

Money Market Portfolio

Unaudited Fund Information and Holdings as of June 30, 2024

Weighted Average Maturity: 14 days
 Weighted Average Life: 28 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
JPM Chase Tri Party Repo	U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash	930PNG000	530,000,000	5.3299	7/1/2024	7/1/2024	530,000,000	0.03	United States	United States
KBC Bank NV	Non-Negotiable Time Deposit	ATD1PM8Y3	500,000,000	5.3099	7/1/2024	7/1/2024	500,000,000	0.03	United Kingdom	Belgium
Skandinaviska Enskilda Banken AB	Non-Negotiable Time Deposit	ATD1PMEG5	500,000,000	5.3099	7/1/2024	7/1/2024	500,000,000	0.03	United States	Sweden
Australia & New Zealand Banking Group Ltd.	Non-Negotiable Time Deposit	ATD1PMEY6	425,000,000	5.3200	7/1/2024	7/1/2024	425,000,000	0.03	Cayman Islands	Australia
Royal Bank of Canada	Non-Negotiable Time Deposit	ATD1PMEE0	400,000,000	5.3200	7/1/2024	7/1/2024	400,000,000	0.02	Canada	Canada
BNP Paribas Prime Brokerage International Ltd. Tri Party Repo	Other Repurchase Agreement, if any collateral falls outside Treasury, Government Agency and cash	927NYV005	350,000,000	5.4699	7/1/2024	7/1/2024	350,000,000	0.02	Ireland	France
Bank of Montreal	Non-Negotiable Time Deposit	ATD1PMEH3	350,000,000	5.3200	7/1/2024	7/1/2024	350,000,000	0.02	Canada	Canada
First Abu Dhabi Bank USA	Non-Negotiable Time Deposit	ATD1PMFA7	350,000,000	5.3200	7/1/2024	7/1/2024	350,000,000	0.02	United States	United Arab Emirates
Nationwide Building Society	Financial Company Commercial Paper	6385E0G56	350,000,000	5.3200	7/5/2024	7/5/2024	349,636,584	0.02	United Kingdom	United Kingdom
Canadian Imperial Bank of Commerce	Non-Negotiable Time Deposit	ATD1PMFR0	300,000,000	5.3099	7/1/2024	7/1/2024	300,000,000	0.02	Canada	Canada
Citibank NA	Non-Negotiable Time Deposit	ATD1PMC28	300,000,000	5.3400	7/1/2024	7/1/2024	300,000,000	0.02	United States	United States
Mizuho Bank Ltd.	Non-Negotiable Time Deposit	ATD1PMF17	295,000,000	5.3200	7/1/2024	7/1/2024	295,000,000	0.02	United States	Japan
ABN Amro Bank NV	Non-Negotiable Time Deposit	ATD1PMA20	275,000,000	5.3099	7/1/2024	7/1/2024	275,000,000	0.02	Netherlands	Netherlands
TD Securities USA Tri Party Repo	Other Repurchase Agreement, if any collateral falls outside Treasury, Government Agency and cash	976GZE007	221,000,000	5.3899	7/1/2024	7/1/2024	221,000,000	0.01	United States	Canada
Bank of America	Certificate of Deposit	06051WNT7	200,000,000	5.3399	7/5/2024	7/5/2024	200,000,000	0.01	United States	United States
ING Bank NV	Non-Negotiable Time Deposit	ATD1PJ218	185,000,000	5.3300	7/2/2024	7/2/2024	185,000,000	0.01	Netherlands	Netherlands
ABN Amro Bank NV	Non-Negotiable Time Deposit	ATD1PK4K1	180,000,000	5.3300	7/3/2024	7/3/2024	180,000,000	0.01	Netherlands	Netherlands
ING Bank NV	Non-Negotiable Time Deposit	ATD1PM8U1	175,000,000	5.3300	7/5/2024	7/5/2024	175,000,000	0.01	Netherlands	Netherlands
Mountcliff Funding LLC	Asset Backed Commercial Paper	62455FG18	175,000,000	5.3000	7/1/2024	7/1/2024	174,922,209	0.01	United States	United States
