

HSBC U.S. GOVERNMENT MONEY MARKET FUND
AS OF 4/16/2021

Weighted Average Maturity (WAM) 32 Days
Weighted Average Life (WAL) 79 Days

Security Description	Group or Sponsor of Issuing Entity	Ratings Moody's/S&P	Maturity Date	Effective Maturity	Principal Amount	Value	Cusip	Coupon/Yield*	%
U.S. TREASURY DEBT - 38.6%									
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	4/20/2021	4/20/2021	500,000,000	499,996,281	912796D97	0.01	1.5%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	4/22/2021	4/22/2021	500,000,000	499,993,819	9127962Q1	0.04	1.5%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	4/27/2021	4/27/2021	1,050,000,000	1,049,984,097	912796F20	0.08	3.1%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	4/29/2021	4/29/2021	350,000,000	349,990,317	9127964Z9	0.08	1.0%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	4/30/2021	4/17/2021	136,000,000	136,007,071	9128286Q8	0.16	0.4%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/4/2021	5/4/2021	150,000,000	149,993,625	912796F79	0.09	0.4%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/6/2021	5/6/2021	250,000,000	249,998,944	9127965A3	0.10	0.7%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/11/2021	5/11/2021	450,000,000	449,971,333	912796F87	0.09	1.3%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/13/2021	5/13/2021	850,000,000	849,971,472	912796A25	0.09	2.5%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	5/15/2021	5/15/2021	59,000,000	59,115,270	9128284P2	2.63	0.2%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/18/2021	5/18/2021	15,000,000	14,998,773	912796F95	0.01	0.0%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/20/2021	5/20/2021	400,000,000	399,992,896	9127962Y4	0.04	1.2%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/25/2021	5/25/2021	1,020,000,000	1,019,940,783	912796G29	0.06	3.0%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	5/27/2021	5/27/2021	425,000,000	424,957,500	912796A33	0.02	1.3%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	5/31/2021	5/31/2021	225,000,000	225,549,825	9128286V7	2.13	0.7%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	6/1/2021	6/1/2021	750,000,000	749,958,906	912796G37	0.04	2.2%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	6/3/2021	6/3/2021	150,000,000	149,982,310	912796A41	0.06	0.4%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	6/8/2021	6/8/2021	250,000,000	249,982,847	912796G86	0.05	0.7%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	6/10/2021	6/10/2021	300,000,000	299,959,275	912796B24	0.09	0.9%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	6/15/2021	6/15/2021	250,000,000	249,963,125	912796G94	0.04	0.7%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	6/15/2021	6/15/2021	183,830,000	184,582,021	9128284T4	2.63	0.5%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	6/17/2021	6/17/2021	450,000,000	449,944,846	9127963H0	0.07	1.3%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	6/24/2021	6/24/2021	850,000,000	849,852,194	912796B32	0.09	2.5%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	6/29/2021	6/29/2021	200,000,000	199,963,500	912796H36	0.09	0.6%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	6/30/2021	6/30/2021	300,000,000	300,634,905	912828S27	1.13	0.9%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	6/30/2021	6/30/2021	130,000,000	130,406,752	9128287A2	1.63	0.4%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	7/1/2021	7/1/2021	975,000,000	974,798,854	912796B40	0.10	