

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

CREF Money Market Account

Account Information and Unaudited Holdings as of April 30, 2018

Weighted Average Maturity: 46.83 days

Weighted Average Life: 94.42 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	31315LA57	10,000,000	8/3/2018	8/3/2018	1.9400	9,950,390
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	31315LE61	1,250,000	9/5/2018	9/5/2018	1.9900	1,241,401
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	31315LH92	10,000,000	10/2/2018	10/2/2018	2.0600	9,914,020
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	31315LWJ3	20,500,000	5/4/2018	5/4/2018	1.7200	20,497,089
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	31315LXK9	20,000,000	5/29/2018	5/29/2018	1.7300	19,973,560
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	31315LYQ5	7,000,000	6/27/2018	6/27/2018	1.7600	6,980,827
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	31315LZK7	1,790,000	7/16/2018	7/16/2018	1.8700	1,783,048
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	31315LZW1	10,000,000	7/27/2018	7/27/2018	1.8700	9,955,530
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0F30	40,000,000	5/1/2018	1/25/2019	1.7200	39,991,215
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0J93	25,000,000	5/1/2018	3/1/2019	1.7800	24,993,701
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0LZ2	22,000,000	5/22/2018	6/22/2018	1.9583	22,004,172
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0PB1	25,000,000	5/1/2018	11/1/2018	1.8569	25,006,036
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0Q61	30,000,000	5/1/2018	7/1/2019	1.8269	29,989,597
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0SJ1	44,500,000	5/3/2018	8/3/2018	1.7669	44,499,632
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0T92	30,000,000	5/1/2018	11/30/2018	1.8000	29,994,871
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0TK7	50,000,000	5/15/2018	6/15/2018	1.7769	49,997,982
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0V73	30,000,000	5/1/2018	12/28/2018	1.8200	29,994,167
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0VQ1	31,000,000	5/4/2018	2/4/2019	1.8081	31,000,650
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0WU1	25,000,000	5/1/2018	3/1/2019	1.7100	24,995,803
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0XH9	50,000,000	5/1/2018	11/1/2018	1.7869	49,994,569
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0YG0	40,000,000	5/1/2018	4/1/2019	1.7100	39,961,537
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0ZS3	25,000,000	5/25/2018	5/25/2018	1.7771	24,999,720
Federal Farm Credit Bank	U.S. Government Agency Debt	313313E61	15,000,000	9/5/2018	9/5/2018	1.9900	14,896,815
Federal Farm Credit Bank	U.S. Government Agency Debt	313313E87	15,000,000	9/7/2018	9/7/2018	1.9900	14,895,180
Federal Farm Credit Bank	U.S. Government Agency Debt	313313F37	9,300,000	9/10/2018	9/10/2018	1.9900	9,233,505
Federal Farm Credit Bank	U.S. Government Agency Debt	313313F52	12,500,000	9/12/2018	9/12/2018	1.9900	12,409,275
Federal Farm Credit Bank	U.S. Government Agency Debt	313313G69	20,500,000	9/21/2018	9/21/2018	1.9470	20,341,207
Federal Farm Credit Bank	U.S. Government Agency Debt	313313M88	1,000,000	11/2/2018	11/2/2018	2.1000	989,465

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	313313WF1	58,200,000	5/1/2018	5/1/2018	0.0100	58,200,000
Federal Farm Credit Bank	U.S. Government Agency Debt	313313WG9	20,000,000	5/2/2018	5/2/2018	1.7200	19,999,060
Federal Farm Credit Bank	U.S. Government Agency Debt	313313WM6	42,000,000	5/7/2018	5/7/2018	1.7200	41,988,114