Anglesea Funding LLC	Asset Backed Commercial Paper	0347M2G34	175,000,000	5.3400	7/3/2024	7/3/2024	174,870,278	0.01	United States	Ireland
ING Bank NV	Non-Negotiable Time Deposit	ATD1PHWE1	155,000,000	5.3300	7/1/2024	7/1/2024	155,000,000	0.01	Netherlands	Netherlands
Bank of America	Certificate of Deposit	06051WNL4	150,000,000	5.3900	7/18/2024	7/18/2024	150,003,750	0.01	United States	United States
Norinchukin Bank	Certificate of Deposit	65603AA27	150,000,000	5.3300	7/2/2024	7/2/2024	150,000,032	0.01	United States	Japan
Norinchukin Bank	Certificate of Deposit	65603AZZ7	150,000,000	5.3300	7/1/2024	7/1/2024	150,000,032	0.01	United States	Japan
Mitsubishi UFJ Securities Tri Party Repo	Other Repurchase Agreement, if any collateral falls outside Treasury, Government Agency and cash	926QFL002	150,000,000	5.4200	7/1/2024	7/1/2024	150,000,000	0.01	United States	Japan
National Bank Of Canada	Non-Negotiable Time Deposit	ATD1PL6U5	150,000,000	5.3200	7/3/2024	7/3/2024	150,000,000	0.01	Canada	Canada
Royal Bank of Canada	Non-Negotiable Time Deposit	ATD1PK4G0	150,000,000	5.3199	7/3/2024	7/3/2024	150,000,000	0.01	Canada	Canada

The Toronto-Dominion Bank	Non-Negotiable Time Deposit	ATD1PME83	150,000,000	5.3200	7/1/2024	7/1/2024	150,000,000	0.01	Canada	Canada
Norinchukin Bank	Certificate of Deposit	65603AA43	150,000,000	5.3299	7/5/2024	7/5/2024	149,999,978	0.01	United States	Japan
NRW.Bank	Financial Company Commercial Paper	62939LG37	150,000,000	5.3150	7/3/2024	7/3/2024	149,889,850	0.01	Germany	Germany
BNP Paribas Tri Party Repo	Other Repurchase Agreement, if any collateral falls outside Treasury, Government Agency and cash	927NEQ008	140,000,000	5.4200	7/1/2024	7/1/2024	140,000,000	0.01	France	France
Alinghi Funding Co. LLC	Asset Backed Commercial Paper	01626FG28	140,000,000	5.3200	7/2/2024	7/2/2024	139,916,533	0.01	United States	United States
Svenska Handelsbanken AB	Certificate of Deposit	86959TAC0	125,000,000	5.6900	7/1/2024	1/9/2025	125,095,200	0.01	United States	Sweden
National Australia Bank Ltd.	Financial Company Commercial Paper	63254GC94	125,000,000	5.5400	7/1/2024	11/1/2024	125,010,595	0.01	Australia	Australia
Mizuho Bank Ltd.	Certificate of Deposit	60710TPX3	125,000,000	5.4499	8/5/2024	8/5/2024	125,001,784	0.01	United States	Japan
ABN Amro Bank NV	Non-Negotiable Time Deposit	ATD1PL6T8	125,000,000	5.3300	7/3/2024	7/3/2024	125,000,000	0.01	Netherlands	Netherlands
Barclays Bank PLC Tri Party Repo	Other Repurchase Agreement, if any collateral falls outside Treasury, Government Agency and cash	926SGR004	125,000,000	5.6900	7/1/2024	7/16/2024	125,000,000	0.01	United States	United Kingdom
Chesham Finance Series IV	Financial Company Commercial Paper	16537YBM4	125,000,000	5.3400	7/1/2024	8/5/2024	125,000,000	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JS7	125,000,000	4.9825	7/18/2024	7/18/2024	124,689,514	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797KC0	125,000,000	5.1000	8/22/2024	8/22/2024	124,056,642	0.01	United States	United States
