



# Money Market Portfolio

Fund Information and Unaudited Holdings as of December 30, 2010

Weighted Average Maturity: 47 Days

Weighted Average Life: 102 Days

Issuer	Category of Investment	CUSIP	Principal Amount	Maturity Date	Final Maturity Date	Coupon Rate	Amortized Cost
CITIBANK FUNDING INC, FDIC TLGP GUARANTEED NOTE	Government Agency Debt	17313YAD3	1,000,000	03/03/11	06/03/11	0.253	1,000,084
CITIBANK, NA, FDIC TLGP GUARANTEED NOTE	Government Agency Debt	17314JAL7	100,000	01/12/11	07/12/11	0.289	100,039
DEUTSCHE BANK SECURITIES INC	Government Agency Repurchase Agreement	1231100B5	35,000,000	01/03/11	01/03/11	0.280	35,000,000
FANNIE MAE DISCOUNT NOTES	Government Agency Debt	313588GH2	7,500,000	06/01/11	06/01/11	0.502	7,484,479
FANNIE MAE DISCOUNT NOTES	Government Agency Debt	313588HT5	4,000,000	07/05/11	07/05/11	0.432	3,991,257
FANNIE MAE DISCOUNT NOTES	Government Agency Debt	313588JW6	4,600,000	08/01/11	08/01/11	0.321	4,591,413
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331G3Y3	3,000,000	01/18/11	11/17/11	0.201	2,999,212
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331G6K0	3,000,000	01/14/11	12/14/11	0.185	2,999,016
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331JAY9	3,000,000	01/12/11	01/12/12	0.220	2,999,385
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331JAZ6	2,000,000	01/18/11	07/15/11	0.180	1,999,470
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331JBR3	1,300,000	01/13/11	01/13/12	0.533	1,299,629
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331JPL1	3,000,000	05/28/11	11/28/11	0.306	2,999,906
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331J5D1	500,000	06/14/11	12/14/12	0.332	500,000
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133XVQX2	5,000,000	02/14/11	05/13/11	0.166	4,999,095
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133XVTZ4	4,200,000	01/25/11	05/25/11	0.203	4,199,509
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133XWGD5	3,000,000	07/19/11	07/19/11	0.760	3,003,776
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133XXDR5	3,450,000	09/02/11	09/02/11	0.700	3,457,957
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133XYMA0	300,000	05/24/11	05/24/11	0.540	300,000
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133716W1	400,000	09/30/11	09/30/11	0.300	399,989
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133717B6	2,000,000	09/29/11	09/29/11	0.300	1,999,943
FEDERAL HOME LOAN BANKS	Government Agency Debt	313371QU3	2,000,000	11/22/11	11/22/11	0.260	1,999,224
FEDERAL HOME LOAN MORTGAGE CORP	Government Agency Debt	3128X8B92	544,000	02/04/11	05/04/11	0.196	543,959
FEDERAL HOME LOAN MORTGAGE CORP	Government Agency Debt	3128X8E24	6,356,000	02/07/11	08/05/11	0.216	6,355,658
FEDERAL HOME LOAN MORTGAGE CORP	Government Agency Debt	3128X8G48	10,000,000	01/14/11	02/14/11	0.330	10,001,680
FEDERAL HOME LOAN MORTGAGE CORP	Government Agency Debt	3128X8RC8	400,000	03/09/11	03/09/11	0.372	400,101

FEDERAL HOME LOAN MORTGAGE DISCOUNT NOTE	Government Agency Debt	313396DQ3	15,000,000	03/28/11	03/28/11	0.181	14,993,700
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Government Agency Debt	31398AXH0	50,000	02/14/11	05/13/11	0.166	49,991
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Government Agency Debt	31398A7F3	2,000,000	03/21/11	12/20/12	0.264	1,999,208
JPMORGAN CHASE & CO, FDIC TLGP GUARANTEED NOTE	Government Agency Debt	481247AL8	1,400,000	01/03/11	04/01/11	0.420	1,400,701
JPMORGAN CHASE BANK NA	Government Agency Debt	48125LAA0	5,000,000	01/21/11	12/21/11	0.261	5,000,000
MORGAN STANLEY & CO. INC	Government Agency Repurchase Agreement	1231100A7	30,000,000	01/03/11	01/03/11	0.150	30,000,000
MORGAN STANLEY, FDIC TLGP GUARANTEED NOTE	Government Agency Debt	61757UAE0	200,000	03/04/11	03/04/11	0.878	200,215
STATE STREET BANK AND TRUST COMPANY	Certificate Of Deposit	8574P0U97	4,000,000	03/01/11	03/01/11	1.000	4,000,000
UBS SECURITIES LLC	Government Agency Repurchase Agreement	1231100C3	34,300,000	01/03/11	01/03/11	0.300	34,300,000
WELLS FARGO & CO, FDIC TLGP GUARANTEED NOTE	Government Agency Debt	949744AB2	2,100,000	03/09/11	12/09/11	1.152	2,117,989

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>