Federal Farm Credit Bank	U.S. Government Agency Debt	313313WQ7	52,780,000	5/10/2018	5/10/2018	1.7200	52,757,569
Federal Farm Credit Bank	U.S. Government Agency Debt	313313WR5	24,500,000	5/11/2018	5/11/2018	1.7200	24,488,436
Federal Farm Credit Bank	U.S. Government Agency Debt	313313WU8	58,500,000	5/14/2018	5/14/2018	1.7200	58,464,081
Federal Farm Credit Bank	U.S. Government Agency Debt	313313WV6	49,200,000	5/15/2018	5/15/2018	1.7200	49,167,479
Federal Farm Credit Bank	U.S. Government Agency Debt	313313WX2	24,200,000	5/17/2018	5/17/2018	1.7200	24,181,705
Federal Farm Credit Bank	U.S. Government Agency Debt	313313WY0	24,365,000	5/18/2018	5/18/2018	1.7200	24,345,435
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XB9	45,000,000	5/21/2018	5/21/2018	1.7300	44,957,520
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XC7	42,000,000	5/22/2018	5/22/2018	1.7300	41,958,336
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XD5	35,130,000	5/23/2018	5/23/2018	1.7300	35,093,500
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XE3	20,000,000	5/24/2018	5/24/2018	1.7300	19,978,280
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XK9	5,000,000	5/29/2018	5/29/2018	1.7300	4,993,390
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XM5	15,000,000	5/31/2018	5/31/2018	1.7300	14,978,745
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XR4	35,000,000	6/4/2018	6/4/2018	1.7600	34,942,810
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XS2	4,000,000	6/5/2018	6/5/2018	1.7600	3,993,272
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XT0	20,000,000	6/6/2018	6/6/2018	1.7600	19,965,400
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XU7	17,000,000	6/7/2018	6/7/2018	1.7600	16,969,774
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XV5	25,000,000	6/8/2018	6/8/2018	1.7600	24,954,350
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XZ6	30,000,000	6/12/2018	6/12/2018	1.7600	29,939,460
Federal Farm Credit Bank	U.S. Government Agency Debt	313313YA0	25,000,000	6/13/2018	6/13/2018	1.7600	24,948,350
Federal Farm Credit Bank	U.S. Government Agency Debt	313313YF9	46,000,000	6/18/2018	6/18/2018	1.7600	45,893,878
Federal Farm Credit Bank	U.S. Government Agency Debt	313313YG7	7,725,000	6/19/2018	6/19/2018	1.7600	7,706,808
Federal Farm Credit Bank	U.S. Government Agency Debt	313313YQ5	24,500,000	6/27/2018	6/27/2018	1.7600	24,432,895
Federal Farm Credit Bank	U.S. Government Agency Debt	313313YR3	25,000,000	6/28/2018	6/28/2018	1.7600	24,930,325
Federal Farm Credit Bank	U.S. Government Agency Debt	313313YV4	24,250,000	7/2/2018	7/2/2018	1.8700	24,173,152
Federal Farm Credit Bank	U.S. Government Agency Debt	313313YW2	13,000,000	7/3/2018	7/3/2018	1.8700	12,958,140
Federal Farm Credit Bank	U.S. Government Agency Debt	313313YY8	16,000,000	7/5/2018	7/5/2018	1.8700	15,946,848
Federal Farm Credit Bank	U.S. Government Agency Debt	313313ZC5	22,500,000	7/9/2018	7/9/2018	1.8700	22,420,643
Federal Farm Credit Bank	U.S. Government Agency Debt	313313ZD3	11,890,000	7/10/2018	7/10/2018	1.8700	11,847,458
Federal Farm Credit Bank	U.S. Government Agency Debt	313313ZE1	21,625,000	7/11/2018	7/11/2018	1.8700	21,546,523
Federal Farm Credit Bank	U.S. Government Agency Debt	313313ZG6	40,000,000	7/13/2018	7/13/2018	1.8700	39,850,760
Federal Farm Credit Bank	U.S. Government Agency Debt	313313ZL5	30,000,000	7/17/2018	7/17/2018	1.8700	29,881,920

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	313313ZP6	12,460,000	7/20/2018	7/20/2018	1.8700	12,409,051
Federal Farm Credit Bank	U.S. Government Agency Debt	313313ZU5	19,100,000	7/25/2018	7/25/2018	1.8700	19,017,030
