



## The U.S. Government Money Market Portfolio

Fund Information and Unaudited Holdings as of January 31, 2022

Weighted Average Maturity: 27 Days

Weighted Average Life: 77 Days

Issuer	Category of Investment	CUSIP	Principal Amount/Shares	Maturity Date	Final Legal Maturity Date	Coupon Rate (C)/ Yield (Y)		Value
Bank of New York Mellon Corp. (The)	U.S. Treasury Repurchase Agreement	ZS3MTQ3	\$800,000,000	02/02/26	02/02/26	3.660%	C	\$800,000,000
BNP Paribas Securities Corp.	U.S. Treasury Repurchase Agreement	ZS3MV95	\$49,250,002	02/02/26	02/02/26	3.660%	C	\$49,250,002
BNP Paribas Securities Corp.	U.S. Treasury Repurchase Agreement	ZS3MV94	\$49,250,002	02/02/26	02/02/26	3.660%	C	\$49,250,002
BNP Paribas Securities Corp.	U.S. Treasury Repurchase Agreement	ZS3MV92	\$49,250,002	02/02/26	02/02/26	3.660%	C	\$49,250,002
BNP Paribas Securities Corp.	U.S. Treasury Repurchase Agreement	ZS3MV91	\$49,250,001	02/02/26	02/02/26	3.660%	C	\$49,250,001
BNP Paribas Securities Corp.	U.S. Treasury Repurchase Agreement	ZS3MV90	\$49,250,001	02/02/26	02/02/26	3.660%	C	\$49,250,001
BNP Paribas Securities Corp.	U.S. Treasury Repurchase Agreement	ZS3MV8Z	\$49,250,001	02/02/26	02/02/26	3.660%	C	\$49,250,001
BNP Paribas Securities Corp.	U.S. Treasury Repurchase Agreement	ZS3MV8N	\$49,250,001	02/02/26	02/02/26	3.660%	C	\$49,250,001
BNP Paribas Securities Corp.	U.S. Treasury Repurchase Agreement	ZS3MV8M	\$49,250,001	02/02/26	02/02/26	3.660%	C	\$49,250,001
BNP Paribas Securities Corp.	U.S. Treasury Repurchase Agreement	ZS3MV93	\$49,250,002	02/02/26	02/02/26	3.660%	C	\$49,250,002
BNP Paribas Securities Corp.	U.S. Treasury Repurchase Agreement	ZS3MV8J	\$49,250,001	02/02/26	02/02/26	3.660%	C	\$49,250,001
BNP Paribas Securities Corp.	U.S. Treasury Repurchase Agreement	ZS3MV8H	\$49,250,001	02/02/26	02/02/26	3.660%	C	\$49,250,001
BNP Paribas Securities Corp.	U.S. Treasury Repurchase Agreement	ZS3MV8G	\$49,250,001	02/02/26	02/02/26	3.660%	C	\$49,250,001
BNP Paribas Securities Corp.	U.S. Treasury Repurchase Agreement	ZS3MV8F	\$49,250,001	02/02/26	02/02/26	3.660%	C	\$49,250,001
BNP Paribas Securities Corp.	U.S. Treasury Repurchase Agreement	ZS3MV8D	\$11,249,981	02/02/26	02/02/26	3.660%	C	\$11,249,981
BNP Paribas Securities Corp.	U.S. Treasury Repurchase Agreement	ZS3MV8B	\$49,250,001	02/02/26	02/02/26	3.660%	C	\$49,250,001
BNP Paribas Securities Corp.	U.S. Treasury Repurchase Agreement	ZS3MV8K	\$49,250,001	02/02/26	02/02/26	3.660%	C	\$49,250,001

