

US Government Money Market Portfolio

Unaudited Fund Information and Holdings as of April 12, 2024

Weighted Average Maturity: 48 days
 Weighted Average Life: 88 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 |
|---|--|-----------|------------------|--------------------------|---------------|---------------------|----------------------|---------------------------|--------------------|------------------|
| Fixed Income Clearing Co Tri Party Repo | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | | 5,500,000,000 | 5.3200 | 04/15/2024 | 04/15/2024 | 5,500,000,000 | 4.09 | United States | United States |
| Goldman Sachs Tri Party Repo | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 5,099,000,000 | 5.3099 | 04/15/2024 | 04/15/2024 | 5,099,000,000 | 3.79 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797GK7 | 4,163,800,000 | 5.0750 | 08/08/2024 | 08/08/2024 | 4,094,435,131 | 3.05 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797HR1 | 3,248,000,000 | 5.2025 | 05/23/2024 | 05/23/2024 | 3,229,897,824 | 2.40 | 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 | | 3,050,000,000 | 5.3000 | 04/15/2024 | 04/15/2024 | 3,050,000,000 | 2.27 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797KP1 | 3,001,760,000 | 5.2050 | 07/16/2024 | 07/16/2024 | 2,961,620,645 | 2.20 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797JW8 | 2,972,600,000 | 5.1810 | 05/14/2024 | 05/14/2024 | 2,959,974,506 | 2.20 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797JX6 | 2,875,000,000 | 5.1810 | 05/21/2024 | 05/21/2024 | 2,859,848,750 | 2.13 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797GB7 | 2,793,765,000 | 5.1300 | 07/11/2024 | 07/11/2024 | 2,758,420,381 | 2.05 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797JV0 | 2,551,990,000 | 5.2075 | 05/07/2024 | 05/07/2024 | 2,543,732,194 | 1.89 | United States | United States |
| U.S. Treasury Note | U.S. Treasury Debt | 91282CEL1 | 2,508,100,000 | 5.2200 | 04/13/2024 | 04/30/2024 | 2,507,510,647 | 1.87 | United States | United States |
| JPM Chase Tri Party Repo | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 2,501,000,000 | 5.3099 | 04/15/2024 | 04/15/2024 | 2,501,000,000 | 1.86 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797FS1 | 2,500,950,000 | 5.1620 | 06/13/2024 | 06/13/2024 | 2,479,472,392 | 1.85 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797JQ1 | 2,344,183,500 | 5.2100 | 04/30/2024 | 04/30/2024 | 2,339,007,238 | 1.74 | United States | United States |
| JPM Chase Tri Party Repo | Other Repurchase Agreement, if any collateral falls outside Treasury, Government Agency and cash | | 2,250,000,000 | 5.4600 | 04/15/2024 | 08/09/2024 | 2,250,000,000 | 1.67 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912796CX5 | 1,998,190,000 | 5.2150 | 04/18/2024 | 04/18/2024 | 1,997,308,299 | 1.49 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797JS7 | 1,995,400,000 | 4.9825 | 07/18/2024 | 07/18/2024 | 1,968,358,998 | 1.46 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797KD8 | 2,004,740,000 | 5.1300 | 08/29/2024 | 08/29/2024 | 1,965,626,861 | 1.46 | 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 | | 1,880,000,000 | 5.3300 | 04/19/2024 | 04/19/2024 | 1,880,000,000 | 1.40 | United States | United Kingdom |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797KN6 | 1,875,300,000 | 5.2050 | 07/09/2024 | 07/09/2024 | 1,852,142,652 | 1.38 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797HT7 | 1,852,100,000 | 5.1650 | 06/06/2024 | 06/06/2024 | 1,838,054,915 | 1.37 