
CAISSE CENTRALE DESJARDIS	Financial Company Commercial Paper	1280C2C72	25,000,000.00	3/7/2012	3/7/2012	0.26	24,996,597.23
COMMONWEALTH BANK OF AUSTRALIA	Financial Company Commercial Paper	20272DBF6	50,000,000.00	2/15/2012	2/15/2012	0.17	49,993,583.33
COMMONWEALTH BANK OF AUSTRALIA	Financial Company Commercial Paper	20272DBD1	17,710,000.00	2/13/2012	2/13/2012	0.17	17,708,051.90
COMMONWEALTH BANK OF AUSTRALIA	Financial Company Commercial Paper	20272DCK4	33,000,000.00	3/19/2012	3/19/2012	0.29	32,984,059.16
NATIONAL AUSTRALIA FUNDING	Financial Company Commercial Paper	63253JB66	50,000,000.00	2/6/2012	2/6/2012	0.06	49,997,534.72
NATIONAL AUSTRALIA FUNDING	Financial Company Commercial Paper	63253JBM1	75,000,000.00	2/21/2012	2/21/2012	0.05	74,987,500.00
NATIONAL AUSTRALIA FUNDING	Financial Company Commercial Paper	63253JD23	170,000,000.00	4/2/2012	4/2/2012	0.08	169,894,520.85
NORDEA NORTH AMERICA INC.	Financial Company Commercial Paper	6555P0BF5	70,000,000.00	2/15/2012	2/15/2012	0.17	69,989,927.78
NORDEA NORTH AMERICA INC.	Financial Company Commercial Paper	6555P0CF4	100,000,000.00	3/15/2012	3/15/2012	0.28	99,939,680.55
PACCAR FINANCIAL CORP	Financial Company Commercial Paper	69372ACE0	22,100,000.00	3/14/2012	3/14/2012	0.30	22,095,874.67
PACCAR FINANCIAL CORP	Financial Company Commercial Paper	69372ABN1	14,200,000.00	2/22/2012	2/22/2012	0.23	14,199,337.33
PACCAR FINANCIAL CORP	Financial Company Commercial Paper	69372AB19	15,000,000.00	2/1/2012	2/1/2012	0.08	15,000,000.00
PACCAR FINANCIAL CORP	Financial Company Commercial Paper	69372ABD3	42,100,000.00	2/13/2012	2/13/2012	0.19	42,097,474.00
PACCAR FINANCIAL CORP	Financial Company Commercial Paper	69372ABQ4	22,860,000.00	2/24/2012	2/24/2012	0.24	22,858,831.60
RABOBANK USA FIN CORP.	Financial Company Commercial Paper	74977KDR7	50,000,000.00	4/25/2012	4/25/2012	0.09	49,935,833.34
RABOBANK USA FIN CORP.	Financial Company Commercial Paper	74977KDP1	50,000,000.00	4/23/2012	4/23/2012	0.44	49,945,333.35
RABOBANK USA FIN CORP.	Financial Company Commercial Paper	74977KCF4	30,000,000.00	3/15/2012	3/15/2012	0.05	29,982,800.00

