

## Monthly Money Market Holdings Report

### Mount Vernon Securities Lending Trust Prime Portfolio

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

Weighted Average Maturity (WAM) 21 Days

Weighted Average Life (WAL) 82 Days

Issuer Name	Category	CUSIP	Principal Amount	Maturity Date	Final Legal Maturity Date	Coupon/Yield	Amortized Cost
Bryant Park Funding	Asset Backed Commercial Paper	11765JBP4	50,000,000.00	2/23/2012	2/23/2012	0.17%	49,994,805.56
Bryant Park Funding	Asset Backed Commercial Paper	11765JBQ2	50,000,000.00	2/24/2012	2/24/2012	0.17%	49,994,569.45
Fairway Finance	Asset Backed Commercial Paper	30601VB26	35,000,000.00	2/2/2012	2/2/2012	0.11%	34,999,893.06
Fairway Finance	Asset Backed Commercial Paper	30601YJP1	25,000,000.00	2/6/2012	4/4/2012	0.33%	25,000,000.00
Fairway Finance	Asset Backed Commercial Paper	30601YJM8	24,000,000.00	2/6/2012	3/6/2012	0.33%	24,000,000.00
Fairway Finance	Asset Backed Commercial Paper	30601YKA2	50,000,000.00	2/6/2012	7/5/2012	0.34%	50,000,000.00
Liberty Street Funding	Asset Backed Commercial Paper	53127TBD	26,000,000.00	2/13/2012	2/13/2012	0.25%	25,997,833.33
Liberty Street Funding	Asset Backed Commercial Paper	53127TBP7	30,000,000.00	2/23/2012	2/23/2012	0.13%	29,997,616.67
Liberty Street Funding	Asset Backed Commercial Paper	53127TDP5	7,000,000.00	4/23/2012	4/23/2012	0.22%	6,996,492.23
Market Street Funding	Asset Backed Commercial Paper	5705X4BT0	28,845,000.00	2/27/2012	2/27/2012	0.12%	28,842,500.10
Market Street Funding	Asset Backed Commercial Paper	5705X4CC6	30,000,000.00	3/12/2012	3/12/2012	0.25%	29,991,666.67
Market Street Funding	Asset Backed Commercial Paper	5705X4E34	15,000,000.00	5/3/2012	5/3/2012	0.25%	14,990,416.67
Thunder Bay Funding	Asset Backed Commercial Paper	88602TB69	6,000,000.00	2/6/2012	2/6/2012	0.21%	5,999,825.00
Thunder Bay Funding	Asset Backed Commercial Paper	88602TBF9	7,550,000.00	2/15/2012	2/15/2012	0.12%	7,549,647.66
Australia & New Zealand Banking Group/NY	Certificate of Deposit	05252WAP8	60,000,000.00	2/13/2012	4/11/2012	0.34%	60,000,000.00
Bank of Montreal/Chicago	Certificate of Deposit	06366WN42	75,000,000.00	2/3/2012	2/3/2012	0.09%	75,000,000.00
Bank of Nova Scotia/Houston	Certificate of Deposit	06417EWU3	50,000,000.00	2/1/2012	7/13/2012	0.33%	50,000,000.00
Bank of Nova Scotia/Houston	Certificate of Deposit	06417EFF5	75,000,000.00	2/1/2012	9/10/2012	0.47%	75,000,000.00
Bank of Nova Scotia/Houston	Certificate of Deposit	06417EJE4	20,000,000.00	2/1/2012	4/2/2012	0.37%	20,000,000.00
Bank of Nova Scotia/Houston	Certificate of Deposit	06417ERH8	54,000,000.00	2/1/2012	6/1/2012	0.40%	54,000,000.00
Bank of Nova Scotia/Houston	Certificate of Deposit	06417ETK9	10,000,000.00	2/9/2012	2/9/2012	0.33%	10,000,000.00