2.9%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	7/8/2021	7/8/2021	150,000,000	149,968,396	912796B57	0.09	0.4%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	7/22/2021	7/22/2021	400,000,000	399,898,667	912796C49	0.09	1.2%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	8/19/2021	8/19/2021	150,000,000	149,969,000	912796D48	0.06	0.4%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	9/16/2021	9/16/2021	510,000,000	509,885,335	912796F46	0.05	1.5%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	11/30/2021	11/30/2021	150,000,000	151,517,465	912828U65	1.75	0.4%
U.S. TREASURY BILL	U.S. GOVERNMENT	P-1/A-1+	12/2/2021	12/2/2021	500,000,000	499,633,759	9127965G0	0.11	1.5%
U.S. TREASURY NOTE	U.S. GOVERNMENT	P-1/A-1+	12/15/2021	12/15/2021	125,000,000	127,074,156	9128285R7	2.63	0.4%
U.S. GOVERNMENT AGENCY DEBT - 30.2%									
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	4/19/2021	4/19/2021	5,000,000	4,999,967	313313EN4	0.08	0.0%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	4/20/2021	4/20/2021	394,900,000	394,900,194	3130AJJJ9	0.08	1.2%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	4/22/2021	4/17/2021	50,000,000	50,000,000	3133EK3J3	0.27	0.2%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	4/23/2021	4/17/2021	247,800,000	247,794,637	3133EKHY5	0.19	0.7%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	4/23/2021	4/23/2021	5,000,000	4,999,992	313313ES3	0.01	0.0%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	4/26/2021	4/26/2021	250,000,000	250,000,000	3130AKE36	0.07	0.7%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	5/3/2021	5/3/2021	100,000,000	100,000,000	3130AJXF1	0.09	0.3%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	5/7/2021	5/7/2021	225,000,000	224,987,000	313385FG6	0.10	0.7%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	5/26/2021	5/26/2021	75,000,000	74,992,525	313385GB6	0.09	0.2%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	5/28/2021	5/28/2021	40,000,000	40,000,352	3133ELPA6	0.09	0.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	6/2/2021	5/2/2021	80,430,000	80,434,562	3133ELF33	0.10	0.2%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	6/4/2021	6/4/2021	10,000,000	9,998,800	313313GL6	0.09	0.0%

FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	6/4/2021	4/17/2021	15,000,000	14,999,994	3130AHNA7	0.15	0.0%
FEDERAL HOME LOAN MORTGAGE CORPORATION	U.S. GOVERNMENT	P-1/A-1+	6/4/2021	4/17/2021	8,750,000	8,751,287	3134GVFT0	0.13	0.0%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	6/7/2021	4/17/2021	25,000,000	24,999,643	3133EKPL4	0.24	0.1%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	6/9/2021	6/9/2021	119,000,000	118,984,233	313385GR1	0.09	0.4%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	6/14/2021	6/14/2021	33,000,000	32,995,215	313313GW2	0.09	0.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	6/16/2021	6/16/2021	15,000,000	14,997,750	313313GY8	0.09	0.0%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	6/16/2021	6/16/2021	77,800,000	77,787,682	313385GY6	0.09	0.2%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	6/18/2021	6/18/2021	10,000,000	9,998,450	313313HA9	0.09	0.0%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	6/21/2021	6/21/2021	6,000,000	5,999,025	313313HD3	0.09	0.0%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	6/23/2021	6/23/2021	25,000,000	24,995,626	313385HF6	0.09	0.1%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	6/25/2021	6/25/2021	