RABOBANK USA FIN CORP.	Financial Company Commercial Paper	74977KCN7	50,000,000.00	3/22/2012	3/22/2012	0.05	49,966,666.67
RABOBANK USA FIN CORP.	Financial Company Commercial Paper	74977KDG1	20,000,000.00	4/16/2012	4/16/2012	0.08	19,981,250.00
STANDARD CHARTERED BANK PLC	Financial Company Commercial Paper	85324TCC8	30,000,000.00	3/12/2012	3/12/2012	0.30	29,988,000.00
STANDARD CHARTERED BANK PLC	Financial Company Commercial Paper	85324TEV4	250,000,000.00	5/29/2012	5/29/2012	0.55	249,475,555.56
STANDARD CHARTERED BANK PLC	Financial Company Commercial Paper	85324TCK0	75,000,000.00	3/19/2012	3/19/2012	0.32	74,950,062.50
STANDARD CHARTERED BANK PLC	Financial Company Commercial Paper	85324TEQ5	15,000,000.00	5/24/2012	5/24/2012	0.54	14,972,691.67
STANDARD CHARTERED BANK PLC	Financial Company Commercial Paper	85324TCS3	75,000,000.00	3/26/2012	3/26/2012	0.36	74,943,750.02
TORONTO DOMINION HOLDINGS	Financial Company Commercial Paper	89116EBQ5	90,000,000.00	2/24/2012	2/24/2012	0.08	89,995,974.99
TOYOTA MOTOR CREDIT CORP.	Financial Company Commercial Paper	89233GBG0	75,000,000.00	2/16/2012	2/16/2012	0.09	74,987,500.00
TOYOTA MOTOR CREDIT CORP.	Financial Company Commercial Paper	89233GGW0	100,000,000.00	7/30/2012	7/30/2012	0.34	99,815,000.00
TOYOTA MOTOR CREDIT CORP.	Financial Company Commercial Paper	89233GBF2	50,000,000.00	2/15/2012	2/15/2012	0.07	49,995,722.22
TOYOTA MOTOR CREDIT CORP.	Financial Company Commercial Paper	89233GD29	20,000,000.00	4/2/2012	4/2/2012	0.13	19,980,683.33
WESTPAC BANKING CORP.	Financial Company Commercial Paper	9612C0EJ4	100,000,000.00	5/18/2012	5/18/2012	0.34	99,851,388.91
WESTPAC BANKING CORP.	Financial Company Commercial Paper	9612C0H36	69,250,000.00	8/3/2012	8/3/2012	0.58	69,097,803.88
FEDERAL HOME LOAN BANK	Government Agency Debt	313384TE9	204,550,000.00	2/17/2012	2/17/2012	0.02	204,549,876.29
FEDERAL HOME LOAN BANK	Government Agency Debt	313384UR8	55,000,000.00	3/23/2012	3/23/2012	0.03	54,996,883.35
FEDERAL HOME LOAN BANK	Government Agency Debt	313384SQ3	25,000,000.00	2/3/2012	2/3/2012	0.01	24,999,993.06
FEDERAL HOME LOAN BANK	Government Agency Debt	313384TS8	50,000,000.00	2/29/2012	2/29/2012	0.01	49,998,833.34
FEDERAL HOME LOAN BANK	Government Agency Debt	313384SX8	87,083,000.00	2/10/2012	2/10/2012	0.02	87,082,891.15
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Government Agency Debt	313588WC5	50,000,000.00	4/27/2012	4/27/2012	0.03	49,996,416.65

