

**HSBC U.S. GOVERNMENT MONEY MARKET FUND**  
**AS OF 4/30/2021**

**Weighted Average Maturity (WAM)** 31 Days  
**Weighted Average Life (WAL)** 77 Days

Security Description	Group or Sponsor of Issuing Entity	Ratings Moody's/S&P	Maturity Date	Effective Maturity	Principal Amount	Value	Cusip	Coupon/Yield*	%
<b>U.S. TREASURY DEBT - 35.1%</b>									
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/4/2021	5/4/2021	250,000,000	249,998,854	912796F79	0.250	0.6%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/6/2021	5/6/2021	836,000,000	835,999,720	9127965A3	0.030	2.2%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/11/2021	5/11/2021	450,000,000	449,988,056	912796F87	0.030	1.2%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/13/2021	5/13/2021	850,000,000	849,986,833	912796A25	0.090	2.2%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	5/15/2021	5/15/2021	70,000,000	70,084,446	912828QN3	3.125	0.2%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	5/15/2021	5/15/2021	59,000,000	59,057,636	9128284P2	2.625	0.2%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/18/2021	5/18/2021	155,000,000	154,999,195	912796F95	0.010	0.4%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/20/2021	5/20/2021	245,000,000	244,996,758	9127962Y4	0.040	0.6%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/25/2021	5/25/2021	1,020,000,000	1,019,962,600	912796G29	0.030	2.6%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/27/2021	5/27/2021	425,000,000	424,972,375	912796A33	0.020	1.1%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	5/31/2021	5/31/2021	225,000,000	225,374,880	9128286V7	2.125	0.6%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	6/1/2021	6/1/2021	1,800,000,000	1,799,970,835	912796G37	0.040	4.6%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	6/3/2021	6/3/2021	150,000,000	149,987,579	912796A41	0.060	0.4%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	6/8/2021	6/8/2021	250,000,000	249,987,465	912796G86	0.050	0.6%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	6/10/2021	6/10/2021	300,000,000	299,969,833	912796B24	0.090	0.8%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	6/15/2021	6/15/2021	250,000,000	249,971,875	912796G94	0.040	0.6%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	6/15/2021	6/15/2021	183,830,000	184,403,575	9128284T4	2.625	0.5%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	6/17/2021	6/17/2021	450,000,000	449,957,504	9127963H0	0.070	1.2%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	6/24/2021	6/24/2021	850,000,000	849,882,625	912796B32	0.090	2.2%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	6/29/2021	6/29/2021	1,100,000,000	1,099,960,933	912796H36	0.030	2.8%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	6/30/2021	6/30/2021	300,000,000	300,514,788	912828S27	1.125	0.8%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	6/30/2021	6/30/2021	130,000,000	130,329,799	9128287A2	1.625	0.3%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	7/1/2021	7/1/2021	975,000,000	974,836,401	912796B40	0.100	2.5%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	7/8/2021	7/8/2021	150,000,000	149,973,792	912796B57	0.090	0.4%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	7/22/2021	7/22/2021	400,000,000	399,913,444	912796C49	0.090	1.0%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	7/31/2021	5/1/2021	75,000,000	75,041,706	9128287G9	0.240	0.2%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	8/19/2021	8/19/2021	150,000,000	149,972,500	912796D48	0.060	0.4%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	9/16/2021	9/16/2021	510,000,000	509,895,896	912796F46	0.050	1.3%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	11/30/2021	11/30/2021	150,000,000	151,423,877	912828U65	1.750	0.4%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	12/2/2021	12/2/2021	500,000,000	499,656,149	9127965G0	0.110	1.3%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	12/15/2021	12/15/2021	125,000,000	126,954,164	9128285R7	2.625	0.3%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	4/30/2023	5/1/2021	250,000,000	250,008,096	91282CBY6	0.054	0.6%
<b>U.S. GOVERNMENT AGENCY DEBT - 28.0%</b>									
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	5/3/2021	5/3/2021	100,000,000	100,000,000	3130AJXF1	0.091	0.3%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	5/4/2021	5/4/2021	4,000,000	3,999,997	313313FD5	0.010	0.0%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	5/5/2021	5/5/2021	100,000,000	99,999,944	313385FE1	0.00	0.3%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	5/7/2021	5/7/2021	225,000,000	224,996,100	313385FG6	0.090	0.6%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	5/19/2021	5/19/2021	15,000,000	14,999,925	313313FU7	0.010	0.0%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	5/20/2021	5/20/2021	10,000,000	9,999,947	313313FV5	0.010	0.0%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	5/21/2021	5/21/2021	15,000,000	14,999,917	313313FW3	0.010	0.0%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	5/26/2021	5/26/2021	175,000,000	174,994,861	313385GB6	0.040	0.5%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	5/28/2021	5/28/2021	40,000,000	40,000,232	3133ELPA6	0.091	0.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	6/2/2021	6/2/2021	4,000,000	3,999,964	313313GJ1	0.010	0.0%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	6/2/2021	5/2/2021	80,430,000	80,433,174	3133ELF33	0.101	0.2%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	6/3/2021	6/3/2021	4,000,000	3,999,963	313313GK8	0.010	0.0%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	6/4/2021	6/4/2021	10,000,000	9,999,150	313313GL6	0.090	0.0%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	6/4/2021	5/1/2021	15,000,000	14,999,996	3130AHNA7	0.145	0.0%

