

Treasury Plus Money Market Portfolio

Unaudited Fund Information and Holdings as of March 31, 2024

Weighted Average Maturity: 48 days
 Weighted Average Life: 59 days

ISSUER	INVESTMENT CATEGORY	CUSIP	PRINCIPAL AMOUNT	COUPON RATE/MARKET YIELD	MATURITY DATE	FINAL MATURITY DATE	AMORTIZED COST/VALUE	% of AMORTIZED COST/VALUE	DOMICILE_OF_ISSUER	DOMICILE_OF_RISK
Goldman Sachs Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		2,150,000,000	5.3200	4/1/2024	4/1/2024	2,150,000,000	0.05	United States	United States
MUFG Securities Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		1,600,000,000	5.3399	4/1/2024	4/1/2024	1,600,000,000	0.04	United Kingdom	United Kingdom
Fixed Income Clearing Co Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		1,500,000,000	5.3300	4/1/2024	4/1/2024	1,500,000,000	0.04	United States	United States
U.S. Treasury Note	U.S. Treasury Debt	91282CEL1	1,355,200,000	5.2250	3/29/2024	4/30/2024	1,354,868,193	0.03	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797GK7	1,236,200,000	5.0750	8/8/2024	8/8/2024	1,213,503,244	0.03	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JV0	1,194,500,000	5.2075	5/7/2024	5/7/2024	1,188,230,511	0.03	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797HF7	1,003,300,000	5.3150	4/11/2024	4/11/2024	1,001,839,918	0.02	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797HR1	1,000,000,000	5.2025	5/23/2024	5/23/2024	992,418,110	0.02	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JQ1	981,400,000	5.2100	4/30/2024	4/30/2024	977,242,976	0.02	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JW8	978,400,000	5.1810	5/14/2024	5/14/2024	972,253,906	0.02	United States	United States
Fixed Income Clearing Co Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		930,000,000	5.3200	4/1/2024	4/1/2024	930,000,000	0.02	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797HH3	925,000,000	5.3175	5/2/2024	5/2/2024	920,794,728	0.02	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797GB7	928,950,000	5.1300	7/11/2024	7/11/2024	915,540,997	0.02	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JX6	875,000,000	5.1810	5/21/2024	5/21/2024	868,601,562	0.02	United States	United States
JPM Chase Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		833,000,000	5.3200	4/1/2024	4/1/2024	833,000,000	0.02	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797KP1	798,000,000	5.2050	7/16/2024	7/16/2024	785,764,114	0.02	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912796CX5	724,000,000	5.2150	4/18/2024	4/18/2024	722,200,382	0.02	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797HS9	725,000,000	5.2400	5/30/2024	5/30/2024	718,747,129	0.02	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JL2	698,000,000	5.2410	4/2/2024	4/2/2024	697,898,776	0.02	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797FS1	675,200,000	5.1620	6/13/2024	6/13/2024	668,059,166	0.02	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797GZ4	653,950,000	5.3375	4/4/2024	4/4/2024	653,667,095	0.02	United States	United States
Federal Reserve Bank Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		650,000,000	5.3000	4/1/2024	4/1/2024	650,000,000	0.02	United States	United States
Standard Chartered Bank Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		600,000,000	5.3300	4/1/2024	4/1/2024	600,000,000	0.01	United Kingdom	United Kingdom
U.S. Treasury Bill	U.S. Treasury Debt	912797JS7	604,600,000	4.9825	7/18/2024	7/18/2024	595,235,351	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912796Y45	601,250,000	5.1000	6/27/2024	6/27/2024	593,668,863	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797HE0	576,200,000	5.1225	10/31/2024	10/31/2024	559,333,064	0.01	United States	United States
Barclays Bank PLC Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		540,000,000	5.3300	4/4/2024	4/4/2024	540,000,000	0.01	United States	United Kingdom