Federal Farm Credit Bank	U.S. Government Agency Debt	313313ZZ4	30,400,000	7/30/2018	7/30/2018	1.8700	30,260,160
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EFEC7	10,000,000	6/18/2018	9/18/2018	2.1475	10,006,805
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EFYG6	20,000,000	5/8/2018	8/8/2018	2.0852	20,016,608
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EG4B8	95,000,000	5/17/2018	9/17/2018	1.8455	95,028,449
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EG6G5	40,000,000	5/8/2018	8/8/2018	1.7952	40,001,856
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGAL9	16,000,000	5/1/2018	5/17/2018	1.8800	16,001,528
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGER2	25,000,000	5/1/2018	6/13/2018	1.8700	25,006,097
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGH57	50,000,000	5/14/2018	11/14/2018	1.6834	49,999,908
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGH73	10,000,000	5/1/2018	5/14/2018	1.8500	10,000,667
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGPA7	10,000,000	5/1/2018	8/1/2018	2.0269	10,005,755
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGQD0	20,000,000	5/1/2018	8/10/2018	1.9000	20,012,788
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGZZ1	46,700,000	5/27/2018	8/27/2018	1.9299	46,724,739
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EH3E1	40,000,000	5/1/2018	10/18/2019	1.8885	39,999,878
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EH4P5	47,000,000	5/1/2018	12/26/2019	1.6850	46,880,930
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHBX0	45,000,000	5/1/2018	1/14/2019	1.7300	45,024,715
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHDN0	33,700,000	5/1/2018	3/27/2019	1.7300	33,701,498
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHLT8	13,000,000	5/1/2018	12/5/2018	1.8885	13,006,962
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHPC1	50,000,000	5/25/2018	1/25/2019	1.7871	49,994,995
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHPR8	55,000,000	5/1/2018	6/27/2019	1.6700	54,940,932
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHQ55	50,000,000	5/7/2018	6/7/2019	1.7702	49,970,927
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHRF2	20,000,000	7/15/2018	1/15/2019	2.1877	20,005,605
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHU92	30,000,000	5/1/2018	9/20/2019	1.6850	29,983,340
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHVD2	50,000,000	5/1/2018	8/16/2019	1.6700	49,926,812
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EJB7	50,000,000	5/29/2018	3/29/2019	1.7558	49,972,811
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EJMF3	50,000,000	5/1/2018	1/27/2020	1.8935	49,980,720
Federal Home Loan Bank	U.S. Government Agency Debt	3130AANZ7	72,500,000	7/18/2018	1/18/2019	2.1550	72,583,403
Federal Home Loan Bank	U.S. Government Agency Debt	3130AATB4	20,000,000	5/13/2018	2/13/2019	1.5900	20,018,815
Federal Home Loan Bank	U.S. Government Agency Debt	3130AAUU0	50,000,000	5/22/2018	2/22/2019	1.8580	50,016,305
Federal Home Loan Bank	U.S. Government Agency Debt	3130AAWH7	38,000,000	6/6/2018	3/6/2019	1.7900	38,034,011
Federal Home Loan Bank	U.S. Government Agency Debt	3130ABSB3	45,000,000	5/12/2018	7/12/2019	1.8240	44,993,427
Federal Home Loan Bank	U.S. Government Agency Debt	313385A30	1,575,000	8/1/2018	8/1/2018	1.9400	1,567,352
Federal Home Loan Bank	U.S. Government Agency Debt	313385A55	65,100,000	8/3/2018	8/3/2018	1.9400	64,777,039

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	313385B21	6,891,000	8/8/2018	8/8/2018	1.9400	6,854,995
Federal Home Loan Bank	U.S. Government Agency Debt	313385B47	300,000	8/10/2018	8/10/2018	1.9400	298,401