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797HE0 | 1,829,700,000 | 5.1225 | 10/31/2024 | 10/31/2024 | 1,778,833,279 | 1.32 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797HH3 | 1,746,000,000 | 5.3175 | 05/02/2024 | 05/02/2024 | 1,741,637,986 | 1.30 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797KC0 | 1,629,000,000 | 5.1000 | 08/22/2024 | 08/22/2024 | 1,598,821,423 | 1.19 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912796ZW2 | 1,599,900,000 | 5.1275 | 06/20/2024 | 06/20/2024 | 1,584,544,960 | 1.18 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797GL5 | 1,597,860,000 | 5.1160 | 09/05/2024 | 09/05/2024 | 1,565,245,664 | 1.16 | United States | United States |
| Citigroup Tri Party Repo | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 1,554,000,000 | 5.3300 | 04/17/2024 | 04/17/2024 | 1,554,000,000 | 1.16 | United States | United States |

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| Fixed Income Clearing Co Tri Party Repo | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | | 1,495,000,000 | 5.3000 | 04/15/2024 | 04/15/2024 | 1,495,000,000 | 1.11 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797HS9 | 1,501,250,000 | 5.2400 | 05/30/2024 | 05/30/2024 | 1,491,358,174 | 1.11 | United States | United States |
| Australia & New Zealand Banking Group Ltd. | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | | 1,450,000,000 | 5.3200 | 04/15/2024 | 04/15/2024 | 1,450,000,000 | 1.08 | Australia | Australia |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797GW1 | 1,441,500,000 | 5.1800 | 10/03/2024 | 10/03/2024 | 1,406,317,194 | 1.05 | United States | United States |
| MUFG Securities Repo | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | | 1,400,000,000 | 5.3099 | 04/15/2024 | 04/15/2024 | 1,400,000,000 | 1.04 | United Kingdom | United Kingdom |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797JY4 | 1,399,900,000 | 5.1850 | 05/28/2024 | 05/28/2024 | 1,391,096,379 | 1.04 | United States | United States |
| MUFG Securities Tri Party Repo | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 1,365,000,000 | 5.3099 | 04/15/2024 | 04/15/2024 | 1,365,000,000 | 1.02 | Canada | Japan |
| Goldman Sachs Tri Party Repo | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 1,350,000,000 | 5.3199 | 04/19/2024 | 04/19/2024 | 1,350,000,000 | 1.00 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912796Y45 | 1,320,250,000 | 5.1000 | 06/27/2024 | 06/27/2024 | 1,306,255,073 | 0.97 | United States | United States |
| HSBC Tri Party Repo | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 1,233,000,000 | 5.3099 | 04/15/2024 | 04/15/2024 | 1,233,000,000 | 0.92 | United States | United Kingdom |
| Federal Home Loan Bank | U.S. Government Agency Debt | 3130AXPB8 | 1,200,000,000 | 5.5000 | 04/13/2024 | 10/30/2025 | 1,200,358,092 | 0.89 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797FH5 | 1,200,500,000 | 5.2700 | 05/16/2024 | 05/16/2024 | 1,195,049,478 | 0.89 | United States | United States |
| Wells Fargo Bank NA | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 1,190,000,000 | 5.3200 | 04/15/2024 | 04/15/2024 | 1,190,000,000 | 0.89 | United States | United States |
| Citigroup Tri Party Repo | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 1,132,000,000 | 5.3099 | 04/15/2024 | 04/15/2024 | 1,132,000,000 | 0.84 | United States | United States |
| Barclays Bank PLC Tri Party Repo | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 1,000,000,000 | 5.3200 | 04/15/2024 | 04/15/2024 | 1,000,000,000 | 0.74 | United States | United Kingdom |
