

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

CREF Money Market Account

Account Information and Unaudited Holdings as of February 28, 2018

Weighted Average Maturity: 48.64 days

Weighted Average Life: 96.50 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	31315LTT5	34,500,000	3/2/2018	3/2/2018	1.4800	34,498,586
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	31315LTX6	24,000,000	3/6/2018	3/6/2018	1.4800	23,995,128
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	31315LVA3	14,265,000	4/2/2018	4/2/2018	1.6200	14,244,715
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	31315LWJ3	20,500,000	5/4/2018	5/4/2018	1.7000	20,439,136
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	31315LXK9	20,000,000	5/29/2018	5/29/2018	1.7000	19,917,420
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0F30	40,000,000	3/1/2018	1/25/2019	1.4400	39,989,195
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0J93	25,000,000	6/1/2018	3/1/2019	1.5000	24,992,465
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0LN9	45,000,000	3/1/2018	3/23/2018	1.5400	45,002,362
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0LZ2	22,000,000	3/22/2018	6/22/2018	1.6556	22,009,077
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0PB1	25,000,000	3/1/2018	11/1/2018	1.5447	25,008,032
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0SF9	30,000,000	4/27/2018	4/27/2018	1.5303	29,998,742
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0SJ1	44,500,000	3/3/2018	8/3/2018	1.4595	44,499,391
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0TK7	50,000,000	3/15/2018	6/15/2018	1.4675	49,995,255
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0VQ1	31,000,000	3/4/2018	2/4/2019	1.5045	31,011,973
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0WU1	25,000,000	3/1/2018	3/1/2019	1.4300	24,995,014
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0XH9	50,000,000	3/1/2018	11/1/2018	1.4747	49,992,774
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0YG0	40,000,000	3/1/2018	4/1/2019	1.4300	39,954,564
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0ZS3	25,000,000	3/25/2018	5/25/2018	1.5007	24,999,051
Federal Farm Credit Bank	U.S. Government Agency Debt	313313TZ1	20,000,000	3/8/2018	3/8/2018	1.4800	19,994,320
Federal Farm Credit Bank	U.S. Government Agency Debt	313313UE6	38,000,000	3/13/2018	3/13/2018	1.4800	37,981,494
Federal Farm Credit Bank	U.S. Government Agency Debt	313313UL0	17,400,000	3/19/2018	3/19/2018	1.4800	17,387,298
Federal Farm Credit Bank	U.S. Government Agency Debt	313313UP1	6,295,000	3/22/2018	3/22/2018	1.4800	6,289,637
Federal Farm Credit Bank	U.S. Government Agency Debt	313313UQ9	23,000,000	3/23/2018	3/23/2018	1.4800	22,979,484
Federal Farm Credit Bank	U.S. Government Agency Debt	313313UU0	14,000,000	3/27/2018	3/27/2018	1.4800	13,985,244
Federal Farm Credit Bank	U.S. Government Agency Debt	313313VJ4	27,670,000	4/10/2018	4/10/2018	1.6300	27,620,803
Federal Farm Credit Bank	U.S. Government Agency Debt	313313VK1	10,000,000	4/11/2018	4/11/2018	1.6300	9,981,780
Federal Farm Credit Bank	U.S. Government Agency Debt	313313VM7	11,000,000	4/13/2018	4/13/2018	1.6300	10,978,979
Federal Farm Credit Bank	U.S. Government Agency Debt	313313VR6	14,250,000	4/17/2018	4/17/2018	1.5610	14,220,232

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	313313VT2	31,800,000	4/19/2018	4/19/2018	1.6300	31,730,740
Federal Farm Credit Bank	U.S. Government Agency Debt	313313VX3	22,100,000	4/23/2018	4/23/2018	1.6300	22,047,932
Federal Farm Credit Bank	U.S. Government Agency Debt	313313VY1	35,500,000	4/24/2018	4/24/2018	1.6300	35,414,800
Federal Farm Credit Bank	U.S. Government Agency Debt	313313VZ8	15,000,000	4/25/2018	4/25/2018	1.6300	14,963,340