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Issuer Name (continued)	Category	CUSIP	Principal Amount	Maturity Date	Final Legal Maturity Date	Coupon/Yield	Amortized Cost
Bank of Nova Scotia/Houston	Certificate of Deposit	06416P4T3	9,000,000.00	3/5/2012	3/5/2012	0.78%	9,001,867.87
Bank of Nova Scotia/Houston	Certificate of Deposit	06416P5B1	10,000,000.00	3/12/2012	3/12/2012	0.79%	10,002,853.15
Canadian Imperial Bank of Commerce/NY	Certificate of Deposit	13606X5H7	74,000,000.00	2/1/2012	2/28/2012	0.24%	74,000,000.00
Canadian Imperial Bank of Commerce/NY	Certificate of Deposit	13606YBM7	50,000,000.00	4/13/2012	7/13/2012	0.33%	50,000,000.00
Commonwealth Bank of Australia/NY	Certificate of Deposit	20271EHD4	9,500,000.00	4/2/2012	4/2/2012	0.47%	9,504,017.80
Credit Suisse/NY	Certificate of Deposit	22550DCS6	15,020,000.00	2/2/2012	2/2/2012	0.37%	15,020,091.79
Credit Suisse/NY	Certificate of Deposit	22550DBN8	50,000,000.00	2/21/2012	2/21/2012	0.49%	50,000,000.00
Credit Suisse/NY	Certificate of Deposit	22550DCG2	25,000,000.00	3/1/2012	3/1/2012	0.52%	25,000,000.00
Credit Suisse/NY	Certificate of Deposit	22550DHC6	20,000,000.00	4/25/2012	4/25/2012	0.38%	20,000,000.00
DnB NOR Bank/NY	Certificate of Deposit	25600TX36	40,000,000.00	3/2/2012	3/2/2012	0.56%	40,000,000.00
DnB NOR Bank/NY	Certificate of Deposit	25600T6S1	30,000,000.00	4/23/2012	4/23/2012	0.47%	30,003,412.61
DnB NOR Bank/NY	Certificate of Deposit	25600T7F8	25,000,000.00	5/25/2012	5/25/2012	0.41%	25,000,000.00
National Australia Bank/NY	Certificate of Deposit	63253THK7	18,000,000.00	2/1/2012	2/1/2012	0.28%	18,000,000.00
National Australia Bank/NY	Certificate of Deposit	63253THM3	60,000,000.00	2/13/2012	4/13/2012	0.44%	60,000,000.00
National Australia Bank/NY	Certificate of Deposit	63253TJU3	50,000,000.00	2/21/2012	5/18/2012	0.47%	50,000,000.00
National Australia Bank/NY	Certificate of Deposit	63253TBW7	35,000,000.00	2/27/2012	5/21/2012	0.35%	35,000,000.00
National Australia Bank/NY	Certificate of Deposit	63253TDM7	9,900,000.00	3/23/2012	3/23/2012	0.57%	9,899,313.44
National Australia Bank/NY	Certificate of Deposit	63253THH4	37,650,000.00	4/12/2012	10/12/2012	0.68%	37,650,000.00
Nordea Bank Finland/NY	Certificate of Deposit	65556QZA4	6,000,000.00	2/1/2012	2/1/2012	0.65%	6,000,000.00
Nordea Bank Finland/NY	Certificate of Deposit	65557VF97	30,000,000.00	2/1/2012	2/1/2012	0.36%	30,000,000.00
Nordea Bank Finland/NY	Certificate of Deposit	65557VB91	39,000,000.00	4/3/2012	4/3/2012	0.52%	39,000,000.00
Nordea Bank Finland/NY	Certificate of Deposit	65557VT68	20,000,000.00	4/11/2012	4/11/2012	0.39%	19,999,999.67
Nordea Bank Finland/NY	Certificate of Deposit	65557VF63	25,000,000.00	4/23/2012	4/23/2012	0.56%	25,000,000.00
Nordea Bank Finland/NY	Certificate of Deposit	65557VU66	60,000,000.00	5/21/2012	5/21/2012	0.40%	60,000,000.00
Rabobank Nederland/NY	Certificate of Deposit	74977MWK7	60,000,000.00	2/29/2012	5/29/2012	0.33%	60,000,000.00
Rabobank Nederland/NY	Certificate of Deposit	74977MTK1	10,000,000.00	2/29/2012	3/30/2012	0.37%	10,000,000.00
Rabobank Nederland/NY	Certificate of Deposit	74977MZG3	50,000,000.00	3/26/2012	3/26/2012	0.49%	50,000,000.00
Rabobank Nederland/NY	Certificate of Deposit	74977MG41	50,000,000.00	4/13/2012	7/13/2012	0.73%	50,000,000.00