FEDERAL HOME LOAN MORTGAGE CORPORATION	U.S. GOVERNMENT	P-1/A-1+	6/4/2021	5/1/2021	8,750,000	8,750,912	3134GVFT0	0.130	0.0%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	6/7/2021	5/1/2021	25,000,000	24,999,741	3133EKPL4	0.240	0.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	6/9/2021	6/9/2021	20,000,000	19,999,783	313313GR3	0.010	0.1%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	6/9/2021	6/9/2021	119,000,000	118,988,398	313385GR1	0.090	0.3%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	6/14/2021	6/14/2021	33,000,000	32,996,370	313313GW2	0.090	0.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	6/16/2021	6/16/2021	15,000,000	14,998,275	313313GY8	0.090	0.0%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	6/16/2021	6/16/2021	77,800,000	77,790,556	313385GY6	0.090	0.2%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	6/18/2021	6/18/2021	10,000,000	9,998,800	313313HA9	0.090	0.0%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	6/21/2021	6/21/2021	6,000,000	5,999,235	313313HD3	0.090	0.0%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	6/23/2021	6/23/2021	25,000,000	24,996,540	313385HF6	0.090	0.1%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	6/25/2021	6/25/2021	235,000,000	234,966,251	313385HH2	0.090	0.6%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	6/28/2021	6/28/2021	25,000,000	24,996,375	313313HL5	0.090	0.1%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	6/28/2021	6/28/2021	100,000,000	99,999,107	3130AKPR1	0.090	0.3%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	6/28/2021	6/28/2021	131,000,000	130,997,890	3130ALBT0	0.045	0.3%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	6/29/2021	5/1/2021	49,360,000	49,353,532	3133EKXH4	0.170	0.1%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	6/30/2021	6/30/2021	75,000,000	74,988,208	313385HN9	0.090	0.2%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	7/2/2021	5/1/2021	250,000,000	250,000,000	3133ELVR2	0.310	0.6%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	7/7/2021	5/1/2021	125,000,000	125,000,000	3133ELVU5	0.250	0.3%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	7/9/2021	7/9/2021	375,000,000	374,935,313	313385HX7	0.090	1.0%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	7/14/2021	5/14/2021	250,000,000	250,000,000	3130AKRY4	0.082	0.6%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	7/14/2021	7/14/2021	498,332,000	498,239,665	313385JC1	0.090	1.3%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	7/16/2021	7/16/2021	20,000,000	19,996,200	313313JE9	0.090	0.1%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	7/19/2021	5/19/2021	200,000,000	200,000,000	3130AKSB3	0.085	0.5%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	7/21/2021	7/21/2021	106,000,000	105,977,797	313385JK3	0.090	0.3%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	7/23/2021	7/23/2021	185,000,000	184,961,613	313385JM9	0.090	0.5%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	7/23/2021	7/23/2021	150,000,000	149,999,826	3130AKUB0	0.090	0.4%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	7/26/2021	5/26/2021	55,725,000	55,726,691	3133EKWY8	0.186	0.