



# The U.S. Government Money Market Portfolio

Fund Information and Unaudited Holdings as of August 31, 2019

Weighted Average Maturity: 32 days

Weighted Average Life: 72 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	DDD1006310	\$182,927	09/03/19	09/03/19	2.090% C		\$182,927
BARCLAYS CAPITAL INC	U.S. TREASURY REPURCHASE AGREEMENT	DDD1006304	\$49,817,073	09/03/19	09/03/19	2.090% C		\$49,817,073
DEUTSCHE BANK SECURITIES INC	U.S. TREASURY REPURCHASE AGREEMENT	DDD1006303	\$57,000,000	09/03/19	09/03/19	2.140% C		\$57,000,000
FANNIE MAE DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313588LF0	\$800,000,000	09/03/19	09/03/19	1.967% Y		\$799,913,778
FANNIE MAE DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313588LG8	\$955,556,000	09/04/19	09/04/19	2.637% Y		\$955,486,963
FANNIE MAE DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313588LQ6	\$50,000,000	09/12/19	09/12/19	2.029% Y		\$49,969,444
FANNIE MAE DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313588MC6	\$150,000,000	09/24/19	09/24/19	2.026% Y		\$149,808,717
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312LF5	\$204,300,000	09/03/19	09/03/19	2.058% Y		\$204,276,959
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312LV0	\$40,000,000	09/17/19	09/17/19	2.060% Y		\$39,963,911
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312ME7	\$100,000,000	09/26/19	09/26/19	2.041% Y		\$99,860,417
FEDERAL FARM CREDIT DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313312MF4	\$37,000,000	09/27/19	09/27/19	2.031% Y		\$36,946,556
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384LG2	\$300,000,000	09/04/19	09/04/19	2.190% Y		\$299,946,000
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384LJ6	\$295,000,000	09/06/19	09/06/19	2.162% Y		\$294,912,674
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384LP2	\$375,000,000	09/11/19	09/11/19	2.162% Y		\$374,778,042
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384LR8	\$100,000,000	09/13/19	09/13/19	2.178% Y		\$99,928,433
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384LW7	\$400,000,000	09/18/19	09/18/19	2.174% Y		\$399,595,400
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384LY3	\$109,000,000	09/20/19	09/20/19	2.177% Y		\$108,876,603
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384MF3	\$53,000,000	09/27/19	09/27/19	2.122% Y		\$52,919,999
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384ML0	\$225,000,000	10/02/19	10/02/19	2.082% Y		\$224,602,812
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384MM8	\$80,000,000	10/03/19	10/03/19	2.072% Y		\$79,854,933
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384MN6	\$200,000,000	10/04/19	10/04/19	2.068% Y		\$199,626,733
FEDERAL HOME LOAN BANK DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313384MT3	\$100,000,000	10/09/19	10/09/19	2.063% Y		\$99,785,722
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFK22	\$50,000,000	09/10/19	09/10/19	2.180% C		\$50,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AG4G7	\$150,000,000	09/20/19	09/20/19	2.145% C		\$150,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AGAF2	\$153,000,000	10/09/19	10/09/19	2.150% C		\$153,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AGQB4	\$233,000,000	10/10/19	10/10/19	2.125% C		\$233,000,000

FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFVU8	\$100,000,000	11/13/19	11/13/19	2.130%	C	\$100,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AGYH2	\$100,000,000	11/27/19	11/27/19	2.135%	C	\$100,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AG2E4	\$165,000,000	12/06/19	12/06/19	2.150%	C	\$164,999,940
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AGLX1	\$200,000,000	12/11/19	12/11/19	2.120%	C	\$200,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AGMZ5	\$150,000,000	12/20/19	12/20/19	2.130%	C	\$150,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFQY6	\$50,000,000	01/17/20	01/17/20	2.170%	C	\$50,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AGMU6	\$150,000,000	01/17/20	01/17/20	2.125%	C	\$150,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AFWY9	\$35,000,000	02/21/20	02/21/20	2.155%	C	\$35,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AGGX7	\$118,000,000	02/21/20	02/21/20	2.140%	C	\$118,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AGPH2	\$56,000,000	03/27/20	03/27/20	2.150%	C	\$56,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AGSE6	\$71,000,000	04/22/20	04/22/20	2.145%	C	\$71,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AGEU5	\$200,000,000	05/08/20	05/08/20	2.155%	C	\$200,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AGW92	\$100,000,000	05/14/20	05/14/20	2.140%	C	\$100,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AGN35	\$150,000,000	06/19/20	06/19/20	2.155%	C	\$150,000,000
FEDERAL HOME LOAN BANKS	U.S. GOVERNMENT AGENCY DEBT	3130AGRL1	\$79,000,000	07/17/20	07/17/20	2.150%	C	\$79,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GS5K7	\$100,000,000	09/05/19	09/05/19	2.125%	C	\$100,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GTQA4	\$200,000,000	02/21/20	02/21/20	2.130%	C	\$200,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GS4K8	\$250,000,000	02/28/20	02/28/20	2.140%	C	\$250,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GTC43	\$200,000,000	04/13/20	04/13/20	2.120%	C	\$200,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GTLV3	\$250,000,000	05/06/20	05/06/20	2.160%	C	\$250,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GT2E2	\$300,000,000	05/13/20	05/13/20	2.125%	C	\$300,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GT2M4	\$50,000,000	05/20/20	05/20/20	2.125%	C	\$50,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GTPQ0	\$250,000,000	05/22/20	05/22/20	2.145%	C	\$250,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GTJ38	\$200,000,000	07/22/20	07/22/20	2.130%	C	\$200,000,000
FEDERAL HOME LOAN MORTGAGE CORP	U.S. GOVERNMENT AGENCY DEBT	3134GTX40	\$250,000,000	08/07/20	08/07/20	2.125%	C	\$250,000,000
FEDERAL RESERVE BANK OF NEW YORK	U.S. TREASURY REPURCHASE AGREEMENT	DDD1006322	\$1,750,000,000	09/03/19	09/03/19	2.000%	C	\$1,750,000,000
FREDDIE MAC DISCOUNT NOTES	U.S. GOVERNMENT AGENCY DEBT	313396LF8	\$546,750,000	09/03/19	09/03/19	1.987%	Y	\$546,690,465
GOLDMAN SACHS & CO LLC	U.S. TREASURY REPURCHASE AGREEMENT	DDD1006297	\$51,312,365	09/03/19	09/03/19	2.120%	C	\$51,312,365
GOLDMAN SACHS & CO LLC	U.S. TREASURY REPURCHASE AGREEMENT	DDD1006301	\$51,312,365	09/03/19	09/03/19	2.120%	C	\$51,312,365
GOLDMAN SACHS & CO LLC	U.S. TREASURY REPURCHASE AGREEMENT	DDD1006299	\$22,375,270	09/03/19	09/03/19	2.120%	C	\$22,375,270
HSBC SECURITIES INC	U.S. TREASURY REPURCHASE AGREEMENT	DDD1006302	\$405,000,000	09/03/19	09/03/19	2.140%	C	\$405,000,000
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796VT3	\$207,820,000	09/03/19	09/03/19	2.087%	Y	\$207,796,235

UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796VU0	\$595,000,000	09/10/19	09/10/19	2.095%	Y	\$594,692,831
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796VX4	\$200,000,000	10/01/19	10/01/19	2.128%	Y	\$199,650,833
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796SL4	\$450,000,000	10/03/19	10/03/19	2.259%	Y	\$449,110,667
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796VY2	\$295,000,000	10/08/19	10/08/19	2.083%	Y	\$294,378,451
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BFY6Z47	\$300,000,000	10/10/19	10/10/19	2.435%	Y	\$299,221,625
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796SN0	\$450,000,000	10/17/19	10/17/19	2.431%	Y	\$448,625,750
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796SP5	\$450,000,000	10/24/19	10/24/19	2.442%	Y	\$448,410,000
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796SQ3	\$450,000,000	10/31/19	10/31/19	2.438%	Y	\$448,203,750
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BGPND06	\$450,000,000	11/07/19	11/07/19	2.424%	Y	\$448,006,750
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796SS9	\$520,000,000	11/14/19	11/14/19	2.225%	Y	\$517,664,478
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796ST7	\$450,000,000	11/21/19	11/21/19	2.385%	Y	\$447,630,750
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796SU4	\$300,000,000	11/29/19	11/29/19	2.366%	Y	\$298,279,333
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BH31XK9	\$450,000,000	12/05/19	12/05/19	2.300%	Y	\$447,322,187
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796SX8	\$300,000,000	12/19/19	12/19/19	2.174%	Y	\$298,065,250
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796SY6	\$300,000,000	12/26/19	12/26/19	2.072%	Y	\$298,037,667
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796RT8	\$300,000,000	01/02/20	01/02/20	2.083%	Y	\$297,909,000
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796TA7	\$300,000,000	01/09/20	01/09/20	2.120%	Y	\$297,752,083
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	912796TB5	\$276,570,000	01/16/20	01/16/20	2.054%	Y	\$274,454,470
UNITED STATES TREASURY BILL	U.S. TREASURY DEBT	BK20C01	\$75,000,000	02/13/20	02/13/20	1.933%	Y	\$74,350,313
UNITED STATES TREASURY NOTE/BOND	U.S. TREASURY DEBT	912828G4	\$300,000,000	09/15/19	09/15/19	0.875%	C	\$299,818,875
UNITED STATES TREASURY NOTE/BOND	U.S. TREASURY DEBT	912828F62	\$250,000,000	10/31/19	10/31/19	1.500%	C	\$249,623,843
UNITED STATES TREASURY NOTE/BOND	U.S. TREASURY DEBT	9128283H1	\$250,000,000	11/30/19	11/30/19	1.750%	C	\$249,576,975

#### 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.**