Federal Farm Credit Bank	U.S. Government Agency Debt	313313WB0	11,840,000	4/27/2018	4/27/2018	1.6300	11,810,009
Federal Farm Credit Bank	U.S. Government Agency Debt	313313WE4	57,500,000	4/30/2018	4/30/2018	1.6300	57,346,648
Federal Farm Credit Bank	U.S. Government Agency Debt	313313WF1	44,000,000	5/1/2018	5/1/2018	1.7000	43,875,480
Federal Farm Credit Bank	U.S. Government Agency Debt	313313WG9	10,000,000	5/2/2018	5/2/2018	1.7000	9,971,240
Federal Farm Credit Bank	U.S. Government Agency Debt	313313WM6	20,000,000	5/7/2018	5/7/2018	1.7000	19,937,840
Federal Farm Credit Bank	U.S. Government Agency Debt	313313WQ7	52,780,000	5/10/2018	5/10/2018	1.7000	52,608,623
Federal Farm Credit Bank	U.S. Government Agency Debt	313313WU8	35,000,000	5/14/2018	5/14/2018	1.7000	34,879,845
Federal Farm Credit Bank	U.S. Government Agency Debt	313313WV6	49,200,000	5/15/2018	5/15/2018	1.7000	49,028,833
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XB9	45,000,000	5/21/2018	5/21/2018	1.7000	44,830,890
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XC7	42,000,000	5/22/2018	5/22/2018	1.7000	41,840,232
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XD5	35,130,000	5/23/2018	5/23/2018	1.7000	34,994,750
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XE3	20,000,000	5/24/2018	5/24/2018	1.7000	19,922,060
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XK9	5,000,000	5/29/2018	5/29/2018	1.7000	4,979,355
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XR4	15,000,000	6/4/2018	6/4/2018	1.7600	14,931,525
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XS2	4,000,000	6/5/2018	6/5/2018	1.7600	3,981,548
Federal Farm Credit Bank	U.S. Government Agency Debt	313313ZZ4	400,000	7/30/2018	7/30/2018	1.8400	396,980
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EEN71	50,000,000	3/22/2018	3/22/2018	1.6306	50,004,908
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EFEC7	10,000,000	3/18/2018	9/18/2018	1.5704	10,009,848
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EFGY6	20,000,000	3/8/2018	8/8/2018	1.7693	20,026,861
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EG4B8	95,000,000	3/17/2018	9/17/2018	1.5400	95,041,210
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EG6G5	40,000,000	3/8/2018	8/8/2018	1.4793	40,004,432
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGAL9	16,000,000	3/1/2018	5/17/2018	1.6300	16,007,524
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGER2	25,000,000	3/1/2018	6/13/2018	1.6200	25,014,714
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGH57	50,000,000	5/14/2018	11/14/2018	1.6834	49,999,931
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGH73	10,000,000	3/1/2018	5/14/2018	1.6000	10,003,903
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGPA7	10,000,000	3/1/2018	8/1/2018	1.7147	10,010,643
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGQD0	20,000,000	3/1/2018	8/10/2018	1.6500	20,020,665
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGZZ1	46,700,000	3/27/2018	8/27/2018	1.6612	46,737,198
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EH3E1	40,000,000	3/6/2018	10/18/2019	1.7019	40,009,270
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EH4P5	47,000,000	3/1/2018	12/26/2019	1.4350	46,948,808

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	3133EHBX0	45,000,000	3/1/2018	1/14/2019	1.4800	45,030,510
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHDN0	33,700,000	3/1/2018	3/27/2019	1.4800	33,723,680
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHLT8	13,000,000	3/5/2018	12/5/2018	1.7019	13,008,905
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHPC1	50,000,000	3/25/2018	1/25/2019	1.5107	49,993,832
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHPR8	55,000,000	3/1/2018	6/27/2019	1.4200	54,993,630
