

Rule 2a-7(c)(12) Schedule of Investments

CREF Money Market Account

Account Information and Unaudited Holdings as of January 31, 2018

Weighted Average Maturity: 48.95 days

Weighted Average Life: 94.87 days

Issuer	Category of Investment	CUSIP	Principal Amount (\$)	Maturity Date	Final Maturity Date	Yield/Coupon Rate (%)	Market Value(\$)
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	31315LSN9	20,000,000	2/1/2018	2/1/2018	1.1500	20,000,000
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	31315LSZ2	10,520,000	2/12/2018	2/12/2018	1.3200	10,515,824
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	31315LTD0	7,000,000	2/16/2018	2/16/2018	1.3200	6,996,206
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	31315LTH1	10,185,000	2/20/2018	2/20/2018	1.3200	10,178,013
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	31315LTT5	34,500,000	3/2/2018	3/2/2018	1.3500	34,463,051
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	31315LVA3	14,265,000	4/2/2018	4/2/2018	1.4400	14,231,235
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	31315LWJ3	20,500,000	5/4/2018	5/4/2018	1.4800	20,422,982
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	31315LXK9	20,000,000	5/29/2018	5/29/2018	1.5000	19,904,440
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0F30	40,000,000	2/1/2018	1/25/2019	1.4400	39,988,320
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0LN9	45,000,000	2/1/2018	3/23/2018	1.5400	45,005,471
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0LZ2	22,000,000	2/22/2018	6/22/2018	1.6212	22,011,523
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0PB1	25,000,000	2/1/2018	11/1/2018	1.5378	25,008,932
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0SF9	30,000,000	4/27/2018	4/27/2018	1.5303	29,998,307
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0SJ1	44,500,000	2/3/2018	8/3/2018	1.4443	44,499,271
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0TK7	50,000,000	2/15/2018	6/15/2018	1.4395	49,993,890
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0VQ1	31,000,000	2/4/2018	2/4/2019	1.4868	31,013,046
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0WU1	25,000,000	2/1/2018	3/1/2019	1.4300	24,994,628
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0XH9	50,000,000	2/1/2018	11/1/2018	1.4678	49,991,970
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0YG0	40,000,000	2/1/2018	4/1/2019	1.4300	39,990,708
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0ZS3	25,000,000	2/25/2018	5/25/2018	1.4414	24,998,709
Federal Farm Credit Bank	U.S. Government Agency Debt	313313ST6	44,305,000	2/6/2018	2/6/2018	1.3200	44,296,981
Federal Farm Credit Bank	U.S. Government Agency Debt	313313SV1	20,000,000	2/8/2018	2/8/2018	1.3200	19,994,940
Federal Farm Credit Bank	U.S. Government Agency Debt	313313SW9	15,000,000	2/9/2018	2/9/2018	1.3200	14,995,665
Federal Farm Credit Bank	U.S. Government Agency Debt	313313TA6	18,900,000	2/13/2018	2/13/2018	1.3200	18,891,816
Federal Farm Credit Bank	U.S. Government Agency Debt	313313TB4	24,500,000	2/14/2018	2/14/2018	1.3200	24,488,510
Federal Farm Credit Bank	U.S. Government Agency Debt	313313TK4	16,600,000	2/22/2018	2/22/2018	1.3200	16,587,417
Federal Farm Credit Bank	U.S. Government Agency Debt	313313UE6	38,000,000	3/13/2018	3/13/2018	1.3500	37,943,836
Federal Farm Credit Bank	U.S. Government Agency Debt	313313UL0	17,400,000	3/19/2018	3/19/2018	1.3500	17,370,437