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	7/29/2021	5/1/2021	100,000,000	99,997,771	3133EL2H6	0.160	0.3%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	8/3/2021	8/3/2021	10,000,000	9,997,389	313313JY5	0.100	0.0%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	8/4/2021	5/1/2021	365,000,000	365,000,000	3133EL2Y9	0.050	0.9%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	8/5/2021	5/5/2021	250,000,000	250,000,000	3130AL3B8	0.081	0.6%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	8/11/2021	8/11/2021	245,873,000	245,832,595	313385KG0	0.060	0.6%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	8/13/2021	8/13/2021	100,000,000	99,984,400	313385KJ4	0.050	0.3%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	8/18/2021	8/18/2021	84,900,000	84,885,091	313385KP0	0.060	0.2%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	8/20/2021	5/1/2021	100,000,000	99,996,912	3133EL4U5	0.050	0.3%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	8/23/2021	5/23/2021	35,000,000	35,000,174	3133ELJJ4	0.090	0.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	9/13/2021	6/13/2021	30,000,000	30,005,664	3133EKQL3	0.194	0.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	9/17/2021	5/17/2021	9,000,000	8,998,011	3133EJZP7	0.135	0.0%
FEDERAL HOME LOAN MORTGAGE CORPORATION	U.S. GOVERNMENT	P-1/A-1+	10/1/2021	5/1/2021	100,000,000	100,000,000	3134GVJC3	0.300	0.3%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	10/4/2021	5/4/2021	65,000,000	65,000,000	3133EKW85	0.271	0.2%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. GOVERNMENT	P-1/A-1+	10/7/2021	10/7/2021	4,017,000	4,039,198	3135G0Q89	1.375	0.0%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	10/8/2021	5/8/2021	18,000,000	18,000,000	3133EK2N5	0.240	0.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	10/12/2021	5/1/2021	5,000,000	4,999,883	3133EJF61	0.280	0.0%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	10/14/2021	5/14/2021	100,000,000	99,999,541	3133EMKD3	0.067	0.3%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	10/15/2021	5/1/2021	24,205,000	24,188,211	3133EK2R6	0.200	0.1%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	10/20/2021	5/20/2021	50,000,000	50,000,000	3130AJJB6	0.116	0.1%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. GOVERNMENT	P-1/A-1+	10/22/2021	5/1/2021	430,000,000	429,999,999	3135G03R2	0.330	1.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	10/27/2021	7/27/2021	50,000,000	49,964,077	3133ELJX3	0.081	0.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	11/2/2021	5/2/2021	100,000,000	100,000,000	3133ELBX1	0.216	0.3%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	11/5/2021	5/5/2021	5,000,000	5,003,864	3133EK5T9	0.241	0.0%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	11/5/2021	11/5/2021	1,000,000,000	999,958,255	3130AMEC2	0.030	2.5%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	11/16/2021	5/16/2021	36,750,000	36,749,496	3133EMEP3	0.096	0.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	11/18/2021	5/18/2021	100,000,000	100,000,000	3133ELAD6	0.205	0.3%

FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	11/22/2021	5/22/2021	100,000,000	99,998,860	3133EMNX6	0.062	0.3%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	11/23/2021	5/1/2021	19,500,000	19,516,400	3133EJV89	0.450	0.1%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	11/29/2021	11/29/2021	50,000,000	49,999,077	3130AMDG4	0.035	0.1%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. GOVERNMENT	P-1/A-1+	12/3/2021	5/1/2021	5,600,000	5,602,518	3135G0Y72	0.110	0.0%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	12/10/2021	5/10/2021	50,000,000	50,000,000	3133ELDY7	0.221	0.1%
FEDERAL HOME LOAN MORTGAGE CORPORATION	U.S. GOVERNMENT	P-1/A-1+	12/10/2021	5/1/2021	5,000,000	4,993,520	3134GVGQ5	0.150	0.0%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	12/15/2021	5/15/2021	225,000,000	224,994,308	3133EL7B4	0.100	0.6%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	12/23/2021	5/23/2021	150,000,000	149,992,626	3133EMGY2	0.085	0.4%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. GOVERNMENT	P-1/A-1+	1/7/2022	5/1/2021	50,000,000	50,000,000	3135G02Z5	0.310	0.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	1/12/2022	5/1/2021	25,000,000	25,000,000	3133ELWM2	0.330	0.1%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. GOVERNMENT	P-1/A-1+	1/20/2022	5/1/2021	10,000,000	10,008,029	3135G03M3	0.370	0.0%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. GOVERNMENT	P-1/A-1+	1/27/2022	5/1/2021	200,000,000	200,000,000	3135G03Y7	0.310	0.5%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	2/3/2022	5/1/2021	50,000,000	49,975,196	3133ELKY9	0.195	0.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	2/3/2022	5/1/2021	150,000,000	149,995,378	3133EL2J2	0.170	0.4%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	2/10/2022	2/10/2022	46,780,000	46,765,576	3133EMPY2	0.060	0.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	2/17/2022	5/1/2021	45,000,000	45,014,535	3133ELL69	0.260	0.1%
FEDERAL HOME LOAN MORTGAGE CORPORATION	U.S. GOVERNMENT	P-1/A-1+	3/4/2022	5/1/2021	15,000,000	14,969,382	3134GVFL7	0.160	0.0%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. GOVERNMENT	P-1/A-1+	3/4/2022	5/1/2021	77,100,000	76,949,071	3135G0Y80	0.120	0.2%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	3/9/2022	5/1/2021	95,000,000	94,985,248	3133ELRQ9	0.200	0.2%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	3/10/2022	5/1/2021	15,000,000	15,000,000	3133EL6T6	0.090	0.0%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	4/7/2022	5/1/2021	25,000,000	25,000,000	3133ELWG5	0.360	0.1%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. GOVERNMENT	P-1/A-1+	4/7/2022	5/1/2021	50,000,000	50,000,000	3135G03C5	0.360	0.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	4/20/2022	5/1/2021	60,000,000	59,997,045	3133EMDN9	0.155	0.2%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	4/22/2022	5/1/2021	8,500,000	8,489,950	3133EKHW9	0.210	0.0%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. GOVERNMENT	P-1/A-1+	4/27/2022	5/1/2021	50,000,000	50,000,000	3135G04D2	0.330	0.1%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. GOVERNMENT	P-1/A-1+	4/28/2022	5/1/2021	50,000,000	50,000,000	3135G04A8	0.330	0.1%
FEDERAL HOME LOAN MORTGAGE CORPORATION	U.S. GOVERNMENT	P-1/A-1+	4/29/2022	5/1/2021	69,750,000	69,750,000	3134GWGU4	0.130	0.2%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	5/3/2022	5/1/2021	250,000,000	249,992,348	3133EL2F0	0.210	0.6%
FEDERAL HOME LOAN MORTGAGE CORPORATION	U.S. GOVERNMENT	P-1/A-1+	5/5/2022	5/1/2021	150,000,000	150,000,000	3134GVQW1	0.270	0.4%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	5/13/2022	5/1/2021	50,000,000	50,000,000	3130AKG67	0.065	0.1%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. GOVERNMENT	P-1/A-1+	6/3/2022	5/1/2021	99,500,000	99,604,531	3135G04W0	0.190	0.3%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	6/8/2022	5/1/2021	35,000,000	34,997,959	3133ELG40	0.280	0.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	7/15/2022	5/1/2021	47,007,000	47,007,000	3133ELU69	0.290	0.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	7/25/2022	5/1/2021	150,000,000	149,994,377	3133EL5C4	0.180	0.4%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	7/25/2022	5/1/2021	73,000,000	72,995,436	3133EL4V3	0.095	0.2%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	7/28/2022	5/1/2021	75,000,000	75,000,000	3133EL2B9	0.155	0.2%
FEDERAL HOME LOAN MORTGAGE CORPORATION	U.S. GOVERNMENT	P-1/A-1+	8/3/2022	5/1/2021	75,000,000	75,000,000	3134GWKC9	0.100	0.2%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	8/16/2022	5/1/2021	225,000,000	224,970,544	3133EMQU9	0.070	0.6%
FEDERAL HOME LOAN MORTGAGE CORPORATION	U.S. GOVERNMENT	P-1/A-1+	8/19/2022	5/1/2021	107,900,000	107,905,382	3134GW2U9	0.105	0.3%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	8/25/2022	5/1/2021	75,000,000	74,989,960	3133EMHQ8	0.055	0.2%
FEDERAL HOME LOAN MORTGAGE CORPORATION	U.S. GOVERNMENT	P-1/A-1+	9/9/2022	5/1/2021	70,000,000	70,000,000	3134GWQ25	0.105	0.2%

FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	11/10/2022	5/1/2021	50,000,000	50,000,000	3130AKG34	0.075	0.1%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	11/18/2022	5/1/2021	50,000,000	50,000,000	3130AKH82	0.070	0.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	1/19/2023	5/1/2021	50,000,000	49,995,651	3133EMNJ7	0.115	0.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	3/15/2023	5/1/2021	175,000,000	174,983,389	3133EMTJ1	0.105	0.5%
<b>INVESTMENT COMPANIES - 9.2%</b>									
BLACKROCK LIQUIDITY FUNDS FEDFUND PORTFOLIO, INSTITUTIONAL SHARES	BLACKROCK LIQUIDITY FUNDS	P-1/A-1+	5/1/2021	5/1/2021	1,618,779,057	1,618,779,057	09248U700	0.025	4.2%
DREYFUS GOVERNMENT CASH MANAGEMENT, INSTITUTIONAL SHARES	DREYFUS FUNDS	P-1/A-1+	5/1/2021	5/1/2021	206,743,186	206,743,186	262006208	0.030	0.5%
FEDERATED GOVERNMENT OBLIGATIONS FUND, INSTITUTIONAL SHARES	FEDERATED INVESTORS FUNDS	P-1/A-1+	5/1/2021	5/1/2021	1,732,587,218	1,732,587,218	60934N104	0.035	4.5%
<b>U.S. GOVERNMENT AGENCY REPURCHASE AGREEMENT, COLLATERALIZED ONLY BY U.S. GOVERNMENT AGENCY SECURITIES, U.S. TREASURIES, AND CASH - 13.4%</b>									
BANK OF MONTREAL	REPURCHASE AGREEMENTS (U.S. GOV'T AGENCY COLLATERAL)	P-1/A-1+	5/3/2021	5/3/2021	300,000,000	300,000,000	BMT121503	0.010	0.8%
CANADIAN IMPERIAL BANK	REPURCHASE AGREEMENTS (U.S. GOV'T AGENCY COLLATERAL)	P-1/A-1+	5/3/2021	5/3/2021	475,000,000	475,000,000	CIB121503	0.010	1.2%
CITIGROUP GLOBAL MARKETS	REPURCHASE AGREEMENTS (U.S. GOV'T AGENCY COLLATERAL)	P-1/A-1+	5/3/2021	5/3/2021	500,000,000	500,000,000	CGM121503	0.010	1.3%
CREDIT AGRICOLE CIB NY	REPURCHASE AGREEMENTS (U.S. GOV'T AGENCY COLLATERAL)	P-1/A-1+	5/3/2021	5/3/2021	550,000,000	550,000,000	CRA121503	0.010	1.4%
GOLDMAN SACHS & CO.	REPURCHASE AGREEMENTS (U.S. GOV'T AGENCY COLLATERAL)	P-1/A-1+	5/3/2021	5/3/2021	400,000,000	400,000,000	GOL121503	0.010	1.0%
MIZUHO SECURITIES USA INC.	REPURCHASE AGREEMENTS (U.S. GOV'T AGENCY COLLATERAL)	P-1/A-1+	5/3/2021	5/3/2021	150,000,000	150,000,000	MIZ121503	0.010	0.4%
ROYAL BANK OF CANADA	REPURCHASE AGREEMENTS (U.S. GOV'T AGENCY COLLATERAL)	P-1/A-1+	5/3/2021	5/3/2021	100,000,000	100,000,000	RBC121503	0.010	0.3%
SOCIETE' GENERALE NY	REPURCHASE AGREEMENTS (U.S. GOV'T AGENCY COLLATERAL)	P-1/A-1+	5/3/2021	5/3/2021	1,000,000,000	1,000,000,000	SOC121503	0.010	2.5%
STANDARD CHARTERRED BANK	REPURCHASE AGREEMENTS (U.S. GOV'T AGENCY COLLATERAL)	P-1/A-1+	5/3/2021	5/3/2021	1,000,000,000	1,000,000,000	STA221503	0.010	2.6%
STANDARD CHARTERRED BANK	REPURCHASE AGREEMENTS (U.S. GOV'T AGENCY COLLATERAL)	P-1/A-1+	5/3/2021	5/3/2021	250,000,000	250,000,000	STA121503	0.005	0.6%
WELLS FARGO BANK	REPURCHASE AGREEMENTS (U.S. GOV'T AGENCY COLLATERAL)	P-1/A-1+	5/3/2021	5/3/2021	500,000,000	500,000,000	WFB121503	0.010	1.3%
<b>U.S. TREASURY REPURCHASE AGREEMENT, IF COLLATERALIZED ONLY BY U.S. TREASURIES (INCLUDING STRIPS) AND CASH - 13.9%</b>									
AUSTRALIA & NEW ZEALAND BANK	REPURCHASE AGREEMENTS (U.S. TREAS DEBT AGENCY COLLATERAL)	P-1/A-1+	5/3/2021	5/3/2021	249,999,483	249,999,483	ANZ121503	0.010	0.6%
CREDIT AGRICOLE CIB NY	REPURCHASE AGREEMENTS (U.S. TREAS DEBT AGENCY COLLATERAL)	P-1/A-1+	5/3/2021	5/3/2021	550,000,000	550,000,000	CRA221503	0.005	1.4%