Federal Home Loan Bank	U.S. Government Agency Debt	313385D29	3,225,000	8/24/2018	8/24/2018	1.9400	3,205,427
Federal Home Loan Bank	U.S. Government Agency Debt	313385D78	9,165,000	8/29/2018	8/29/2018	1.9400	9,106,958
Federal Home Loan Bank	U.S. Government Agency Debt	313385J31	1,800,000	10/4/2018	10/4/2018	2.0600	1,784,322
Federal Home Loan Bank	U.S. Government Agency Debt	313385L20	5,910,000	10/19/2018	10/19/2018	2.0600	5,853,571
Federal Home Loan Bank	U.S. Government Agency Debt	313385L79	10,000,000	10/24/2018	10/24/2018	2.0600	9,901,730
Federal Home Loan Bank	U.S. Government Agency Debt	313385L95	1,300,000	10/26/2018	10/26/2018	2.0600	1,287,081
Federal Home Loan Bank	U.S. Government Agency Debt	313385WF9	33,255,000	5/1/2018	5/1/2018	0.0100	33,255,000
Federal Home Loan Bank	U.S. Government Agency Debt	313385WG7	77,620,000	5/2/2018	5/2/2018	1.7200	77,616,352
Federal Home Loan Bank	U.S. Government Agency Debt	313385WJ1	95,470,000	5/4/2018	5/4/2018	1.7200	95,456,443
Federal Home Loan Bank	U.S. Government Agency Debt	313385WM4	22,750,000	5/7/2018	5/7/2018	1.7200	22,743,562
Federal Home Loan Bank	U.S. Government Agency Debt	313385WN2	44,860,000	5/8/2018	5/8/2018	1.7200	44,845,151
Federal Home Loan Bank	U.S. Government Agency Debt	313385WP7	106,860,000	5/9/2018	5/9/2018	1.7200	106,819,607
Federal Home Loan Bank	U.S. Government Agency Debt	313385WR3	119,880,000	5/11/2018	5/11/2018	1.7200	119,823,417
Federal Home Loan Bank	U.S. Government Agency Debt	313385WU6	4,500,000	5/14/2018	5/14/2018	1.7200	4,497,237
Federal Home Loan Bank	U.S. Government Agency Debt	313385WW2	100,045,000	5/16/2018	5/16/2018	1.7200	99,974,168
Federal Home Loan Bank	U.S. Government Agency Debt	313385WY8	38,550,000	5/18/2018	5/18/2018	1.7200	38,519,044
Federal Home Loan Bank	U.S. Government Agency Debt	313385XC5	70,020,000	5/22/2018	5/22/2018	1.7300	69,950,540
Federal Home Loan Bank	U.S. Government Agency Debt	313385XD3	66,490,000	5/23/2018	5/23/2018	1.7300	66,420,917
Federal Home Loan Bank	U.S. Government Agency Debt	313385XE1	25,000,000	5/24/2018	5/24/2018	1.7300	24,972,850
Federal Home Loan Bank	U.S. Government Agency Debt	313385XF8	28,650,000	5/25/2018	5/25/2018	1.7300	28,617,540
Federal Home Loan Bank	U.S. Government Agency Debt	313385XK7	75,188,000	5/29/2018	5/29/2018	1.7300	75,088,601
Federal Home Loan Bank	U.S. Government Agency Debt	313385XL5	40,430,000	5/30/2018	5/30/2018	1.7300	40,374,651
Federal Home Loan Bank	U.S. Government Agency Debt	313385XM3	15,000,000	5/31/2018	5/31/2018	1.7300	14,978,745
Federal Home Loan Bank	U.S. Government Agency Debt	313385XN1	87,000,000	6/1/2018	6/1/2018	1.7600	86,870,370
Federal Home Loan Bank	U.S. Government Agency Debt	313385XR2	43,800,000	6/4/2018	6/4/2018	1.7600	43,728,431
Federal Home Loan Bank	U.S. Government Agency Debt	313385XS0	90,000,000	6/5/2018	6/5/2018	1.7600	89,848,620
Federal Home Loan Bank	U.S. Government Agency Debt	313385XT8	70,920,000	6/6/2018	6/6/2018	1.7600	70,797,308
Federal Home Loan Bank	U.S. Government Agency Debt	313385XV3	100,000,000	6/8/2018	6/8/2018	1.7600	99,817,400
Federal Home Loan Bank	U.S. Government Agency Debt	313385XY7	110,000,000	6/11/2018	6/11/2018	1.7600	109,783,300
Federal Home Loan Bank	U.S. Government Agency Debt	313385XZ4	110,000,000	6/12/2018	6/12/2018	1.7600	109,778,020
Federal Home Loan Bank	U.S. Government Agency Debt	313385YA8	35,000,000	6/13/2018	6/13/2018	1.7600	34,927,690
Federal Home Loan Bank	U.S. Government Agency Debt	313385YC4	13,367,000	6/15/2018	6/15/2018	1.7600	13,338,087

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	313385YF7	50,000,000	6/18/2018	6/18/2018	1.7600	49,884,650