Deutsche Bank Securities, Inc.	U.S. Treasury Repurchase Agreement	ZS3MTVR	\$300,000,000	02/02/26	02/02/26	3.660%	C	\$300,000,000
Deutsche Bank Securities, Inc.	U.S. Treasury Repurchase Agreement	ZS3MWZ2	\$154,350,000	02/02/26	02/02/26	3.520%	C	\$154,350,000
Federal Farm Credit Banks Funding Corp.	U.S. Government Agency Debt (if categorized as coupon-paying notes)	3133ETWQ6	\$9,000,000	02/01/26	03/05/27	3.745%	C	\$8,999,139
Federal Farm Credit Banks Funding Corp.	U.S. Government Agency Debt (if categorized as coupon-paying notes)	3133ETSZ1	\$89,251,000	02/01/26	10/13/26	3.720%	C	\$89,246,572
Federal Farm Credit Banks Funding Corp.	U.S. Government Agency Debt (if categorized as coupon-paying notes)	3133ETJ81	\$89,275,000	02/01/26	04/22/27	3.760%	C	\$89,273,306
Federal Farm Credit Banks Funding Corp.	U.S. Government Agency Debt (if categorized as coupon-paying notes)	3133ETG92	\$50,000,000	02/01/26	10/15/26	3.710%	C	\$50,006,272
Federal Farm Credit Banks Funding Corp.	U.S. Government Agency Debt (if categorized as coupon-paying notes)	3133ETE52	\$31,725,000	02/01/26	11/10/26	3.700%	C	\$31,728,944
Federal Farm Credit Banks Funding Corp.	U.S. Government Agency Debt (if categorized as coupon-paying notes)	3133ETDK0	\$22,130,000	02/01/26	08/17/26	3.740%	C	\$22,133,099
Federal Farm Credit Banks Funding Corp.	U.S. Government Agency Debt (if categorized as coupon-paying notes)	3133ETM87	\$83,940,000	02/01/26	04/29/27	3.745%	C	\$83,987,283
Federal Farm Credit Banks Funding Corp.	U.S. Government Agency Debt (if categorized as coupon-paying notes)	3133EREL1	\$79,100,000	02/01/26	05/14/26	3.740%	C	\$79,171,487
Federal Farm Credit Banks Funding Corp.	U.S. Government Agency Debt (if categorized as coupon-paying notes)	3133ETR33	\$100,000,000	02/01/26	03/05/27	3.715%	C	\$99,995,124
Federal Farm Credit Banks Funding Corp.	U.S. Government Agency Debt (if categorized as coupon-paying notes)	3133ERTE1	\$34,155,000	02/01/26	09/16/26	3.795%	C	\$34,169,987
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as coupon-paying notes)	3130B6YG5	\$93,200,000	02/01/26	02/09/26	3.655%	C	\$93,199,762
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as coupon-paying notes)	3130B93C2	\$101,150,000	02/01/26	01/13/28	3.755%	C	\$101,149,404
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as coupon-paying notes)	3130B7RC0	\$88,430,000	02/01/26	03/16/27	3.750%	C	\$88,421,332
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as coupon-paying notes)	3130B8F23	\$105,000,000	02/01/26	01/29/27	3.710%	C	\$104,993,330
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as coupon-paying notes)	3130B8U67	\$75,850,000	02/01/26	12/08/27	3.780%	C	\$75,845,553
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as coupon-paying notes)	3130B5G85	\$95,000,000	02/01/26	03/05/27	3.730%	C	\$95,024,480
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as coupon-paying notes)	3130B7LG7	\$88,680,000	02/01/26	11/27/26	3.725%	C	\$88,709,462
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as coupon-paying notes)	3130B75T7	\$92,820,000	02/01/26	02/17/26	3.675%	C	\$92,820,027
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385SP2	\$130,122,000	02/02/26	02/02/26	3.587%	Y	\$130,084,265
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385SQ0	\$56,100,000	02/03/26	02/03/26	3.596%	Y	\$56,078,308

Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385SR8	\$100,000,000	02/04/26	02/04/26	3.602%	Y	\$99,951,667
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385ST4	\$100,000,000	02/06/26	02/06/26	3.562%	Y	\$99,932,333
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385SY3	\$100,000,000	02/11/26	02/11/26	3.557%	Y	\$99,884,000
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385SZ0	\$98,000,000	02/12/26	02/12/26	3.574%	Y	\$97,876,846
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385TA4	\$104,850,000	02/13/26	02/13/26	3.605%	Y	\$104,708,104
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385TF3	\$100,000,000	02/18/26	02/18/26	3.587%	Y	\$99,816,333
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385TH9	\$149,500,000	02/20/26	02/20/26	3.751%	Y	\$149,196,515
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385TL0	\$150,000,000	02/23/26	02/23/26	3.618%	Y	\$149,652,000
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385TN6	\$105,700,000	02/25/26	02/25/26	3.599%	Y	\$105,434,341
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385TQ9	\$102,925,000	02/27/26	02/27/26	3.600%	Y	\$102,646,416
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385TT3	\$99,785,000	03/02/26	03/02/26	3.591%	Y	\$99,476,526
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385TV8	\$100,000,000	03/04/26	03/04/26	3.592%	Y	\$99,670,917
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385TX4	\$200,000,000	03/06/26	03/06/26	3.603%	Y	\$199,301,944
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385UA2	\$50,000,000	03/09/26	03/09/26	3.589%	Y	\$49,810,528
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385UC8	\$122,585,000	03/11/26	03/11/26	3.600%	Y	\$122,096,022
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385UE4	\$102,685,000	03/13/26	03/13/26	3.791%	Y	\$102,254,921
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385UM6	\$203,000,000	03/20/26	03/20/26	3.598%	Y	\$202,008,063
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385US3	\$100,000,000	03/25/26	03/25/26	3.625%	Y	\$99,461,500

Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385UU8	\$103,300,000	03/27/26	03/27/26	3.590%	Y	\$102,723,127
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385VP8	\$99,800,000	04/15/26	04/15/26	3.617%	Y	\$99,054,619
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385VU7	\$100,000,000	04/20/26	04/20/26	3.629%	Y	\$99,203,333
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385VW3	\$100,400,000	04/22/26	04/22/26	3.634%	Y	\$99,580,151
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385WB8	\$100,000,000	04/27/26	04/27/26	3.581%	Y	\$99,133,625
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385WN2	\$100,000,000	05/08/26	05/08/26	3.575%	Y	\$99,026,806
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385XH4	\$105,000,000	05/27/26	05/27/26	3.636%	Y	\$103,780,031
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385XK7	\$105,555,000	05/29/26	05/29/26	3.643%	Y	\$104,307,619
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385YF7	\$105,000,000	06/18/26	06/18/26	3.620%	Y	\$103,562,798
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385YV2	\$105,000,000	07/02/26	07/02/26	3.599%	Y	\$103,426,969
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385ZT6	\$105,000,000	07/24/26	07/24/26	3.605%	Y	\$103,200,781
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313385A22	\$105,000,000	07/31/26	07/31/26	3.609%	Y	\$103,128,813
Federal Home Loan Banks	U.S. Government Agency Debt (if categorized as coupon-paying notes)	3130B7JF2	\$88,835,000	09/18/26	09/18/26	4.000%	C	\$88,810,287
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313397VM0	\$117,500,000	04/13/26	04/13/26	3.601%	Y	\$116,645,824
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt (if categorized as coupon-paying notes)	3134HB3V1	\$59,100,000	02/01/26	05/05/27	3.745%	C	\$59,135,627
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt (if categorized as coupon-paying notes)	3134HBXW6	\$121,300,000	02/01/26	01/08/27	3.730%	C	\$121,308,240
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313397SP7	\$45,540,000	02/02/26	02/02/26	3.811%	Y	\$45,526,793
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt (if categorized as no-coupon discount notes)	313397UA7	\$100,000,000	03/09/26	03/09/26	3.659%	Y	\$99,621,056
Federal National Mortgage Association	U.S. Government Agency Debt (if categorized as coupon-paying notes)	3135G1AC5	\$23,000,000	02/01/26	12/22/27	3.730%	C	\$23,000,000

