



# Money Market Portfolio

Fund Information and Unaudited Holdings as of August 31, 2011

Weighted Average Maturity: 35 Days

Weighted Average Life: 96 Days

Issuer	Category of Investment	CUSIP	Principal Amount	Maturity Date	Final Maturity Date	Coupon Rate	Amortized Cost
CITIGROUP FUNDING INC MEDIUM TERM SENIOR NOTES BOOK ENTRY	Other Note	17314AAF9	100,000	03/30/12	03/30/12	2.000	101,050
CITIGROUP INC, FDIC TLGP GUARANTEED NOTE	Other Note	17313UAE9	1,000,000	04/30/12	04/30/12	2.125	1,012,699
DEUTSCHE BANK SECURITIES INC	Treasury Repurchase Agreement	083111B0	45,000,000	09/01/11	09/01/11	0.070	45,000,000
FANNIE MAE DISCOUNT NOTES	Government Agency Debt	313588MW2	10,900,000	10/12/11	10/12/11	0.102	10,898,759
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331G3Y3	3,000,000	09/19/11	11/17/11	0.150	2,999,809
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331G6K0	3,000,000	09/14/11	12/14/11	0.132	2,999,703
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331J5D1	500,000	12/14/11	12/14/12	0.272	500,000
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331JAY9	3,000,000	09/12/11	01/12/12	0.157	2,999,781
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331JBR3	1,300,000	01/13/12	01/13/12	0.203	1,299,867
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331JPL1	3,000,000	11/28/11	11/28/11	0.254	2,999,975
FEDERAL HOME LOAN BANKS	Government Agency Debt	313384MG1	9,900,000	09/28/11	09/28/11	0.100	9,899,258
FEDERAL HOME LOAN BANKS	Government Agency Debt	313374VZ0	3,630,000	02/27/12	02/27/12	0.120	3,628,508
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133756D4	1,250,000	02/08/12	02/08/12	0.180	1,249,978
FEDERAL HOME LOAN BANKS	Government Agency Debt	313375ES2	3,000,000	03/23/12	03/23/12	0.150	2,999,455
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133716W1	400,000	09/30/11	09/30/11	0.300	399,999
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133717B6	2,000,000	09/29/11	09/29/11	0.300	1,999,994
FEDERAL HOME LOAN BANKS	Government Agency Debt	313371QU3	2,000,000	11/22/11	11/22/11	0.260	1,999,803
FEDERAL HOME LOAN BANKS	Government Agency Debt	313372EU4	300,000	09/01/11	01/24/12	0.180	300,060
FEDERAL HOME LOAN BANKS	Government Agency Debt	313372EV2	100,000	09/01/11	01/13/12	0.160	100,011
FEDERAL HOME LOAN BANKS	Government Agency Debt	313374WX4	450,000	02/24/12	02/24/12	0.120	449,863
FEDERAL HOME LOAN BANKS	Government Agency Debt	313374XS4	2,000,000	08/17/12	08/17/12	0.400	2,000,000
FEDERAL HOME LOAN BANKS	Government Agency Debt	313374XV7	2,000,000	08/16/12	08/16/12	0.400	2,000,000
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133XXDR5	3,450,000	09/02/11	09/02/11	0.700	3,450,033
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133XXSJ7	2,400,000	09/26/11	09/26/11	0.189	2,400,086
FEDERAL HOME LOAN MORTGAGE CORP	Government Agency Debt	3137EABY4	2,000,000	03/23/12	03/23/12	2.125	2,021,697
FEDERAL HOME LOAN MORTGAGE CORP	Government Agency Debt	3128X9WA4	2,000,000	09/01/11	01/25/12	0.080	1,999,677
FEDERAL HOME LOAN MORTGAGE CORP	Government Agency Debt	3134G2BL5	5,000,000	09/21/11	03/21/13	0.173	4,997,657
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Government Agency Debt	3135G0CL5	3,500,000	11/17/11	05/17/13	0.202	3,498,154
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Government Agency Debt	31398A7F3	6,000,000	09/20/11	12/20/12	0.207	6,000,165
GENERAL ELECTRIC CAPITAL CORP	Other Note	36967HAN7	100,000	03/12/12	03/12/12	2.250	101,086

JPMORGAN CHASE BANK NA	Government Agency Debt	48125LAA0	5,000,000	09/21/11	08/20/12	0.253	5,000,000
MORGAN STANLEY, FDIC TLGP GUARANTEED NOTE	Other Note	61757UAP5	100,000	03/13/12	03/13/12	2.250	101,097
UBS SECURITIES LLC	Government Agency Repurchase Agreement	0831111C8	45,000,000	09/01/11	09/01/11	0.080	45,000,000
US BANCORP (FDIC)	Other Note	91160HAA5	100,000	03/13/12	03/13/12	2.250	101,097
WELLS FARGO & CO, FDIC TLGP GUARANTEED NOTE	Government Agency Debt	949744AB2	2,100,000	09/09/11	12/09/11	1.102	2,105,238

The Fund will file its complete schedule of investments with the Securities and Exchange Commission for each month end on Form N-MFP. The Fund's Form N-MFP can be found on the Securities and Exchange Commission's web site by following the link below.

<http://www.sec.gov/cgi-bin/browse-edgar?action=getcompany&CIK=0000825759&type=N-MFP&dateb=&count=20&scd=filings>