MUFG Bank Ltd.	Certificate of Deposit	55380UUP0	124,000,000	5.5200	7/1/2024	9/6/2024	124,011,930	0.01	United States	Japan
U.S. Treasury Bill	U.S. Treasury Debt	912797KD8	125,000,000	5.1320	8/29/2024	8/29/2024	123,922,942	0.01	United States	United States
Victory Receivables Corp.	Asset Backed Commercial Paper	92646KG97	120,000,000	5.3800	7/9/2024	7/9/2024	119,803,577	0.01	United States	Japan
Barclays Bank PLC Tri Party Repo	Other Repurchase Agreement, if any collateral falls outside Treasury, Government Agency and cash	926SGR004	113,000,000	5.6700	7/1/2024	8/1/2024	113,000,000	0.01	United States	United Kingdom
Mizuho Bank Ltd.	Certificate of Deposit	60710TPJ4	104,000,000	5.4000	9/9/2024	9/9/2024	103,966,062	0.01	United States	Japan
Bank of America	Certificate of Deposit	06051WGV0	104,000,000	5.3200	10/10/2024	10/10/2024	103,916,128	0.01	United States	United States
Cooperatieve Rabobank UA	Certificate of Deposit	21684LHC9	100,000,000	5.5300	7/1/2024	8/19/2024	100,016,157	0.01	United States	Netherlands
Oversea-Chinese Banking Corp. Ltd.	Certificate of Deposit	69033M6P7	100,000,000	5.5800	7/1/2024	7/2/2024	100,001,961	0.01	United States	Singapore
Bank of Montreal	Certificate of Deposit	06367DKZ7	100,000,000	5.3900	7/19/2024	7/19/2024	100,001,139	0.01	United States	Canada
Anglesea Funding LLC	Asset Backed Commercial Paper	03482WCB4	100,000,000	5.4600	7/1/2024	8/1/2024	100,000,000	0.01	United States	Ireland
Bank of Montreal	Non-Negotiable Time Deposit	ATD1PJ1S0	100,000,000	5.3300	7/2/2024	7/2/2024	100,000,000	0.01	Canada	Canada
Citigroup Tri Party Repo	Other Repurchase Agreement, if any collateral falls outside Treasury, Government Agency and cash	985TJH009	100,000,000	5.4200	7/1/2024	7/1/2024	100,000,000	0.01	United States	United States
JPM Chase Tri Party Repo	Other Repurchase Agreement, if any collateral falls outside Treasury, Government Agency and cash	975LUZ005	100,000,000	5.6300	7/1/2024	9/6/2024	100,000,000	0.01	United States	United States
Scotia Capital USA, Inc. Tri Party Repo	Other Repurchase Agreement, if any collateral falls outside Treasury, Government Agency and cash	926FXC006	100,000,000	5.4700	7/1/2024	7/1/2024	100,000,000	0.01	United States	United States
Svenska Handelsbanken	Non-Negotiable Time Deposit	ATD1PMFK5	100,000,000	5.3000	7/1/2024	7/1/2024	100,000,000	0.01	Sweden	Sweden
Barclays Bank PLC	Certificate of Deposit	06745GBH3	100,000,000	5.3600	8/12/2024	8/12/2024	99,980,091	0.01	United States	United Kingdom
DnB Bank ASA	Financial Company Commercial Paper	2332K0G14	100,000,000	5.6500	7/1/2024	7/1/2024	99,955,982	0.01	Norway	Norway
DBS Bank Ltd.	Financial Company Commercial Paper	23305DG25	100,000,000	5.3600	7/2/2024	7/2/2024	99,940,984	0.01	Singapore	Singapore

Longship Funding LLC	Asset Backed Commercial Paper	54316TG22	100,000,000	5.3500	7/2/2024	7/2/2024	99,940,873	0.01	United States	Ireland
Natixis	Certificate of Deposit	63873QV43	100,000,000	5.3500	10/3/2024	10/3/2024	99,939,554	0.01	United States	France