Federal Home Loan Bank	U.S. Government Agency Debt	313385YG5	109,130,000	6/19/2018	6/19/2018	1.7600	108,872,999
Federal Home Loan Bank	U.S. Government Agency Debt	313385YH3	67,400,000	6/20/2018	6/20/2018	1.7600	67,238,038
Federal Home Loan Bank	U.S. Government Agency Debt	313385YJ9	35,970,000	6/21/2018	6/21/2018	1.7600	35,881,838
Federal Home Loan Bank	U.S. Government Agency Debt	313385YK6	51,535,000	6/22/2018	6/22/2018	1.7600	51,406,214
Federal Home Loan Bank	U.S. Government Agency Debt	313385YN0	20,000,000	6/25/2018	6/25/2018	1.7600	19,947,140
Federal Home Loan Bank	U.S. Government Agency Debt	313385YQ3	27,000,000	6/27/2018	6/27/2018	1.7600	26,926,047
Federal Home Loan Bank	U.S. Government Agency Debt	313385YS9	60,425,000	6/29/2018	6/29/2018	1.7600	60,253,695
Federal Home Loan Bank	U.S. Government Agency Debt	313385YZ3	90,638,000	7/6/2018	7/6/2018	1.8700	90,332,278
Federal Home Loan Bank	U.S. Government Agency Debt	313385ZE9	20,000,000	7/11/2018	7/11/2018	1.8700	19,927,420
Federal Home Loan Bank	U.S. Government Agency Debt	313385ZG4	105,000,000	7/13/2018	7/13/2018	1.8700	104,608,245
Federal Home Loan Bank	U.S. Government Agency Debt	313385ZK5	10,100,000	7/16/2018	7/16/2018	1.8700	10,060,772
Federal Home Loan Bank	U.S. Government Agency Debt	313385ZL3	3,830,000	7/17/2018	7/17/2018	1.8700	3,814,925
Federal Home Loan Bank	U.S. Government Agency Debt	313385ZM1	20,000,000	7/18/2018	7/18/2018	1.8700	19,920,260
Federal Home Loan Bank	U.S. Government Agency Debt	313385ZP4	47,500,000	7/20/2018	7/20/2018	1.8700	47,305,773
Federal Home Loan Bank	U.S. Government Agency Debt	313385ZU3	15,000,000	7/25/2018	7/25/2018	1.8700	14,934,840
Federal Home Loan Bank	U.S. Government Agency Debt	313385ZW9	30,000,000	7/27/2018	7/27/2018	1.8700	29,866,590
Federal Home Loan Bank	U.S. Government Agency Debt	313385ZZ2	3,542,000	7/30/2018	7/30/2018	1.8700	3,525,707
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397B34	25,000,000	8/9/2018	8/9/2018	1.9400	24,868,050
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397C90	10,325,000	8/23/2018	8/23/2018	1.9400	10,262,874
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397WJ6	34,800,000	5/4/2018	5/4/2018	1.7200	34,795,058
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397WM9	80,000,000	5/7/2018	5/7/2018	1.7200	79,977,360
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397WQ0	34,572,000	5/10/2018	5/10/2018	1.7200	34,557,307
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397XB2	25,000,000	5/21/2018	5/21/2018	1.7300	24,976,400
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397XR7	43,584,000	6/4/2018	6/4/2018	1.7600	43,512,784
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397XS5	26,115,000	6/5/2018	6/5/2018	1.7600	26,071,075
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397XY2	16,885,000	6/11/2018	6/11/2018	1.7600	16,851,737
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397YH8	70,000,000	6/20/2018	6/20/2018	1.7600	69,831,790
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397YN5	75,000,000	6/25/2018	6/25/2018	1.7600	74,801,775
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397YP0	100,000,000	6/26/2018	6/26/2018	1.7600	99,730,900
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397YZ8	10,000,000	7/6/2018	7/6/2018	1.8700	9,966,270
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397ZC8	89,000,000	7/9/2018	7/9/2018	1.8700	88,686,097
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397ZD6	30,000,000	7/10/2018	7/10/2018	1.8700	29,892,660
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397ZE4	2,000,000	7/11/2018	7/11/2018	1.8700	1,992,742