Issuer	Category of Investment	CUSIP	Principal Amount (\$)	Maturity Date	Final Maturity Date	Yield/Coupon Rate (%)	Market Value(\$)
Federal Farm Credit Bank	U.S. Government Agency Debt	313313UP1	6,295,000	3/22/2018	3/22/2018	1.3500	6,283,606
Federal Farm Credit Bank	U.S. Government Agency Debt	313313UQ9	23,000,000	3/23/2018	3/23/2018	1.3500	22,957,519
Federal Farm Credit Bank	U.S. Government Agency Debt	313313UU0	14,000,000	3/27/2018	3/27/2018	1.3500	13,972,070
Federal Farm Credit Bank	U.S. Government Agency Debt	313313VJ4	27,670,000	4/10/2018	4/10/2018	1.4400	27,595,789
Federal Farm Credit Bank	U.S. Government Agency Debt	313313VM7	11,000,000	4/13/2018	4/13/2018	1.4400	10,969,189
Federal Farm Credit Bank	U.S. Government Agency Debt	313313VT2	31,800,000	4/19/2018	4/19/2018	1.4400	31,703,423
Federal Farm Credit Bank	U.S. Government Agency Debt	313313VX3	22,100,000	4/23/2018	4/23/2018	1.4400	22,029,391
Federal Farm Credit Bank	U.S. Government Agency Debt	313313VY1	19,500,000	4/24/2018	4/24/2018	1.4400	19,436,937
Federal Farm Credit Bank	U.S. Government Agency Debt	313313VZ8	15,000,000	4/25/2018	4/25/2018	1.4400	14,950,890
Federal Farm Credit Bank	U.S. Government Agency Debt	313313WB0	11,840,000	4/27/2018	4/27/2018	1.4400	11,800,300
Federal Farm Credit Bank	U.S. Government Agency Debt	313313WE4	14,500,000	4/30/2018	4/30/2018	1.4400	14,449,671
Federal Farm Credit Bank	U.S. Government Agency Debt	313313WM6	20,000,000	5/7/2018	5/7/2018	1.5000	19,922,420
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XK9	5,000,000	5/29/2018	5/29/2018	1.5000	4,976,110
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XS2	4,000,000	6/5/2018	6/5/2018	1.5700	3,978,784
Federal Farm Credit Bank	U.S. Government Agency Debt	313313ZZ4	400,000	7/30/2018	7/30/2018	1.6500	396,798
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EEMH0	37,000,000	2/2/2018	2/2/2018	1.6178	37,000,178
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EEMX5	3,750,000	2/6/2018	2/6/2018	1.3614	3,750,069
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EEN71	50,000,000	2/22/2018	3/22/2018	1.5962	50,013,269
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EFE29	25,000,000	2/23/2018	2/23/2018	1.7113	25,005,651
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EFEC7	10,000,000	3/18/2018	9/18/2018	1.5704	10,010,470
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EFYG6	20,000,000	2/8/2018	8/8/2018	1.7450	20,033,846
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EFZR1	18,000,000	2/12/2018	2/12/2018	0.8000	17,997,624
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EG4B8	95,000,000	2/17/2018	9/17/2018	1.5061	95,047,454
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EG6G5	40,000,000	2/8/2018	8/8/2018	1.4550	40,002,319
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGAL9	16,000,000	2/1/2018	5/17/2018	1.6300	16,010,262
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGER2	25,000,000	2/1/2018	6/13/2018	1.6200	25,018,725
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGH57	50,000,000	2/14/2018	11/14/2018	1.2629	49,999,947
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGH73	10,000,000	2/1/2018	5/14/2018	1.6000	10,005,445
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGPA7	10,000,000	2/1/2018	8/1/2018	1.7078	10,014,283
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGQD0	20,000,000	2/1/2018	8/10/2018	1.6500	20,024,658
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGZZ1	46,700,000	2/27/2018	8/27/2018	1.5969	46,743,522
