

Money Market Portfolio

Fund Information and Unaudited Holdings as of December 31, 2011

Weighted Average Maturity: 52 Days

Weighted Average Life: 108 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	Government Agency Debt	17314AAF9	100,000	03/30/12	03/30/12	2.000	100,433
CITIGROUP INC, FDIC TLGP GUARANTEED NOTE	Government Agency Debt	17313UAE9	1,000,000	04/30/12	04/30/12	2.125	1,006,192
DEUTSCHE BANK SECURITIES INC	Government Agency Repurchase Agreement	1230111C2	25,000,000	01/03/12	01/03/12	0.080	25,000,000
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331GNQ8	5,000,000	04/24/12	04/24/12	2.250	5,032,430
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331J5D1	500,000	06/14/12	12/14/12	0.640	500,000
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331JAY9	3,000,000	01/12/12	01/12/12	0.226	2,999,985
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331JBR3	1,300,000	01/13/12	01/13/12	0.203	1,299,990
FEDERAL HOME LOAN BANKS	Government Agency Debt	313374VZ0	3,630,000	02/27/12	02/27/12	0.120	3,629,541
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133756D4	1,250,000	02/08/12	02/08/12	0.180	1,249,995
FEDERAL HOME LOAN BANKS	Government Agency Debt	313375ES2	3,000,000	03/23/12	03/23/12	0.150	2,999,786
FEDERAL HOME LOAN BANKS	Government Agency Debt	313372EU4	300,000	01/03/12	01/24/12	0.140	300,009
FEDERAL HOME LOAN BANKS	Government Agency Debt	313372EV2	100,000	01/03/12	01/13/12	0.120	100,001
FEDERAL HOME LOAN BANKS	Government Agency Debt	313374WX4	450,000	02/24/12	02/24/12	0.120	449,960
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	313375KL0	910,000	08/28/12	08/28/12	0.200	909,833
FEDERAL HOME LOAN BANKS	Government Agency Debt	313375X51	1,000,000	10/24/12	10/24/12	0.220	999,726
FEDERAL HOME LOAN BANKS	Government Agency Debt	313375Z75	2,000,000	10/26/12	10/26/12	0.230	1,999,611
FEDERAL HOME LOAN BANKS	Government Agency Debt	313376J71	800,000	12/10/12	12/10/12	0.210	799,672
FEDERAL HOME LOAN MORTGAGE CORP	Government Agency Debt	3128X9WA4	2,000,000	01/03/12	01/25/12	0.040	1,999,951
FEDERAL HOME LOAN MORTGAGE CORP	Government Agency Debt	3134G2BL5	5,000,000	01/23/12	03/21/13	0.247	4,998,169
FEDERAL HOME LOAN MORTGAGE CORP	Government Agency Debt	3137EABY4	12,000,000	03/23/12	03/23/12	2.125	12,051,786
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Government Agency Debt	3135G0CL5	1,500,000	02/17/12	05/17/13	0.376	1,499,366
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Government Agency Debt	31398A7F3	6,000,000	03/20/12	12/20/12	0.523	6,000,122
GENERAL ELECTRIC CAPITAL CORP	Government Agency Debt	36967HAN7	100,000	03/12/12	03/12/12	2.250	100,388
JPMORGAN CHASE BANK NA	Other Note	48125LAZ5	5,000,000	01/23/12	11/21/12	0.327	5,000,000
MORGAN STANLEY, FDIC TLGP GUARANTEED NOTE	Government Agency Debt	61757UAP5	100,000	03/13/12	03/13/12	2.250	100,396
UBS SECURITIES LLC	Government Agency Repurchase Agreement	1230111B4	24,500,000	01/03/12	01/03/12	0.060	24,500,000
US BANCORP (FDIC)	Other Note	91160HAA5	100,000	03/13/12	03/13/12	2.250	100,396

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>