



The U.S. Government Money Market Portfolio

Fund Information and Unaudited Holdings as of April 30, 2019

Weighted Average Maturity: 33 days

Weighted Average Life: 49 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	DDD979629	\$49,634,146	05/01/19	05/01/19	2.700%	C	\$49,634,146
BARCLAYS CAPITAL INC	U.S. TREASURY REPURCHASE AGREEMENT	DDD979634	\$50,182,927	05/01/19	05/01/19	2.700%	C	\$50,182,927
BARCLAYS CAPITAL INC	U.S. TREASURY REPURCHASE AGREEMENT	DDD979633	\$50,182,927	05/01/19	05/01/19	2.700%	C	\$50,182,927
DEUTSCHE BANK SECURITIES INC	U.S. TREASURY REPURCHASE AGREEMENT	DDD979628	\$54,000,000	05/01/19	05/01/19	2.700%	C	\$54,000,000
FANNIE MAE DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313588FA8	\$968,118,000	05/01/19	05/01/19	2.327%	Y	\$968,118,000
FANNIE MAE DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313588FB6	\$800,000,000	05/02/19	05/02/19	2.312%	Y	\$799,949,333
FANNIE MAE DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313588FF7	\$50,000,000	05/06/19	05/06/19	2.414%	Y	\$49,983,472
FANNIE MAE DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313588FH3	\$8,250,000	05/08/19	05/08/19	2.409%	Y	\$8,246,190
FANNIE MAE DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313588FQ3	\$171,500,000	05/15/19	05/15/19	2.410%	Y	\$171,341,601
FANNIE MAE DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313588FX8	\$175,000,000	05/22/19	05/22/19	2.411%	Y	\$174,757,552
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312FA3	\$40,000,000	05/01/19	05/01/19	2.413%	Y	\$40,000,000
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312FG0	\$75,000,000	05/07/19	05/07/19	2.404%	Y	\$74,970,375
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312FH8	\$95,000,000	05/08/19	05/08/19	2.404%	Y	\$94,956,221
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312FK1	\$25,000,000	05/10/19	05/10/19	2.404%	Y	\$24,985,187
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312FN5	\$100,000,000	05/13/19	05/13/19	2.405%	Y	\$99,921,000
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312FP0	\$15,000,000	05/14/19	05/14/19	2.405%	Y	\$14,987,162
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312FS4	\$145,000,000	05/17/19	05/17/19	2.407%	Y	\$144,847,156
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312FW5	\$25,000,000	05/21/19	05/21/19	2.416%	Y	\$24,966,944
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312FX3	\$90,000,000	05/22/19	05/22/19	2.416%	Y	\$89,875,050
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312FY1	\$74,000,000	05/23/19	05/23/19	2.423%	Y	\$73,892,102
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312GE4	\$88,000,000	05/29/19	05/29/19	2.428%	Y	\$87,836,418
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312GG9	\$45,000,000	05/31/19	05/31/19	2.428%	Y	\$44,910,375
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312GT1	\$12,000,000	06/11/19	06/11/19	2.440%	Y	\$11,967,200
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384FA2	\$400,000,000	05/01/19	05/01/19	2.441%	Y	\$400,000,000
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384FC8	\$400,000,000	05/03/19	05/03/19	2.441%	Y	\$399,946,511

FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384FH7	\$355,800,000	05/08/19	05/08/19	2.421%	Y	\$355,634,864
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384FK0	\$179,650,000	05/10/19	05/10/19	2.392%	Y	\$179,544,085
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384FQ7	\$400,000,000	05/15/19	05/15/19	2.436%	Y	\$399,626,667
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384FS3	\$287,500,000	05/17/19	05/17/19	2.468%	Y	\$287,189,256
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384FZ7	\$300,000,000	05/24/19	05/24/19	2.457%	Y	\$299,536,167
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384GE3	\$400,000,000	05/29/19	05/29/19	2.425%	Y	\$399,257,378
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384GG8	\$400,000,000	05/31/19	05/31/19	2.426%	Y	\$399,204,000
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384GK9	\$8,900,000	06/03/19	06/03/19	2.434%	Y	\$8,880,461
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384GM5	\$437,595,000	06/05/19	06/05/19	2.423%	Y	\$436,580,739
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384GP8	\$351,150,000	06/07/19	06/07/19	2.424%	Y	\$350,289,269
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384GU7	\$388,092,000	06/12/19	06/12/19	2.431%	Y	\$387,009,356
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384GW3	\$143,100,000	06/14/19	06/14/19	2.440%	Y	\$142,680,240
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384HB8	\$300,000,000	06/19/19	06/19/19	2.450%	Y	\$299,016,325
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384HD4	\$300,000,000	06/21/19	06/21/19	2.447%	Y	\$298,977,875
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFVT1	\$100,000,000	05/13/19	05/13/19	2.470%	C	\$100,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFFV4	\$50,000,000	05/15/19	05/15/19	2.520%	C	\$50,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFLK1	\$45,000,000	06/21/19	06/21/19	2.520%	C	\$45,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFQX8	\$75,000,000	07/17/19	07/17/19	2.500%	C	\$75,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFXS1	\$112,000,000	08/27/19	08/27/19	2.500%	C	\$112,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AGD85	\$150,000,000	08/30/19	08/30/19	2.490%	C	\$150,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFK22	\$50,000,000	09/10/19	09/10/19	2.540%	C	\$50,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AG4G7	\$150,000,000	09/20/19	09/20/19	2.505%	C	\$150,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AGAF2	\$153,000,000	10/09/19	10/09/19	2.510%	C	\$153,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFVU8	\$100,000,000	11/13/19	11/13/19	2.490%	C	\$100,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AG2E4	\$165,000,000	12/06/19	12/06/19	2.510%	C	\$164,999,862
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFQY6	\$50,000,000	01/17/20	01/17/20	2.530%	C	\$50,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFWY9	\$35,000,000	02/21/20	02/21/20	2.515%	C	\$35,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GSZ24	\$100,000,000	05/06/19	05/06/19	2.460%	C	\$100,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GSE68	\$50,000,000	05/08/19	05/08/19	2.505%	C	\$50,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GS2V6	\$100,000,000	05/20/19	05/20/19	2.470%	C	\$100,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GS3F0	\$100,000,000	05/22/19	05/22/19	2.470%	C	\$100,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GSQ81	\$100,000,000	07/09/19	07/09/19	2.490%	C	\$100,000,000

FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GSY90	\$200,000,000	08/05/19	08/05/19	2.470%	C	\$200,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GS5K7	\$100,000,000	09/05/19	09/05/19	2.485%	C	\$100,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GS4K8	\$250,000,000	02/28/20	02/28/20	2.500%	C	\$250,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GTLV3	\$250,000,000	05/06/20	05/06/20	2.500%	C	\$250,000,000
FREDDIE MAC DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313396FA6	\$575,000,000	05/01/19	05/01/19	2.332%	Y	\$575,000,000
FREDDIE MAC DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313396FS7	\$87,774,000	05/17/19	05/17/19	2.416%	Y	\$87,681,155
GOLDMAN SACHS & CO LLC	U.S. TREASURY REPURCHASE AGREEMENT	DDD979668	\$49,312,388	05/01/19	05/01/19	2.680%	C	\$49,312,388
GOLDMAN SACHS & CO LLC	U.S. TREASURY REPURCHASE AGREEMENT	DDD979669	\$49,312,388	05/01/19	05/01/19	2.680%	C	\$49,312,388
GOLDMAN SACHS & CO LLC	U.S. TREASURY REPURCHASE AGREEMENT	DDD979670	\$26,375,224	05/01/19	05/01/19	2.680%	C	\$26,375,224
HSBC SECURITIES INC	U.S. TREASURY REPURCHASE AGREEMENT	DDD979631	\$215,000,000	05/01/19	05/01/19	2.750%	C	\$215,000,000
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796RJ0	\$925,000,000	05/02/19	05/02/19	2.404%	Y	\$924,939,076
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796VA4	\$1,100,000,000	05/07/19	05/07/19	2.427%	Y	\$1,099,561,250
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BGPNCZ4	\$925,000,000	05/09/19	05/09/19	2.434%	Y	\$924,506,778
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796VB2	\$985,000,000	05/14/19	05/14/19	2.418%	Y	\$984,152,364
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BGNJ016	\$600,000,000	05/16/19	05/16/19	2.436%	Y	\$599,400,000
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796VC0	\$925,000,000	05/21/19	05/21/19	2.435%	Y	\$923,767,500
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796QH5	\$850,000,000	05/23/19	05/23/19	2.424%	Y	\$848,760,132
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796VD8	\$1,050,000,000	05/28/19	05/28/19	2.429%	Y	\$1,048,116,750
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796RR2	\$600,000,000	05/30/19	05/30/19	2.443%	Y	\$598,837,583
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796VE6	\$750,000,000	06/04/19	06/04/19	2.418%	Y	\$748,314,167
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BH31XL0	\$683,000,000	06/06/19	06/06/19	2.449%	Y	\$681,353,970
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BGYRKF3	\$250,000,000	07/05/19	07/05/19	2.421%	Y	\$248,926,597
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BJ7M2P0	\$150,000,000	07/11/19	07/11/19	2.517%	Y	\$149,269,292
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796QR3	\$100,000,000	07/18/19	07/18/19	2.416%	Y	\$99,757,681
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BHQ59G6	\$450,000,000	07/25/19	07/25/19	2.498%	Y	\$447,396,875
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BJ846W0	\$150,000,000	08/08/19	08/08/19	2.491%	Y	\$148,993,500
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796QV4	\$300,000,000	08/15/19	08/15/19	2.502%	Y	\$297,835,833
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796SL4	\$150,000,000	10/03/19	10/03/19	2.438%	Y	\$148,462,917
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BFY6Z47	\$300,000,000	10/10/19	10/10/19	2.455%	Y	\$296,766,750
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796SN0	\$450,000,000	10/17/19	10/17/19	2.451%	Y	\$444,951,125
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796SP5	\$450,000,000	10/24/19	10/24/19	2.462%	Y	\$444,720,000
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796SQ3	\$450,000,000	10/31/19	10/31/19	2.445%	Y	\$444,551,375

UNITED STATES TREASURY NOTE/BOND	U.S. TREASURY DEBT	9128283H1	\$250,000,000	11/30/19	11/30/19	1.750%	C	\$248,998,841
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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.**

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