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EH3E1	40,000,000	2/6/2018	10/18/2019	1.4802	40,009,780
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHBX0	45,000,000	2/1/2018	1/14/2019	1.4800	45,033,233
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHDN0	33,700,000	2/1/2018	3/27/2019	1.4800	33,725,380

Issuer	Category of Investment	CUSIP	Principal Amount (\$)	Maturity Date	Final Maturity Date	Yield/Coupon Rate (%)	Market Value(\$)
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHLT8	13,000,000	2/6/2018	12/5/2018	1.4802	13,009,804
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHPC1	50,000,000	2/25/2018	1/25/2019	1.4514	50,001,586
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHPR8	55,000,000	2/1/2018	6/27/2019	1.4200	54,993,252
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHQ55	50,000,000	2/7/2018	6/7/2019	1.4300	49,980,528
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHRF2	20,000,000	4/15/2018	1/15/2019	1.5602	19,996,179
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHU92	30,000,000	2/1/2018	9/20/2019	1.4050	29,980,469
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHVD2	50,000,000	2/1/2018	8/16/2019	1.4200	49,987,071
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EJB7	50,000,000	2/28/2018	3/29/2019	1.4219	49,995,825
Federal Home Loan Bank	U.S. Government Agency Debt	3130A96L0	75,000,000	2/23/2018	2/23/2018	1.3040	75,002,393
Federal Home Loan Bank	U.S. Government Agency Debt	3130A9TA9	50,000,000	4/20/2018	4/20/2018	1.4800	49,995,229
Federal Home Loan Bank	U.S. Government Agency Debt	3130AANZ7	72,500,000	4/18/2018	1/18/2019	1.5340	72,496,962
Federal Home Loan Bank	U.S. Government Agency Debt	3130AATB4	20,000,000	2/13/2018	2/13/2019	1.1830	19,991,812
Federal Home Loan Bank	U.S. Government Agency Debt	3130AAU0	50,000,000	2/22/2018	2/22/2019	1.5210	50,032,606
Federal Home Loan Bank	U.S. Government Agency Debt	3130AAWH7	38,000,000	3/6/2018	3/6/2019	1.2730	37,986,268
Federal Home Loan Bank	U.S. Government Agency Debt	313385L20	3,000,000	10/19/2018	10/19/2018	1.7400	2,963,166
Federal Home Loan Bank	U.S. Government Agency Debt	313385SN7	30,000,000	2/1/2018	2/1/2018	1.2000	30,000,000
Federal Home Loan Bank	U.S. Government Agency Debt	313385SP2	79,900,000	2/2/2018	2/2/2018	1.3200	79,897,124
Federal Home Loan Bank	U.S. Government Agency Debt	313385ST4	30,000,000	2/6/2018	2/6/2018	1.3200	29,994,570
Federal Home Loan Bank	U.S. Government Agency Debt	313385SU1	116,031,000	2/7/2018	2/7/2018	1.3200	116,005,821
Federal Home Loan Bank	U.S. Government Agency Debt	313385SW7	30,050,000	2/9/2018	2/9/2018	1.3200	30,041,316
Federal Home Loan Bank	U.S. Government Agency Debt	313385SZ0	122,600,000	2/12/2018	2/12/2018	1.3200	122,551,328
Federal Home Loan Bank	U.S. Government Agency Debt	313385TA4	115,000,000	2/13/2018	2/13/2018	1.3200	114,950,205
Federal Home Loan Bank	U.S. Government Agency Debt	313385TB2	42,562,000	2/14/2018	2/14/2018	1.3200	42,542,038
Federal Home Loan Bank	U.S. Government Agency Debt	313385TD8	161,700,000	2/16/2018	2/16/2018	1.3200	161,612,359
Federal Home Loan Bank	U.S. Government Agency Debt	313385TH9	93,900,000	2/20/2018	2/20/2018	1.3200	93,835,585
Federal Home Loan Bank	U.S. Government Agency Debt	313385TJ5	23,500,000	2/21/2018	2/21/2018	1.3200	23,483,033
Federal Home Loan Bank	U.S. Government Agency Debt	313385TK2	10,000,000	2/22/2018	2/22/2018	1.3200	9,992,420