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHQ55	50,000,000	3/7/2018	6/7/2019	1.4551	49,967,055
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHRF2	20,000,000	4/15/2018	1/15/2019	1.5602	19,996,459
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHU92	30,000,000	3/1/2018	9/20/2019	1.4050	29,981,404
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHVD2	50,000,000	3/1/2018	8/16/2019	1.4200	49,987,748
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EJB7	50,000,000	3/29/2018	3/29/2019	1.5030	49,962,002
Federal Home Loan Bank	U.S. Government Agency Debt	3130A9TA9	50,000,000	4/20/2018	4/20/2018	1.4800	49,996,754
Federal Home Loan Bank	U.S. Government Agency Debt	3130AANZ7	72,500,000	4/18/2018	1/18/2019	1.5340	72,500,809
Federal Home Loan Bank	U.S. Government Agency Debt	3130AATB4	20,000,000	5/13/2018	2/13/2019	1.5900	19,993,724
Federal Home Loan Bank	U.S. Government Agency Debt	3130AAUU0	50,000,000	3/22/2018	2/22/2019	1.5560	50,020,269
Federal Home Loan Bank	U.S. Government Agency Debt	3130AAWH7	38,000,000	3/6/2018	3/6/2019	1.2730	37,984,143
Federal Home Loan Bank	U.S. Government Agency Debt	313385L20	3,000,000	10/19/2018	10/19/2018	1.9800	2,962,686
Federal Home Loan Bank	U.S. Government Agency Debt	313385TS5	30,000,000	3/1/2018	3/1/2018	0.0100	30,000,000
Federal Home Loan Bank	U.S. Government Agency Debt	313385TT3	31,135,000	3/2/2018	3/2/2018	1.4800	31,133,723
Federal Home Loan Bank	U.S. Government Agency Debt	313385TW6	30,000,000	3/5/2018	3/5/2018	1.4800	29,995,140
Federal Home Loan Bank	U.S. Government Agency Debt	313385TX4	100,000,000	3/6/2018	3/6/2018	1.4800	99,979,700
Federal Home Loan Bank	U.S. Government Agency Debt	313385TY2	80,000,000	3/7/2018	3/7/2018	1.4800	79,980,560
Federal Home Loan Bank	U.S. Government Agency Debt	313385TZ9	40,000,000	3/8/2018	3/8/2018	1.4800	39,988,640
Federal Home Loan Bank	U.S. Government Agency Debt	313385UA2	155,025,000	3/9/2018	3/9/2018	1.4800	154,974,772
Federal Home Loan Bank	U.S. Government Agency Debt	313385UD6	91,850,000	3/12/2018	3/12/2018	1.4800	91,809,035
Federal Home Loan Bank	U.S. Government Agency Debt	313385UE4	68,700,000	3/13/2018	3/13/2018	1.4800	68,666,543
Federal Home Loan Bank	U.S. Government Agency Debt	313385UF1	161,158,000	3/14/2018	3/14/2018	1.4800	161,073,070
Federal Home Loan Bank	U.S. Government Agency Debt	313385UH7	110,892,000	3/16/2018	3/16/2018	1.4800	110,824,578
Federal Home Loan Bank	U.S. Government Agency Debt	313385UL8	82,475,000	3/19/2018	3/19/2018	1.4800	82,414,793
Federal Home Loan Bank	U.S. Government Agency Debt	313385UM6	44,880,000	3/20/2018	3/20/2018	1.4800	44,845,398
Federal Home Loan Bank	U.S. Government Agency Debt	313385UN4	95,000,000	3/21/2018	3/21/2018	1.4800	94,922,955
Federal Home Loan Bank	U.S. Government Agency Debt	313385UP9	100,000,000	3/22/2018	3/22/2018	1.4800	99,914,800
Federal Home Loan Bank	U.S. Government Agency Debt	313385UQ7	62,985,000	3/23/2018	3/23/2018	1.4800	62,928,817
Federal Home Loan Bank	U.S. Government Agency Debt	313385UT1	47,300,000	3/26/2018	3/26/2018	1.4800	47,252,038
Federal Home Loan Bank	U.S. Government Agency Debt	313385UU8	47,430,000	3/27/2018	3/27/2018	1.4800	47,380,009

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	313385UV6	163,000,000	3/28/2018	3/28/2018	1.4800	162,821,515
Federal Home Loan Bank	U.S. Government Agency Debt	313385UW4	25,000,000	3/29/2018	3/29/2018	1.4800	24,971,600
Federal Home Loan Bank	U.S. Government Agency Debt	313385VA1	50,000,000	4/2/2018	4/2/2018	1.6200	49,928,900
Federal Home Loan Bank	U.S. Government Agency Debt	313385VB9	49,200,000	4/3/2018	4/3/2018	1.6200	49,127,824
Federal Home Loan Bank	U.S. Government Agency Debt	313385VC7	104,600,000	4/4/2018	4/4/2018	1.6200	104,441,949