Anglesea Funding LLC	Asset Backed Commercial Paper	0347M2G83	100,000,000	5.3700	7/8/2024	7/8/2024	99,851,521	0.01	United States	Ireland
Columbia Funding Co. LLC	Asset Backed Commercial Paper	19767CGN0	100,000,000	5.2500	7/22/2024	7/22/2024	99,642,044	0.01	United States	United States
BPCE	Financial Company Commercial Paper	05571BGP2	100,000,000	5.4000	7/23/2024	7/23/2024	99,629,977	0.01	France	France
BPCE	Financial Company Commercial Paper	05571BH63	100,000,000	5.5600	8/6/2024	8/6/2024	99,422,258	0.01	France	France
HSBC Bank PLC	Financial Company Commercial Paper	40433FTX7	99,250,000	5.7300	7/1/2024	1/3/2025	99,330,067	0.01	United Kingdom	United Kingdom
DnB Bank ASA	Financial Company Commercial Paper	2332K0L75	100,000,000	5.4800	11/7/2024	11/7/2024	98,062,387	0.01	Norway	Norway
U.S. Treasury Bill	U.S. Treasury Debt	912796ZV4	100,000,000	5.1450	12/26/2024	12/26/2024	97,470,917	0.01	United States	United States
Alinghi Funding Co. LLC	Asset Backed Commercial Paper	01626FG93	93,600,000	5.3000	7/9/2024	7/9/2024	93,446,218	0.01	United States	United States
KBC Bank NV	Certificate of Deposit	4823TDQE4	88,000,000	5.4400	8/14/2024	8/14/2024	88,006,462	0.01	United States	Belgium
Ionic Funding LLC	Asset Backed Commercial Paper	46224KGF9	85,000,000	5.4900	7/15/2024	7/15/2024	84,781,885	0.01	United States	United States
Macquarie Bank Ltd.	Financial Company Commercial Paper	55607KGR1	85,000,000	5.4100	7/25/2024	7/25/2024	84,655,920	0.01	Australia	Australia
Macquarie Bank Ltd.	Financial Company Commercial Paper	55607NUY4	82,000,000	5.5300	7/1/2024	8/16/2024	82,011,588	0.01	Australia	Australia
Citigroup Tri Party Repo	Other Repurchase Agreement, if any collateral falls outside Treasury, Government Agency and cash	985TJH009	81,000,000	5.7200	7/1/2024	8/23/2024	81,000,000	0.01	United States	United States
Bennington Stark Capital Co. LLC	Asset Backed Commercial Paper	08224LG26	81,024,000	5.3500	7/2/2024	7/2/2024	80,975,810	0.01	United States	United States
Credit Agricole Corporate and Investment Bank	Certificate of Deposit	22536DWW6	80,500,000	5.3699	7/31/2024	7/31/2024	80,495,114	0.01	United States	France
Oversea-Chinese Banking Corp. Ltd.	Certificate of Deposit	69033NAZ8	80,000,000	5.4399	7/31/2024	7/31/2024	80,001,600	0.00	United States	Singapore
Wells Fargo Bank	Certificate of Deposit	95001KQZ0	75,000,000	5.9400	7/1/2024	11/7/2024	75,113,201	0.00	United States	United States
Canadian Imperial Bank of Commerce	Certificate of Deposit	13606KK54	75,000,000	5.8000	11/12/2024	11/12/2024	75,033,458	0.00	United States	Canada
Credit Agricole Corporate and Investment Bank	Certificate of Deposit	22532XXA1	75,000,000	5.5300	7/1/2024	8/14/2024	75,009,742	0.00	United States	France
KBC Bank NV	Certificate of Deposit	4823TDQN4	75,000,000	5.4400	8/23/2024	8/23/2024	75,006,348	0.00	United States	Belgium
Legacy Capital Co. LLC	Asset Backed Commercial Paper	52468NF42	75,000,000	5.5400	7/1/2024	8/15/2024	75,005,314	0.00	United States	United States