FEDERAL HOME LOAN MORTGAGE CORP.	Government Agency Debt	313396TB9	25,000,000.00	2/14/2012	2/14/2012	0.02	24,999,684.03
FEDERAL HOME LOAN MORTGAGE CORP.	Government Agency Debt	313396VD2	100,000,000.00	4/4/2012	4/4/2012	0.03	99,994,749.97
FEDERAL HOME LOAN MORTGAGE CORP.	Government Agency Debt	313396TE3	18,000,000.00	2/17/2012	2/17/2012	0.02	17,999,920.00
FEDERAL HOME LOAN MORTGAGE CORP.	Government Agency Debt	313396SX2	38,500,000.00	2/10/2012	2/10/2012	0.02	38,499,951.88
BARCLAYS CAPITAL GROUP	Government Agency Repurchase Agreement	BCG51221	125,000,000.00	2/1/2012	2/1/2012	0.23	125,000,000.00
DEUTSCHE BANK SECURITIES INC.	Government Agency Repurchase Agreement	DBK31221	725,000,000.00	2/1/2012	2/1/2012	0.22	725,000,000.00
JP MORGAN SECURITIES	Government Agency Repurchase Agreement	JPM41221	600,000,000.00	2/1/2012	2/1/2012	0.16	600,000,000.00
TORONTO DOMINION BANK NY	Government Agency Repurchase Agreement	TOR11221	550,000,000.00	2/1/2012	2/1/2012	0.18	550,000,000.00
ARCHER DANIELS MIDLAND	Other Commercial Paper	03948GB77	70,000,000.00	2/7/2012	2/7/2012	0.15	69,999,416.66
ARCHER DANIELS MIDLAND	Other Commercial Paper	03948GB10	120,000,000.00	2/1/2012	2/1/2012	0.04	120,000,000.00
BASIN ELECTRIC POWER COOPERATIVE	Other Commercial Paper	07010JBF7	43,826,000.00	2/15/2012	2/15/2012	0.19	43,824,295.66
BASIN ELECTRIC POWER COOPERATIVE	Other Commercial Paper	07010JB75	28,925,000.00	2/7/2012	2/7/2012	0.15	28,924,614.33
BASIN ELECTRIC POWER COOPERATIVE	Other Commercial Paper	07010JBH3	14,450,000.00	2/17/2012	2/17/2012	0.21	14,449,486.22
BASIN ELECTRIC POWER COOPERATIVE	Other Commercial Paper	07010JBM2	35,000,000.00	2/21/2012	2/21/2012	0.22	34,998,055.56
BASIN ELECTRIC POWER COOPERATIVE	Other Commercial Paper	07010JBN0	37,000,000.00	2/22/2012	2/22/2012	0.23	36,997,841.67
BASIN ELECTRIC POWER COOPERATIVE	Other Commercial Paper	07010JBD2	5,500,000.00	2/13/2012	2/13/2012	0.19	5,499,780.00
CAISSE D'AMORTISSEMENT	Other Commercial Paper	12802VCN4	25,000,000.00	3/22/2012	3/22/2012	0.30	24,977,430.56
CATERPILLAR FINANCIAL SERVICES CORP	Other Commercial Paper	14912DBT5	50,000,000.00	2/27/2012	2/27/2012	0.11	49,997,472.22
COCA-COLA CO.	Other Commercial Paper	19121ACS8	13,655,000.00	3/26/2012	3/26/2012	0.08	13,653,566.23

COCA-COLA CO.	Other Commercial Paper	19121AB91	19,600,000.00	2/9/2012	2/9/2012	0.04	19,599,782.22
COCA-COLA CO.	Other Commercial Paper	19121ACE9	50,000,000.00	3/14/2012	3/14/2012	0.08	49,993,583.33
DUPONT EI DE NEMOURS CO	Other Commercial Paper	2635J4BE1	50,000,000.00	2/14/2012	2/14/2012	0.10	49,998,916.67
DUPONT EI DE NEMOURS CO	Other Commercial Paper	2635J4B35	57,000,000.00	2/3/2012	2/3/2012	0.12	56,999,778.33
EBAY INC.	Other Commercial Paper	27864AC78	15,000,000.00	3/7/2012	3/7/2012	0.07	14,998,833.33
ELECTRICITE DE FRANCE	Other Commercial Paper	28504GB39	40,000,000.00	2/3/2012	2/3/2012	0.12	39,999,044.44
EMERSON ELECTRIC CO.	Other Commercial Paper	29101ABQ6	32,000,000.00	2/24/2012	2/24/2012	0.06	31,998,977.78
EMERSON ELECTRIC CO.	Other Commercial Paper	29101ABV5	10,000,000.00	2/29/2012	2/29/2012	0.06	9,999,611.11
EUROPEAN INVESTMENT BANK	Other Commercial Paper	29878RBA5	100,000,000.00	2/10/2012	2/10/2012	0.14	99,997,250.00
GENERAL ELECTRIC CAPITAL CORP.	Other Commercial Paper	36959HDG9	80,000,000.00	4/16/2012	4/16/2012	0.09	79,953,333.34
GENERAL ELECTRIC CAPITAL CORP.	Other Commercial Paper	36959HDB0	41,150,000.00	4/11/2012	4/11/2012	0.09	41,129,996.53
GENERAL ELECTRIC CAPITAL CORP.	Other Commercial Paper	36959HCE5	150,000,000.00	3/14/2012	3/14/2012	0.07	149,961,500.00
KREDITANSTALT FUR WIEDERAUFBAU	Other Commercial Paper	48246TD30	75,000,000.00	4/3/2012	4/3/2012	0.06	74,971,583.34
KREDITANSTALT FUR WIEDERAUFBAU	Other Commercial Paper	48246TCF4	50,000,000.00	3/15/2012	3/15/2012	0.05	49,983,875.00
KREDITANSTALT FUR WIEDERAUFBAU	Other Commercial Paper	48246TBA6	32,000,000.00	2/10/2012	2/10/2012	0.04	31,999,200.00
KREDITANSTALT FUR WIEDERAUFBAU	Other Commercial Paper	48246TC64	25,000,000.00	3/6/2012	3/6/2012	0.04	24,994,569.44
KREDITANSTALT FUR WIEDERAUFBAU	Other Commercial Paper	48246TDA4	100,000,000.00	4/10/2012	4/10/2012	0.07	99,953,999.97
KREDITANSTALT FUR WIEDERAUFBAU	Other Commercial Paper	48246TEP0	75,000,000.00	5/23/2012	5/23/2012	0.12	74,937,000.00
KINGDOM OF DENMARK	Other Commercial Paper	24850CBN3	65,590,000.00	2/22/2012	2/22/2012	0.08	65,588,086.96
KOCH RESOURCES LLC	Other Commercial Paper	50000AB35	50,000,000.00	2/3/2012	2/3/2012	0.12	49,999,777.78
KOCH RESOURCES LLC	Other Commercial Paper	50000ABD3	50,000,000.00	2/13/2012	2/13/2012	0.19	49,998,333.33