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Issuer Name (continued)	Category	CUSIP	Principal Amount	Maturity Date	Final Legal Maturity Date	Coupon/Yield	Amortized Cost
Rabobank Nederland/NY	Certificate of Deposit	74977MA70	50,000,000.00	4/17/2012	4/17/2012	0.52%	50,000,000.00
Royal Bank of Canada/NY	Certificate of Deposit	78009J6A8	24,850,000.00	2/1/2012	6/18/2012	0.30%	24,850,000.00
Royal Bank of Canada/NY	Certificate of Deposit	78009NAB2	53,500,000.00	2/1/2012	9/10/2012	0.49%	53,500,000.00
Royal Bank of Canada/NY	Certificate of Deposit	78009J6F7	2,000,000.00	2/1/2012	6/27/2012	0.32%	1,999,023.28
Royal Bank of Canada/NY	Certificate of Deposit	78009J3D5	50,000,000.00	3/5/2012	3/5/2012	0.53%	49,998,314.72
Skandinaviska Enskilda Banken/NY	Certificate of Deposit	83051AZK0	25,000,000.00	2/1/2012	2/1/2012	0.36%	25,000,000.00
Skandinaviska Enskilda Banken/NY	Certificate of Deposit	83051AZH7	25,000,000.00	2/1/2012	2/1/2012	0.36%	25,000,000.00
Skandinaviska Enskilda Banken/NY	Certificate of Deposit	83051AD65	40,000,000.00	2/3/2012	2/3/2012	0.08%	40,000,000.00
Skandinaviska Enskilda Banken/NY	Certificate of Deposit	83051AZY0	50,000,000.00	2/6/2012	2/6/2012	0.30%	49,999,930.58
Skandinaviska Enskilda Banken/NY	Certificate of Deposit	83051AA35	50,000,000.00	3/5/2012	3/5/2012	0.46%	49,999,771.01
Skandinaviska Enskilda Banken/NY	Certificate of Deposit	83051AB59	35,000,000.00	3/20/2012	3/20/2012	0.47%	35,002,795.25
Svenska Handelsbanken/NY	Certificate of Deposit	86959BN43	40,000,000.00	3/1/2012	3/1/2012	0.49%	40,000,000.00
Svenska Handelsbanken/NY	Certificate of Deposit	86959BHK4	15,600,000.00	3/29/2012	3/29/2012	0.75%	15,610,050.99
Svenska Handelsbanken/NY	Certificate of Deposit	86959BX75	18,000,000.00	4/30/2012	4/30/2012	0.28%	18,000,667.04
Toronto-Dominion Bank/NY	Certificate of Deposit	89112XNA9	60,000,000.00	2/2/2012	2/4/2013	0.54%	60,000,000.00
Toronto-Dominion Bank/NY	Certificate of Deposit	89112YA86	50,000,000.00	2/3/2012	5/3/2012	0.32%	50,000,000.00
Toronto-Dominion Bank/NY	Certificate of Deposit	89112XEW1	32,800,000.00	2/15/2012	2/15/2012	0.21%	32,800,127.40
Westpac Banking/NY	Certificate of Deposit	96121TJR0	63,500,000.00	2/1/2012	5/14/2012	0.51%	63,500,000.00
Westpac Banking/NY	Certificate of Deposit	96121TGM4	50,000,000.00	2/1/2012	2/27/2012	0.36%	50,000,000.00
Westpac Banking/NY	Certificate of Deposit	96121TGL6	40,000,000.00	2/1/2012	2/17/2012	0.31%	40,000,000.00
Westpac Banking/NY	Certificate of Deposit	96121TEQ7	20,000,000.00	2/16/2012	6/15/2012	0.38%	20,000,000.00
Australia & New Zealand Banking Group	Financial Company Commercial Paper	05253MAL8	50,000,000.00	2/2/2012	2/2/2012	0.36%	50,000,000.00
Commonwealth Bank of Australia	Financial Company Commercial Paper	20272ABB1	65,000,000.00	2/21/2012	5/21/2012	0.50%	65,000,000.00
Commonwealth Bank of Australia	Financial Company Commercial Paper	20272ABP0	50,000,000.00	2/23/2012	11/16/2012	0.66%	50,000,000.00
Commonwealth Bank of Australia	Financial Company Commercial Paper	20272DBT6	21,500,000.00	2/27/2012	2/27/2012	0.25%	21,496,118.06

Issuer Name (continued)	Category	CUSIP	Principal Amount	Maturity Date	Final Legal Maturity Date	Coupon/Yield	Amortized Cost
Commonwealth Bank of Australia	Financial Company Commercial Paper	20272DF47	50,000,000.00	6/4/2012	6/4/2012	0.59%	49,898,389.04
Commonwealth Bank of Australia	Financial Company Commercial Paper	20272DFF2	9,000,000.00	6/15/2012	6/15/2012	0.42%	8,985,825.00
Credit Suisse	Financial Company Commercial Paper	2254EAD91	50,000,000.00	4/9/2012	4/9/2012	0.50%	49,952,777.78
DnB NOR Bank	Financial Company Commercial Paper	2332K0DC3	50,000,000.00	4/12/2012	4/12/2012	0.50%	49,950,694.45
Nordea North America	Financial Company Commercial Paper	6555P0B16	41,000,000.00	2/1/2012	2/1/2012	0.14%	41,000,000.00
Nordea North America	Financial Company Commercial Paper	6555P0EP0	10,000,000.00	5/23/2012	5/23/2012	0.39%	9,987,866.67
Reckitt Benckiser Treasury Services	Financial Company Commercial Paper	7562E0B62	7,785,000.00	2/6/2012	2/6/2012	0.11%	7,784,881.07
Reckitt Benckiser Treasury Services	Financial Company Commercial Paper	7562E0BD7	13,750,000.00	2/13/2012	2/13/2012	0.38%	13,748,258.33
Reckitt Benckiser Treasury Services	Financial Company Commercial Paper	7562E0D45	25,000,000.00	4/4/2012	4/4/2012	0.45%	24,980,312.50
Reckitt Benckiser Treasury Services	Financial Company Commercial Paper	7562E0DC7	12,500,000.00	4/12/2012	4/12/2012	0.44%	12,489,152.78
Reckitt Benckiser Treasury Services	Financial Company Commercial Paper	7562E0E10	12,985,000.00	5/1/2012	5/1/2012	0.55%	12,967,145.62
Reckitt Benckiser Treasury Services	Financial Company Commercial Paper	7562E0G91	25,000,000.00	7/9/2012	7/9/2012	0.50%	24,944,791.66
Siemens Capital Co.	Financial Company Commercial Paper	82619TB14	60,000,000.00	2/1/2012	2/1/2012	0.12%	60,000,000.00
Siemens Capital Co.	Financial Company Commercial Paper	82619TB22	40,000,000.00	2/2/2012	2/2/2012	0.12%	39,999,866.67
Svenska Handelsbanken	Financial Company Commercial Paper	86958FEH6	8,700,000.00	5/17/2012	5/17/2012	0.35%	8,691,034.17
Toyota Motor Credit	Financial Company Commercial Paper	89233GBE5	25,000,000.00	2/14/2012	2/14/2012	0.37%	24,996,659.72
Toyota Motor Credit	Financial Company Commercial Paper	89233GDB	50,000,000.00	4/11/2012	4/11/2012	0.56%	49,945,555.56