DEUTSCHE BANK SECURITIES INC.	REPURCHASE AGREEMENTS (U.S. TREAS DEBT AGENCY COLLATERAL)	P-1/A-1+	5/3/2021	5/3/2021	200,000,000	200,000,000	DBK321503	0.01	0.5%
DEUTSCHE BANK SECURITIES INC.	REPURCHASE AGREEMENTS (U.S. TREAS DEBT AGENCY COLLATERAL)	P-1/A-1+	5/3/2021	5/3/2021	1,000,000,000	1,000,000,000	DBK221503	0.001	2.5%
DEUTSCHE BANK SECURITIES INC.	REPURCHASE AGREEMENTS (U.S. TREAS DEBT AGENCY COLLATERAL)	P-1/A-1+	5/3/2021	5/3/2021	500,000,000	500,000,000	DBK121503	0.005	1.3%
FIXED INCOME CLEARING CORPORATION (BANK OF NEW YORK)	REPURCHASE AGREEMENTS (U.S. TREAS DEBT AGENCY COLLATERAL)	P-1/A-1+	5/3/2021	5/3/2021	1,000,000,000	1,000,000,000	BNY121503	0.005	2.6%
FIXED INCOME CLEARING CORPORATION (STATE STREET BANK)	REPURCHASE AGREEMENTS (U.S. TREAS DEBT AGENCY COLLATERAL)	P-1/A-1+	5/3/2021	5/3/2021	915,000,000	915,000,000	SST121503	0.005	2.4%
GOLDMAN SACHS & CO.	REPURCHASE AGREEMENTS (U.S. TREAS DEBT AGENCY COLLATERAL)	P-1/A-1+	5/3/2021	5/3/2021	500,000,000	500,000,000	GOL221503	0.00	1.3%
TORONTO DOMINION BANK NY	REPURCHASE AGREEMENTS (U.S. TREAS DEBT AGENCY COLLATERAL)	P-1/A-1+	5/3/2021	5/3/2021	500,000,000	500,000,000	TOR121503	0.010	1.3%
<b>OTHER INSTRUMENT - 0.4%</b>									
CASH	N/A	P-1/A-1+	5/1/2021	5/1/2021	151,231,077	151,231,077	HSBCCASH	0.00	0.4%
						<b>38,876,488,285</b>			

Portfolio holdings are unaudited and subject to change daily without notice and may not represent current or past portfolio composition. The holdings presented above include those directly held by the Fund. 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, the information provided may differ from a fund's holdings disclosed in its annual/semi-annual report and Form N-MFP.

Where no short-term ratings are available, long-term ratings are used to derive short-term ratings using the rating agencies' correlation matrices (e.g. long-term ratings of AA- or above correlate with short-term ratings of A-1+ and long term ratings of A and A+ correlate with short term ratings of A-1). Obligations rated A-1+, A-1, P-1 or VMIG 1 are rated in the highest short-term rating category by Standard & Poor's (A-1+ or A-1) or Moody's Investors Service (P-1 or VMIG 1). The obligor's capacity to meet its financial commitments on these obligations is regarded to be 'extremely strong' (A-1+), 'strong' (A-1) or 'superior' (P-1 or VMIG 1).

\*Yields quoted on original issue discounted securities. Coupon quoted on all other securities.

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