235,000,000	234,957,661	313385HH2	0.09	0.7%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	6/28/2021	6/28/2021	25,000,000	24,995,500	313313HL5	0.09	0.1%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	6/28/2021	6/28/2021	131,000,000	130,997,380	3130ALBT0	0.05	0.4%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	6/28/2021	6/28/2021	100,000,000	99,998,891	3130AKPR1	0.09	0.3%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	6/29/2021	4/17/2021	49,360,000	49,351,996	3133EKXH4	0.17	0.1%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	6/30/2021	6/30/2021	75,000,000	74,985,457	313385HN9	0.09	0.2%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	7/2/2021	4/17/2021	250,000,000	250,000,000	3133ELVR2	0.31	0.7%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	7/7/2021	4/17/2021	125,000,000	125,000,000	3133ELVU5	0.25	0.4%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	7/9/2021	7/9/2021	375,000,000	374,922,188	313385HX7	0.09	1.1%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	7/14/2021	5/14/2021	250,000,000	250,000,000	3130AKRY4	0.08	0.7%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	7/14/2021	7/14/2021	498,332,000	498,222,198	313385JC1	0.09	1.5%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	7/16/2021	7/16/2021	20,000,000	19,995,500	313313JE9	0.09	0.1%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	7/19/2021	4/19/2021	200,000,000	200,000,000	3130AKSB3	0.08	0.6%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	7/21/2021	7/21/2021	106,000,000	105,973,959	313385JK3	0.09	0.3%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	7/23/2021	7/23/2021	150,000,000	149,999,797	3130AKUB0	0.09	0.4%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	7/23/2021	7/23/2021	185,000,000	184,955,138	313385JM9	0.09	0.5%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	7/26/2021	4/26/2021	55,725,000	55,726,966	3133EKWY8	0.19	0.2%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	7/29/2021	4/17/2021	100,000,000	99,997,421	3133EL2H6	0.16	0.3%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	8/3/2021	8/3/2021	10,000,000	9,997,000	313313JY5	0.10	0.0%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	8/4/2021	4/17/2021	365,000,000	365,000,000	3133EL2Y9	0.05	1.1%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	8/5/2021	5/5/2021	250,000,000	250,000,000	3130AL3B8	0.08	0.7%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	8/11/2021	8/11/2021	245,873,000	245,827,049	313385KG0	0.06	0.7%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	8/13/2021	8/13/2021	100,000,000	99,982,300	313385KJ4	0.05	0.3%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	8/18/2021	8/18/2021	84,900,000	84,883,176	313385KP0	0.06	0.3%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	8/20/2021	4/17/2021	100,000,000	99,996,522	3133EL4U5	0.05	0.3%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	8/23/2021	4/23/2021	35,000,000	35,000,195	3133ELJJ4	0.09	0.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	9/13/2021	6/13/2021	30,000,000	30,006,251	3133EKQL3	0.19	0.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	9/17/2021	4/17/2021	9,000,000	8,997,811	3133EJZP7	0.13	0.0%