Issuer Name (continued)	Category	CUSIP	Principal Amount	Maturity Date	Final Legal Maturity Date	Coupon/Yield	Amortized Cost
Toyota Motor Credit	Financial Company Commercial Paper	89233GEP7	30,000,000.00	5/23/2012	5/23/2012	0.59%	29,944,933.33
Federal Home Loan Bank	Government Agency Debt	313375FQ5	50,000,000.00	2/1/2012	8/24/2012	0.21%	49,998,595.89
Federal Home Loan Bank	Government Agency Debt	313375HH3	100,000,000.00	2/1/2012	8/24/2012	0.21%	100,000,000.00
Federal Home Loan Bank	Government Agency Debt	313375FA0	5,000,000.00	2/1/2012	9/5/2012	0.21%	5,000,584.73
Federal Home Loan Bank	Government Agency Debt	313374UC2	100,000,000.00	2/1/2012	7/19/2012	0.16%	99,971,855.27
Federal Home Loan Bank	Government Agency Debt	313374SX9	75,000,000.00	2/1/2012	7/25/2012	0.18%	75,000,000.00
Federal Home Loan Bank	Government Agency Debt	313375JJ7	50,000,000.00	2/1/2012	9/7/2012	0.22%	50,000,000.00
Federal Home Loan Bank	Government Agency Debt	313375ZD2	65,000,000.00	2/1/2012	10/15/2012	0.19%	65,000,000.00
Federal Home Loan Bank	Government Agency Debt	313375QN0	125,000,000.00	2/1/2012	9/19/2012	0.20%	124,992,014.10
Federal Home Loan Bank	Government Agency Debt	313375NP8	75,000,000.00	2/1/2012	9/17/2012	0.19%	74,990,497.74
Deutsche Bank Securities (USA)	Government Agency Repurchase Agreement	CR2812681	250,000,000.00	2/1/2012	2/1/2012	0.24%	250,000,000.00
HSBC Securities (USA)	Government Agency Repurchase Agreement	CR274741	200,000,000.00	2/1/2012	2/1/2012	0.22%	200,000,000.00
Dreyfus Institutional Cash Advantage Fund, Institutional Shares	Investment Company	26200V104	40,000,000.00	2/7/2012	2/7/2012	0.15%	40,000,000.00
Goldman Sachs Financial Square Money Market Fund	Investment Company	38141W232	59,166,466.98	2/7/2012	2/7/2012	0.17%	59,166,466.98
HSBC Investor Prime Money Market Fund	Investment Company	404281172	43,246,878.73	2/7/2012	2/7/2012	0.11%	43,246,878.73
J.P. Morgan Prime Money Market Fund	Investment Company	4812A0367	46,553,624.39	2/7/2012	2/7/2012	0.20%	46,553,624.39
Australia & New Zealand Banking Group	Other Note	05252ABR1	49,000,000.00	2/1/2012	10/4/2012	0.44%	49,000,000.00
Bank of New York Mellon	Other Note	06406HBC2	3,735,000.00	3/23/2012	3/23/2012	0.67%	3,735,639.36
Commonwealth Bank of Australia	Other Note	20271FAT3	11,000,000.00	4/27/2012	8/24/2012	0.71%	11,000,000.00
Eksportfinans	Other Note	28264QEY6	20,295,000.00	2/14/2012	2/14/2012	5.00%	20,327,668.84
General Electric Capital	Other Note	36962GZ49	33,887,000.00	2/1/2012	11/1/2012	0.56%	33,874,690.79
General Electric Capital	Other Note	36962GX58	4,580,000.00	2/2/2012	8/2/2012	0.56%	4,580,648.68
General Electric Capital	Other Note	36962GXS8	46,000,000.00	2/15/2012	2/15/2012	5.88%	46,094,417.28
General Electric Capital	Other Note	36962GV68	750,000.00	3/2/2012	3/2/2012	0.64%	750,037.48
General Electric Capital	Other Note	36962G4V3	1,100,000.00	4/9/2012	1/7/2013	1.15%	1,105,434.09
General Electric Capital	Other Note	36962G2M5	59,157,000.00	4/10/2012	4/10/2012	0.70%	59,172,858.80