Sumitomo Mitsui Trust Bank	Certificate of Deposit	86564PWJ6	75,000,000	5.4499	8/22/2024	8/22/2024	75,004,531	0.00	United States	Japan
ABN Amro Bank NV	Non-Negotiable Time Deposit	ATD1PJ2A8	75,000,000	5.3300	7/2/2024	7/2/2024	75,000,000	0.00	Netherlands	Netherlands
Societe Generale Tri Party Repo	Other Repurchase Agreement, if any collateral falls outside Treasury, Government Agency and cash	927NFAQ007	75,000,000	5.3800	7/3/2024	7/3/2024	75,000,000	0.00	France	France
Canadian Imperial Bank of Commerce	Financial Company Commercial Paper	13608AG26	75,000,000	5.3400	7/2/2024	7/2/2024	74,955,600	0.00	Canada	Canada
Anglesea Funding LLC	Asset Backed Commercial Paper	0347M2G26	75,000,000	5.3500	7/2/2024	7/2/2024	74,955,536	0.00	United States	Ireland
Canadian Imperial Bank of Commerce	Financial Company Commercial Paper	13608AG34	75,000,000	5.3400	7/3/2024	7/3/2024	74,944,479	0.00	Canada	Canada
Gotham Funding Corp.	Asset Backed Commercial Paper	38346LGK6	75,000,000	5.4000	7/19/2024	7/19/2024	74,765,325	0.00	United States	Japan
Barton Capital SA	Asset Backed Commercial Paper	06945LGK8	75,000,000	5.3300	7/19/2024	7/19/2024	74,764,012	0.00	Luxembourg	Luxembourg

Entity	Instrument	ISIN	Face Value	Yield	Start Date	End Date	Current Value	Accrued Interest	Country	Residence
Svenska Handelsbanken AB	Financial Company Commercial Paper	86960JHC2	75,000,000	5.6000	8/12/2024	8/12/2024	74,505,469	0.00	Sweden	Sweden
Aquitaine Funding Co. LLC	Asset Backed Commercial Paper	03843LJ41	75,000,000	5.4100	9/4/2024	9/4/2024	74,227,539	0.00	United States	United States
Wells Fargo Bank	Certificate of Deposit	95001KML5	70,000,000	5.9900	7/1/2024	7/5/2024	70,007,469	0.00	United States	United States
Mizuho Bank Ltd.	Certificate of Deposit	60710TQH7	70,000,000	5.4900	8/2/2024	8/2/2024	70,005,384	0.00	United States	Japan
Sumitomo Mitsui Banking Corp.	Certificate of Deposit	86565F6D9	68,250,000	5.5100	7/1/2024	8/12/2024	68,253,838	0.00	United States	Japan
National Australia Bank Ltd.	Financial Company Commercial Paper	63254EHS2	65,000,000	5.4800	8/26/2024	8/26/2024	64,431,284	0.00	Australia	Australia
Bank of Montreal	Certificate of Deposit	06367DG58	60,000,000	5.8100	7/1/2024	12/18/2024	60,081,400	0.00	United States	Canada
Bank of Nova Scotia	Certificate of Deposit	06417M6S9	60,000,000	5.7200	7/1/2024	1/3/2025	60,058,468	0.00	United States	Canada
Ridgefield Funding Co. LLC	Asset Backed Commercial Paper	76582ELC7	58,000,000	5.5400	7/1/2024	9/9/2024	58,004,369	0.00	United States	United States
Bank of America Tri Party Repo	Other Repurchase Agreement, if any collateral falls outside Treasury, Government Agency and cash	05773X002	58,000,000	5.8200	7/1/2024	7/2/2024	58,000,000	0.00	United States	United States
Standard Chartered Bank	Certificate of Deposit	85325VKH2	52,000,000	5.4200	7/5/2024	7/5/2024	51,999,586	0.00	United States	United Kingdom
Westpac Banking Corp.	Financial Company Commercial Paper	9612C44K4	50,000,000	5.8900	7/1/2024	11/1/2024	50,076,967	0.00	Australia	Australia