HSBC Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		503,000,000	5.3300	4/1/2024	4/1/2024	503,000,000	0.01	United States	United Kingdom
BNP Paribas Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		500,000,000	5.3900	4/11/2024	4/11/2024	500,000,000	0.01	France	France
MUFG Securities Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		500,000,000	5.3300	4/1/2024	4/1/2024	500,000,000	0.01	Canada	Japan
RBC Dominion Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		500,000,000	5.3200	4/1/2024	4/1/2024	500,000,000	0.01	Canada	Canada
U.S. Treasury Bill	U.S. Treasury Debt	912797JP3	500,000,000	5.2200	4/23/2024	4/23/2024	498,389,720	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797KD8	503,600,000	5.1320	8/29/2024	8/29/2024	492,878,039	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797KN6	500,000,000	5.2050	7/9/2024	7/9/2024	492,862,375	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JY4	480,000,000	5.1850	5/28/2024	5/28/2024	476,010,571	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797KC0	475,000,000	5.1000	8/22/2024	8/22/2024	465,317,856	0.01	United States	United States
ING Financial Markets LLC Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		450,000,000	5.3200	4/1/2024	4/1/2024	450,000,000	0.01	United States	Netherlands
U.S. Treasury Bill	U.S. Treasury Debt	912796ZW2	450,000,000	5.1275	6/20/2024	6/20/2024	444,783,501	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797GL5	437,700,000	5.1160	9/5/2024	9/5/2024	427,928,553	0.01	United States	United States
Fixed Income Clearing Co Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		415,000,000	5.3200	4/1/2024	4/1/2024	415,000,000	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797KM8	425,000,000	5.1050	9/26/2024	9/26/2024	414,244,393	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797GW1	425,100,000	5.1800	10/3/2024	10/3/2024	414,113,941	0.01	United States	United States
Deutsche Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		400,000,000	5.3300	4/1/2024	4/1/2024	400,000,000	0.01	United States	Germany
U.S. Treasury Note	U.S. Treasury Debt	91282CFD8	400,000,000	5.3370	3/29/2024	7/31/2024	399,965,932	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797KR7	400,000,000	5.2050	7/30/2024	7/30/2024	393,119,488	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797FH5	374,500,000	5.2700	5/16/2024	5/16/2024	372,052,234	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797KQ9	351,400,000	5.2100	7/23/2024	7/23/2024	345,646,447	0.01	United States	United States
Australia & New Zealand Banking Group Ltd. Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		345,000,000	5.3300	4/1/2024	4/1/2024	345,000,000	0.01	Australia	Australia
U.S. Treasury Bill	U.S. Treasury Debt	912797JM0	307,000,000	5.2300	4/9/2024	4/9/2024	306,642,412	0.01	United States	United States
Norinchukin Bank Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		300,000,000	5.3300	4/1/2024	4/1/2024	300,000,000	0.01	United States	Japan
U.S. Treasury Note	U.S. Treasury Debt	91282CJD4	298,902,000	5.4700	3/29/2024	10/31/2025	298,990,986	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JR9	307,400,000	4.6200	1/23/2025	1/23/2025	295,263,731	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912796Y52	286,700,000	5.0450	7/5/2024	7/5/2024	282,775,421	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797KH9	277,600,000	5.2250	7/2/2024	7/2/2024	273,901,427	0.01	United States	United States
Banco Santander Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		250,000,000	5.3200	4/1/2024	4/1/2024	250,000,000	0.01	United States	Spain
Bank of Montreal Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		250,000,000	5.3000	4/1/2024	4/1/2024	250,000,000	0.01	United States	Canada
U.S. Treasury Bill	U.S. Treasury Debt	912797JZ1	250,000,000	5.1500	6/4/2024	6/4/2024	247,704,222	0.01	United States	United States
Mitsubishi UFJ Securities Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		245,000,000	5.3200	4/1/2024	4/1/2024	245,000,000	0.01	United States	Japan

