

Treasury Plus Money Market Portfolio

Unaudited Fund Information and Holdings as of May 31, 2024

Weighted Average Maturity: 43 days
 Weighted Average Life: 55 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
Citigroup Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		4,200,000,000	5.3200	6/3/2024	6/3/2024	4,200,000,000	0.09	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		3,080,000,000	5.3299	6/3/2024	6/3/2024	3,080,000,000	0.07	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		2,000,000,000	5.3200	6/3/2024	6/3/2024	2,000,000,000	0.04	United States	United States
Fixed Income Clearing Co Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		1,750,000,000	5.3400	6/3/2024	6/3/2024	1,750,000,000	0.04	United States	United States
MUFG Securities Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		1,500,000,000	5.3299	6/3/2024	6/3/2024	1,500,000,000	0.03	United Kingdom	United Kingdom
U.S. Treasury Bill	U.S. Treasury Debt	912797GK7	1,236,200,000	5.0750	8/8/2024	8/8/2024	1,224,312,911	0.03	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797HE0	1,201,105,000	5.1225	10/31/2024	10/31/2024	1,175,132,774	0.03	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797GB7	1,130,400,000	5.1300	7/11/2024	7/11/2024	1,124,111,833	0.03	United States	United States
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		985,000,000	5.3299	6/3/2024	6/3/2024	985,000,000	0.02	United States	France
Barclays Capital, Inc. Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		975,000,000	5.3499	6/3/2024	6/3/2024	975,000,000	0.02	United States	United Kingdom
JPM Chase Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		810,000,000	5.3200	6/3/2024	6/3/2024	810,000,000	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		799,000,000	5.3299	6/3/2024	6/3/2024	799,000,000	0.02	United Kingdom	United Kingdom
U.S. Treasury Bill	U.S. Treasury Debt	912797KP1	798,000,000	5.2050	7/16/2024	7/16/2024	792,973,238	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		730,000,000	5.3000	6/3/2024	6/3/2024	730,000,000	0.02	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797KT3	717,714,000	5.1200	10/10/2024	10/10/2024	704,308,445	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	674,212,520	0.02	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797LJ4	675,000,000	5.2350	9/24/2024	9/24/2024	663,939,065	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797LE5	668,920,000	5.1650	11/21/2024	11/21/2024	652,539,066	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797HP5	626,830,000	4.8350	11/29/2024	11/29/2024	610,760,097	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JS7	604,600,000	4.9825	7/18/2024	7/18/2024	600,626,394	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		600,000,000	5.3299	6/3/2024	6/3/2024	600,000,000	0.01	Australia	Australia
U.S. Treasury Bill	U.S. Treasury Debt	912796Y45	601,250,000	5.1000	6/27/2024	6/27/2024	599,141,819	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797LH8	600,000,000	5.2310	9/17/2024	9/17/2024	590,760,336	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797LD7	599,280,000	5.1650	11/14/2024	11/14/2024	585,174,495	0.01	United States	United States
HSBC Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		585,000,000	5.3299	6/3/2024	6/3/2024	585,000,000	0.01	United States	United Kingdom
Bank of America Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		565,000,000	5.3200	6/3/2024	6/3/2024	565,000,000	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	6/7/2024	6/7/2024	540,000,000	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	5.3499	8/12/2024	8/12/2024	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	5.3299	6/3/2024	6/3/2024	500,000,000	0.01	Canada	Japan
U.S. Treasury Bill	U.S. Treasury Debt	912797KN6	500,000,000	5.2050	7/9/2024	7/9/2024	497,365,625	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	497,222,747	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797LC9	500,981,000	5.1550	11/7/2024	11/7/2024	489,700,155	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	469,474,168	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912796ZW2	450,000,000	5.1275	6/20/2024	6/20/2024	448,881,188	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797LK1	450,000,000	5.2375	10/1/2024	10/1/2024	442,209,218	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	431,734,149	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797LG0	425,000,000	5.2360	9/10/2024	9/10/2024	418,899,125	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	417,911,089	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	417,623,201	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797KQ9	407,700,000	5.2100	7/23/2024	7/23/2024	404,712,843	0.01	United States	United States
U.S. Treasury Note	U.S. Treasury Debt	91282CFD8	400,000,000	5.3630	6/1/2024	7/31/2024	399,974,768	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	396,663,124	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797KZ9	400,000,000	5.2400	8/27/2024	8/27/2024	395,060,556	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		385,000,000	5.3299	6/3/2024	6/3/2024	385,000,000	0.01	United States	Germany