L'OREAL USA INC.	Other Commercial Paper	50211TB21	17,500,000.00	2/2/2012	2/2/2012	0.18	17,499,980.55
L'OREAL USA INC.	Other Commercial Paper	50211TB88	10,000,000.00	2/8/2012	2/8/2012	0.14	9,999,863.89
MEDTRONIC INC.	Other Commercial Paper	58505EB63	60,000,000.00	2/6/2012	2/6/2012	0.12	59,999,666.67
MEDTRONIC INC.	Other Commercial Paper	58505EC88	16,500,000.00	3/8/2012	3/8/2012	0.12	16,498,680.00
MEDTRONIC INC.	Other Commercial Paper	58505EBU0	6,500,000.00	2/28/2012	2/28/2012	0.12	6,499,805.00
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP.	Other Commercial Paper	63743CBA0	60,000,000.00	2/10/2012	2/10/2012	0.18	59,998,950.00
NESTLE CAPITAL CORP.	Other Commercial Paper	64105GB94	35,000,000.00	2/9/2012	2/9/2012	0.04	34,999,144.44
NESTLE CAPITAL CORP.	Other Commercial Paper	64105GF17	40,500,000.00	6/1/2012	6/1/2012	0.13	40,487,748.75
NESTLE CAPITAL CORP.	Other Commercial Paper	64105GEV2	22,000,000.00	5/29/2012	5/29/2012	0.13	21,991,346.66
NESTLE CAPITAL CORP.	Other Commercial Paper	64105GBU7	25,000,000.00	2/28/2012	2/28/2012	0.03	24,996,625.00
NESTLE FINANCE INTERNATIONAL LTD.	Other Commercial Paper	64105RB33	25,000,000.00	2/3/2012	2/3/2012	0.05	24,999,930.56
NOVARTIS FINANCE CORP.	Other Commercial Paper	6698M4B19	16,500,000.00	2/1/2012	2/1/2012	0.13	16,500,000.00
NRW.BANK	Other Commercial Paper	62939LCE7	100,000,000.00	3/14/2012	3/14/2012	0.28	99,927,666.68
NRW.BANK	Other Commercial Paper	62939LC80	150,000,000.00	3/8/2012	3/8/2012	0.26	149,930,500.00
NRW.BANK	Other Commercial Paper	62939LBU2	50,000,000.00	2/28/2012	2/28/2012	0.23	49,980,875.00
NRW.BANK	Other Commercial Paper	62939LCG2	50,000,000.00	3/16/2012	3/16/2012	0.28	49,962,722.23
NRW.BANK	Other Commercial Paper	62939LBD0	50,000,000.00	2/13/2012	2/13/2012	0.17	49,993,000.00
NRW.BANK	Other Commercial Paper	62939LBM0	50,000,000.00	2/21/2012	2/21/2012	0.19	49,988,333.34
OESTERREICH KONTROLLBANK	Other Commercial Paper	67616RDT9	100,000,000.00	4/27/2012	4/27/2012	0.47	99,952,222.21
OESTERREICH KONTROLLBANK	Other Commercial Paper	67616RCW3	69,300,000.00	3/30/2012	3/30/2012	0.35	69,281,019.50