Federal Home Loan Bank	U.S. Government Agency Debt	313385VD5	50,000,000	4/5/2018	4/5/2018	1.6200	49,922,200
Federal Home Loan Bank	U.S. Government Agency Debt	313385VE3	125,490,000	4/6/2018	4/6/2018	1.6200	125,289,216
Federal Home Loan Bank	U.S. Government Agency Debt	313385VH6	106,900,000	4/9/2018	4/9/2018	1.6300	106,714,742
Federal Home Loan Bank	U.S. Government Agency Debt	313385VK9	115,030,000	4/11/2018	4/11/2018	1.6300	114,820,415
Federal Home Loan Bank	U.S. Government Agency Debt	313385VM5	94,073,000	4/13/2018	4/13/2018	1.6300	93,893,227
Federal Home Loan Bank	U.S. Government Agency Debt	313385VQ6	80,175,000	4/16/2018	4/16/2018	1.6300	80,011,122
Federal Home Loan Bank	U.S. Government Agency Debt	313385VS2	75,000,000	4/18/2018	4/18/2018	1.6300	74,840,025
Federal Home Loan Bank	U.S. Government Agency Debt	313385VU7	51,310,000	4/20/2018	4/20/2018	1.6300	51,195,989
Federal Home Loan Bank	U.S. Government Agency Debt	313385VX1	30,000,000	4/23/2018	4/23/2018	1.6300	29,929,320
Federal Home Loan Bank	U.S. Government Agency Debt	313385VZ6	95,600,000	4/25/2018	4/25/2018	1.6300	95,366,354
Federal Home Loan Bank	U.S. Government Agency Debt	313385WB8	31,600,000	4/27/2018	4/27/2018	1.6300	31,519,957
Federal Home Loan Bank	U.S. Government Agency Debt	313385WE2	50,000,000	4/30/2018	4/30/2018	1.6300	49,866,650
Federal Home Loan Bank	U.S. Government Agency Debt	313385WF9	3,000,000	5/1/2018	5/1/2018	1.7000	2,991,510
Federal Home Loan Bank	U.S. Government Agency Debt	313385WG7	13,945,000	5/2/2018	5/2/2018	1.7000	13,904,894
Federal Home Loan Bank	U.S. Government Agency Debt	313385WJ1	76,500,000	5/4/2018	5/4/2018	1.7000	76,272,872
Federal Home Loan Bank	U.S. Government Agency Debt	313385WN2	14,860,000	5/8/2018	5/8/2018	1.7000	14,813,132
Federal Home Loan Bank	U.S. Government Agency Debt	313385WP7	11,000,000	5/9/2018	5/9/2018	1.7000	10,964,789
Federal Home Loan Bank	U.S. Government Agency Debt	313385WR3	7,690,000	5/11/2018	5/11/2018	1.7000	7,664,669
Federal Home Loan Bank	U.S. Government Agency Debt	313385WW2	2,445,000	5/16/2018	5/16/2018	1.7000	2,436,379
Federal Home Loan Bank	U.S. Government Agency Debt	313385WY8	28,800,000	5/18/2018	5/18/2018	1.7000	28,695,802
Federal Home Loan Bank	U.S. Government Agency Debt	313385XL5	29,430,000	5/30/2018	5/30/2018	1.7000	29,307,130
Federal Home Loan Bank	U.S. Government Agency Debt	313385ZG4	15,000,000	7/13/2018	7/13/2018	1.8400	14,899,500
Federal Home Loan Bank	U.S. Government Agency Debt	313385ZL3	3,830,000	7/17/2018	7/17/2018	1.8400	3,803,573
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397B34	25,000,000	8/9/2018	8/9/2018	1.9000	24,792,050
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397TS0	56,226,000	3/1/2018	3/1/2018	1.1600	56,226,000
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397TW1	7,485,000	3/5/2018	3/5/2018	1.4800	7,483,787
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397UD1	6,300,000	3/12/2018	3/12/2018	1.4800	6,297,190
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397UH2	50,000,000	3/16/2018	3/16/2018	1.4800	49,969,600
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397UL3	10,000,000	3/19/2018	3/19/2018	1.4800	9,992,700

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Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397UN9	45,000,000	3/21/2018	3/21/2018	1.4800	44,963,505
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397UT6	23,730,000	3/26/2018	3/26/2018	1.4800	23,705,938
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397VB4	25,000,000	4/3/2018	4/3/2018	1.6200	24,963,325
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397VC2	15,000,000	4/4/2018	4/4/2018	1.6200	14,977,335