HSBC Bank PLC	Financial Company Commercial Paper	40433FTT6	50,000,000	5.8700	7/1/2024	11/27/2024	50,071,688	0.00	United Kingdom	United Kingdom
HSBC Bank PLC	Financial Company Commercial Paper	40433FTV1	50,000,000	5.8700	7/1/2024	11/26/2024	50,071,460	0.00	United Kingdom	United Kingdom
Svenska Handelsbanken AB	Financial Company Commercial Paper	86960LHL7	50,000,000	5.7400	7/1/2024	12/18/2024	50,050,310	0.00	Sweden	Sweden
Natixis	Certificate of Deposit	63873QW42	50,000,000	5.5900	7/1/2024	7/31/2024	50,008,540	0.00	United States	France
Credit Agricole Corporate and Investment Bank	Certificate of Deposit	22532XWS3	50,000,000	5.5400	7/1/2024	7/31/2024	50,006,662	0.00	United States	France
Westpac Banking Corp.	Certificate of Deposit	96130AU2	50,000,000	5.8499	7/9/2024	7/9/2024	50,005,634	0.00	United States	Australia
Mizuho Bank Ltd.	Certificate of Deposit	60710TNS6	50,000,000	5.5200	7/1/2024	8/13/2024	50,004,721	0.00	United States	Japan
Sumitomo Mitsui Trust Bank	Certificate of Deposit	86564PMV0	50,000,000	5.5800	7/1/2024	7/12/2024	50,002,845	0.00	United States	Japan
Swedbank AB	Financial Company Commercial Paper	87019YGU9	50,000,000	5.5400	7/1/2024	7/11/2024	50,001,908	0.00	Sweden	Sweden
Australia & New Zealand Banking Group Ltd.	Financial Company Commercial Paper	05253MWA8	50,000,000	5.5400	7/1/2024	1/6/2025	50,000,580	0.00	Australia	Australia
Societe Generale Tri Party Repo	Other Repurchase Agreement, if any collateral falls outside Treasury, Government Agency and cash	927NFO007	50,000,000	5.3800	7/1/2024	7/1/2024	50,000,000	0.00	France	France
Commonwealth Bank of Australia	Financial Company Commercial Paper	20272A5P7	50,000,000	5.5700	7/1/2024	2/26/2025	49,992,720	0.00	Australia	Australia
Chesham Finance Series IV	Asset Backed Commercial Paper	16537AG17	50,000,000	5.3400	7/1/2024	7/1/2024	49,977,774	0.00	United States	United States
Canadian Imperial Bank of Commerce	Certificate of Deposit	13606KM86	50,000,000	5.4999	12/6/2024	12/6/2024	49,974,330	0.00	United States	Canada
Chesham Finance Series IV	Asset Backed Commercial Paper	16537AG25	50,000,000	5.3400	7/2/2024	7/2/2024	49,970,357	0.00	United States	United States
Barclays Bank PLC	Asset Backed Commercial Paper	06741FG35	50,000,000	5.3400	7/3/2024	7/3/2024	49,963,070	0.00	United States	United Kingdom
Concord Minutemen Capital Co. LLC	Asset Backed Commercial Paper	2063C0G30	50,000,000	5.3500	7/3/2024	7/3/2024	49,962,798	0.00	United States	United States
Ionic Funding LLC	Asset Backed Commercial Paper	46224KGA0	50,000,000	5.4800	7/10/2024	7/10/2024	49,909,875	0.00	United States	United States
BPCE	Financial Company Commercial Paper	05571BGF4	50,000,000	5.3200	7/15/2024	7/15/2024	49,874,255	0.00	France	France

U.S. Treasury Bill	U.S. Treasury Debt	912797JT5	50,000,000	5.0200	7/25/2024	7/25/2024	49,825,834	0.00	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797GK7	50,100,000	5.0450	8/8/2024	8/8/2024	49,823,341	0.00	United States	United States