| RBC Dominion Tri Party Repo | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | | 1,000,000,000 | 5.3000 | 04/15/2024 | 04/15/2024 | 1,000,000,000 | 0.74 | Canada | Canada |
| Societe Generale | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 985,000,000 | 5.3199 | 04/17/2024 | 04/17/2024 | 985,000,000 | 0.73 | France | France |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797KX4 | 998,000,000 | 5.2300 | 08/13/2024 | 08/13/2024 | 980,779,510 | 0.73 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797KB2 | 986,680,000 | 5.0650 | 08/15/2024 | 08/15/2024 | 969,392,814 | 0.72 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797KH9 | 963,950,000 | 5.2250 | 07/02/2024 | 07/02/2024 | 953,037,286 | 0.71 | United States | United States |
| Federal Home Loan Bank | U.S. Government Agency Debt | 3130AYEU6 | 952,500,000 | 5.1050 | 01/10/2025 | 01/10/2025 | 951,155,765 | 0.71 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797KT3 | 975,250,000 | 5.1200 | 10/10/2024 | 10/10/2024 | 950,472,604 | 0.71 | United States | United States |
| Wells Fargo Bank NA | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 950,000,000 | 5.3199 | 04/18/2024 | 04/18/2024 | 950,000,000 | 0.71 | United States | United States |
| Wells Fargo Tri Party Repo | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 950,000,000 | 5.3900 | 04/15/2024 | 04/15/2024 | 950,000,000 | 0.71 | United States | United States |
| Citigroup Tri Party C Repo | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 915,000,000 | 5.3300 | 04/19/2024 | 04/19/2024 | 915,000,000 | 0.68 | United States | United States |
| Federal Home Loan Bank | U.S. Government Agency Debt | 3130AYFF8 | 887,600,000 | 5.3100 | 04/13/2024 | 05/16/2024 | 887,570,372 | 0.66 | United States | United States |
| Federal Home Loan Bank | U.S. Government Agency Debt | 313384H36 | 889,000,000 | 5.1950 | 09/25/2024 | 09/25/2024 | 868,319,140 | 0.65 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797KF3 | 850,100,000 | 5.2150 | 06/18/2024 | 06/18/2024 | 842,203,515 | 0.63 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797KR7 | 851,000,000 | 5.2050 | 07/30/2024 | 07/30/2024 | 837,926,393 | 0.62 | United States | United States |

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| U.S. Treasury Bill | U.S. Treasury Debt | 912797KK2 | 813,700,000 | 5.1000 | 09/12/2024 | 09/12/2024 | 796,290,213 | 0.59 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797HP5 | 809,500,000 | 4.8350 | 11/29/2024 | 11/29/2024 | 783,929,919 | 0.58 | 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 | | 775,000,000 | 5.3099 | 04/15/2024 | 04/15/2024 | 775,000,000 | 0.58 | United States | United Kingdom |
| Federal Home Loan Bank | U.S. Government Agency Debt | 3130AXTB4 | 750,000,000 | 5.5100 | 04/13/2024 | 11/14/2025 | 750,366,188 | 0.56 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797JT5 | 750,000,000 | 5.0200 | 07/25/2024 | 07/25/2024 | 739,082,002 | 0.55 | 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 | | 735,000,000 | 5.3500 | 05/01/2024 | 05/01/2024 | 735,000,000 | 0.55 | France | France |
| U.S. Treasury Note | U.S. Treasury Debt | 91282CJD4 | 731,684,000 | 5.4650 | 04/13/2024 | 10/31/2025 | 731,910,910 | 0.54 | United States | United States |
| Federal Home Loan Bank | U.S. Government Agency Debt | 3130B0HN2 | 723,000,000 | 5.3500 | 04/13/2024 | 03/14/2025 | 723,084,099 | 0.54 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797JU2 | 725,600,000 | 5.0000 | 08/01/2024 | 08/01/2024 | 714,291,524 | 0.53 | United States | United States |
