



Treasury Plus Money Market Portfolio

Unaudited Fund Information and Holdings as of February 29,2024

Weighted Average Maturity:

47 days

Weighted Average Life:

58 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
Federal Reserve Bank Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		3,350,000,000	5.3000	3/1/2024	3/1/2024	3,350,000,000	0.08	United States	United States
Citigroup Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		1,750,000,000	5.3000	3/1/2024	3/1/2024	1,750,000,000	0.04	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		1,750,000,000	5.3000	3/1/2024	3/1/2024	1,750,000,000	0.04	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		1,497,000,000	5.3000	3/1/2024	3/1/2024	1,497,000,000	0.03	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		1,480,000,000	5.3099	3/1/2024	3/1/2024	1,480,000,000	0.03	United States	United States
MUFG Securities Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		1,425,000,000	5.3099	3/1/2024	3/1/2024	1,425,000,000	0.03	United Kingdom	United Kingdom
U.S. Treasury Note	U.S. Treasury Debt	91282CEL1	1,355,200,000	5.2510	3/1/2024	4/30/2024	1,354,929,014	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	1,208,006,395	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	1,182,799,837	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	997,266,826	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	987,917,740	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	972,805,390	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	967,821,324	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	916,603,803	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	911,418,549	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	864,702,449	0.02	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		750,000,000	5.3099	3/1/2024	3/1/2024	750,000,000	0.02	United States	United Kingdom
U.S. Treasury Bill	U.S. Treasury Debt	912796CX5	724,000,000	5.2150	4/18/2024	4/18/2024	718,912,691	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	715,516,094	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	694,711,645	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		690,000,000	5.3099	3/1/2024	3/1/2024	690,000,000	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	665,017,984	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	650,684,854	0.02	United States	United States
Barclays Bank PLC Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		635,000,000	5.3200	3/1/2024	3/1/2024	635,000,000	0.01	United States	United Kingdom
U.S. Treasury Bill	U.S. Treasury Debt	912797JS7	604,600,000	4.9825	7/18/2024	7/18/2024	592,598,708	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	556,907,545	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		550,000,000	5.3000	3/1/2024	3/1/2024	550,000,000	0.01	France	France

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	5.3299	3/7/2024	3/7/2024	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	5.3900	4/11/2024	4/11/2024	500,000,000	0.01	France	France
Bank of America Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		500,000,000	5.3700	3/1/2024	3/1/2024	500,000,000	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		500,000,000	5.3000	3/1/2024	3/1/2024	500,000,000	0.01	United States	Netherlands
U.S. Treasury Bill	U.S. Treasury Debt	912797JK4	500,000,000	5.2600	3/26/2024	3/26/2024	498,163,195	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JP3	500,000,000	5.2200	4/23/2024	4/23/2024	496,109,655	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	490,661,539	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	473,845,282	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	463,252,219	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	442,785,002	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JJ7	418,000,000	5.2560	3/19/2024	3/19/2024	416,891,255	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	412,563,801	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797GY7	402,800,000	5.3060	3/28/2024	3/28/2024	401,204,912	0.01	United States	United States
U.S. Treasury Note	U.S. Treasury Debt	91282CFD8	400,000,000	5.3630	3/1/2024	7/31/2024	399,981,076	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		380,000,000	5.3200	3/1/2024	3/1/2024	380,000,000	0.01	Australia	Australia
U.S. Treasury Bill	U.S. Treasury Debt	912797FH5	374,500,000	5.2700	5/16/2024	5/16/2024	370,359,569	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JH1	310,000,000	5.2850	3/12/2024	3/12/2024	309,499,961	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JM0	307,000,000	5.2300	4/9/2024	4/9/2024	305,238,971	0.01	United States	United States
U.S. Treasury Note	U.S. Treasury Debt	91282CJD4	298,902,000	5.4960	3/1/2024	10/31/2025	298,862,390	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912796Y45	301,250,000	5.1000	6/27/2024	6/27/2024	296,115,362	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	294,010,987	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	281,527,215	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797GX9	278,200,000	5.2600	3/14/2024	3/14/2024	277,670,218	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	272,810,012	0.01	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		250,760,000	5.3000	3/1/2024	3/1/2024	250,760,000	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JZ1	250,000,000	5.1500	6/4/2024	6/4/2024	246,536,128	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797HP5	245,750,000	4.8350	11/29/2024	11/29/2024	236,616,475	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	912797KF3	225,000,000	5.2150	6/18/2024	6/18/2024	221,426,503	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	220,314,312	0.01	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		220,000,000	5.3200	3/4/2024	3/4/2024	220,000,000	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	201,352,313	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	189,281,764	0.00	United States	United States
U.S. Treasury Note	U.S. Treasury Debt	91282CJU6	187,238,000	5.5710	3/1/2024	1/31/2026	187,403,908	0.00	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797GQ4	186,000,000	5.3000	3/7/2024	3/7/2024	185,836,824	0.00	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797GL5	187,700,000	5.1160	9/5/2024	9/5/2024	182,769,538	0.00	United States	United States
U.S. Treasury Note	U.S. Treasury Debt	91282CFS5	177,420,000	5.4660	3/1/2024	10/31/2024	177,497,841	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	5.4299	3/20/2024	3/20/2024	165,000,000	0.00	France	France
Norinchukin Bank Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		160,000,000	5.3399	3/1/2024	3/1/2024	160,000,000	0.00	United States	Japan
Societe Generale Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		150,000,000	5.3099	3/6/2024	3/6/2024	150,000,000	0.00	France	France
Prudential Insurance Company of America Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		140,815,000	5.3299	3/1/2024	3/1/2024	140,815,000	0.00	United States	United States
U.S. Treasury Note	U.S. Treasury Debt	91282CGF2	135,850,000	5.5260	3/1/2024	1/31/2025	136,007,214	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	5.3000	3/1/2024	3/1/2024	120,000,000	0.00	United States	Australia
JPM Chase Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		115,000,000	5.3000	3/1/2024	3/1/2024	115,000,000	0.00	United States	United States
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	3/5/2024	3/5/2024	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	5.3599	3/1/2024	3/1/2024	105,000,000	0.00	France	France
Bank of Montreal Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		100,000,000	5.3000	3/1/2024	3/1/2024	100,000,000	0.00	United States	Canada
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	5.3099	3/7/2024	3/7/2024	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	5.3000	3/1/2024	3/1/2024	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		91,225,000	5.3299	3/1/2024	3/1/2024	91,225,000	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		85,000,000	5.3099	3/4/2024	3/4/2024	85,000,000	0.00	United States	Netherlands
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	3/7/2024	3/7/2024	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	3/7/2024	3/7/2024	60,000,000	0.00	Canada	Canada
Norinchukin Bank Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		55,000,000	5.3200	3/1/2024	3/1/2024	55,000,000	0.00	United States	Japan
TD Securities USA Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		20,000,000	5.3000	3/1/2024	3/1/2024	20,000,000	0.00	United States	Canada

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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