OESTERREICH KONTROLLBANK	Other Commercial Paper	67616RDK8	14,750,000.00	4/19/2012	4/19/2012	0.43	14,740,412.50
PEPSICO INC.	Other Commercial Paper	71344TBF8	23,000,000.00	2/15/2012	2/15/2012	0.05	22,999,552.78
PEPSICO INC.	Other Commercial Paper	71344TB19	50,000,000.00	2/1/2012	2/1/2012	0.04	50,000,000.00
PEPSICO INC.	Other Commercial Paper	71344TBN1	50,000,000.00	2/22/2012	2/22/2012	0.06	49,998,541.65
PFIZER INC.	Other Commercial Paper	71708EBM6	100,000,000.00	2/21/2012	2/21/2012	0.03	99,997,222.19
PROCTER & GAMBLE CO.	Other Commercial Paper	74271TDG5	100,000,000.00	4/16/2012	4/16/2012	0.08	99,981,250.00
PROCTER & GAMBLE CO.	Other Commercial Paper	74271TDL4	140,000,000.00	4/20/2012	4/20/2012	0.08	139,978,494.45
PROCTER & GAMBLE CO.	Other Commercial Paper	74271TB77	75,000,000.00	2/7/2012	2/7/2012	0.05	74,999,375.00
PROCTER & GAMBLE CO.	Other Commercial Paper	74271TDQ3	115,000,000.00	4/24/2012	4/24/2012	0.09	114,981,440.28
PROVINCE OF ONTARIO	Other Commercial Paper	68323JBV6	100,000,000.00	2/29/2012	2/29/2012	0.24	99,996,111.11
PROVINCE OF ONTARIO	Other Commercial Paper	68323JEW1	45,000,000.00	5/30/2012	5/30/2012	0.52	44,980,662.50
QUEBEC PROVINCE	Other Commercial Paper	74800JB20	13,000,000.00	2/2/2012	2/2/2012	0.18	12,999,963.89
QUEBEC PROVINCE	Other Commercial Paper	74800JB12	40,000,000.00	2/1/2012	2/1/2012	0.10	40,000,000.00
QUEBEC PROVINCE	Other Commercial Paper	74800JCK9	50,000,000.00	3/19/2012	3/19/2012	0.29	49,996,083.35
QUEENSLAND TREASURY CORP.	Other Commercial Paper	74830RCW9	24,250,000.00	3/30/2012	3/30/2012	0.35	24,240,232.64
QUEENSLAND TREASURY CORP.	Other Commercial Paper	74830RB83	50,000,000.00	2/8/2012	2/8/2012	0.14	49,996,791.67
ROCKWELL COLLINS INC.	Other Commercial Paper	77434LB30	35,000,000.00	2/3/2012	2/3/2012	0.12	34,999,902.78
SANOFI-AVENTIS	Other Commercial Paper	8010M2DG4	108,610,000.00	4/16/2012	4/16/2012	0.12	108,576,059.35
SANOFI-AVENTIS	Other Commercial Paper	8010M2BA9	55,000,000.00	2/10/2012	2/10/2012	0.07	54,999,312.49
SANOFI-AVENTIS	Other Commercial Paper	8010M2BT8	150,000,000.00	2/27/2012	2/27/2012	0.07	149,995,666.72
SIEMENS CAPITAL CO. LLC	Other Commercial Paper	82619TB63	300,000,000.00	2/6/2012	2/6/2012	0.12	299,996,284.72

