



Money Market Portfolio

Fund Information and Unaudited Holdings as of January 31, 2011

Weighted Average Maturity: 53 Days

Weighted Average Life: 123 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	1,000,068
CITIBANK, NA, FDIC TLGP GUARANTEED NOTE	Government Agency Debt	17314JAL7	100,000	04/12/11	07/12/11	0.303	100,033
DEUTSCHE BANK SECURITIES INC	Government Agency Repurchase Agreement	9127952J9	11,100,000	02/01/11	02/01/11	0.220	11,100,000
FANNIE MAE DISCOUNT NOTES	Government Agency Debt	313588GH2	7,500,000	06/01/11	06/01/11	0.502	7,487,500
FANNIE MAE DISCOUNT NOTES	Government Agency Debt	313588HT5	4,000,000	07/05/11	07/05/11	0.432	3,992,642
FANNIE MAE DISCOUNT NOTES	Government Agency Debt	313588JW6	4,600,000	08/01/11	08/01/11	0.321	4,592,599
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331G3Y3	3,000,000	02/17/11	11/17/11	0.201	2,999,284
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331G6K0	3,000,000	02/14/11	12/14/11	0.186	2,999,098
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	02/14/11	01/12/12	0.211	2,999,433
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331JAZ6	2,000,000	02/15/11	07/15/11	0.181	1,999,550
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331JBR3	1,300,000	07/13/11	01/13/12	0.257	1,299,657
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331JPL1	3,000,000	05/31/11	11/28/11	0.306	2,999,914
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133716W1	400,000	09/30/11	09/30/11	0.300	399,990
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133717B6	2,000,000	09/29/11	09/29/11	0.300	1,999,949
FEDERAL HOME LOAN BANKS	Government Agency Debt	313371QU3	2,000,000	11/22/11	11/22/11	0.260	1,999,294
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133XVQX2	5,000,000	02/14/11	05/13/11	0.166	4,999,297
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133XVTZ4	4,200,000	02/25/11	05/25/11	0.210	4,199,610
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133XWGD5	3,000,000	07/19/11	07/19/11	0.760	3,003,220
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133XWT90	1,500,000	04/26/11	07/26/11	0.173	1,499,636
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133XXDR5	3,450,000	09/02/11	09/02/11	0.700	3,457,004
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	02/04/11	05/04/11	0.196	543,969
FEDERAL HOME LOAN MORTGAGE CORP	Government Agency Debt	3128X8E24	6,356,000	02/07/11	08/05/11	0.216	6,355,704
FEDERAL HOME LOAN MORTGAGE CORP	Government Agency Debt	3128X8G48	10,000,000	02/14/11	02/14/11	0.331	10,000,520
FEDERAL HOME LOAN MORTGAGE CORP	Government Agency Debt	3128X8RC8	400,000	03/09/11	03/09/11	0.372	400,056
FEDERAL HOME LOAN MORTGAGE DISCOUNT NOTE	Government Agency Debt	313396DQ3	15,000,000	03/28/11	03/28/11	0.181	14,995,875
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Government Agency Debt	31398A7F3	2,000,000	03/21/11	12/20/12	0.264	1,999,240
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Government Agency Debt	31398AXH0	50,000	02/14/11	05/13/11	0.166	49,993
JPMORGAN CHASE & CO, FDIC TLGP GUARANTEED NOTE	Government Agency Debt	481247AL8	1,400,000	04/01/11	04/01/11	0.433	1,400,470
JPMORGAN CHASE BANK NA	Government Agency Debt	48125LAA0	5,000,000	02/22/11	02/21/12	0.300	5,000,000
MORGAN STANLEY & CO. INC	Government Agency Repurchase Agreement	9127952H3	15,000,000	02/01/11	02/01/11	0.220	15,000,000
MORGAN STANLEY, FDIC TLGP GUARANTEED NOTE	Government Agency Debt	61757UAE0	200,000	03/04/11	03/04/11	0.878	200,111
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	912795VD0	15,000,000	02/01/11	02/01/11	0.230	15,000,000

WELLS FARGO & CO, FDIC TLGP GUARANTEED NOTE	Government Agency Debt	949744AB2	2,100,000	03/09/11	12/09/11	1.152	2,116,455
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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>