U.S. Treasury Bill	U.S. Treasury Debt	912797LA3	374,990,000	5.2425	9/3/2024	9/3/2024	369,973,260	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		360,000,000	5.3200	6/3/2024	6/3/2024	360,000,000	0.01	United States	United States
TD Securities USA Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		350,000,000	5.3299	6/3/2024	6/3/2024	350,000,000	0.01	United States	Canada
U.S. Treasury Bill	U.S. Treasury Debt	912797KX4	350,000,000	5.2300	8/13/2024	8/13/2024	346,369,138	0.01	United States	United States
U.S. Treasury Note	U.S. Treasury Debt	91282CKM2	324,000,000	5.4760	6/1/2024	4/30/2026	324,150,330	0.01	United States	United States
U.S. Treasury Note	U.S. Treasury Debt	91282CJD4	298,902,000	5.4850	6/3/2024	10/31/2025	299,285,426	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	297,564,353	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	285,355,856	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	276,423,187	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	6/3/2024	6/3/2024	250,000,000	0.01	United States	Spain
U.S. Treasury Bill	U.S. Treasury Debt	912797JZ1	250,000,000	5.1500	6/4/2024	6/4/2024	249,963,570	0.01	United States	United States
U.S. Treasury Note	U.S. Treasury Debt	91282CGX3	251,540,000	5.2444	4/30/2025	4/30/2025	248,535,767	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797KK2	232,700,000	5.1000	9/12/2024	9/12/2024	229,295,373	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	224,506,078	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		215,000,000	5.3499	7/30/2024	7/30/2024	215,000,000	0.00	France	France
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
ING Financial Markets LLC Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		200,000,000	5.3299	6/3/2024	6/3/2024	200,000,000	0.00	United States	Netherlands
RBC Dominion Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		200,000,000	5.3200	6/3/2024	6/3/2024	200,000,000	0.00	Canada	Canada
U.S. Treasury Bill	U.S. Treasury Debt	912797KV8	200,000,000	5.1600	10/24/2024	10/24/2024	195,869,882	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		195,286,250	5.3400	6/3/2024	6/3/2024	195,286,250	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	191,833,508	0.00	United States	United States
U.S. Treasury Note	U.S. Treasury Debt	91282CJU6	187,238,000	5.5710	6/1/2024	1/31/2026	187,649,418	0.00	United States	United States
BNP Paribas Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		184,656,000	5.3299	6/3/2024	6/3/2024	184,656,000	0.00	France	France
U.S. Treasury Note	U.S. Treasury Debt	91282CFS5	177,420,000	5.4660	6/1/2024	10/31/2024	177,500,671	0.00	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		175,000,000	5.3500	6/7/2024	6/7/2024	175,000,000	0.00	United States	Japan
U.S. Treasury Bill	U.S. Treasury Debt	912797JT5	168,700,000	5.0200	7/25/2024	7/25/2024	167,413,381	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
Societe Generale Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		150,000,000	5.3199	6/5/2024	6/5/2024	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	5.5260	6/1/2024	1/31/2025	135,998,132	0.00	United States	United States
UBS Securities LLC Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		125,000,000	5.3299	6/3/2024	6/3/2024	125,000,000	0.00	United States	Switzerland
National Australia Bank Ltd. Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		120,000,000	5.3099	6/3/2024	6/3/2024	120,000,000	0.00	United States	Australia
Norinchukin Bank Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		120,000,000	5.3299	6/3/2024	6/3/2024	120,000,000	0.00	United States	Japan
Barclays Bank PLC Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		115,000,000	5.3299	6/3/2024	6/3/2024	115,000,000	0.00	United States	United Kingdom
HSBC Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		110,000,000	5.3300	6/7/2024	6/7/2024	110,000,000	0.00	United States	United Kingdom
Canadian Imperial Bank of Commerce Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		105,000,000	5.3199	6/7/2024	6/7/2024	105,000,000	0.00	United States	Canada
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	6/6/2024	6/6/2024	100,000,000	0.00	United States	Netherlands
U.S. Treasury Note	U.S. Treasury Debt	91282CEQ0	87,010,000	5.2280	5/15/2025	5/15/2025	85,045,478	0.00	United States	United States
U.S. Treasury Note	U.S. Treasury Debt	9128284M9	82,500,000	5.2516	4/30/2025	4/30/2025	80,799,244	0.00	United States	United States
Prudential Legacy Insurance Company of New Jersey Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		74,262,500	5.3400	6/3/2024	6/3/2024	74,262,500	0.00	United States	United States
U.S. Treasury Note	U.S. Treasury Debt	912828XB1	76,150,000	5.2280	5/15/2025	5/15/2025	73,998,614	0.00	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797KJ5	20,950,000	4.8025	3/20/2025	3/20/2025	20,108,937	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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