FEDERAL HOME LOAN MORTGAGE CORPORATION	U.S. GOVERNMENT	P-1/A-1+	10/1/2021	4/17/2021	100,000,000	100,000,000	3134GVJC3	0.30	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	0.27	0.2%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. GOVERNMENT	P-1/A-1+	10/7/2021	10/7/2021	4,017,000	4,041,152	3135G0Q89	1.38	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	0.24	0.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	10/12/2021	4/17/2021	5,000,000	4,999,873	3133EJF61	0.29	0.0%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	10/14/2021	5/14/2021	100,000,000	99,999,503	3133EMKD3	0.07	0.3%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	10/15/2021	4/17/2021	24,205,000	24,186,803	3133EK2R6	0.20	0.1%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	10/20/2021	4/20/2021	50,000,000	50,000,000	3130AJJB6	0.11	0.2%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. GOVERNMENT	P-1/A-1+	10/22/2021	4/17/2021	430,000,000	430,000,000	3135G03R2	0.33	1.3%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	10/27/2021	4/27/2021	50,000,000	49,961,267	3133ELJX3	0.11	0.2%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	11/2/2021	5/2/2021	100,000,000	100,000,000	3133ELBX1	0.22	0.3%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	11/5/2021	5/5/2021	5,000,000	5,004,152	3133EK5T9	0.24	0.0%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	11/16/2021	5/16/2021	36,750,000	36,749,461	3133EMEP3	0.10	0.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	11/18/2021	4/18/2021	100,000,000	100,000,000	3133ELAD6	0.20	0.3%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	11/22/2021	4/22/2021	100,000,000	99,998,782	3133EMNX6	0.07	0.3%

FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	11/23/2021	4/17/2021	19,500,000	19,517,515	3133EJV89	0.45	0.1%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. GOVERNMENT	P-1/A-1+	12/3/2021	4/17/2021	5,600,000	5,602,681	3135G0Y72	0.11	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	0.22	0.2%
FEDERAL HOME LOAN MORTGAGE CORPORATION	U.S. GOVERNMENT	P-1/A-1+	12/10/2021	4/17/2021	5,000,000	4,993,113	3134GVGQ5	0.15	0.0%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	12/15/2021	5/15/2021	225,000,000	224,993,958	3133EL7B4	0.10	0.6%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	12/23/2021	4/23/2021	150,000,000	149,992,189	3133EMGY2	0.08	0.4%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. GOVERNMENT	P-1/A-1+	1/7/2022	4/17/2021	50,000,000	50,000,000	3135G02Z5	0.31	0.2%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	1/12/2022	4/17/2021	25,000,000	25,000,000	3133ELWM2	0.33	0.1%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. GOVERNMENT	P-1/A-1+	1/20/2022	4/17/2021	10,000,000	10,008,454	3135G03M3	0.37	0.0%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. GOVERNMENT	P-1/A-1+	1/27/2022	4/17/2021	200,000,000	200,000,000	3135G03Y7	0.31	0.6%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	2/3/2022	4/17/2021	150,000,000	149,995,145	3133EL2J2	0.17	0.4%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	2/3/2022	4/17/2021	50,000,000	49,973,947	3133ELKY9	0.20	0.2%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	2/10/2022	2/10/2022	46,780,000	46,764,868	3133EMPY2	0.06	0.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	2/17/2022	4/17/2021	45,000,000	45,015,232	3133ELL69	0.27	0.1%
