



Money Market Portfolio

Fund Information and Unaudited Holdings as of September 30, 2011

Weighted Average Maturity: 43 Days

Weighted Average Life: 97 Days

Issuer	Category of Investment	CUSIP	Principal Amount	Maturity Date	Final Maturity	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	100,891
CITIGROUP INC, FDIC TLGP GUARANTEED NOTE	Government Agency Debt	17313UAE9	1,000,000	04/30/12	04/30/12	2.125	1,011,020
DEUTSCHE BANK SECURITIES INC	Government Agency Repurchase Agreement	0901111D7	6,000,000	12/01/11	12/01/11	0.150	6,000,000
DEUTSCHE BANK SECURITIES INC	Treasury Repurchase Agreement	0930111C8	47,000,000	10/03/11	10/03/11	0.070	47,000,000
FANNIE MAE DISCOUNT NOTES	Government Agency Debt	313588MW2	10,900,000	10/12/11	10/12/11	0.000	10,899,728
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331G3Y3	3,000,000	10/17/11	11/17/11	0.170	2,999,889
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331G6K0	3,000,000	10/14/11	12/14/11	0.154	2,999,795
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331JAY9	3,000,000	10/12/11	01/12/12	0.175	2,999,834
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331JBR3	1,300,000	01/13/12	01/13/12	0.203	1,299,899
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331JPL1	3,000,000	11/28/11	11/28/11	0.254	2,999,984
FEDERAL FARM CREDIT BANK	Government Agency Debt	31331J5D1	500,000	12/14/11	12/14/12	0.272	500,000
FEDERAL HOME LOAN BANKS	Government Agency Debt	313371QU3	2,000,000	11/22/11	11/22/11	0.260	1,999,880
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	313372EU4	300,000	10/03/11	01/24/12	0.180	300,047
FEDERAL HOME LOAN BANKS	Government Agency Debt	313372EV2	100,000	10/03/11	01/13/12	0.160	100,008
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	313374VZ0	3,630,000	02/27/12	02/27/12	0.120	3,628,774
FEDERAL HOME LOAN BANKS	Government Agency Debt	3133756D4	1,250,000	02/08/12	02/08/12	0.180	1,249,983
FEDERAL HOME LOAN BANKS	Government Agency Debt	313375ES2	3,000,000	03/23/12	03/23/12	0.150	2,999,540
FEDERAL HOME LOAN BANKS	Government Agency Debt	313374WX4	450,000	02/24/12	02/24/12	0.120	449,888
FEDERAL HOME LOAN BANKS	Government Agency Debt	313375KL0	910,000	08/28/12	08/28/12	0.200	909,768
FEDERAL HOME LOAN MORTGAGE CORP	Government Agency Debt	3128X9WA4	2,000,000	10/03/11	01/25/12	0.080	1,999,748
FEDERAL HOME LOAN MORTGAGE CORP	Government Agency Debt	3137EABY4	12,000,000	03/23/12	03/23/12	2.125	12,111,340

FEDERAL HOME LOAN MORTGAGE CORP	Government Agency Debt	3134G2BL5	5,000,000	10/21/11	03/21/13	0.191	4,997,789
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Government Agency Debt	31398A7F3	6,000,000	12/20/11	12/20/12	0.311	6,000,154
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Government Agency Debt	3135G0CL5	3,500,000	11/17/11	05/17/13	0.202	3,498,249
GENERAL ELECTRIC CAPITAL CORP	Government Agency Debt	36967HAN7	100,000	03/12/12	03/12/12	2.250	100,906
JPMORGAN CHASE BANK NA	Other Note	48125LAA0	5,000,000	10/21/11	10/19/12	0.271	5,000,000
MORGAN STANLEY, FDIC TLGP GUARANTEED NOTE	Government Agency Debt	61757UAP5	100,000	03/13/12	03/13/12	2.250	100,916
UBS SECURITIES LLC	Government Agency Repurchase Agreement	0930111B0	47,000,000	10/03/11	10/03/11	0.100	47,000,000
US BANCORP (FDIC)	Other Note	91160HAA5	100,000	03/13/12	03/13/12	2.250	100,916
WELLS FARGO & CO, FDIC TLGP GUARANTEED NOTE	Government Agency Debt	949744AB2	2,100,000	12/09/11	12/09/11	1.187	2,103,545

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>