Issuer Name (continued)	Category	CUSIP	Principal Amount	Maturity Date	Final Legal Maturity Date	Coupon/Yield	Amortized Cost
General Electric Capital	Other Note	36962G4K7	2,150,000.00	4/16/2012	1/15/2013	1.42%	2,166,355.52
General Electric Capital	Other Note	36962GR89	43,050,000.00	4/27/2012	7/27/2012	0.73%	43,077,857.12
International Bank for Reconstruction & Development	Other Note	45905UJD7	75,000,000.00	2/1/2012	7/25/2012	0.24%	75,000,000.00
International Finance	Other Note	45950VBM7	10,000,000.00	2/27/2012	1/25/2013	0.36%	10,000,000.00
International Finance	Other Note	45950VBP0	4,000,000.00	2/29/2012	1/30/2013	0.35%	4,000,000.00
Metropolitan Life Global Funding	Other Note	59217EAT1	24,445,000.00	2/13/2012	8/13/2012	0.67%	24,452,441.54
Metropolitan Life Global Funding	Other Note	59217EAP9	48,349,000.00	3/15/2012	3/15/2012	0.80%	48,352,879.75
Metropolitan Life Global Funding	Other Note	59217EBY9	2,000,000.00	3/19/2012	9/17/2012	1.68%	2,011,925.12
Metropolitan Life Global Funding	Other Note	59217GAB5	5,940,000.00	4/10/2012	4/10/2012	1.08%	5,944,257.17
Metropolitan Life Global Funding	Other Note	59217GAL3	49,500,000.00	4/10/2012	7/6/2012	0.71%	49,500,000.00
National Australia Bank	Other Note	6325C0BD2	2,730,000.00	2/1/2012	2/1/2012	0.68%	2,730,000.00
National Australia Bank	Other Note	6325C0BZ3	13,400,000.00	3/15/2012	6/15/2012	0.75%	13,412,997.26
Nordea Bank	Other Note	65557NAP4	65,000,000.00	2/21/2012	8/17/2012	0.57%	65,000,000.00
Svenska Handelsbanken	Other Note	86959JBT4	50,000,000.00	2/9/2012	8/9/2012	0.61%	50,000,000.00
Svenska Handelsbanken	Other Note	86959JBS6	15,000,000.00	3/8/2012	8/7/2012	0.58%	15,000,000.00
Wachovia	Other Note	92976WAK2	23,800,000.00	3/1/2012	3/1/2012	0.68%	23,801,760.23
Wachovia	Other Note	929903DF6	3,025,000.00	4/23/2012	4/23/2012	0.69%	3,027,141.07
Westpac Banking	Other Note	91621CBW0	53,250,000.00	2/14/2012	9/13/2012	0.44%	53,250,000.00
J.P. Morgan Securities	Other Repurchase Agreement	CR142920	145,000,000.00	2/2/2012	2/2/2012	0.35%	145,000,000.00
Credit Suisse Securities (USA)	Treasury Repurchase Agreement	CR2825808	49,741,000.00	2/1/2012	2/1/2012	0.18%	49,741,000.00
Aurora Hospital Revenue, The Children's Hospital Association, Series 2008C	Variable Rate Demand Note	05155XBV0	13,980,000.00	2/7/2012	2/7/2012	0.06%	13,980,000.00
California Health Facilities Financing Authority, Catholic Healthcare West, Series 2004K	Variable Rate Demand Note	13033FTN0	20,000,000.00	2/7/2012	2/7/2012	0.09%	20,000,000.00
California Health Facilities Financing Authority, Scripps Health, Series 2008D	Variable Rate Demand Note	13033F5J5	8,350,000.00	2/7/2012	2/7/2012	0.08%	8,350,000.00
California Health Facilities Financing Authority, St. Joseph Health System, Series 2011D	Variable Rate Demand Note	13033LPE1	6,400,000.00	2/7/2012	2/7/2012	0.06%	6,400,000.00
Calleguas-Las Virgines Public Financing Authority, Calleguas Municipal Water District, Series 2008A	Variable Rate Demand Note	13124CEC7	17,240,000.00	2/7/2012	2/7/2012	0.04%	17,240,000.00