Federal Home Loan Bank	U.S. Government Agency Debt	313385TL0	50,900,000	2/23/2018	2/23/2018	1.3200	50,859,585
Federal Home Loan Bank	U.S. Government Agency Debt	313385TP1	144,950,000	2/26/2018	2/26/2018	1.3200	144,819,110
Federal Home Loan Bank	U.S. Government Agency Debt	313385TQ9	120,800,000	2/27/2018	2/27/2018	1.3200	120,686,569
Federal Home Loan Bank	U.S. Government Agency Debt	313385TR7	59,100,000	2/28/2018	2/28/2018	1.3200	59,042,378
Federal Home Loan Bank	U.S. Government Agency Debt	313385TS5	30,000,000	3/1/2018	3/1/2018	1.3500	29,968,980
Federal Home Loan Bank	U.S. Government Agency Debt	313385TT3	31,135,000	3/2/2018	3/2/2018	1.3500	31,101,654
Federal Home Loan Bank	U.S. Government Agency Debt	313385TW6	30,000,000	3/5/2018	3/5/2018	1.3500	29,964,540

Issuer	Category of Investment	CUSIP	Principal Amount (\$)	Maturity Date	Final Maturity Date	Yield/Coupon Rate (%)	Market Value(\$)
Federal Home Loan Bank	U.S. Government Agency Debt	313385TX4	100,000,000	3/6/2018	3/6/2018	1.3500	99,878,100
Federal Home Loan Bank	U.S. Government Agency Debt	313385TY2	70,000,000	3/7/2018	3/7/2018	1.3500	69,912,080
Federal Home Loan Bank	U.S. Government Agency Debt	313385TZ9	40,000,000	3/8/2018	3/8/2018	1.3500	39,948,280
Federal Home Loan Bank	U.S. Government Agency Debt	313385UA2	135,025,000	3/9/2018	3/9/2018	1.3500	134,845,417
Federal Home Loan Bank	U.S. Government Agency Debt	313385UD6	86,850,000	3/12/2018	3/12/2018	1.3500	86,724,849
Federal Home Loan Bank	U.S. Government Agency Debt	313385UE4	48,700,000	3/13/2018	3/13/2018	1.3500	48,628,021
Federal Home Loan Bank	U.S. Government Agency Debt	313385UF1	66,158,000	3/14/2018	3/14/2018	1.3500	66,057,771
Federal Home Loan Bank	U.S. Government Agency Debt	313385UH7	110,892,000	3/16/2018	3/16/2018	1.3500	110,715,793
Federal Home Loan Bank	U.S. Government Agency Debt	313385UL8	42,770,000	3/19/2018	3/19/2018	1.3500	42,697,334
Federal Home Loan Bank	U.S. Government Agency Debt	313385UM6	4,880,000	3/20/2018	3/20/2018	1.3500	4,871,528
Federal Home Loan Bank	U.S. Government Agency Debt	313385UN4	95,000,000	3/21/2018	3/21/2018	1.3500	94,831,565
Federal Home Loan Bank	U.S. Government Agency Debt	313385UP9	100,000,000	3/22/2018	3/22/2018	1.3500	99,819,000
Federal Home Loan Bank	U.S. Government Agency Debt	313385UQ7	55,785,000	3/23/2018	3/23/2018	1.3500	55,681,965
Federal Home Loan Bank	U.S. Government Agency Debt	313385UT1	47,300,000	3/26/2018	3/26/2018	1.3500	47,207,387
Federal Home Loan Bank	U.S. Government Agency Debt	313385UU8	23,040,000	3/27/2018	3/27/2018	1.3500	22,994,035
Federal Home Loan Bank	U.S. Government Agency Debt	313385UV6	153,000,000	3/28/2018	3/28/2018	1.3500	152,689,104
Federal Home Loan Bank	U.S. Government Agency Debt	313385UW4	25,000,000	3/29/2018	3/29/2018	1.3500	24,948,275
Federal Home Loan Bank	U.S. Government Agency Debt	313385VB9	40,000,000	4/3/2018	4/3/2018	1.4400	39,903,760
Federal Home Loan Bank	U.S. Government Agency Debt	313385VD5	50,000,000	4/5/2018	4/5/2018	1.4400	49,875,750
Federal Home Loan Bank	U.S. Government Agency Debt	313385VE3	15,000,000	4/6/2018	4/6/2018	1.4400	14,962,140
Federal Home Loan Bank	U.S. Government Agency Debt	313385VK9	83,530,000	4/11/2018	4/11/2018	1.4400	83,302,631
Federal Home Loan Bank	U.S. Government Agency Debt	313385VM5	41,073,000	4/13/2018	4/13/2018	1.4400	40,957,955
Federal Home Loan Bank	U.S. Government Agency Debt	313385VS2	20,000,000	4/18/2018	4/18/2018	1.4400	19,940,040
