



Treasury Money Market Portfolio

Unaudited Fund Information and Holdings as of April 19,2024

Weighted Average Maturity:  
Weighted Average Life:

48 days  
63 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 |
|--------------------|---------------------|-----------|------------------|--------------------------|---------------|---------------------|----------------------|---------------------------|--------------------|------------------|
| U.S. Treasury Bill | U.S. Treasury Debt  | 912797JP3 | 1,402,000,000    | 5.2200                   | 04/23/2024    | 04/23/2024          | 1,401,794,116        | 10.70                     | United States      | United States    |
| U.S. Treasury Bill | U.S. Treasury Debt  | 912797HG5 | 1,088,000,000    | 5.3250                   | 04/25/2024    | 04/25/2024          | 1,087,521,552        | 8.30                      | United States      | United States    |
| U.S. Treasury Bill | U.S. Treasury Debt  | 912797JV0 | 951,500,000      | 5.2075                   | 05/07/2024    | 05/07/2024          | 949,403,532          | 7.25                      | United States      | United States    |
| U.S. Treasury Bill | U.S. Treasury Debt  | 912797HH3 | 875,000,000      | 5.3175                   | 05/02/2024    | 05/02/2024          | 873,714,179          | 6.67                      | United States      | United States    |
| U.S. Treasury Note | U.S. Treasury Debt  | 91282CEL1 | 756,650,000      | 5.2460                   | 04/20/2024    | 04/30/2024          | 756,477,945          | 5.77                      | United States      | United States    |
| U.S. Treasury Bill | U.S. Treasury Debt  | 912797HQ3 | 475,200,000      | 5.2525                   | 05/09/2024    | 05/09/2024          | 474,013,597          | 3.62                      | United States      | United States    |
| U.S. Treasury Bill | U.S. Treasury Debt  | 912796ZW2 | 375,000,000      | 5.1275                   | 06/20/2024    | 06/20/2024          | 371,773,436          | 2.84                      | United States      | United States    |
| U.S. Treasury Bill | U.S. Treasury Debt  | 912797GK7 | 375,600,000      | 5.0750                   | 08/08/2024    | 08/08/2024          | 369,698,806          | 2.82                      | United States      | United States    |
| U.S. Treasury Bill | U.S. Treasury Debt  | 912797JQ1 | 368,000,000      | 5.2110                   | 04/30/2024    | 04/30/2024          | 367,566,849          | 2.80                      | United States      | United States    |
| U.S. Treasury Bill | U.S. Treasury Debt  | 912797JW8 | 350,000,000      | 5.1810                   | 05/14/2024    | 05/14/2024          | 348,869,276          | 2.66                      | United States      | United States    |
| U.S. Treasury Bill | U.S. Treasury Debt  | 912797KP1 | 350,000,000      | 5.2050                   | 07/16/2024    | 07/16/2024          | 345,669,723          | 2.64                      | United States      | United States    |
| U.S. Treasury Bill | U.S. Treasury Debt  | 912797JY4 | 330,200,000      | 5.1850                   | 05/28/2024    | 05/28/2024          | 328,455,306          | 2.51                      | United States      | United States    |
| U.S. Treasury Bill | U.S. Treasury Debt  | 912797JS7 | 315,000,000      | 4.9825                   | 07/18/2024    | 07/18/2024          | 311,003,438          | 2.37                      | United States      | United States    |
| U.S. Treasury Bill | U.S. Treasury Debt  | 912797HR1 | 300,000,000      | 5.2025                   | 05/23/2024    | 05/23/2024          | 298,634,967          | 2.28                      | United States      | United States    |
| U.S. Treasury Bill | U.S. Treasury Debt  | 912797GB7 | 293,500,000      | 5.1300                   | 07/11/2024    | 07/11/2024          | 290,079,093          | 2.21                      | United States      | United States    |
| U.S. Treasury Note | U.S. Treasury Debt  | 91282CFD8 | 289,700,000      | 5.3580                   | 04/20/2024    | 07/31/2024          | 289,661,163          | 2.21                      | United States      | United States    |
| U.S. Treasury Note | U.S. Treasury Debt  | 91282CFS5 | 275,950,000      | 5.4610                   | 04/20/2024    | 10/31/2024          | 276,055,661          | 2.11                      | United States      | United States    |
| U.S. Treasury Bill | U.S. Treasury Debt  | 912797JX6 | 275,000,000      | 5.1810                   | 05/21/2024    | 05/21/2024          | 273,831,440          | 2.09                      | United States      | United States    |
| U.S. Treasury Bill | U.S. Treasury Debt  | 912797GL5 | 262,900,000      | 5.1160                   | 09/05/2024    | 09/05/2024          | 257,748,758          | 1.97                      | United States      | United States    |
| U.S. Treasury Bill | U.S. Treasury Debt  | 912797KT3 | 221,816,000      | 5.1200                   | 10/10/2024    | 10/10/2024          | 216,374,022          | 1.65                      | United States      | United States    |
| U.S. Treasury Bill | U.S. Treasury Debt  | 912797HS9 | 200,600,000      | 5.2400                   | 05/30/2024    | 05/30/2024          | 199,480,931          | 1.52                      | United States      | United States    |
| U.S. Treasury Bill | U.S. Treasury Debt  | 912797KQ9 | 200,000,000      | 5.2100                   | 07/23/2024    | 07/23/2024          | 197,326,888          | 1.51                      | United States      | United States    |
| U.S. Treasury Bill | U.S. Treasury Debt  | 912796Y52 | 196,000,000      | 5.0450                   | 07/05/2024    | 07/05/2024          | 193,886,177          | 1.48                      | United States      | United States    |
| U.S. Treasury Bill | U.S. Treasury Debt  | 912796Y45 | 172,500,000      | 5.1000                   | 06/27/2024    | 06/27/2024          | 170,842,059          | 1.30                      | United States      | United States    |
| U.S. Treasury Bill | U.S. Treasury Debt  | 912797FH5 | 150,000,000      | 5.2700                   | 05/16/2024    | 05/16/2024          | 149,472,300          | 1.14                      | United States      | United States    |
| U.S. Treasury Bill | U.S. Treasury Debt  | 912797JZ1 | 150,000,000      | 5.1500                   | 06/04/2024    | 06/04/2024          | 149,053,372          | 1.14                      | United States      | United States    |
| U.S. Treasury Bill | U.S. Treasury Debt  | 912797FS1 | 150,000,000      | 5.1900                   | 06/13/2024    | 06/13/2024          | 148,862,500          | 1.14                      | United States      | United States    |

