



Money Market Portfolio

Fund Information and Unaudited Holdings as of May 31, 2011

Weighted Average Maturity: 37 Days

Weighted Average Life: 69 Days

Issuer	Category of Investment	CUSIP	Principal Amount	Maturity Date	Final Maturity Date	Coupon Rate	Amortized Cost
CITIBANK FUNDING INC, FDIC TLGP GURANTEED NOTE	Government Agency Debt	17313YAD3	1,000,000	06/03/11	06/03/11	0.260	1,000,001
CITIBANK, NA, FDIC TLGP GURANTEED NOTE	Government Agency Debt	17314JAL7	100,000	07/12/11	07/12/11	0.285	100,008
DEUTSCHE BANK SECURITIES INC	Government Agency Repurchase Agreement	0531111B6	41,400,000	06/01/11	06/01/11	0.140	41,400,000
FANNIE MAE DISCOUNT NOTES	Government Agency Debt	313588KT1	6,000,000	08/22/11	08/22/11	0.120	5,998,360
FANNIE MAE DISCOUNT NOTES	Government Agency Debt	313588GH2	7,500,000	06/01/11	06/01/11	0.502	7,500,000
FANNIE MAE DISCOUNT NOTES	Government Agency Debt	313588JW6	4,600,000	08/01/11	08/01/11	0.321	4,597,506
FANNIE MAE DISCOUNT NOTES	Government Agency Debt	313588MW2	10,900,000	10/12/11	10/12/11	0.102	10,895,973
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331G3Y3	3,000,000	06/17/11	11/17/11	0.137	2,999,581
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331G6K0	3,000,000	06/14/11	12/14/11	0.146	2,999,441
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	06/13/11	01/12/12	0.150	2,999,630
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331JAZ6	2,000,000	06/15/11	07/15/11	0.118	1,999,879
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331JBR3	1,300,000	07/13/11	01/13/12	0.257	1,299,776
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331JPL1	3,000,000	11/28/11	11/28/11	0.254	2,999,948
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133716W1	400,000	09/30/11	09/30/11	0.300	399,995
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133717B6	2,000,000	09/29/11	09/29/11	0.300	1,999,975
FEDERAL HOME LOAN BANKS	Government Agency Debt	313371QU3	2,000,000	11/22/11	11/22/11	0.260	1,999,582
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133XWGD5	3,000,000	07/19/11	07/19/11	0.760	3,000,920
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133XWT90	1,500,000	07/26/11	07/26/11	0.144	1,499,886
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133XXDR5	3,450,000	09/02/11	09/02/11	0.700	3,453,058
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133XXSJ7	2,400,000	06/27/11	09/26/11	0.163	2,400,402
FEDERAL HOME LOAN MORTGAGE CORP	Government Agency Debt	313396KF9	4,000,000	08/10/11	08/10/11	0.100	3,999,222
FEDERAL HOME LOAN MORTGAGE CORP	Government Agency Debt	313396LU5	10,000,000	09/16/11	09/16/11	0.110	9,996,731
FEDERAL HOME LOAN MORTGAGE CORP	Government Agency Debt	3128X8E24	6,356,000	08/05/11	08/05/11	0.202	6,355,896
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Government Agency Debt	31398A7F3	2,000,000	06/20/11	12/20/12	0.269	1,999,372
JPMORGAN CHASE BANK NA	Government Agency Debt	48125LAA0	5,000,000	06/21/11	05/21/12	0.235	5,000,000

UBS SECURITIES LLC	Government Agency Repurchase Agreement	0531111A8	40,000,000	06/01/11	06/01/11	0.150	40,000,000
WELLS FARGO & CO, FDIC TLGP GUARANTEED NOTE	Government Agency Debt	949744AB2	2,100,000	06/09/11	12/09/11	1.152	2,110,106

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>