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Issuer Name (continued)	Category	CUSIP	Principal Amount	Maturity Date	Final Legal Maturity Date	Coupon/Yield	Amortized Cost
Chicago, Neighborhoods Alive 21, Series 2002B-3	Variable Rate Demand Note	167486GD5	8,000,000.00	2/1/2012	2/1/2012	0.12%	8,000,000.00
District of Columbia, Carnegie Endowment for International Peace, Series 2006	Variable Rate Demand Note	25483VAE4	33,250,000.00	2/7/2012	2/7/2012	0.06%	33,250,000.00
District of Columbia, Council on Foreign Relations, Series 2007	Variable Rate Demand Note	254839X24	11,300,000.00	2/7/2012	2/7/2012	0.25%	11,300,000.00
District of Columbia, Georgetown University, Series 2009C	Variable Rate Demand Note	25484JBA7	5,250,000.00	2/7/2012	2/7/2012	0.03%	5,250,000.00
El Dorado Irrigation District & El Dorado Water Agency, Series 2008A	Variable Rate Demand Note	283059ED1	28,200,000.00	2/7/2012	2/7/2012	0.07%	28,200,000.00
Franklin County, Health Care Facilities Improvement Revenue, Ohio Presbyterian Retirement Services, Series 2006A	Variable Rate Demand Note	353180HF2	18,250,000.00	2/7/2012	2/7/2012	0.06%	18,250,000.00
Halifax Hospital Medical Center, Daytona Beach, Series 2008	Variable Rate Demand Note	405815HE4	49,600,000.00	2/7/2012	2/7/2012	0.07%	49,600,000.00
Hamilton County Hospital Facilities, Elizabeth Gamble Deaconess Home Association, Series 2002B	Variable Rate Demand Note	407272J38	7,900,000.00	2/7/2012	2/7/2012	0.06%	7,900,000.00
Highlands County Health Facilities Authority, Adventist Health/SunBelt Group, Series 2007D	Variable Rate Demand Note	431022QS4	15,000,000.00	2/7/2012	2/7/2012	0.07%	15,000,000.00
Highlands County Health Facilities Authority, Adventist Health/SunBelt Group, Series 2009A	Variable Rate Demand Note	431022RV6	7,500,000.00	2/7/2012	2/7/2012	0.06%	7,500,000.00
Highlands County Health Facilities Authority, Adventist Health/SunBelt Group, Series 2009E	Variable Rate Demand Note	431022SB9	9,375,000.00	2/7/2012	2/7/2012	0.06%	9,375,000.00
Hulbert Economic Development Authority, Foundation for the Annunciation Monastery of Clear Creek, Series 2010	Variable Rate Demand Note	44472PAG6	8,240,000.00	2/7/2012	2/7/2012	0.16%	8,240,000.00
Illinois Development Finance Authority, Lyric Opera of Chicago, Series 1994	Variable Rate Demand Note	451908PR2	4,000,000.00	2/7/2012	2/7/2012	0.07%	4,000,000.00
Illinois Finance Authority, The Carle Foundation, Series 2009C	Variable Rate Demand Note	45200FVG1	10,500,000.00	2/7/2012	2/7/2012	0.03%	10,500,000.00
Illinois State Toll Highway Authority, 2007 Series A-1B	Variable Rate Demand Note	452252GL7	12,000,000.00	2/7/2012	2/7/2012	0.06%	12,000,000.00
Indiana Development Finance Authority, Indianapolis Museum of Art, Series 2002	Variable Rate Demand Note	45504RDA1	11,400,000.00	2/7/2012	2/7/2012	0.06%	11,400,000.00
Indiana Finance Authority Hospital Revenue, Parkview Health System, Series 2009D	Variable Rate Demand Note	45471AAS1	14,600,000.00	2/7/2012	2/7/2012	0.05%	14,600,000.00
Indiana Finance Authority, Depauw University, Series 2008B	Variable Rate Demand Note	455057NK1	8,000,000.00	2/7/2012	2/7/2012	0.06%	8,000,000.00
Indiana Finance Authority, Health System Revenue, Sisters of St. Francis Health Services, Series 2008F	Variable Rate Demand Note	45470YBB6	13,700,000.00	2/7/2012	2/7/2012	0.05%	13,700,000.00
Indiana Finance Authority, Health System Revenue, Sisters of St. Francis Health Services, Series 2008J	Variable Rate Demand Note	45470YBNO	9,200,000.00	2/7/2012	2/7/2012	0.05%	9,200,000.00

