



# Money Market Portfolio

Fund Information and Unaudited Holdings as of February 28, 2011

Weighted Average Maturity: 39 Days

Weighted Average Life: 90 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	1,000,052
CITIBANK, NA, FDIC TLGP GUARANTEED NOTE	Government Agency Debt	17314JAL7	100,000	04/12/11	07/12/11	0.303	100,027
DEUTSCHE BANK SECURITIES INC	Government Agency Repurchase Agreement	0228111A1	25,000,000	03/01/11	03/01/11	0.200	25,000,000
FANNIE MAE DISCOUNT NOTES	Government Agency Debt	313588GH2	7,500,000	06/01/11	06/01/11	0.502	7,490,417
FANNIE MAE DISCOUNT NOTES	Government Agency Debt	313588HT5	4,000,000	07/05/11	07/05/11	0.432	3,993,980
FANNIE MAE DISCOUNT NOTES	Government Agency Debt	313588JW6	4,600,000	08/01/11	08/01/11	0.321	4,593,744
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331G3Y3	3,000,000	03/17/11	11/17/11	0.204	2,999,353
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331G6K0	3,000,000	03/14/11	12/14/11	0.189	2,999,178
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331J5D1	500,000	06/14/11	12/14/12	0.332	500,000
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331JAY9	3,000,000	03/14/11	01/12/12	0.214	2,999,479
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331JAZ6	2,000,000	03/15/11	07/15/11	0.186	1,999,627
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331JBR3	1,300,000	07/13/11	01/13/12	0.257	1,299,685

FEDERAL FARM CREDIT BANK	Government Agency Debt	31331JPL1	3,000,000	05/31/11	11/28/11	0.306	2,999,922
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133716W1	400,000	09/30/11	09/30/11	0.300	399,991
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133717B6	2,000,000	09/29/11	09/29/11	0.300	1,999,955
FEDERAL HOME LOAN BANKS	Government Agency Debt	313371QU3	2,000,000	11/22/11	11/22/11	0.260	1,999,361
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133XVQX2	5,000,000	05/13/11	05/13/11	0.192	4,999,492
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133XVTZ4	4,200,000	03/25/11	05/25/11	0.210	4,199,706
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133XWGD5	3,000,000	07/19/11	07/19/11	0.760	3,002,683
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133XWT90	1,500,000	04/26/11	07/26/11	0.173	1,499,695
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133XXDR5	3,450,000	09/02/11	09/02/11	0.700	3,456,083
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133XYMA0	300,000	05/24/11	05/24/11	0.540	300,000
FEDERAL HOME LOAN MORTGAGE CORP	Government Agency Debt	3128X8B92	544,000	05/04/11	05/04/11	0.221	543,978
FEDERAL HOME LOAN MORTGAGE CORP	Government Agency Debt	3128X8E24	6,356,000	05/05/11	08/05/11	0.241	6,355,749
FEDERAL HOME LOAN MORTGAGE CORP	Government Agency Debt	3128X8RC8	400,000	03/09/11	03/09/11	0.372	400,012
FEDERAL HOME LOAN MORTGAGE DISCOUNT NOTE	Government Agency Debt	313396DQ3	15,000,000	03/28/11	03/28/11	0.181	14,997,975
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Government Agency Debt	31398A7F3	2,000,000	03/21/11	12/20/12	0.264	1,999,271
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Government Agency Debt	31398AXH0	50,000	05/13/11	05/13/11	0.192	49,995
JPMORGAN CHASE & CO, FDIC TLGP GUARANTEED NOTE	Government Agency Debt	481247AL8	1,400,000	04/01/11	04/01/11	0.433	1,400,247
JPMORGAN CHASE BANK NA	Government Agency Debt	48125LAA0	5,000,000	03/21/11	03/21/12	0.302	5,000,000

MORGAN STANLEY & CO. INC	Government Agency Repurchase Agreement	0228111B9	20,000,000	03/01/11	03/01/11	0.190	20,000,000
MORGAN STANLEY, FDIC TLGP GUARANTEED NOTE	Government Agency Debt	61757UAE0	200,000	03/04/11	03/04/11	0.878	200,011
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	0228111C7	29,700,000	03/01/11	03/01/11	0.210	29,700,000
WELLS FARGO & CO, FDIC TLGP GUARANTEED NOTE	Government Agency Debt	949744AB2	2,100,000	03/09/11	12/09/11	1.152	2,114,973

The Fund will file its complete schedule of investments with the Securities and Exchange

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