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397VJ7	122,859,000	4/10/2018	4/10/2018	1.6300	122,640,557
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397VK4	25,000,000	4/11/2018	4/11/2018	1.6300	24,954,450
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397VL2	45,060,000	4/12/2018	4/12/2018	1.6300	44,975,873
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397VM0	50,000,000	4/13/2018	4/13/2018	1.6300	49,904,450
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397VQ1	35,000,000	4/16/2018	4/16/2018	1.6300	34,928,460
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397VR9	52,685,000	4/17/2018	4/17/2018	1.6300	52,574,941
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397VS7	35,770,000	4/18/2018	4/18/2018	1.6300	35,693,703
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397VX6	45,365,000	4/23/2018	4/23/2018	1.6300	45,258,120
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397WA5	65,000,000	4/26/2018	4/26/2018	1.6300	64,838,215
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397WB3	45,860,000	4/27/2018	4/27/2018	1.6300	45,743,837
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397WJ6	34,800,000	5/4/2018	5/4/2018	1.7000	34,696,679
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397WM9	80,000,000	5/7/2018	5/7/2018	1.7000	79,751,360
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397WQ0	34,572,000	5/10/2018	5/10/2018	1.7000	34,459,745
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397XB2	25,000,000	5/21/2018	5/21/2018	1.7000	24,906,050
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	3134GBZZ8	30,000,000	3/19/2018	7/19/2018	1.4300	29,998,533
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	3134GSDS1	70,000,000	3/8/2018	8/8/2019	1.4793	69,970,196
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589TS2	55,000,000	3/1/2018	3/1/2018	0.0100	55,000,000
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589TT0	89,775,000	3/2/2018	3/2/2018	1.4800	89,771,319
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589TW3	132,020,000	3/5/2018	3/5/2018	1.4800	131,998,613
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589TX1	41,610,000	3/6/2018	3/6/2018	1.4800	41,601,553
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589TY9	85,168,000	3/7/2018	3/7/2018	1.4800	85,147,304
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589UD3	50,405,000	3/12/2018	3/12/2018	1.4800	50,382,519
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589UE1	53,810,000	3/13/2018	3/13/2018	1.4800	53,783,795
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589UF8	30,000,000	3/14/2018	3/14/2018	1.4800	29,984,190
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589UL5	60,000,000	3/19/2018	3/19/2018	1.4800	59,956,200
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589UM3	105,000,000	3/20/2018	3/20/2018	1.4800	104,919,045
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589UN1	20,000,000	3/21/2018	3/21/2018	1.4800	19,983,780
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589UQ4	25,000,000	3/23/2018	3/23/2018	1.4800	24,977,700
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589UT8	30,300,000	3/26/2018	3/26/2018	1.4800	30,269,276
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589UU5	50,000,000	3/27/2018	3/27/2018	1.4800	49,947,300

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	313589VA8	30,000,000	4/2/2018	4/2/2018	1.6200	29,957,340
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589VC4	20,000,000	4/4/2018	4/4/2018	1.6200	19,969,780
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589VQ3	22,990,000	4/16/2018	4/16/2018	1.6300	22,943,008
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589VR1	20,000,000	4/17/2018	4/17/2018	1.6300	19,958,220
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589VS9	25,000,000	4/18/2018	4/18/2018	1.6300	24,946,675