| Federal Home Loan Bank | U.S. Government Agency Debt | 3130AXAL2 | 710,600,000 | 5.4200 | 04/13/2024 | 12/19/2024 | 710,905,935 | 0.53 | United States | United States |
| U.S. Treasury Note | U.S. Treasury Debt | 91282CFD8 | 699,000,000 | 5.3320 | 04/13/2024 | 07/31/2024 | 698,904,880 | 0.52 | United States | United States |
| Federal Home Loan Bank | U.S. Government Agency Debt | 3130AWNG1 | 678,450,000 | 5.4700 | 04/13/2024 | 07/14/2025 | 679,237,287 | 0.51 | United States | United States |
| Federal Home Loan Bank | U.S. Government Agency Debt | 3130B0UU1 | 655,400,000 | 5.3050 | 05/12/2025 | 05/12/2025 | 654,995,094 | 0.49 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797JP3 | 650,000,000 | 5.2200 | 04/23/2024 | 04/23/2024 | 649,233,364 | 0.48 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797HQ3 | 650,800,000 | 5.2525 | 05/09/2024 | 05/09/2024 | 648,511,351 | 0.48 | United States | United States |
| Federal Home Loan Bank | U.S. Government Agency Debt | 3130AWX88 | 644,200,000 | 5.3900 | 04/13/2024 | 08/16/2024 | 644,330,347 | 0.48 | United States | United States |
| Federal Farm Credit Bank | U.S. Government Agency Debt | 3133EP6U4 | 613,500,000 | 5.4100 | 04/13/2024 | 04/01/2026 | 613,849,450 | 0.46 | 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 | | 575,000,000 | 5.3399 | 04/19/2024 | 04/19/2024 | 575,000,000 | 0.43 | United States | Japan |
| U.S. Treasury Bill | U.S. Treasury Debt | 912796Y52 | 573,600,000 | 5.0450 | 07/05/2024 | 07/05/2024 | 566,856,615 | 0.42 | United States | United States |
| Societe Generale | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 550,000,000 | 5.3099 | 04/15/2024 | 04/15/2024 | 550,000,000 | 0.41 | France | France |
| Federal Home Loan Bank | U.S. Government Agency Debt | 313384A41 | 542,700,000 | 5.1600 | 08/01/2024 | 08/01/2024 | 534,082,374 | 0.40 | 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 | | 525,000,000 | 5.3300 | 07/17/2024 | 07/17/2024 | 525,000,000 | 0.39 | France | France |
| Federal Home Loan Bank | U.S. Government Agency Debt | 313385BS4 | 525,800,000 | 4.7600 | 02/10/2025 | 02/10/2025 | 504,043,563 | 0.38 | United States | United States |
| ING Financial Markets LLC Tri Party Repo | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 500,000,000 | 5.3099 | 04/15/2024 | 04/15/2024 | 500,000,000 | 0.37 | United States | Netherlands |
| RBC Dominion Tri Party Repo | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 500,000,000 | 5.3099 | 04/15/2024 | 04/15/2024 | 500,000,000 | 0.37 | Canada | Canada |
| Federal Home Loan Bank | U.S. Government Agency Debt | 3130AWQ94 | 499,200,000 | 5.4400 | 04/13/2024 | 01/27/2025 | 499,413,842 | 0.37 | United States | United States |
| Federal Home Loan Bank | U.S. Government Agency Debt | 3130AWSN1 | 499,200,000 | 5.4250 | 04/13/2024 | 11/01/2024 | 499,387,370 | 0.37 | United States | United States |
| Societe Generale | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | | 495,000,000 | 5.3099 | 04/17/2024 | 04/17/2024 | 495,000,000 | 0.37 | France | France |
| Federal Home Loan Bank | U.S. Government Agency Debt | 3130AYVX1 | 482,030,000 | 5.4000 | 04/13/2024 | 08/15/2025 | 482,150,512 | 0.36 | United States | United States |
| Wells Fargo Tri Party Repo | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 480,000,000 | 5.3600 | 05/16/2024 | 05/16/2024 | 480,000,000 | 0.36 | United States | United States |