Goldman Sachs & Co. LLC	U.S. Treasury Repurchase Agreement	ZS3MV7W	\$49,516,784	02/02/26	02/02/26	3.670%	C	\$49,516,784
Goldman Sachs & Co. LLC	U.S. Treasury Repurchase Agreement	ZS3MV7X	\$50,037,170	02/02/26	02/02/26	3.670%	C	\$50,037,170
Goldman Sachs & Co. LLC	U.S. Treasury Repurchase Agreement	ZS3MV7Y	\$50,037,170	02/02/26	02/02/26	3.670%	C	\$50,037,170
Goldman Sachs & Co. LLC	U.S. Treasury Repurchase Agreement	ZS3MV7Z	\$50,037,170	02/02/26	02/02/26	3.670%	C	\$50,037,170
Goldman Sachs & Co. LLC	U.S. Treasury Repurchase Agreement	ZS3MV87	\$50,037,171	02/02/26	02/02/26	3.670%	C	\$50,037,171
Goldman Sachs & Co. LLC	U.S. Treasury Repurchase Agreement	ZS3MV7V	\$50,037,170	02/02/26	02/02/26	3.670%	C	\$50,037,170
Goldman Sachs & Co. LLC	U.S. Treasury Repurchase Agreement	ZS3MV8V	\$50,037,171	02/02/26	02/02/26	3.670%	C	\$50,037,171
Goldman Sachs & Co. LLC	U.S. Treasury Repurchase Agreement	ZS3MV81	\$50,037,170	02/02/26	02/02/26	3.670%	C	\$50,037,170
Goldman Sachs & Co. LLC	U.S. Treasury Repurchase Agreement	ZS3MV82	\$50,037,170	02/02/26	02/02/26	3.670%	C	\$50,037,170
Goldman Sachs & Co. LLC	U.S. Treasury Repurchase Agreement	ZS3MV83	\$50,037,171	02/02/26	02/02/26	3.670%	C	\$50,037,171
Goldman Sachs & Co. LLC	U.S. Treasury Repurchase Agreement	ZS3MV85	\$50,037,171	02/02/26	02/02/26	3.670%	C	\$50,037,171
Goldman Sachs & Co. LLC	U.S. Treasury Repurchase Agreement	ZS3MV86	\$50,037,171	02/02/26	02/02/26	3.670%	C	\$50,037,171
Goldman Sachs & Co. LLC	U.S. Treasury Repurchase Agreement	ZS3MV80	\$50,037,170	02/02/26	02/02/26	3.670%	C	\$50,037,170
Goldman Sachs & Co. LLC	U.S. Treasury Repurchase Agreement	ZS3MV8T	\$50,037,171	02/02/26	02/02/26	3.670%	C	\$50,037,171
HSBC Securities USA, Inc.	U.S. Government Agency Repurchase Agreement	ZS3MTV9	\$600,000,000	02/02/26	02/02/26	3.670%	C	\$600,000,000
MUFG Securities EMEA plc	U.S. Treasury Repurchase Agreement	ZS3MVD7	\$49,397,015	02/02/26	02/02/26	3.650%	C	\$49,397,015
MUFG Securities EMEA plc	U.S. Treasury Repurchase Agreement	ZS3MVD9	\$50,602,985	02/02/26	02/02/26	3.650%	C	\$50,602,985
U.S. Treasury Bills	U.S. Treasury Debt	912797SJ7	\$239,840,000	02/03/26	02/03/26	3.723%	Y	\$239,816,102
U.S. Treasury Bills	U.S. Treasury Debt	912797RL3	\$250,000,000	02/05/26	02/05/26	3.711%	Y	\$249,925,168
U.S. Treasury Bills	U.S. Treasury Debt	912797SQ1	\$200,000,000	02/10/26	02/10/26	3.826%	Y	\$199,841,088
U.S. Treasury Bills	U.S. Treasury Debt	912797SR9	\$97,400,000	02/17/26	02/17/26	3.627%	Y	\$97,253,291
U.S. Treasury Bills	U.S. Treasury Debt	912797PV3	\$136,750,000	03/19/26	03/19/26	3.774%	Y	\$136,129,952
U.S. Treasury Bills	U.S. Treasury Debt	912797TB3	\$109,950,000	03/31/26	03/31/26	3.470%	Y	\$109,315,625

U.S. Treasury Bills	U.S. Treasury Debt	912797QN0	\$43,000,000	05/14/26	05/14/26	3.970%	Y	\$42,570,224
U.S. Treasury Bills	U.S. Treasury Debt	912797PM3	\$100,000,000	02/19/26	02/19/26	3.586%	Y	\$99,829,953
U.S. Treasury Bills	U.S. Treasury Debt	912797SS7	\$100,000,000	02/24/26	02/24/26	3.635%	Y	\$99,778,574
U.S. Treasury Bills	U.S. Treasury Debt	912797RU3	\$100,000,000	02/26/26	02/26/26	3.590%	Y	\$99,758,778
U.S. Treasury Bills	U.S. Treasury Debt	912797ST5	\$100,000,000	03/03/26	03/03/26	3.626%	Y	\$99,707,986
U.S. Treasury Bills	U.S. Treasury Debt	912797RV1	\$150,000,000	03/05/26	03/05/26	3.642%	Y	\$149,534,451
U.S. Treasury Bills	U.S. Treasury Debt	912797SY4	\$100,000,000	03/10/26	03/10/26	3.596%	Y	\$99,637,450
U.S. Treasury Bills	U.S. Treasury Debt	912797SB4	\$100,000,000	03/12/26	03/12/26	3.622%	Y	\$99,616,306
U.S. Treasury Bills	U.S. Treasury Debt	912797SZ1	\$100,000,000	03/17/26	03/17/26	3.612%	Y	\$99,566,327

#### Important Legal Information

**You could lose money by investing in the fund. Although the fund seeks to preserve the value of your investment at \$1.00 per share, it cannot guarantee it will do so. An investment in the fund is not a bank account and is not insured or guaranteed by the Federal Deposit Insurance Corporation or any other government agency. The fund's sponsor is not required to reimburse the fund for losses, and you should not expect that the sponsor will provide financial support to the fund at any time, including during periods of market stress. Although the fund invests in U.S. government obligations, an investment in the fund is neither insured nor guaranteed by the U.S. government.**

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