DBS Bank Ltd.	Financial Company Commercial Paper	23305DGP4	50,000,000	5.2000	7/23/2024	7/23/2024	49,814,738	0.00	Singapore	Singapore
Britannia Funding Co. LLC	Asset Backed Commercial Paper	11042LGW4	50,000,000	5.4200	7/30/2024	7/30/2024	49,759,526	0.00	United States	United States
Australia & New Zealand Banking Group Ltd.	Financial Company Commercial Paper	05253AHC7	50,000,000	5.1300	8/12/2024	8/12/2024	49,665,750	0.00	Australia	Australia
National Bank of Canada	Financial Company Commercial Paper	63307LHG9	50,000,000	5.4800	8/16/2024	8/16/2024	49,635,232	0.00	Canada	Canada
Nordea Bank AB	Certificate of Deposit	65558U6J6	48,000,000	5.5000	7/1/2024	8/15/2024	48,004,034	0.00	United States	Finland
Britannia Funding Co. LLC	Asset Backed Commercial Paper	11042LHF0	45,000,000	5.4100	8/15/2024	8/15/2024	44,675,040	0.00	United States	United States
Lloyds Bank PLC	Financial Company Commercial Paper	53943RHD4	44,250,000	5.2700	8/13/2024	8/13/2024	43,946,458	0.00	United Kingdom	United Kingdom
Citigroup Tri Party Repo	Other Repurchase Agreement, if any collateral falls outside Treasury, Government Agency and cash	985SRY005	43,800,000	5.7700	7/1/2024	9/6/2024	43,800,000	0.00	United States	United States
Barclays Bank PLC	Asset Backed Commercial Paper	06741FK30	43,250,000	5.3500	10/3/2024	10/3/2024	42,628,155	0.00	United States	United Kingdom
The Toronto-Dominion Bank	Certificate of Deposit	89115BQ94	40,000,000	5.7200	7/1/2024	1/6/2025	40,035,131	0.00	United States	Canada
Credit Industriel et Commercial	Certificate of Deposit	22536WEL6	40,000,000	5.6100	7/1/2024	10/11/2024	40,017,114	0.00	United States	France
Citigroup Tri Party Repo	Other Repurchase Agreement, if any collateral falls outside Treasury, Government Agency and cash	985SRY005	40,000,000	5.6700	7/1/2024	8/8/2024	40,000,000	0.00	United States	United States
The Toronto-Dominion Bank	Certificate of Deposit	89115BQ52	36,000,000	5.7200	7/1/2024	1/3/2025	36,031,886	0.00	United States	Canada
BNP Paribas Tri Party Repo	Other Repurchase Agreement, if any collateral falls outside Treasury, Government Agency and cash	927NEQ008	35,000,000	5.5600	7/1/2024	8/1/2024	35,000,000	0.00	France	France
Goldman Sachs Tri Party Repo	Other Repurchase Agreement, if any collateral falls outside Treasury, Government Agency and cash	99VDKE008	34,000,000	5.3299	7/1/2024	7/1/2024	34,000,000	0.00	United States	United States
Citigroup Tri Party Repo	Other Repurchase Agreement, if any collateral falls outside Treasury, Government Agency and cash	985TJH009	29,200,000	5.7700	7/1/2024	9/6/2024	29,200,000	0.00	United States	United States
Bank of Montreal	Certificate of Deposit	06367DFP5	26,500,000	5.5000	12/5/2024	12/5/2024	26,488,492	0.00	United States	Canada
UBS Securities LLC Tri Party Repo	U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash	99VDQX000	4,900,000	5.4999	7/2/2024	7/2/2024	4,900,000	0.00	United States	Switzerland

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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