

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

CREF Money Market Account

Account Information and Unaudited Holdings as of May 31, 2018

Weighted Average Maturity: 44.71 days

Weighted Average Life: 89.36 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	1.9500	9,966,400
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	31315LE61	1,250,000	9/5/2018	9/5/2018	1.9900	1,243,500
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	31315LH92	10,000,000	10/2/2018	10/2/2018	2.0300	9,932,010
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	31315LYQ5	7,000,000	6/27/2018	6/27/2018	1.8500	6,990,802
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	31315LZK7	1,790,000	7/16/2018	7/16/2018	1.9000	1,785,815
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	31315LZW1	10,000,000	7/27/2018	7/27/2018	1.9000	9,970,910
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0F30	40,000,000	6/1/2018	1/25/2019	1.7200	39,965,154
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0J93	25,000,000	6/1/2018	3/1/2019	1.7800	24,985,009
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0LZ2	22,000,000	6/22/2018	6/22/2018	2.0128	22,001,707
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0PB1	25,000,000	6/1/2018	11/1/2018	1.8770	25,005,038
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0Q61	30,000,000	6/1/2018	7/1/2019	1.8570	29,995,970
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0SJ1	44,500,000	6/3/2018	8/3/2018	1.7888	44,499,744
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0T92	30,000,000	6/1/2018	11/30/2018	1.8000	29,995,517
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0TK7	50,000,000	6/15/2018	6/15/2018	1.7987	49,999,328
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0V73	30,000,000	6/1/2018	12/28/2018	1.8200	29,994,863
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0VQ1	31,000,000	6/4/2018	2/4/2019	1.8421	30,996,131
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0WU1	25,000,000	6/1/2018	3/1/2019	1.7100	24,972,006
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0XH9	50,000,000	6/1/2018	11/1/2018	1.8070	49,995,466
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0Y62	25,000,000	6/19/2018	11/19/2018	1.8483	24,996,522
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0YG0	40,000,000	6/1/2018	4/1/2019	1.7100	39,948,451
Federal Farm Credit Bank	U.S. Government Agency Debt	313313A24	26,000,000	7/31/2018	7/31/2018	1.9000	25,918,958
Federal Farm Credit Bank	U.S. Government Agency Debt	313313A40	25,000,000	8/2/2018	8/2/2018	1.9500	24,917,325
Federal Farm Credit Bank	U.S. Government Agency Debt	313313B80	16,570,000	8/14/2018	8/14/2018	1.9500	16,504,598
Federal Farm Credit Bank	U.S. Government Agency Debt	313313E53	29,200,000	9/4/2018	9/4/2018	1.9900	29,049,737
Federal Farm Credit Bank	U.S. Government Agency Debt	313313E61	15,000,000	9/5/2018	9/5/2018	1.9900	14,922,000
Federal Farm Credit Bank	U.S. Government Agency Debt	313313E87	15,000,000	9/7/2018	9/7/2018	1.9900	14,920,380
Federal Farm Credit Bank	U.S. Government Agency Debt	313313F37	9,300,000	9/10/2018	9/10/2018	1.9900	9,249,120
Federal Farm Credit Bank	U.S. Government Agency Debt	313313F52	12,500,000	9/12/2018	9/12/2018	1.9900	12,430,263

