



The U.S. Government Money Market Portfolio

Fund Information and Unaudited Holdings as of February 28, 2019

Weighted Average Maturity: 37 days

Weighted Average Life: 51 days

Issuer	Category of Investment	CUSIP	Principal Amount/Shares	Maturity Date	Final Legal Maturity Date	Coupon Rate (C) / Yield (Y)		Value
BARCLAYS CAPITAL INC	U.S. TREASURY REPURCHASE AGREEMENT	DDD965998	\$3,292,683	03/01/19	03/01/19	2.510%	C	\$3,292,683
BARCLAYS CAPITAL INC	U.S. TREASURY REPURCHASE AGREEMENT	DDD965999	\$48,902,439	03/01/19	03/01/19	2.510%	C	\$48,902,439
BARCLAYS CAPITAL INC	U.S. TREASURY REPURCHASE AGREEMENT	DDD966000	\$48,902,439	03/01/19	03/01/19	2.510%	C	\$48,902,439
BARCLAYS CAPITAL INC	U.S. TREASURY REPURCHASE AGREEMENT	DDD966001	\$48,902,439	03/01/19	03/01/19	2.510%	C	\$48,902,439
DEUTSCHE BANK SECURITIES INC	U.S. TREASURY REPURCHASE AGREEMENT	DDD966022	\$63,000,000	03/01/19	03/01/19	2.550%	C	\$63,000,000
FANNIE MAE DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313588CM5	\$800,000,000	03/01/19	03/01/19	2.312%	Y	\$800,000,000
FANNIE MAE DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313588CQ6	\$800,000,000	03/04/19	03/04/19	2.312%	Y	\$799,848,000
FANNIE MAE DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313588CS2	\$200,000,000	03/06/19	03/06/19	2.373%	Y	\$199,935,000
FANNIE MAE DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313588CZ6	\$235,000,000	03/13/19	03/13/19	2.405%	Y	\$234,814,350
FANNIE MAE DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313588DG7	\$222,858,000	03/20/19	03/20/19	2.401%	Y	\$222,579,830
FANNIE MAE DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313588DP7	\$122,727,000	03/27/19	03/27/19	2.407%	Y	\$122,516,932
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312CM0	\$508,900,000	03/01/19	03/01/19	2.281%	Y	\$508,900,000
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312CS7	\$30,000,000	03/06/19	03/06/19	2.383%	Y	\$29,990,208
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312CT5	\$35,000,000	03/07/19	03/07/19	2.384%	Y	\$34,986,292
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312CX6	\$5,968,000	03/11/19	03/11/19	2.405%	Y	\$5,964,071
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312CZ1	\$50,000,000	03/13/19	03/13/19	2.395%	Y	\$49,960,667
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312DF4	\$75,000,000	03/19/19	03/19/19	2.396%	Y	\$74,911,500
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312DH0	\$100,000,000	03/21/19	03/21/19	2.396%	Y	\$99,868,889
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312DQ0	\$30,000,000	03/28/19	03/28/19	2.428%	Y	\$29,946,225
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312DU1	\$200,000,000	04/01/19	04/01/19	2.418%	Y	\$199,590,111
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312DV9	\$220,000,000	04/02/19	04/02/19	2.419%	Y	\$219,534,489
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312DW7	\$86,000,000	04/03/19	04/03/19	2.420%	Y	\$85,812,276
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312DX5	\$10,000,000	04/04/19	04/04/19	2.408%	Y	\$9,977,617

FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312DY3	\$73,000,000	04/05/19	04/05/19	2.429%	Y	\$72,830,376
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312EC0	\$25,000,000	04/09/19	04/09/19	2.409%	Y	\$24,935,813
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384CM9	\$484,000,000	03/01/19	03/01/19	2.435%	Y	\$484,000,000
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384CQ0	\$293,107,000	03/04/19	03/04/19	2.384%	Y	\$293,049,570
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384CS6	\$400,000,000	03/06/19	03/06/19	2.433%	Y	\$399,866,722
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384CU1	\$200,000,000	03/08/19	03/08/19	2.394%	Y	\$199,908,222
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384CZ0	\$300,000,000	03/13/19	03/13/19	2.429%	Y	\$299,760,667
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384DB2	\$300,000,000	03/15/19	03/15/19	2.427%	Y	\$299,721,011
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384DG1	\$300,000,000	03/20/19	03/20/19	2.425%	Y	\$299,621,794
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384DJ5	\$279,000,000	03/22/19	03/22/19	2.418%	Y	\$278,612,425
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384DP1	\$256,000,000	03/27/19	03/27/19	2.418%	Y	\$255,559,856
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384DR7	\$90,000,000	03/29/19	03/29/19	2.407%	Y	\$89,834,100
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384DW6	\$400,000,000	04/03/19	04/03/19	2.424%	Y	\$399,125,133
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384DY2	\$200,000,000	04/05/19	04/05/19	2.424%	Y	\$199,536,250
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384ED7	\$100,000,000	04/10/19	04/10/19	2.438%	Y	\$99,733,556
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384EF2	\$200,000,000	04/12/19	04/12/19	2.444%	Y	\$199,439,067
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384EL9	\$250,000,000	04/17/19	04/17/19	2.455%	Y	\$249,212,097
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384ER6	\$150,000,000	04/22/19	04/22/19	2.455%	Y	\$149,477,183
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384ET2	\$200,000,000	04/24/19	04/24/19	2.452%	Y	\$199,277,000
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384EV7	\$200,000,000	04/26/19	04/26/19	2.458%	Y	\$199,248,667
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFVT1	\$100,000,000	05/13/19	05/13/19	2.360%	C	\$100,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFFV4	\$50,000,000	05/15/19	05/15/19	2.410%	C	\$50,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFLK1	\$45,000,000	06/21/19	06/21/19	2.410%	C	\$45,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFQX8	\$75,000,000	07/17/19	07/17/19	2.390%	C	\$75,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFXS1	\$112,000,000	08/27/19	08/27/19	2.390%	C	\$112,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFK22	\$50,000,000	09/10/19	09/10/19	2.430%	C	\$50,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFVU8	\$100,000,000	11/13/19	11/13/19	2.380%	C	\$100,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFQY6	\$50,000,000	01/17/20	01/17/20	2.420%	C	\$50,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFWY9	\$35,000,000	02/21/20	02/21/20	2.405%	C	\$35,000,000

FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GSU60	\$150,000,000	04/17/19	04/17/19	2.360%	C	\$150,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GSV93	\$100,000,000	04/25/19	04/25/19	2.350%	C	\$100,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GSZ24	\$100,000,000	05/06/19	05/06/19	2.350%	C	\$100,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GSE68	\$50,000,000	05/08/19	05/08/19	2.395%	C	\$50,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GS2V6	\$100,000,000	05/20/19	05/20/19	2.360%	C	\$100,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GS3F0	\$100,000,000	05/22/19	05/22/19	2.360%	C	\$100,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GSQ81	\$100,000,000	07/09/19	07/09/19	2.380%	C	\$100,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GSY90	\$200,000,000	08/05/19	08/05/19	2.360%	C	\$200,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GS4K8	\$250,000,000	02/28/20	02/28/20	2.390%	C	\$250,000,000
FEDERAL RESERVE BANK OF NEW YORK	U.S. TREASURY REPURCHASE AGREEMENT	DDD966023	\$1,600,000,000	03/01/19	03/01/19	2.250%	C	\$1,600,000,000
FREDDIE MAC DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313396CM3	\$878,000,000	03/01/19	03/01/19	2.312%	Y	\$878,000,000
FREDDIE MAC DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313396DG5	\$176,000,000	03/20/19	03/20/19	2.386%	Y	\$175,781,711
FREDDIE MAC DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313396EM1	\$300,000,000	04/18/19	04/18/19	2.439%	Y	\$299,040,800
GOLDMAN SACHS & CO LLC	U.S. TREASURY REPURCHASE AGREEMENT	DDD965987	\$48,499,992	03/01/19	03/01/19	2.540%	C	\$48,499,992
GOLDMAN SACHS & CO LLC	U.S. TREASURY REPURCHASE AGREEMENT	DDD965988	\$48,499,992	03/01/19	03/01/19	2.540%	C	\$48,499,992
GOLDMAN SACHS & CO LLC	U.S. TREASURY REPURCHASE AGREEMENT	DDD965977	\$28,000,016	03/01/19	03/01/19	2.540%	C	\$28,000,016
HSBC SECURITIES INC	U.S. TREASURY REPURCHASE AGREEMENT	DDD966002	\$400,000,000	03/01/19	03/01/19	2.520%	C	\$400,000,000
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BJ0BX95	\$750,000,000	03/05/19	03/05/19	2.409%	Y	\$749,802,083
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BGM6VX7	\$450,000,000	03/07/19	03/07/19	2.272%	Y	\$449,832,000
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BF129M4	\$450,000,000	03/14/19	03/14/19	2.298%	Y	\$449,631,937
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796RC5	\$450,000,000	03/21/19	03/21/19	2.325%	Y	\$449,427,500
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796UU1	\$200,000,000	03/26/19	03/26/19	2.427%	Y	\$199,668,056
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BHWF841	\$300,000,000	04/02/19	04/02/19	2.142%	Y	\$299,437,667
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BYZD4Q5	\$295,000,000	04/04/19	04/04/19	2.406%	Y	\$294,340,388
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BFMWW79	\$600,000,000	04/09/19	04/09/19	2.424%	Y	\$598,449,750
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796RG6	\$750,000,000	04/11/19	04/11/19	2.444%	Y	\$747,946,583
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796UX5	\$200,000,000	04/16/19	04/16/19	2.441%	Y	\$199,386,667
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BGPXY14	\$150,000,000	04/18/19	04/18/19	2.456%	Y	\$149,517,000
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BJ7VSL5	\$200,000,000	04/23/19	04/23/19	2.442%	Y	\$199,293,333

UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796QC6	\$300,000,000	04/25/19	04/25/19	2.468%	Y	\$298,888,542
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796UZ0	\$300,000,000	04/30/19	04/30/19	2.289%	Y	\$298,875,333
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796RJ0	\$450,000,000	05/02/19	05/02/19	2.437%	Y	\$448,145,167
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BGPNCZ4	\$750,000,000	05/09/19	05/09/19	2.456%	Y	\$746,534,187
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BGNJ016	\$600,000,000	05/16/19	05/16/19	2.446%	Y	\$596,960,000
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796QH5	\$600,000,000	05/23/19	05/23/19	2.442%	Y	\$596,686,917
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796RR2	\$600,000,000	05/30/19	05/30/19	2.453%	Y	\$596,392,500
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BGYRKF3	\$100,000,000	07/05/19	07/05/19	2.428%	Y	\$99,168,750
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BJ7M2P0	\$150,000,000	07/11/19	07/11/19	2.527%	Y	\$148,641,500
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796QR3	\$150,000,000	07/18/19	07/18/19	2.446%	Y	\$148,615,792
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BHQ59G6	\$450,000,000	07/25/19	07/25/19	2.509%	Y	\$445,528,750
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BJ846W0	\$150,000,000	08/08/19	08/08/19	2.501%	Y	\$148,373,333
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796QV4	\$300,000,000	08/15/19	08/15/19	2.513%	Y	\$296,590,417
UNITED STATES TREASURY NOTE/BOND	U.S. TREASURY DEBT	912828ST8	\$400,000,000	04/30/19	04/30/19	1.250%	C	\$399,220,133

Important Legal Information

- **Portfolio holdings are subject to change without notice and may not represent current or future portfolio composition.** The portfolio data is “as of” the date indicated and we disclaim any responsibility to update the information.
- Unlike the fund’s regulatory filings, the portfolio data and its presentation in this document are not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. Therefore, it differs from that in the complete statement of investments in the annual and semiannual report to shareholders filed with the SEC on Form N-CSR, and the complete statement of investments provided in the first and third quarter SEC Form N-Q filings for each fiscal year.
- The portfolio data is for information only. It does not constitute a recommendation or an offer for a particular security or fund, nor should it be taken as a solicitation or a recommendation to buy or sell securities or other investments.
- The complete Schedule of Investments for the fund is available through Form N-MFP filings on the SEC website - [The U.S. Government Money Market Portfolio](#).
- **Investors should carefully consider a fund’s investment goals, risks, charges and expenses before investing. To obtain a prospectus, which contains this and other information, talk to your financial advisor, call us at 1-800/321-8563 or visit our website at [ftinstitutional.com](#). Please read the prospectus carefully before investing. Franklin Templeton Distributors Inc., One Franklin Parkway, San Mateo, CA 94403.**