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| BNP Paribas Tri Party Repo | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 475,000,000 | 5.3600 | 08/12/2024 | 08/12/2024 | 475,000,000 | 0.35 | France | France |
| U.S. Treasury Note | U.S. Treasury Debt | 91282CJU6 | 474,153,800 | 5.5400 | 04/13/2024 | 01/31/2026 | 474,847,046 | 0.35 | United States | United States |
| Federal Home Loan Bank | U.S. Government Agency Debt | 313385BD7 | 479,000,000 | 4.5800 | 01/28/2025 | 01/28/2025 | 459,977,272 | 0.34 | United States | United States |
| Federal Home Loan Bank | U.S. Government Agency Debt | 3130AXFP8 | 452,100,000 | 5.3800 | 04/13/2024 | 07/05/2024 | 452,151,824 | 0.34 | United States | United States |
| Federal Farm Credit Bank | U.S. Government Agency Debt | 3133EP3T0 | 417,948,000 | 5.4300 | 04/13/2024 | 01/27/2026 | 417,933,292 | 0.31 | United States | United States |
| Citigroup Tri Party Repo | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | | 400,000,000 | 5.3099 | 04/15/2024 | 04/15/2024 | 400,000,000 | 0.30 | United States | United States |
| Federal Farm Credit Bank | U.S. Government Agency Debt | 3133EPWX9 | 390,000,000 | 5.3900 | 04/13/2024 | 09/27/2024 | 390,075,383 | 0.29 | United States | United States |
| Federal Home Loan Bank | U.S. Government Agency Debt | 3130AYVT0 | 384,760,000 | 5.4400 | 04/13/2024 | 02/13/2026 | 384,865,674 | 0.29 | United States | United States |
| National Australia Bank Ltd. | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | | 380,000,000 | 5.3000 | 04/15/2024 | 04/15/2024 | 380,000,000 | 0.28 | United States | Australia |
| Norinchukin Bank Tri Party Repo | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | | 380,000,000 | 5.3200 | 04/15/2024 | 04/15/2024 | 380,000,000 | 0.28 | United States | Japan |
| Federal Home Loan Bank | U.S. Government Agency Debt | 3130AX2W7 | 375,500,000 | 5.4200 | 04/13/2024 | 12/02/2024 | 375,648,882 | 0.28 | United States | United States |
| Federal Home Loan Bank | U.S. Government Agency Debt | 3130AWWC0 | 374,400,000 | 5.4200 | 04/13/2024 | 11/21/2024 | 374,540,584 | 0.28 | 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 | | 365,000,000 | 5.3399 | 06/28/2024 | 06/28/2024 | 365,000,000 | 0.27 | France | France |
| U.S. Treasury Note | U.S. Treasury Debt | 91282CGF2 | 361,000,000 | 5.4950 | 04/13/2024 | 01/31/2025 | 361,391,024 | 0.27 | United States | United States |
| U.S. Treasury Note | U.S. Treasury Debt | 91282CFS5 | 355,295,000 | 5.4350 | 04/13/2024 | 10/31/2024 | 355,396,412 | 0.26 | United States | United States |
| HSBC Tri Party Repo | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | | 355,000,000 | 5.3199 | 04/19/2024 | 04/19/2024 | 355,000,000 | 0.26 | United States | United Kingdom |
| Deutsche Tri Party Repo | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | | 346,000,000 | 5.3000 | 04/15/2024 | 04/15/2024 | 346,000,000 | 0.26 | United States | Germany |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797KM8 | 350,000,000 | 5.1050 | 09/26/2024 | 09/26/2024 | 341,780,240 | 0.25 | United States | United States |
| Federal National Mortgage Assoc. | U.S. Government Agency Debt | 3135G07A5 | 320,000,000 | 5.2600 | 05/10/2024 | 05/10/2024 | 320,000,000 | 0.24 | United States | United States |
| Federal Home Loan Bank | U.S. Government Agency Debt | 3130AVMX7 | 320,000,000 | 5.1238 | 05/10/2024 | 05/10/2024 | 319,921,827 | 0.24 | United States | United States |
| Federal Home Loan Bank | U.S. Government Agency Debt | 3130B02V0 | 304,400,000 | 5.3350 | 04/13/2024 | 10/21/2024 | 304,399,075 | 0.23 | United States | United States |