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	313397ZK0	43,990,000	7/16/2018	7/16/2018	1.8700	43,819,143
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397ZM6	46,100,000	7/18/2018	7/18/2018	1.8700	45,916,199
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397ZS3	90,428,000	7/23/2018	7/23/2018	1.8700	90,044,404
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397ZT1	25,985,000	7/24/2018	7/24/2018	1.8700	25,873,446
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397ZZ7	54,900,000	7/30/2018	7/30/2018	1.8320	54,647,460
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	3134GBZZ8	30,000,000	5/19/2018	7/19/2018	1.7356	29,999,164
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	3134GSDS1	70,000,000	5/8/2018	8/8/2019	1.7952	69,973,657
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589WF6	50,000,000	5/1/2018	5/1/2018	0.0100	50,000,000
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589WG4	30,000,000	5/2/2018	5/2/2018	1.7200	29,998,590
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589WH2	20,000,000	5/3/2018	5/3/2018	1.7200	19,998,120
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589WM1	3,000,000	5/7/2018	5/7/2018	1.7200	2,999,151
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589WN9	107,230,000	5/8/2018	5/8/2018	1.7200	107,194,507
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589WP4	25,000,000	5/9/2018	5/9/2018	1.7200	24,990,550
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589WU3	23,275,000	5/14/2018	5/14/2018	1.7200	23,260,709
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589WV1	28,630,000	5/15/2018	5/15/2018	1.7200	28,611,076
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589WW9	20,000,000	5/16/2018	5/16/2018	1.7200	19,985,840
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589WY5	35,000,000	5/18/2018	5/18/2018	1.7200	34,971,895
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589XB4	20,000,000	5/21/2018	5/21/2018	1.7300	19,981,120
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589XC2	30,000,000	5/22/2018	5/22/2018	1.7300	29,970,240
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589XD0	53,520,000	5/23/2018	5/23/2018	1.7300	53,464,393
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589XL2	49,000,000	5/30/2018	5/30/2018	1.7300	48,932,919
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589XR9	35,000,000	6/4/2018	6/4/2018	1.7600	34,942,810
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589XT5	44,408,000	6/6/2018	6/6/2018	1.7600	44,331,174
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589YA5	44,695,000	6/13/2018	6/13/2018	1.7600	44,602,660
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589YF4	25,000,000	6/18/2018	6/18/2018	1.7600	24,942,325
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589YH0	10,000,000	6/20/2018	6/20/2018	1.7600	9,975,970
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589YK3	40,000,000	6/22/2018	6/22/2018	1.7600	39,900,040
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589YQ0	59,800,000	6/27/2018	6/27/2018	1.7600	59,636,208
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589YV9	80,000,000	7/2/2018	7/2/2018	1.8700	79,746,480
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589YW7	40,700,000	7/3/2018	7/3/2018	1.8700	40,568,946
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589ZE6	76,981,000	7/11/2018	7/11/2018	1.8700	76,701,636
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589ZM8	4,000,000	7/18/2018	7/18/2018	1.8700	3,984,052
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589ZS5	40,000,000	7/23/2018	7/23/2018	1.8700	39,830,320