Federal Home Loan Bank	U.S. Government Agency Debt	313385VU7	6,000,000	4/20/2018	4/20/2018	1.4400	5,981,538
Federal Home Loan Bank	U.S. Government Agency Debt	313385VX1	30,000,000	4/23/2018	4/23/2018	1.4400	29,904,150
Federal Home Loan Bank	U.S. Government Agency Debt	313385VZ6	4,400,000	4/25/2018	4/25/2018	1.4400	4,385,594
Federal Home Loan Bank	U.S. Government Agency Debt	313385WB8	1,600,000	4/27/2018	4/27/2018	1.4400	1,594,635
Federal Home Loan Bank	U.S. Government Agency Debt	313385WF9	3,000,000	5/1/2018	5/1/2018	1.5000	2,989,098
Federal Home Loan Bank	U.S. Government Agency Debt	313385WJ1	73,000,000	5/4/2018	5/4/2018	1.5000	72,725,739
Federal Home Loan Bank	U.S. Government Agency Debt	313385WN2	5,000,000	5/8/2018	5/8/2018	1.5000	4,980,400
Federal Home Loan Bank	U.S. Government Agency Debt	313385WR3	7,690,000	5/11/2018	5/11/2018	1.5000	7,658,917
Federal Home Loan Bank	U.S. Government Agency Debt	313385WW2	2,445,000	5/16/2018	5/16/2018	1.5000	2,434,616
Federal Home Loan Bank	U.S. Government Agency Debt	313385ZG4	15,000,000	7/13/2018	7/13/2018	1.6400	14,891,325
Federal Home Loan Bank	U.S. Government Agency Debt	313385ZL3	3,830,000	7/17/2018	7/17/2018	1.6400	3,801,566

Issuer	Category of Investment	CUSIP	Principal Amount (\$)	Maturity Date	Final Maturity Date	Yield/Coupon Rate (%)	Market Value(\$)
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397SP7	60,000,000	2/2/2018	2/2/2018	1.3200	59,997,840
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397SS1	141,770,000	2/5/2018	2/5/2018	1.3200	141,749,585
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397ST9	17,785,000	2/6/2018	2/6/2018	1.3200	17,781,781
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397SU6	32,000,000	2/7/2018	2/7/2018	1.3200	31,993,056
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397SV4	9,000,000	2/8/2018	2/8/2018	1.3200	8,997,723
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397SW2	125,975,000	2/9/2018	2/9/2018	1.3200	125,938,593
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397SZ5	21,865,000	2/12/2018	2/12/2018	1.3200	21,856,320
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397TB7	6,900,000	2/14/2018	2/14/2018	1.3200	6,896,764
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397TJ0	120,470,000	2/21/2018	2/21/2018	1.3200	120,383,021
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397TK7	35,000,000	2/22/2018	2/22/2018	1.3200	34,973,470
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397TS0	36,000,000	3/1/2018	3/1/2018	1.3500	35,962,776
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397TW1	7,485,000	3/5/2018	3/5/2018	1.3500	7,476,153
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397UD1	6,300,000	3/12/2018	3/12/2018	1.3500	6,290,922
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397UT6	23,730,000	3/26/2018	3/26/2018	1.3500	23,683,537
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397VC2	15,000,000	4/4/2018	4/4/2018	1.4400	14,963,310
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397VJ7	78,509,000	4/10/2018	4/10/2018	1.4400	78,298,439
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397VK4	25,000,000	4/11/2018	4/11/2018	1.4400	24,931,950
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397VL2	45,060,000	4/12/2018	4/12/2018	1.4400	44,935,589
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397VM0	50,000,000	4/13/2018	4/13/2018	1.4400	49,859,950
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397VQ1	35,000,000	4/16/2018	4/16/2018	1.4400	34,897,835