SIEMENS CAPITAL CO. LLC	Other Commercial Paper	82619TB22	153,000,000.00	2/2/2012	2/2/2012	0.18	152,999,600.00
TOTAL CAPITAL CANADA LTD.	Other Commercial Paper	89153PCL4	175,000,000.00	3/20/2012	3/20/2012	0.30	174,986,000.00
TOTAL CAPITAL CANADA LTD.	Other Commercial Paper	89153PBH4	150,000,000.00	2/17/2012	2/17/2012	0.17	149,996,666.69
TOTAL CAPITAL SA	Other Commercial Paper	89152EB15	100,000,000.00	2/1/2012	2/1/2012	0.09	100,000,000.00
BNP PARIBAS	Other Instrument	BNP12112	225,000,000.00	2/1/2012	2/1/2012	0.14	225,000,000.00
BEAR STEARNS COS LLC	Other Note	073902PQ5	58,903,000.00	2/1/2012	2/1/2012	0.62	58,903,000.00
BERKSHIRE HATHAWAY INC.	Other Note	084670AX6	50,607,000.00	2/10/2012	2/10/2012	0.62	50,609,446.83
EUROPEAN INVESTMENT BANK	Other Note	298785EU6	120,000,000.00	2/10/2012	2/10/2012	2.00	120,050,893.89
GENERAL ELECTRIC CAPITAL CORP.	Other Note	36962GZ49	25,000,000.00	2/1/2012	11/1/2012	0.56	25,002,376.97
GENERAL ELECTRIC CAPITAL CORP.	Other Note	XS0286898290	10,284,000.00	2/21/2012	2/21/2012	5.25	10,311,194.58
GENERAL ELECTRIC CAPITAL CORP.	Other Note	36962G4V3	30,000,000.00	4/9/2012	1/7/2013	1.15	30,144,900.85
GENERAL ELECTRIC CAPITAL CORP.	Other Note	36962G4K7	39,050,000.00	4/16/2012	1/15/2013	1.42	39,340,312.41
JP MORGAN CHASE & CO.	Other Note	46623ECU1	46,050,000.00	2/22/2012	2/22/2012	0.58	46,052,678.79
JP MORGAN CHASE & CO.	Other Note	46623ECQ0	2,020,000.00	2/1/2012	11/1/2012	0.58	2,020,648.36
OESTERREICH KONTROLLBANK	Other Note	676167AZ2	5,020,000.00	3/21/2012	3/21/2012	1.88	5,029,919.41
OESTERREICH KONTROLLBANK	Other Note	676167AV1	21,009,000.00	10/16/2012	10/16/2012	4.75	21,608,069.58
PROVINCE OF ONTARIO	Other Note	683234ZH4	19,871,000.00	6/1/2012	6/1/2012	4.95	20,173,165.64
ROYAL BANK OF CANADA	Other Note	78008KWR0	5,000,000.00	3/12/2012	12/12/2012	0.69	5,003,305.05
ROYAL BANK OF CANADA	Other Note	78008G3U4	75,000,000.00	3/12/2012	6/11/2012	1.39	75,231,979.17
SANOFI-AVENTIS	Other Note	80105NAF2	115,000,000.00	3/28/2012	3/28/2012	0.62	115,004,977.78
TOYOTA MOTOR CREDIT CORP.	Other Note	89233P5P7	150,000,000.00	3/19/2012	12/17/2012	0.75	150,000,000.00
BANK OF AMERICA CORP.	Treasury Repurchase Agreement	BAC31221	200,000,000.00	2/1/2012	2/1/2012	0.18	200,000,000.00
BANK OF AMERICA CORP.	Treasury Repurchase Agreement	BAC41221	200,000,000.00	2/1/2012	2/1/2012	0.16	200,000,000.00
BARCLAYS CAPITAL GROUP	Treasury Repurchase Agreement	BCG71221	200,000,000.00	2/1/2012	2/1/2012	0.18	200,000,000.00

Total Principal

\$14,283,070,000.00

Total Amortized Cost

\$14,282,165,345.00

HOLDINGS WILL VARY OVER TIME.