| Bank of America Tri Party Repo | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 295,000,000 | 5.3500 | 04/19/2024 | 04/19/2024 | 295,000,000 | 0.22 | 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 | | 274,000,000 | 5.3000 | 04/15/2024 | 04/15/2024 | 274,000,000 | 0.20 | United Kingdom | United Kingdom |
| Bank of America Tri Party Repo | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 267,000,000 | 5.3200 | 04/15/2024 | 04/15/2024 | 267,000,000 | 0.20 | United States | United States |
| Federal Farm Credit Bank | U.S. Government Agency Debt | 3133EPPT6 | 266,500,000 | 5.4100 | 04/13/2024 | 10/11/2024 | 266,481,633 | 0.20 | United States | United States |
| Federal Farm Credit Bank | U.S. Government Agency Debt | 3133EP4H5 | 259,300,000 | 5.4450 | 04/13/2024 | 03/04/2026 | 259,384,094 | 0.19 | 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 | | 255,000,000 | 5.3000 | 04/15/2024 | 04/15/2024 | 255,000,000 | 0.19 | United States | France |
| Prudential Insurance Company of America Repo | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | | 253,078,750 | 5.3200 | 04/15/2024 | 04/15/2024 | 253,078,750 | 0.19 | United States | United States |
| HSBC Tri Party Repo | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | | 250,000,000 | 5.3000 | 04/15/2024 | 04/15/2024 | 250,000,000 | 0.19 | United States | United Kingdom |
| Santny Tri Party Repo D Tri Party Repo D | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 250,000,000 | 5.3050 | 04/15/2024 | 04/15/2024 | 250,000,000 | 0.19 | United States | Spain |

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| Federal Farm Credit Bank | U.S. Government Agency Debt | 3133EP4V4 | 250,000,000 | 5.4850 | 04/13/2024 | 02/06/2026 | 249,995,335 | 0.19 | United States | United States |
| Federal National Mortgage Assoc. | U.S. Government Agency Debt | 3135GAFX4 | 231,000,000 | 5.0737 | 04/26/2024 | 04/26/2024 | 230,965,202 | 0.17 | 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 | | 230,000,000 | 5.3399 | 04/19/2024 | 04/19/2024 | 230,000,000 | 0.17 | United States | United States |
| Federal Farm Credit Bank | U.S. Government Agency Debt | 3133EPZX6 | 225,000,000 | 5.4500 | 04/13/2024 | 02/27/2025 | 225,011,837 | 0.17 | United States | United States |
| Citigroup Tri Party C Repo | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 225,000,000 | 5.3000 | 04/15/2024 | 04/15/2024 | 225,000,000 | 0.17 | United States | United States |
| Federal Home Loan Bank | U.S. Government Agency Debt | 313385BK1 | 213,500,000 | 4.6500 | 02/03/2025 | 02/03/2025 | 204,869,262 | 0.15 | United States | United States |
| Federal Home Loan Bank | U.S. Government Agency Debt | 313385BG0 | 200,000,000 | 4.7800 | 01/31/2025 | 01/31/2025 | 191,975,434 | 0.14 | United States | United States |
| Canadian Imperial Bank of Commerce | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 190,000,000 | 5.3199 | 04/19/2024 | 04/19/2024 | 190,000,000 | 0.14 | United States | Canada |
| ING Financial Markets LLC Tri Party Repo | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 190,000,000 | 5.3199 | 04/17/2024 | 04/17/2024 | 190,000,000 | 0.14 | United States | Netherlands |
| Federal Farm Credit Bank | U.S. Government Agency Debt | 3133ENXG0 | 178,700,000 | 5.3550 | 04/13/2024 | 05/24/2024 | 178,701,910 | 0.13 | United States | United States |
| Federal Home Loan Bank | U.S. Government Agency Debt | 3130B0WM7 | 159,000,000 | 5.5044 | 05/13/2025 | 05/13/2025 | 158,963,417 | 0.12 | United States | United States |