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589VY6	74,340,000	4/24/2018	4/24/2018	1.6300	74,161,584
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589WP4	25,000,000	5/9/2018	5/9/2018	1.7000	24,919,975
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589WW9	20,000,000	5/16/2018	5/16/2018	1.7000	19,929,480
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589XD0	18,520,000	5/23/2018	5/23/2018	1.7000	18,448,698
Federal National Mortgage Assoc.	U.S. Government Agency Debt	3135G0L35	20,000,000	3/21/2018	3/21/2018	1.5920	20,001,240
Federal National Mortgage Assoc.	U.S. Government Agency Debt	3135G0WJ8	40,000,000	5/21/2018	5/21/2018	0.8750	39,931,440
U.S. Treasury Bill	U.S. Treasury Debt	912796LN7	30,815,000	3/1/2018	3/1/2018	0.0100	30,815,000
U.S. Treasury Bill	U.S. Treasury Debt	912796LS6	70,000,000	3/29/2018	3/29/2018	1.5030	69,919,354
U.S. Treasury Bill	U.S. Treasury Debt	912796LX5	76,760,000	4/26/2018	4/26/2018	1.5520	76,577,610
U.S. Treasury Bill	U.S. Treasury Debt	912796MB2	50,000,000	5/24/2018	5/24/2018	1.6340	49,812,604
U.S. Treasury Bill	U.S. Treasury Debt	912796MF3	67,375,000	6/21/2018	6/21/2018	1.6760	67,030,190
U.S. Treasury Bill	U.S. Treasury Debt	912796MK2	101,070,000	7/19/2018	7/19/2018	1.7830	100,383,145
U.S. Treasury Bill	U.S. Treasury Debt	912796NQ8	55,960,000	8/16/2018	8/16/2018	1.8310	55,492,221
U.S. Treasury Bill	U.S. Treasury Debt	912796NU9	100,000,000	3/8/2018	3/8/2018	1.1840	99,977,299
U.S. Treasury Bill	U.S. Treasury Debt	912796NV7	94,050,000	9/13/2018	9/13/2018	1.8220	93,137,911
U.S. Treasury Bill	U.S. Treasury Debt	912796NW5	40,000,000	3/15/2018	3/15/2018	1.3130	39,979,856
U.S. Treasury Bill	U.S. Treasury Debt	912796NX3	50,000,000	3/22/2018	3/22/2018	1.3670	49,960,698
U.S. Treasury Bill	U.S. Treasury Debt	912796NY1	100,000,000	4/5/2018	4/5/2018	1.4870	99,857,569
U.S. Treasury Bill	U.S. Treasury Debt	912796NZ8	125,000,000	10/11/2018	10/11/2018	1.8630	123,584,436
U.S. Treasury Bill	U.S. Treasury Debt	912796PA1	128,200,000	4/12/2018	4/12/2018	1.5310	127,974,528
U.S. Treasury Bill	U.S. Treasury Debt	912796PB9	92,100,000	4/19/2018	4/19/2018	1.5570	91,907,889
U.S. Treasury Bill	U.S. Treasury Debt	912796PC7	90,000,000	5/3/2018	5/3/2018	1.5520	89,759,418
U.S. Treasury Bill	U.S. Treasury Debt	912796PD5	120,000,000	11/8/2018	11/8/2018	1.8690	118,467,000
U.S. Treasury Bill	U.S. Treasury Debt	912796PE3	80,000,000	12/6/2018	12/6/2018	1.8830	78,856,666
U.S. Treasury Bill	U.S. Treasury Debt	912796PF0	4,450,000	5/10/2018	5/10/2018	1.5860	4,436,502
U.S. Treasury Bill	U.S. Treasury Debt	912796PG8	30,000,000	5/17/2018	5/17/2018	1.6030	29,898,857
U.S. Treasury Bill	U.S. Treasury Debt	912796PH6	40,000,000	5/31/2018	5/31/2018	1.6560	39,835,442
U.S. Treasury Bill	U.S. Treasury Debt	912796PJ2	75,000,000	6/7/2018	6/7/2018	1.6400	74,671,037
U.S. Treasury Bill	U.S. Treasury Debt	912796PL7	70,000,000	6/14/2018	6/14/2018	1.6650	69,666,188
U.S. Treasury Bill	U.S. Treasury Debt	912796PM5	55,425,000	6/28/2018	6/28/2018	1.6920	55,120,871
U.S. Treasury Note	U.S. Treasury Debt	912828J68	100,000,000	3/15/2018	3/15/2018	1.0000	99,988,560
U.S. Treasury Note	U.S. Treasury Debt	912828K82	9,840,000	8/15/2018	8/15/2018	1.0000	9,801,178
U.S. Treasury Note	U.S. Treasury Debt	912828N22	30,055,000	12/15/2018	12/15/2018	1.2500	29,871,852
U.S. Treasury Note	U.S. Treasury Debt	912828R51	35,000,000	5/31/2018	5/31/2018	0.8750	34,931,280
U.S. Treasury Note	U.S. Treasury Debt	912828R93	10,000,000	6/30/2018	6/30/2018	0.6250	9,961,719
U.S. Treasury Note	U.S. Treasury Debt	912828S68	60,000,000	7/31/2018	7/31/2018	0.7500	59,725,781
U.S. Treasury Note	U.S. Treasury Debt	912828XF2	80,000,000	6/15/2018	6/15/2018	1.1250	79,856,500