Issuer Name (continued)	Category	CUSIP	Principal Amount	Maturity Date	Final Legal Maturity Date	Coupon/Yield	Amortized Cost
Iowa Finance Authority, Wesley Retirement Services, Series 2006	Variable Rate Demand Note	46246KXT4	3,195,000.00	2/7/2012	2/7/2012	0.07%	3,195,000.00
Kentucky Economic Development Finance Authority, Hospital Facilities, Baptist Healthcare System, Series 2009B-3	Variable Rate Demand Note	49126KFS5	9,000,000.00	2/7/2012	2/7/2012	0.03%	9,000,000.00
Maryland Health & Higher Educational Facilities Authority, University of Maryland Medical System, Series 2007A	Variable Rate Demand Note	574217G74	21,915,000.00	2/7/2012	2/7/2012	0.06%	21,915,000.00
Maryland Health & Higher Educational Facilities Authority, University of Maryland Medical System, Series 2007B	Variable Rate Demand Note	574217G82	9,150,000.00	2/7/2012	2/7/2012	0.07%	9,150,000.00
Maryland State Health & Higher Educational Facilities Authority, Peninsula Regional Medical Center, Series 1985A	Variable Rate Demand Note	574215RC5	2,750,000.00	2/7/2012	2/7/2012	0.06%	2,750,000.00
Maryland State Health & Higher Educational Facilities Authority, Pickersgill, Series 2005A	Variable Rate Demand Note	574217VL6	20,495,000.00	2/7/2012	2/7/2012	0.07%	20,495,000.00
Massachusetts Health & Educational Facilities Authority, Baystate Medical Center, Series M4A (2004)	Variable Rate Demand Note	57586CDX0	17,515,000.00	2/7/2012	2/7/2012	0.10%	17,515,000.00
Massachusetts Health & Educational Facilities Authority, Southcoast Health System Obligated Group, Series 2008C	Variable Rate Demand Note	57586C6T7	17,365,000.00	2/7/2012	2/7/2012	0.07%	17,365,000.00
Michigan State Building Authority, Series 2007I	Variable Rate Demand Note	594614U56	5,800,000.00	2/7/2012	2/7/2012	0.06%	5,800,000.00
Middletown Educational Buildings Revenue, Christian Academy of Louisville, Series 2004	Variable Rate Demand Note	597044AA4	4,945,000.00	2/7/2012	2/7/2012	0.13%	4,945,000.00
Mississippi Business Finance, Gulf Opportunity Zone Industrial Development Revenue, Chevron U.S.A., Series 2010A	Variable Rate Demand Note	60528ABS2	71,000,000.00	2/7/2012	2/7/2012	0.05%	71,000,000.00
Mississippi Business Finance, Gulf Opportunity Zone Industrial Development Revenue, Chevron U.S.A., Series 2010C	Variable Rate Demand Note	60528ABT0	10,000,000.00	2/7/2012	2/7/2012	0.06%	10,000,000.00
Mississippi Business Finance, Gulf Opportunity Zone Industrial Development Revenue, Chevron U.S.A., Series 2010F	Variable Rate Demand Note	60528ABW3	25,500,000.00	2/7/2012	2/7/2012	0.04%	25,500,000.00
Mobile Downtown Redevelopment Authority, Austal USA, Series 2011A	Variable Rate Demand Note	60715RAA8	4,000,000.00	2/7/2012	2/7/2012	0.06%	4,000,000.00
Mobile Downtown Redevelopment Authority, Austal USA, Series 2011B	Variable Rate Demand Note	60715RAB6	8,000,000.00	2/7/2012	2/7/2012	0.06%	8,000,000.00
New Hampshire Higher Educational & Health Facilities Authority, Hunt Community, Series 1996	Variable Rate Demand Note	6446182W9	9,420,000.00	2/7/2012	2/7/2012	0.05%	9,420,000.00
New York City Housing Development, Queens Family Courthouse Apartments, Series 2007A	Variable Rate Demand Note	64966TCH5	35,000,000.00	2/7/2012	2/7/2012	0.06%	35,000,000.00
New York State Housing Finance Agency, 29 Flatbush Avenue Housing Revenue, Series 2010A	Variable Rate Demand Note	64986UFF9	48,500,000.00	2/7/2012	2/7/2012	0.07%	48,500,000.00
New York State Housing Finance Agency, Gotham West Housing Revenue, Series 2011A-2	Variable Rate Demand Note	64986UFK8	12,740,000.00	2/7/2012	2/7/2012	0.04%	12,740,000.00

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Issuer Name (continued)	Category	CUSIP	Principal Amount	Maturity Date	Final Legal Maturity Date	Coupon/Yield	Amortized Cost
North Broward Hospital District, Series 2008A	Variable Rate Demand Note	657883CP7	35,920,000.00	2/7/2012	2/7/2012	0.05%	35,920,000.00
Ohio State Air Quality Development Authority, Ohio Valley Electric, Series 2009B	Variable Rate Demand Note	677525TH0	8,700,000.00	2/7/2012	2/7/2012	0.05%	8,700,000.00
Ohio State Higher Education Facility, Case Western Reserve University, Series 2008A	Variable Rate Demand Note	67756BVL1	8,000,000.00	2/7/2012	2/7/2012	0.06%	8,000,000.00
Parma Hospital Revenue Bonds, Parma Community General Hospital, Series 2006A	Variable Rate Demand Note	701747CW5	6,030,000.00	2/7/2012	2/7/2012	0.06%	6,030,000.00
Philadelphia School District/PA, Series 2010G	Variable Rate Demand Note	717883LQ3	22,075,000.00	2/7/2012	2/7/2012	0.05%	22,075,000.00
Saint Paul Housing & Redevelopment Authority, Allina Health System, Series 2007C-1	Variable Rate Demand Note	603695FQ5	18,400,000.00	2/7/2012	2/7/2012	0.06%	18,400,000.00
San Bernardino County, Series 2008B	Variable Rate Demand Note	796646AC1	21,398,000.00	2/7/2012	2/7/2012	0.22%	21,398,000.00
Santa Clara Electric Revenue, Series 2008B	Variable Rate Demand Note	801444FW5	14,735,000.00	2/7/2012	2/7/2012	0.08%	14,735,000.00
South Carolina Jobs-Economic Development Authority, AnMed Health, Series 2009C	Variable Rate Demand Note	83703FCR1	5,000,000.00	2/7/2012	2/7/2012	0.08%	5,000,000.00
St. Joseph County Hospital Authority, Memorial Health System, Series 2008A	Variable Rate Demand Note	79061BCW3	12,900,000.00	2/7/2012	2/7/2012	0.08%	12,900,000.00
Sweetwater County Pollution Control, PacifiCorp, Series 1992A	Variable Rate Demand Note	870487CH6	1,300,000.00	2/7/2012	2/7/2012	0.06%	1,300,000.00
Virginia Small Business Financing Authority, Carilion Clinic, Series 2008B	Variable Rate Demand Note	928101AE4	11,145,000.00	2/1/2012	2/1/2012	0.05%	11,145,000.00
Virginia Small Business Financing Authority, Hampton University, Series 2008A	Variable Rate Demand Note	928104KQ0	11,000,000.00	2/7/2012	2/7/2012	0.05%	11,000,000.00