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397VR9	52,685,000	4/17/2018	4/17/2018	1.4400	52,529,158
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397VS7	35,770,000	4/18/2018	4/18/2018	1.4400	35,662,762
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397WA5	25,000,000	4/26/2018	4/26/2018	1.4400	24,917,175
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397WB3	25,000,000	4/27/2018	4/27/2018	1.4400	24,916,175
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397WJ6	34,800,000	5/4/2018	5/4/2018	1.5000	34,669,256
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	3134GBZZ8	30,000,000	2/19/2018	7/19/2018	1.3975	29,998,212
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589ST1	56,880,000	2/6/2018	2/6/2018	1.3200	56,869,705
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589SU8	33,200,000	2/7/2018	2/7/2018	1.3200	33,192,796
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589SV6	15,000,000	2/8/2018	2/8/2018	1.3200	14,996,205
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589TB9	82,000,000	2/14/2018	2/14/2018	1.3200	81,961,542
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589TH6	40,000,000	2/20/2018	2/20/2018	1.3200	39,972,560
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589TJ2	20,017,000	2/21/2018	2/21/2018	1.3200	20,002,548
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589TP8	16,360,000	2/26/2018	2/26/2018	1.3200	16,345,227
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589TQ6	10,000,000	2/27/2018	2/27/2018	1.3200	9,990,610

Issuer	Category of Investment	CUSIP	Principal Amount (\$)	Maturity Date	Final Maturity Date	Yield/Coupon Rate (%)	Market Value(\$)
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589TS2	55,000,000	3/1/2018	3/1/2018	1.3500	54,943,130
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589TT0	89,775,000	3/2/2018	3/2/2018	1.3500	89,678,851
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589TW3	132,020,000	3/5/2018	3/5/2018	1.3500	131,863,952
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589TX1	41,610,000	3/6/2018	3/6/2018	1.3500	41,559,277
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589TY9	85,168,000	3/7/2018	3/7/2018	1.3500	85,061,029
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589UD3	50,405,000	3/12/2018	3/12/2018	1.3500	50,332,366
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589UE1	53,810,000	3/13/2018	3/13/2018	1.3500	53,730,469
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589UF8	30,000,000	3/14/2018	3/14/2018	1.3500	29,954,550
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589UL5	60,000,000	3/19/2018	3/19/2018	1.3500	59,898,060
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589UM3	30,000,000	3/20/2018	3/20/2018	1.3500	29,947,920
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589UQ4	25,000,000	3/23/2018	3/23/2018	1.3500	24,953,825
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589UT8	30,300,000	3/26/2018	3/26/2018	1.3500	30,240,673
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589UU5	50,000,000	3/27/2018	3/27/2018	1.3500	49,900,250
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589VA8	30,000,000	4/2/2018	4/2/2018	1.4400	29,928,990
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589VC4	20,000,000	4/4/2018	4/4/2018	1.4400	19,951,080
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589VQ3	22,990,000	4/16/2018	4/16/2018	1.4400	22,922,892