FEDERAL HOME LOAN MORTGAGE CORPORATION	U.S. GOVERNMENT	P-1/A-1+	3/4/2022	4/17/2021	15,000,000	14,967,985	3134GVFL7	0.16	0.0%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. GOVERNMENT	P-1/A-1+	3/4/2022	4/17/2021	77,100,000	76,942,189	3135G0Y80	0.12	0.2%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	3/9/2022	4/17/2021	95,000,000	94,984,587	3133ELRQ9	0.20	0.3%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	3/10/2022	4/17/2021	15,000,000	15,000,000	3133EL6T6	0.09	0.0%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	4/7/2022	4/17/2021	25,000,000	25,000,000	3133ELWG5	0.36	0.1%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. GOVERNMENT	P-1/A-1+	4/7/2022	4/17/2021	50,000,000	50,000,000	3135G03C5	0.36	0.2%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	4/20/2022	4/17/2021	60,000,000	59,996,928	3133EMDN9	0.16	0.2%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	4/22/2022	4/17/2021	8,500,000	8,489,555	3133EKHW9	0.21	0.0%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. GOVERNMENT	P-1/A-1+	4/27/2022	4/17/2021	50,000,000	50,000,000	3135G04D2	0.33	0.2%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. GOVERNMENT	P-1/A-1+	4/28/2022	4/17/2021	50,000,000	50,000,000	3135G04A8	0.33	0.2%
FEDERAL HOME LOAN MORTGAGE CORPORATION	U.S. GOVERNMENT	P-1/A-1+	4/29/2022	4/17/2021	69,750,000	69,750,000	3134GWGU4	0.13	0.2%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	5/3/2022	4/17/2021	250,000,000	249,992,056	3133EL2F0	0.21	0.6%
FEDERAL HOME LOAN MORTGAGE CORPORATION	U.S. GOVERNMENT	P-1/A-1+	5/5/2022	4/17/2021	150,000,000	150,000,000	3134GVQW1	0.27	0.4%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	5/13/2022	4/17/2021	50,000,000	50,000,000	3130AKG67	0.07	0.2%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	U.S. GOVERNMENT	P-1/A-1+	6/3/2022	4/17/2021	99,500,000	99,608,208	3135G04W0	0.19	0.3%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	6/8/2022	4/17/2021	35,000,000	34,997,888	3133ELG40	0.28	0.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	7/15/2022	4/17/2021	47,007,000	47,007,000	3133ELU69	0.29	0.1%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	7/25/2022	4/17/2021	150,000,000	149,994,202	3133EL5C4	0.18	0.4%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	7/25/2022	4/17/2021	73,000,000	72,995,294	3133EL4V3	0.10	0.2%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	7/28/2022	4/17/2021	75,000,000	75,000,000	3133EL2B9	0.16	0.2%
FEDERAL HOME LOAN MORTGAGE CORPORATION	U.S. GOVERNMENT	P-1/A-1+	8/3/2022	4/17/2021	75,000,000	75,000,000	3134GWKC9	0.10	0.2%
FEDERAL HOME LOAN MORTGAGE CORPORATION	U.S. GOVERNMENT	P-1/A-1+	8/19/2022	4/17/2021	107,900,000	107,905,540	3134GW2U9	0.11	0.3%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	8/25/2022	4/17/2021	75,000,000	74,989,668	3133EMHQ8	0.06	0.2%
FEDERAL HOME LOAN MORTGAGE CORPORATION	U.S. GOVERNMENT	P-1/A-1+	9/9/2022	4/17/2021	70,000,000	70,000,000	3134GWQ25	0.11	0.2%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	11/10/2022	4/17/2021	50,000,000	50,000,000	3130AKG34	0.08	0.2%
FEDERAL HOME LOAN BANK	U.S. GOVERNMENT	P-1/A-1+	11/18/2022	4/17/2021	50,000,000	50,000,000	3130AKH82	0.07	0.2%
FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	1/19/2023	4/17/2021	50,000,000	49,995,554	3133EMNJ7	0.13	0.2%

FEDERAL FARM CREDIT BANK	U.S. GOVERNMENT	P-1/A-1+	3/15/2023	4/17/2021	175,000,000	174,983,049	3133EMTJ1	0.11	0.5%
INVESTMENT COMPANIES - 9.9%									
BLACKROCK LIQUIDITY FUNDS FEDFUND PORTFOLIO, INSTITUTIONAL SHARES	BLACKROCK LIQUIDITY FUNDS	P-1/A-1+	4/17/2021	4/17/2021	1,598,779,057	1,598,779,057	09248U700	0.04	4.7%
DREYFUS GOVERNMENT CASH MANAGEMENT, INSTITUTIONAL SHARES	DREYFUS FUNDS	P-1/A-1+	4/17/2021	4/17/2021	106,743,186	106,743,186	262006208	0.03	0.3%
FEDERATED GOVERNMENT OBLIGATIONS FUND, INSTITUTIONAL SHARES	FEDERATED INVESTORS FUNDS	P-1/A-1+	4/17/2021	4/17/2021	1,662,587,218	1,662,587,218	60934N104	0.04	4.9%