### PORTFOLIO MATURITY<sup>1,2</sup>

Overnight	32.8%
2-7 days	27.5%
8-29 days	16.6%
30-60 days	7.6%
61-120 days	14.2%
121+ days	1.3%

## PORTFOLIO ALLOCATION<sup>2</sup>

Asset Backed Commercial Paper	6.2%
Certificates of Deposit	33.1%
Financial Company Commercial Paper	11.4%
Government Agency Debt	10.4%
Government Agency Repurchase Agreements	7.3%
Investment Companies	3.0%
Other Notes	11.6%
Other Repurchase Agreements	2.3%
Treasury Repurchase Agreements	0.8%
Variable Rate Demand Notes	13.9%

## BANK EXPOSURE BY COUNTRY OF DOMICILE<sup>2,3</sup>

Australia	13.5%
Canada	15.6%
Netherlands	3.5%
Norway	2.3%
Sweden	10.8%
Switzerland	2.6%
United Kingdom	1.6%
United States	15.1%

<sup>1</sup> Calculated using maturity date as defined below

<sup>2</sup> Shown as a percentage of amortized cost

<sup>3</sup> Some securities held by the fund may not have bank exposure, therefore the chart provided may not include the fund's entire investment portfolio

**Terms:**

**Weighted Average Maturity (WAM):** The average time to maturity of all the securities held in the fund, weighted by each security's percentage of total investments. WAM measures a fund's sensitivity to interest rate changes.

**Weighted Average Life (WAL):** The average time to final legal maturity of all the securities held in the fund, weighted by each security's percentage of total investments. WAL measures a fund's sensitivity to potential credit spread changes.

**Maturity Date:** The earlier of the date the principal amount must unconditionally be paid, the next interest rate reset date, or in the case of a security called for redemption, the date on which the redemption payment must be made.

**Final Legal Maturity Date:** The date the principal amount must unconditionally be paid, or in the case of a security called for redemption, the date on which the redemption payment must be made.

**Coupon/Yield:** Represents either the annualized yield at the date of purchase, the stated coupon rate, or, for floating rate securities, the rate at period-end.

**Amortized Cost:** Pursuant to Rule 2a-7, portfolio securities are valued at the fund's acquisition cost adjusted for amortization of premium or accretion of discount rather than at their current market value.

**Bank Exposure:** The combination of either direct exposure when an investment is issued by a bank, or indirect exposure where a bank provides full liquidity and/or other credit support to a security.

The information contained in this report relates to Mount Vernon Securities Lending Prime Portfolio (the "Portfolio"), a series of Mount Vernon Securities Lending Trust (the "Trust"). Shares of the Portfolio have not been registered under the Securities Act of 1933, as amended (the "1933 Act"), and, because they are offered only on a private placement basis to a limited number of qualified investors who participate in U.S. Bank's securities lending program, it is anticipated that they will be exempt from the registration provisions of the 1933 Act. Shares of the Portfolio may not be transferred or resold without registration under the 1933 Act, or pursuant to an exemption from such registration. However, shares of the Portfolio may be redeemed in accordance with the terms of the Trust's Agreement and Declaration of Trust and the Trust's offering memorandum.

Effective November 30, 2010, the Portfolio is required to provide the Securities and Exchange Commission ("SEC") with a monthly electronic filing of more detailed portfolio holdings information on Form N-MFP. The SEC will make the Form N-MFP available to the public 60 days after the end of the month to which the filing pertains. Beginning on or about January 31, 2011, you may access the Portfolio's publicly available Form N-MFP filings on the SEC's website by clicking [here](#).

The fund's holdings are as of the date indicated and are subject to change without notice. The listing of holdings does not constitute a recommendation of any individual security. Current and future holdings are subject to risk. Security names may not represent the official legal name. Please read the fund's most recent annual report for an audited portfolio holdings list.

An investment in money market funds is not insured or guaranteed by the Federal Deposit Insurance Corporation or any other governmental agency. Although these funds seek to preserve the value of your investment at \$1.00 per share, it is possible to lose money by investing in these funds.

U.S. Bancorp Asset Management, Inc., a registered investment advisor and subsidiary of U.S. Bank National Association, manages the portfolio. U.S. Bank is not responsible for and does not guarantee the products, service or performance of its affiliates and third party providers.

NOT FDIC INSURED – NO BANK GUARANTEE – MAY LOSE VALUE