| 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 | | 150,000,000 | 5.3099 | 04/15/2024 | 04/15/2024 | 150,000,000 | 0.11 | United States | Switzerland |
| Federal Farm Credit Bank | U.S. Government Agency Debt | 3133EPPG4 | 147,300,000 | 5.3950 | 04/13/2024 | 07/03/2024 | 147,318,022 | 0.11 | United States | United States |
| RBC Capital Markets LLC Tri Party Repo | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 140,000,000 | 5.3099 | 04/15/2024 | 04/15/2024 | 140,000,000 | 0.10 | United States | Canada |
| Federal Farm Credit Bank | U.S. Government Agency Debt | 3133ENWG1 | 135,000,000 | 5.3600 | 04/13/2024 | 05/09/2024 | 135,000,805 | 0.10 | United States | United States |
| Federal Farm Credit Bank | U.S. Government Agency Debt | 3133EPTG0 | 126,600,000 | 5.4200 | 04/13/2024 | 11/15/2024 | 126,646,341 | 0.09 | United States | United States |
| Federal Farm Credit Bank | U.S. Government Agency Debt | 3133ENXZ8 | 124,800,000 | 5.3550 | 04/13/2024 | 06/03/2024 | 124,802,954 | 0.09 | United States | United States |
| Federal Home Loan Bank | U.S. Government Agency Debt | 3130AYT30 | 120,520,000 | 5.4400 | 04/13/2024 | 02/09/2026 | 120,559,345 | 0.09 | United States | United States |
| Federal Farm Credit Bank | U.S. Government Agency Debt | 3133EPRX5 | 114,800,000 | 5.4250 | 04/13/2024 | 12/03/2024 | 114,846,206 | 0.09 | United States | United States |
| Federal Home Loan Bank | U.S. Government Agency Debt | 313385AZ9 | 111,000,000 | 4.7900 | 01/24/2025 | 01/24/2025 | 106,652,404 | 0.08 | 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 | | 101,678,775 | 5.3200 | 04/15/2024 | 04/15/2024 | 101,678,775 | 0.08 | United States | United States |
| Federal Home Loan Bank | U.S. Government Agency Debt | 313384WE5 | 95,000,000 | 5.2300 | 04/29/2024 | 04/29/2024 | 94,766,722 | 0.07 | United States | United States |
| Federal Farm Credit Bank | U.S. Government Agency Debt | 3133EPWQ4 | 89,700,000 | 5.4150 | 04/13/2024 | 11/22/2024 | 89,731,075 | 0.07 | United States | United States |
| Federal Farm Credit Bank | U.S. Government Agency Debt | 3133EPSX4 | 88,900,000 | 5.3900 | 04/13/2024 | 08/14/2024 | 88,914,752 | 0.07 | United States | United States |
| Federal Farm Credit Bank | U.S. Government Agency Debt | 3133EP3F0 | 65,000,000 | 5.4400 | 04/13/2024 | 02/20/2026 | 65,034,763 | 0.05 | United States | United States |
| TD Securities USA Tri Party Repo | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 50,000,000 | 5.3099 | 04/15/2024 | 04/15/2024 | 50,000,000 | 0.04 | United States | Canada |
| Federal Farm Credit Bank | U.S. Government Agency Debt | 3133EMZD7 | 49,920,000 | 5.3700 | 04/13/2024 | 05/13/2024 | 49,920,799 | 0.04 | United States | United States |
| Federal Farm Credit Bank | U.S. Government Agency Debt | 3133EPTF2 | 46,900,000 | 5.4000 | 04/13/2024 | 09/16/2024 | 46,912,131 | 0.03 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797KJ5 | 40,975,000 | 4.8025 | 03/20/2025 | 03/20/2025 | 39,085,792 | 0.03 | United States | United States |
| BNP Paribas Tri Party Repo | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | | 30,000,000 | 5.3099 | 04/15/2024 | 04/15/2024 | 30,000,000 | 0.02 | France | France |

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| Calyon Tri Party Repo | U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash | 16,000,000 | 5.3099 | 04/15/2024 | 04/15/2024 | 16,000,000 | 0.01 | United States | France |
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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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