



# The U.S. Government Money Market Portfolio

Fund Information and Unaudited Holdings as of May 31, 2019

Weighted Average Maturity: 42 days

Weighted Average Life: 66 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	DDD987005	\$1,463,415	06/03/19	06/03/19	2.430%	C	\$1,463,415
BARCLAYS CAPITAL INC	U.S. TREASURY REPURCHASE AGREEMENT	DDD987005	\$49,268,293	06/03/19	06/03/19	2.430%	C	\$49,268,293
BARCLAYS CAPITAL INC	U.S. TREASURY REPURCHASE AGREEMENT	DDD987005	\$49,268,293	06/03/19	06/03/19	2.430%	C	\$49,268,293
DEUTSCHE BANK SECURITIES INC	U.S. TREASURY REPURCHASE AGREEMENT	DDD987089	\$82,000,000	06/03/19	06/03/19	2.480%	C	\$82,000,000
FANNIE MAE DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313588GK5	\$1,025,000,000	06/03/19	06/03/19	2.307%	Y	\$1,024,870,472
FANNIE MAE DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313588GL3	\$800,000,000	06/04/19	06/04/19	2.312%	Y	\$799,949,333
FANNIE MAE DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313588GM1	\$164,286,000	06/05/19	06/05/19	2.404%	Y	\$164,242,738
FANNIE MAE DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313588GU3	\$201,857,000	06/12/19	06/12/19	2.395%	Y	\$201,711,439
FANNIE MAE DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313588HB4	\$220,271,000	06/19/19	06/19/19	2.365%	Y	\$220,014,384
FANNIE MAE DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313588HJ7	\$117,004,000	06/26/19	06/26/19	2.339%	Y	\$116,816,886
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312GK0	\$630,300,000	06/03/19	06/03/19	2.294%	Y	\$630,220,768
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312GL8	\$37,000,000	06/04/19	06/04/19	2.383%	Y	\$36,992,754
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312GT1	\$12,000,000	06/11/19	06/11/19	2.435%	Y	\$11,992,000
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312GU8	\$21,000,000	06/12/19	06/12/19	2.425%	Y	\$20,984,664
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312GV6	\$122,000,000	06/13/19	06/13/19	2.390%	Y	\$121,904,207
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312HA1	\$80,000,000	06/18/19	06/18/19	2.365%	Y	\$79,911,978
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312HB9	\$50,000,000	06/19/19	06/19/19	2.335%	Y	\$49,942,500
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312HJ2	\$100,000,000	06/26/19	06/26/19	2.397%	Y	\$99,836,111
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312HL7	\$90,000,000	06/28/19	06/28/19	2.366%	Y	\$89,842,725
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312HT0	\$212,000,000	07/05/19	07/05/19	2.357%	Y	\$211,535,484
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384GK9	\$363,900,000	06/03/19	06/03/19	2.312%	Y	\$363,853,907
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384GM5	\$437,595,000	06/05/19	06/05/19	2.418%	Y	\$437,479,084
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384GN3	\$166,751,000	06/06/19	06/06/19	2.393%	Y	\$166,696,366
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384GP8	\$351,150,000	06/07/19	06/07/19	2.419%	Y	\$351,010,422
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384GU7	\$388,092,000	06/12/19	06/12/19	2.426%	Y	\$387,808,450

FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384GW3	\$143,100,000	06/14/19	06/14/19	2.435%	Y	\$142,975,980
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384HB8	\$300,000,000	06/19/19	06/19/19	2.445%	Y	\$299,638,650
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384HD4	\$300,000,000	06/21/19	06/21/19	2.442%	Y	\$299,599,167
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384HL6	\$300,000,000	06/28/19	06/28/19	2.438%	Y	\$299,460,000
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384HR3	\$150,000,000	07/03/19	07/03/19	2.435%	Y	\$149,680,400
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384HT9	\$150,000,000	07/05/19	07/05/19	2.431%	Y	\$149,661,133
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384HY8	\$225,000,000	07/10/19	07/10/19	2.417%	Y	\$224,420,363
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384JA8	\$200,000,000	07/12/19	07/12/19	2.411%	Y	\$199,459,711
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384JF7	\$137,000,000	07/17/19	07/17/19	2.400%	Y	\$136,586,869
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384JH3	\$300,000,000	07/19/19	07/19/19	2.383%	Y	\$299,062,800
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384JN0	\$296,000,000	07/24/19	07/24/19	2.370%	Y	\$294,984,638
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384JQ3	\$300,000,000	07/26/19	07/26/19	2.380%	Y	\$298,927,958
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFLK1	\$45,000,000	06/21/19	06/21/19	2.440%	C	\$45,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFQX8	\$75,000,000	07/17/19	07/17/19	2.420%	C	\$75,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFXS1	\$112,000,000	08/27/19	08/27/19	2.420%	C	\$112,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AGD85	\$150,000,000	08/30/19	08/30/19	2.410%	C	\$150,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFK22	\$50,000,000	09/10/19	09/10/19	2.460%	C	\$50,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AG4G7	\$150,000,000	09/20/19	09/20/19	2.425%	C	\$150,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AGAF2	\$153,000,000	10/09/19	10/09/19	2.430%	C	\$153,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFVU8	\$100,000,000	11/13/19	11/13/19	2.410%	C	\$100,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AG2E4	\$165,000,000	12/06/19	12/06/19	2.430%	C	\$164,999,882
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFQY6	\$50,000,000	01/17/20	01/17/20	2.450%	C	\$50,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AGGX7	\$118,000,000	02/21/20	02/21/20	2.420%	C	\$118,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFWY9	\$35,000,000	02/21/20	02/21/20	2.435%	C	\$35,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AGEU5	\$200,000,000	05/08/20	05/08/20	2.435%	C	\$200,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GSQ81	\$100,000,000	07/09/19	07/09/19	2.410%	C	\$100,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GSY90	\$200,000,000	08/05/19	08/05/19	2.390%	C	\$200,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GS5K7	\$100,000,000	09/05/19	09/05/19	2.405%	C	\$100,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GTQA4	\$200,000,000	02/21/20	02/21/20	2.410%	C	\$200,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GS4K8	\$250,000,000	02/28/20	02/28/20	2.420%	C	\$250,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GTLV3	\$250,000,000	05/06/20	05/06/20	2.440%	C	\$250,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GTPQ0	\$250,000,000	05/22/20	05/22/20	2.425%	C	\$250,000,000