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589ZU0	23,775,000	7/25/2018	7/25/2018	1.8700	23,671,721

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	313589ZW6	3,615,000	7/27/2018	7/27/2018	1.8700	3,598,924
Federal National Mortgage Assoc.	U.S. Government Agency Debt	3135G0WJ8	40,000,000	5/21/2018	5/21/2018	0.8750	39,980,760
Tennessee Valley Authority	U.S. Government Agency Debt	880590WF7	10,000,000	5/1/2018	5/1/2018	0.0100	10,000,000
Tennessee Valley Authority	U.S. Government Agency Debt	880590WN0	21,645,000	5/8/2018	5/8/2018	1.7200	21,637,836
U.S. Treasury Bill	U.S. Treasury Debt	912796MB2	91,195,000	5/24/2018	5/24/2018	1.6210	91,101,924
U.S. Treasury Bill	U.S. Treasury Debt	912796MF3	107,575,000	6/21/2018	6/21/2018	1.7120	107,318,210
U.S. Treasury Bill	U.S. Treasury Debt	912796MK2	101,070,000	7/19/2018	7/19/2018	1.7850	100,681,031
U.S. Treasury Bill	U.S. Treasury Debt	912796NQ8	55,960,000	8/16/2018	8/16/2018	1.8850	55,652,412
U.S. Treasury Bill	U.S. Treasury Debt	912796NV7	94,050,000	9/13/2018	9/13/2018	1.9170	93,387,829
U.S. Treasury Bill	U.S. Treasury Debt	912796NZ8	125,000,000	10/11/2018	10/11/2018	1.9920	123,897,769
U.S. Treasury Bill	U.S. Treasury Debt	912796PC7	110,000,000	5/3/2018	5/3/2018	1.5860	109,990,437
U.S. Treasury Bill	U.S. Treasury Debt	912796PD5	120,000,000	11/8/2018	11/8/2018	1.9550	118,783,967
U.S. Treasury Bill	U.S. Treasury Debt	912796PE3	80,000,000	12/6/2018	12/6/2018	1.8680	79,111,827
U.S. Treasury Bill	U.S. Treasury Debt	912796PF0	105,750,000	5/10/2018	5/10/2018	1.5560	105,709,418
U.S. Treasury Bill	U.S. Treasury Debt	912796PG8	100,000,000	5/17/2018	5/17/2018	1.6150	99,929,222
U.S. Treasury Bill	U.S. Treasury Debt	912796PH6	40,000,000	5/31/2018	5/31/2018	1.6670	39,945,248
U.S. Treasury Bill	U.S. Treasury Debt	912796PJ2	114,750,000	6/7/2018	6/7/2018	1.6630	114,556,877
U.S. Treasury Bill	U.S. Treasury Debt	912796PL7	100,000,000	6/14/2018	6/14/2018	1.6730	99,798,639
U.S. Treasury Bill	U.S. Treasury Debt	912796PM5	65,425,000	6/28/2018	6/28/2018	1.7180	65,246,862
U.S. Treasury Bill	U.S. Treasury Debt	912796PN3	83,815,000	7/5/2018	7/5/2018	1.7740	83,550,969
U.S. Treasury Bill	U.S. Treasury Debt	912796PQ6	100,000,000	7/12/2018	7/12/2018	1.7700	99,652,000
U.S. Treasury Bill	U.S. Treasury Debt	912796PR4	86,780,000	7/26/2018	7/26/2018	1.8090	86,411,510
U.S. Treasury Bill	U.S. Treasury Debt	912796PS2	50,000,000	8/2/2018	8/2/2018	1.8720	49,762,596
U.S. Treasury Bill	U.S. Treasury Debt	912796PU7	60,000,000	8/9/2018	8/9/2018	1.8840	59,691,893
U.S. Treasury Bill	U.S. Treasury Debt	912796PW3	29,720,000	8/30/2018	8/30/2018	1.9030	29,533,593
U.S. Treasury Bill	U.S. Treasury Debt	912796PY9	10,225,000	9/6/2018	9/6/2018	1.9030	10,157,197
U.S. Treasury Bill	U.S. Treasury Debt	912796PZ6	55,000,000	9/20/2018	9/20/2018	1.9470	54,586,450
U.S. Treasury Bill	U.S. Treasury Debt	912796QD4	20,000,000	10/18/2018	10/18/2018	2.0000	19,815,361
U.S. Treasury Note	U.S. Treasury Debt	912828K82	59,840,000	8/15/2018	8/15/2018	1.0000	59,682,487
U.S. Treasury Note	U.S. Treasury Debt	912828N22	30,055,000	12/15/2018	12/15/2018	1.2500	29,892,985
U.S. Treasury Note	U.S. Treasury Debt	912828R51	35,000,000	5/31/2018	5/31/2018	0.8750	34,976,923
U.S. Treasury Note	U.S. Treasury Debt	912828R93	10,000,000	6/30/2018	6/30/2018	0.6250	9,981,347
U.S. Treasury Note	U.S. Treasury Debt	912828S68	60,000,000	7/31/2018	7/31/2018	0.7500	59,835,839
U.S. Treasury Note	U.S. Treasury Debt	912828T75	50,000,000	5/1/2018	10/31/2018	2.0085	50,054,895
U.S. Treasury Note	U.S. Treasury Debt	912828XF2	80,000,000	6/15/2018	6/15/2018	1.1250	79,939,570