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589VS9	25,000,000	4/18/2018	4/18/2018	1.4400	24,925,050
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589VY6	34,340,000	4/24/2018	4/24/2018	1.4400	34,228,944
Federal National Mortgage Assoc.	U.S. Government Agency Debt	3135G0L35	20,000,000	3/21/2018	3/21/2018	1.5920	20,006,374
Federal National Mortgage Assoc.	U.S. Government Agency Debt	3135G0WJ8	40,000,000	5/21/2018	5/21/2018	0.8750	39,921,360
Tennessee Valley Authority	U.S. Government Agency Debt	880590TA2	20,000,000	2/13/2018	2/13/2018	1.3200	19,991,340
Tennessee Valley Authority	U.S. Government Agency Debt	880590TH7	10,000,000	2/20/2018	2/20/2018	1.3200	9,993,140
Tennessee Valley Authority	U.S. Government Agency Debt	880590TQ7	20,000,000	2/27/2018	2/27/2018	1.3200	19,981,220
U.S. Treasury Bill	U.S. Treasury Debt	912796LJ6	110,315,000	2/1/2018	2/1/2018	1.1150	110,315,000
U.S. Treasury Bill	U.S. Treasury Debt	912796LN7	30,815,000	3/1/2018	3/1/2018	1.4090	30,781,715
U.S. Treasury Bill	U.S. Treasury Debt	912796LS6	20,000,000	3/29/2018	3/29/2018	1.3250	19,959,400
U.S. Treasury Bill	U.S. Treasury Debt	912796MF3	47,375,000	6/21/2018	6/21/2018	1.5290	47,098,646
U.S. Treasury Bill	U.S. Treasury Debt	912796MK2	81,070,000	7/19/2018	7/19/2018	1.6210	80,469,407
U.S. Treasury Bill	U.S. Treasury Debt	912796NQ8	4,585,000	8/16/2018	8/16/2018	1.6740	4,544,111
U.S. Treasury Bill	U.S. Treasury Debt	912796NR6	125,000,000	2/8/2018	2/8/2018	1.2240	124,970,651
U.S. Treasury Bill	U.S. Treasury Debt	912796NS4	55,000,000	2/15/2018	2/15/2018	1.2260	54,974,146
U.S. Treasury Bill	U.S. Treasury Debt	912796NT2	101,882,000	2/22/2018	2/22/2018	1.2120	101,810,980
U.S. Treasury Bill	U.S. Treasury Debt	912796NU9	100,000,000	3/8/2018	3/8/2018	1.3570	99,869,965
U.S. Treasury Bill	U.S. Treasury Debt	912796NV7	64,050,000	9/13/2018	9/13/2018	1.6750	63,397,051
U.S. Treasury Bill	U.S. Treasury Debt	912796NW5	10,000,000	3/15/2018	3/15/2018	1.3390	9,984,615
U.S. Treasury Bill	U.S. Treasury Debt	912796NX3	50,000,000	3/22/2018	3/22/2018	1.3380	49,910,337
U.S. Treasury Bill	U.S. Treasury Debt	912796NZ8	125,000,000	10/11/2018	10/11/2018	1.7180	123,530,534
U.S. Treasury Bill	U.S. Treasury Debt	912796PD5	120,000,000	11/8/2018	11/8/2018	1.7300	118,423,656
U.S. Treasury Bill	U.S. Treasury Debt	912796PE3	80,000,000	12/6/2018	12/6/2018	1.7480	78,833,022
U.S. Treasury Bill	U.S. Treasury Debt	912796PJ2	75,000,000	6/7/2018	6/7/2018	1.5130	74,610,188
U.S. Treasury Bill	U.S. Treasury Debt	912796PL7	50,000,000	6/14/2018	6/14/2018	1.5190	49,724,764
U.S. Treasury Note	U.S. Treasury Debt	912828H94	139,480,000	2/15/2018	2/15/2018	1.0000	139,463,237

Issuer	Category of Investment	CUSIP	Principal Amount (\$)	Maturity Date	Final Maturity Date	Yield/Coupon Rate (%)	Market Value(\$)
U.S. Treasury Note	U.S. Treasury Debt	912828J68	100,000,000	3/15/2018	3/15/2018	1.0000	99,958,855
U.S. Treasury Note	U.S. Treasury Debt	912828K82	9,840,000	8/15/2018	8/15/2018	1.0000	9,802,716
U.S. Treasury Note	U.S. Treasury Debt	912828N22	30,055,000	12/15/2018	12/15/2018	1.2500	29,883,593
U.S. Treasury Note	U.S. Treasury Debt	912828R93	10,000,000	6/30/2018	6/30/2018	0.6250	9,960,156
U.S. Treasury Note	U.S. Treasury Debt	912828S68	50,000,000	7/31/2018	7/31/2018	0.7500	49,779,297
U.S. Treasury Note	U.S. Treasury Debt	912828UR9	110,000,000	2/28/2018	2/28/2018	0.7500	109,948,300
U.S. Treasury Note	U.S. Treasury Debt	912828XF2	80,000,000	6/15/2018	6/15/2018	1.1250	79,871,875