FEDERAL RESERVE BANK OF NEW YORK	U.S. TREASURY REPURCHASE AGREEMENT	DDD987068	\$850,000,000	06/03/19	06/03/19	2.250%	C	\$850,000,000
FREDDIE MAC DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313396GK3	\$883,000,000	06/03/19	06/03/19	2.312%	Y	\$882,888,153
GOLDMAN SACHS & CO LLC	U.S. TREASURY REPURCHASE AGREEMENT	DDD987006	\$27,250,583	06/03/19	06/03/19	2.450%	C	\$27,250,583
GOLDMAN SACHS & CO LLC	U.S. TREASURY REPURCHASE AGREEMENT	DDD987006	\$48,874,709	06/03/19	06/03/19	2.450%	C	\$48,874,709
GOLDMAN SACHS & CO LLC	U.S. TREASURY REPURCHASE AGREEMENT	DDD987006	\$48,874,709	06/03/19	06/03/19	2.450%	C	\$48,874,709
HSBC SECURITIES INC	U.S. TREASURY REPURCHASE AGREEMENT	DDD987004	\$420,000,000	06/03/19	06/03/19	2.490%	C	\$420,000,000
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796VE6	\$1,150,000,000	06/04/19	06/04/19	2.416%	Y	\$1,149,771,667
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BH31XL0	\$513,000,000	06/06/19	06/06/19	2.444%	Y	\$512,828,287
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796VH9	\$450,000,000	06/25/19	06/25/19	2.371%	Y	\$449,299,500
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796VJ5	\$750,000,000	07/02/19	07/02/19	2.138%	Y	\$748,640,833
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BGYRKF3	\$250,000,000	07/05/19	07/05/19	2.416%	Y	\$249,438,528
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BJ7M2P0	\$150,000,000	07/11/19	07/11/19	2.511%	Y	\$149,588,333
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796VL0	\$287,000,000	07/16/19	07/16/19	2.323%	Y	\$286,180,256
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796QR3	\$270,000,000	07/18/19	07/18/19	2.370%	Y	\$269,178,610
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796VM8	\$400,000,000	07/23/19	07/23/19	2.368%	Y	\$398,655,222
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BHQ59G6	\$450,000,000	07/25/19	07/25/19	2.493%	Y	\$448,346,250
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796SB6	\$200,000,000	08/01/19	08/01/19	2.336%	Y	\$199,222,250
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BJ846W0	\$150,000,000	08/08/19	08/08/19	2.485%	Y	\$149,308,667
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796QV4	\$300,000,000	08/15/19	08/15/19	2.497%	Y	\$298,468,750
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796SL4	\$150,000,000	10/03/19	10/03/19	2.433%	Y	\$148,770,333
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BFY6Z47	\$300,000,000	10/10/19	10/10/19	2.450%	Y	\$297,385,458
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796SN0	\$450,000,000	10/17/19	10/17/19	2.446%	Y	\$445,877,250
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796SP5	\$450,000,000	10/24/19	10/24/19	2.457%	Y	\$445,650,000
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796SQ3	\$450,000,000	10/31/19	10/31/19	2.453%	Y	\$445,449,500
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BGPND06	\$450,000,000	11/07/19	11/07/19	2.439%	Y	\$445,269,750
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796SS9	\$300,000,000	11/14/19	11/14/19	2.409%	Y	\$296,749,167
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796ST7	\$450,000,000	11/21/19	11/21/19	2.399%	Y	\$444,939,750
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796SU4	\$300,000,000	11/29/19	11/29/19	2.380%	Y	\$296,500,667
UNITED STATES TREASURY NOTE/BOND	U.S. TREASURY DEBT	9128282G4	\$300,000,000	09/15/19	09/15/19	0.875%	C	\$298,628,625
UNITED STATES TREASURY NOTE/BOND	U.S. TREASURY DEBT	912828F62	\$250,000,000	10/31/19	10/31/19	1.500%	C	\$249,047,068
UNITED STATES TREASURY NOTE/BOND	U.S. TREASURY DEBT	9128283H1	\$250,000,000	11/30/19	11/30/19	1.750%	C	\$249,144,550

- ***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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