U.S. Treasury Bill	U.S. Treasury Debt	912797HP5	245,750,000	4.8350	11/29/2024	11/29/2024	237,683,352	0.01	United States	United States
Societe Generale Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		235,000,000	5.3500	5/1/2024	5/1/2024	235,000,000	0.01	France	France
U.S. Treasury Bill	U.S. Treasury Debt	912797KK2	232,700,000	5.1000	9/12/2024	9/12/2024	227,291,484	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797KF3	225,000,000	5.2150	6/18/2024	6/18/2024	222,471,826	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JT5	225,000,000	5.0200	7/25/2024	7/25/2024	221,298,797	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797HQ3	203,400,000	5.2525	5/9/2024	5/9/2024	202,268,746	0.00	United States	United States
Goldman Sachs Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		200,000,000	5.3300	7/22/2024	7/22/2024	200,000,000	0.00	United States	United States
Prudential Insurance Company of America Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		196,595,000	5.3399	4/1/2024	4/1/2024	196,595,000	0.00	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JU2	193,500,000	5.0000	8/1/2024	8/1/2024	190,110,428	0.00	United States	United States
U.S. Treasury Note	U.S. Treasury Debt	91282CJU6	187,238,000	5.5450	3/29/2024	1/31/2026	187,432,754	0.00	United States	United States
Citigroup Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		187,000,000	5.3300	4/1/2024	4/1/2024	187,000,000	0.00	United States	United States
U.S. Treasury Note	U.S. Treasury Debt	91282CFS5	177,420,000	5.4400	3/29/2024	10/31/2024	177,491,099	0.00	United States	United States
Societe Generale Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		165,000,000	5.3300	7/17/2024	7/17/2024	165,000,000	0.00	France	France
BNP Paribas Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		161,000,000	5.3200	4/1/2024	4/1/2024	161,000,000	0.00	France	France
Barclays Bank PLC Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		150,000,000	5.3100	4/1/2024	4/1/2024	150,000,000	0.00	United States	United Kingdom
Societe Generale Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		150,000,000	5.3300	4/3/2024	4/3/2024	150,000,000	0.00	France	France
Wells Fargo Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		150,000,000	5.3100	7/24/2024	7/24/2024	150,000,000	0.00	United States	United States
U.S. Treasury Note	U.S. Treasury Debt	91282CGF2	135,850,000	5.5000	3/29/2024	1/31/2025	135,980,742	0.00	United States	United States
Bank of America Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		129,000,000	5.3200	4/1/2024	4/1/2024	129,000,000	0.00	United States	United States
National Australia Bank Ltd. Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		120,000,000	5.3100	4/1/2024	4/1/2024	120,000,000	0.00	United States	Australia
HSBC Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		105,000,000	5.3199	4/4/2024	4/4/2024	105,000,000	0.00	United States	United Kingdom
Societe Generale Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		105,000,000	5.3399	6/28/2024	6/28/2024	105,000,000	0.00	France	France
ING Financial Markets LLC Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		100,000,000	5.3300	4/4/2024	4/4/2024	100,000,000	0.00	United States	Netherlands
UBS Securities LLC Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		100,000,000	5.3200	4/1/2024	4/1/2024	100,000,000	0.00	United States	Switzerland
Prudential Legacy Insurance Company of New Jersey Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		77,112,500	5.3399	4/1/2024	4/1/2024	77,112,500	0.00	United States	United States
Bank of America Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		70,000,000	5.3399	4/4/2024	4/4/2024	70,000,000	0.00	United States	United States
RBC Dominion Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		60,000,000	5.3800	4/4/2024	4/4/2024	60,000,000	0.00	Canada	Canada
TD Securities USA Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		35,000,000	5.3300	4/1/2024	4/1/2024	35,000,000	0.00	United States	Canada
Credit Agricole Corporate and Investment Bank Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		30,000,000	5.3200	4/1/2024	4/1/2024	30,000,000	0.00	United States	France
U.S. Treasury Bill	U.S. Treasury Debt	912797KJ5	20,950,000	4.8025	3/20/2025	3/20/2025	19,969,431	0.00	United States	United States

Important Risk Information

Past performance is not a reliable indicator of future performance.

The figures presented are as of the date shown for the Master Portfolio and may change at any time.

For purposes of this report, for non-interest bearing Commercial Paper and Discount Notes, the discount rate at purchase is used to populate the coupon rate column.

Securities transactions are recorded, and WAM and WAL are calculated, on a trade date basis. As a result, these holdings and calculations may include security purchases and/or sales that have been executed but have not yet settled.

For unsecured debt and Asset Backed Commercial Paper, Domicile of Issue refers to the domicile of the issuer. With respect to Asset Backed Securities, Domicile of Issuer refers to the domicile of the underlying collateral. For Repurchase transactions, Domicile of Issue refers to the domicile of the counterparty, not the domicile of the collateral.

Domicile of Risk refers to the following: for unsecured debt, it is the domicile of the parent company; for ABCP, it is the domicile of the sponsor for ABCP; and for ABS, it is the domicile of the underlying collateral. For Repurchase transactions, Domicile of Risk refers to the domicile of the Counterparty's parent entity, not the domicile of the collateral.

With respect to repurchase agreements that are collateralized fully, as that term is defined in Rule 2a-7, the Fund may look through to the collateral underlying the repurchase agreement for purposes of the issuer diversification requirements of Rule 2a-7.

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Bonds generally present less short-term risk and volatility than stocks, but contain interest rate risk (as interest rates raise, bond prices usually fall); issuer default risk; issuer credit risk; liquidity risk; and inflation risk. These effects are usually pronounced for longer-term securities. Any fixed income security sold or redeemed prior to maturity may be subject to a substantial gain or loss.

Investing involves risk including the risk of loss of principal.

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