



Money Market Portfolio

Fund Information and Unaudited Holdings as of July 31, 2011

Weighted Average Maturity: 33 Days

Weighted Average Life: 88 Days

Issuer	Category of Investment	CUSIP	Principal Amount	Maturity Date	Final Maturity Date	Coupon Rate	Amortized Cost
DEUTSCHE BANK SECURITIES INC	Government Agency Repurchase Agreement	0729111C4	36,400,000	08/01/11	08/01/11	0.210	36,400,000
FANNIE MAE DISCOUNT NOTES	Government Agency Debt	313588KT1	6,000,000	08/22/11	08/22/11	0.120	5,999,580
FANNIE MAE DISCOUNT NOTES	Government Agency Debt	313588JW6	4,600,000	08/01/11	08/01/11	0.321	4,600,000
FANNIE MAE DISCOUNT NOTES	Government Agency Debt	313588MW2	10,900,000	10/12/11	10/12/11	0.102	10,897,820
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331G3Y3	3,000,000	08/17/11	11/17/11	0.127	2,999,732
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331G6K0	3,000,000	08/15/11	12/14/11	0.112	2,999,615
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	08/12/11	01/12/12	0.136	2,999,730
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331JBR3	1,300,000	01/13/12	01/13/12	0.203	1,299,837
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331JPL1	3,000,000	11/28/11	11/28/11	0.254	2,999,966
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133716W1	400,000	09/30/11	09/30/11	0.300	399,997
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133717B6	2,000,000	09/29/11	09/29/11	0.300	1,999,988
FEDERAL HOME LOAN BANKS	Government Agency Debt	313371QU3	2,000,000	11/22/11	11/22/11	0.260	1,999,729
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133XXDR5	3,450,000	09/02/11	09/02/11	0.700	3,451,052
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133XXSJ7	2,400,000	08/26/11	09/26/11	0.157	2,400,192
FEDERAL HOME LOAN BANKS	Government Agency Debt	313384MG1	9,900,000	09/28/11	09/28/11	0.100	9,898,405
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 MORTGAGE CORP	Government Agency Debt	313396KF9	4,000,000	08/10/11	08/10/11	0.100	3,999,900
FEDERAL HOME LOAN MORTGAGE CORP	Government Agency Debt	3128X8E24	6,356,000	08/05/11	08/05/11	0.202	6,355,994
FEDERAL HOME LOAN MORTGAGE CORP	Government Agency Debt	3134G2BL5	5,000,000	08/22/11	03/21/13	0.146	4,997,529
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Government Agency Debt	31398A7F3	6,000,000	09/20/11	12/20/12	0.207	6,000,176
JPMORGAN CHASE BANK NA	Government Agency Debt	48125LAA0	5,000,000	08/22/11	08/20/12	0.226	5,000,000
UBS SECURITIES LLC	Government Agency Repurchase Agreement	0729111B6	39,000,000	08/01/11	08/01/11	0.220	39,000,000
WELLS FARGO & CO, FDIC TLGP GUARANTEED NOTE	Government Agency Debt	949744AB2	2,100,000	09/09/11	12/09/11	1.102	2,106,878

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>