|                    |                    |           |             |        |            |            |             |      |               |               |
|--------------------|--------------------|-----------|-------------|--------|------------|------------|-------------|------|---------------|---------------|
| U.S. Treasury Bill | U.S. Treasury Debt | 912797GW1 | 130,700,000 | 5.1800 | 10/03/2024 | 10/03/2024 | 127,635,617 | 0.97 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797KN6 | 125,000,000 | 5.2050 | 07/09/2024 | 07/09/2024 | 123,580,834 | 0.94 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797KL0 | 125,000,000 | 5.1300 | 09/19/2024 | 09/19/2024 | 122,307,291 | 0.93 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797KD8 | 122,500,000 | 5.1320 | 08/29/2024 | 08/29/2024 | 120,216,758 | 0.92 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797HT7 | 100,000,000 | 5.1650 | 06/06/2024 | 06/06/2024 | 99,343,125  | 0.76 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797KF3 | 100,000,000 | 5.2150 | 06/18/2024 | 06/18/2024 | 99,166,375  | 0.76 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797KX4 | 100,000,000 | 5.2300 | 08/13/2024 | 08/13/2024 | 98,353,653  | 0.75 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797KB2 | 100,000,000 | 5.0650 | 08/15/2024 | 08/15/2024 | 98,338,729  | 0.75 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797KC0 | 100,000,000 | 5.1000 | 08/22/2024 | 08/22/2024 | 98,233,542  | 0.75 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797KU0 | 100,000,000 | 5.1550 | 10/17/2024 | 10/17/2024 | 97,448,667  | 0.74 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797KH9 | 85,490,000  | 5.2250 | 07/02/2024 | 07/02/2024 | 84,605,665  | 0.65 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797KK2 | 83,700,000  | 5.1000 | 09/12/2024 | 09/12/2024 | 81,982,766  | 0.63 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797JR9 | 83,300,000  | 4.6200 | 01/23/2025 | 01/23/2025 | 80,145,471  | 0.61 | United States | United States |
| U.S. Treasury Note | U.S. Treasury Debt | 91282CJD4 | 79,206,000  | 5.4910 | 04/20/2024 | 10/31/2025 | 79,241,856  | 0.60 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797KR7 | 75,000,000  | 5.2050 | 07/30/2024 | 07/30/2024 | 73,917,626  | 0.56 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797KY2 | 75,000,000  | 5.2400 | 08/20/2024 | 08/20/2024 | 73,701,226  | 0.56 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797KM8 | 75,000,000  | 5.1050 | 09/26/2024 | 09/26/2024 | 73,308,570  | 0.56 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797HP5 | 75,000,000  | 4.8350 | 11/29/2024 | 11/29/2024 | 72,663,386  | 0.55 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797JU2 | 72,600,000  | 5.0000 | 08/01/2024 | 08/01/2024 | 71,537,792  | 0.55 | United States | United States |
| U.S. Treasury Note | U.S. Treasury Debt | 91282CGF2 | 71,000,000  | 5.5210 | 04/20/2024 | 01/31/2025 | 71,074,833  | 0.54 | United States | United States |
| U.S. Treasury Note | U.S. Treasury Debt | 91282CJU6 | 59,015,000  | 5.5660 | 04/20/2024 | 01/31/2026 | 59,112,480  | 0.45 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797JT5 | 52,186,100  | 5.0200 | 07/25/2024 | 07/25/2024 | 51,474,122  | 0.39 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797HE0 | 45,000,000  | 5.1225 | 10/31/2024 | 10/31/2024 | 43,769,400  | 0.33 | United States | United States |
| U.S. Treasury Bill | U.S. Treasury Debt | 912797KJ5 | 6,100,000   | 4.8025 | 03/20/2025 | 03/20/2025 | 5,822,857   | 0.04 | 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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