U.S. TREASURY REPURCHASE AGREEMENT, IF COLLATERALIZED ONLY BY U.S. TREASURIES (INCLUDING STRIPS) AND CASH - 6.0%									
AUSTRALIA & NEW ZEALAND BANK	REPURCHASE AGREEMENTS (U.S. TREAS DEBT AGENCY COLLATERAL)	P-1/A-1+	4/19/2021	4/19/2021	499,999,924	499,999,924	ANZ121419	0.01	1.4%
CITIGROUP GLOBAL MARKETS	REPURCHASE AGREEMENTS (U.S. TREAS DEBT AGENCY COLLATERAL)	P-1/A-1+	4/19/2021	4/19/2021	500,000,000	500,000,000	CGM121419	0.01	1.5%
FIXED INCOME CLEARING CORPORATION (BANK OF NEW YORK)	REPURCHASE AGREEMENTS (U.S. TREAS DEBT AGENCY COLLATERAL)	P-1/A-1+	4/19/2021	4/19/2021	250,000,000	250,000,000	BNY121419	0.005	0.7%
FIXED INCOME CLEARING CORPORATION (STATE STREET BANK)	REPURCHASE AGREEMENTS (U.S. TREAS DEBT AGENCY COLLATERAL)	P-1/A-1+	4/19/2021	4/19/2021	50,000,000	50,000,000	SST121419	0.005	0.2%
STANDARD CHARTERED BANK	REPURCHASE AGREEMENTS (U.S. TREAS DEBT AGENCY COLLATERAL)	P-1/A-1+	4/19/2021	4/19/2021	250,000,000	250,000,000	STA221419	0.005	0.7%
TORONTO DOMINION BANK NY	REPURCHASE AGREEMENTS (U.S. TREAS DEBT AGENCY COLLATERAL)	P-1/A-1+	4/19/2021	4/19/2021	500,000,000	500,000,000	TOR121419	0.01	1.5%
U.S. GOVERNMENT AGENCY REPURCHASE AGREEMENT, COLLATERALIZED ONLY BY U.S. GOVERNMENT AGENCY SECURITIES, U.S. TREASURIES, AND CASH - 14.2%									
BANK OF MONTREAL	REPURCHASE AGREEMENTS (U.S. GOV'T AGENCY COLLATERAL)	P-1/A-1+	4/19/2021	4/19/2021	400,000,000	400,000,000	BMT121419	0.01	1.2%
CANADIAN IMPERIAL BANK	REPURCHASE AGREEMENTS (U.S. GOV'T AGENCY COLLATERAL)	P-1/A-1+	4/19/2021	4/19/2021	475,000,000	475,000,000	CIB121419	0.01	1.4%
CREDIT AGRICOLE CIB NY	REPURCHASE AGREEMENTS (U.S. GOV'T AGENCY COLLATERAL)	P-1/A-1+	4/19/2021	4/19/2021	300,000,000	300,000,000	CRA121419	0.01	0.9%
DEUTSCHE BANK SECURITIES INC.	REPURCHASE AGREEMENTS (U.S. GOV'T AGENCY COLLATERAL)	P-1/A-1+	4/19/2021	4/19/2021	500,000,000	500,000,000	DBK121419	0.01	1.5%
GOLDMAN SACHS & CO.	REPURCHASE AGREEMENTS (U.S. GOV'T AGENCY COLLATERAL)	P-1/A-1+	4/19/2021	4/19/2021	400,000,000	400,000,000	GOL121419	0.01	1.2%
MIZUHO SECURITIES USA INC.	REPURCHASE AGREEMENTS (U.S. GOV'T AGENCY COLLATERAL)	P-1/A-1+	4/19/2021	4/19/2021	150,000,000	150,000,000	MIZ121419	0.01	0.4%

ROYAL BANK OF CANADA	REPURCHASE AGREEMENTS (U.S. GOV'T AGENCY COLLATERAL)	P-1/A-1+	4/19/2021	4/19/2021	100,000,000	100,000,000	RBC121419	0.01	0.3%
SOCIETE' GENERALE NY	REPURCHASE AGREEMENTS (U.S. GOV'T AGENCY COLLATERAL)	P-1/A-1+	4/19/2021	4/19/2021	1,000,000,000	1,000,000,000	SOC121419	0.01	2.9%
STANDARD CHARTERED BANK	REPURCHASE AGREEMENTS (U.S. GOV'T AGENCY COLLATERAL)	P-1/A-1+	4/19/2021	4/19/2021	1,000,000,000	1,000,000,000	STA121419	0.01	2.9%
WELLS FARGO BANK	REPURCHASE AGREEMENTS (U.S. GOV'T AGENCY COLLATERAL)	P-1/A-1+	4/19/2021	4/19/2021	500,000,000	500,000,000	WFB121419	0.01	1.5%
OTHER INSTRUMENT - 1.1%									
CASH	N/A	P-1/A-1+	4/17/2021	4/17/2021	385,110,616	385,110,616	HSBCCASH	0.00	1.1%
						34,081,443,408			

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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All decisions regarding the tax implications of your investment(s) should be made in connection with your independent tax advisor.

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• NOT A BANK DEPOSIT OR OBLIGATION OF THE BANK OR ANY OF ITS AFFILIATES	• NOT FDIC INSURED	• NOT GUARANTEED BY ANY FEDERAL GOVERNMENT AGENCY	• NOT GUARANTEED BY THE BANK OR ANY OF ITS AFFILIATES	• MAY LOSE VALUE
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