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	313313G51	9,000,000	9/20/2018	9/20/2018	1.9900	8,945,883
Federal Farm Credit Bank	U.S. Government Agency Debt	313313G69	20,500,000	9/21/2018	9/21/2018	1.9900	20,375,627
Federal Farm Credit Bank	U.S. Government Agency Debt	313313G93	22,000,000	9/24/2018	9/24/2018	1.9900	21,862,962
Federal Farm Credit Bank	U.S. Government Agency Debt	313313H27	17,500,000	9/25/2018	9/25/2018	1.9900	17,390,048
Federal Farm Credit Bank	U.S. Government Agency Debt	313313H35	8,000,000	9/26/2018	9/26/2018	1.9900	7,949,296
Federal Farm Credit Bank	U.S. Government Agency Debt	313313H84	12,500,000	10/1/2018	10/1/2018	2.0300	12,415,700
Federal Farm Credit Bank	U.S. Government Agency Debt	313313J33	27,000,000	10/4/2018	10/4/2018	1.9670	26,813,430
Federal Farm Credit Bank	U.S. Government Agency Debt	313313J41	14,500,000	10/5/2018	10/5/2018	2.0300	14,399,008
Federal Farm Credit Bank	U.S. Government Agency Debt	313313M88	1,000,000	11/2/2018	11/2/2018	2.1000	991,231
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XR4	35,000,000	6/4/2018	6/4/2018	1.8500	34,994,680
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XS2	4,000,000	6/5/2018	6/5/2018	1.8500	3,999,192
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XT0	20,000,000	6/6/2018	6/6/2018	1.8500	19,994,940
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XU7	17,000,000	6/7/2018	6/7/2018	1.8500	16,994,849
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XV5	25,000,000	6/8/2018	6/8/2018	1.8500	24,991,150
Federal Farm Credit Bank	U.S. Government Agency Debt	313313XZ6	30,000,000	6/12/2018	6/12/2018	1.8500	29,983,320
Federal Farm Credit Bank	U.S. Government Agency Debt	313313YA0	25,000,000	6/13/2018	6/13/2018	1.8500	24,984,825
Federal Farm Credit Bank	U.S. Government Agency Debt	313313YB8	18,500,000	6/14/2018	6/14/2018	1.8500	18,487,846
Federal Farm Credit Bank	U.S. Government Agency Debt	313313YF9	46,000,000	6/18/2018	6/18/2018	1.8500	45,960,486
Federal Farm Credit Bank	U.S. Government Agency Debt	313313YG7	7,725,000	6/19/2018	6/19/2018	1.8500	7,717,970
Federal Farm Credit Bank	U.S. Government Agency Debt	313313YH5	4,200,000	6/20/2018	6/20/2018	1.8500	4,195,964
Federal Farm Credit Bank	U.S. Government Agency Debt	313313YQ5	24,500,000	6/27/2018	6/27/2018	1.8500	24,467,807
Federal Farm Credit Bank	U.S. Government Agency Debt	313313YR3	25,000,000	6/28/2018	6/28/2018	1.8500	24,965,875
Federal Farm Credit Bank	U.S. Government Agency Debt	313313YV4	24,250,000	7/2/2018	7/2/2018	1.9000	24,210,958
Federal Farm Credit Bank	U.S. Government Agency Debt	313313YW2	13,000,000	7/3/2018	7/3/2018	1.9000	12,978,394
Federal Farm Credit Bank	U.S. Government Agency Debt	313313YY8	16,000,000	7/5/2018	7/5/2018	1.9000	15,971,744
Federal Farm Credit Bank	U.S. Government Agency Debt	313313ZC5	22,500,000	7/9/2018	7/9/2018	1.9000	22,455,585
Federal Farm Credit Bank	U.S. Government Agency Debt	313313ZD3	11,890,000	7/10/2018	7/10/2018	1.9000	11,865,911
Federal Farm Credit Bank	U.S. Government Agency Debt	313313ZE1	21,625,000	7/11/2018	7/11/2018	1.9000	21,580,063
Federal Farm Credit Bank	U.S. Government Agency Debt	313313ZF8	20,000,000	7/12/2018	7/12/2018	1.9000	19,957,400
Federal Farm Credit Bank	U.S. Government Agency Debt	313313ZG6	40,000,000	7/13/2018	7/13/2018	1.9000	39,912,720
Federal Farm Credit Bank	U.S. Government Agency Debt	313313ZL5	30,000,000	7/17/2018	7/17/2018	1.9000	29,928,330
Federal Farm Credit Bank	U.S. Government Agency Debt	313313ZM3	22,500,000	7/18/2018	7/18/2018	1.9000	22,445,078
Federal Farm Credit Bank	U.S. Government Agency Debt	313313ZP6	12,460,000	7/20/2018	7/20/2018	1.9000	12,428,289
Federal Farm Credit Bank	U.S. Government Agency Debt	313313ZU5	19,100,000	7/25/2018	7/25/2018	1.9000	19,046,425

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	313313ZV3	20,000,000	7/26/2018	7/26/2018	1.9000	19,942,860
Federal Farm Credit Bank	U.S. Government Agency Debt	313313ZZ4	33,500,000	7/30/2018	7/30/2018	1.9000	33,397,323
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EFEC7	10,000,000	6/18/2018	9/18/2018	2.1475	10,007,677
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EFYG6	20,000,000	6/8/2018	8/8/2018	2.1127	20,011,476
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EG4B8	95,000,000	6/17/2018	9/17/2018	1.8888	95,022,377
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EG6G5	40,000,000	6/8/2018	8/8/2018	1.8227	40,003,689
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGER2	25,000,000	6/1/2018	6/13/2018	1.8700	25,001,682
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGH57	50,000,000	8/14/2018	11/14/2018	2.2050	50,029,527
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGPA7	10,000,000	6/1/2018	8/1/2018	2.0470	10,004,662
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGQD0	20,000,000	6/1/2018	8/10/2018	1.9000	20,008,989
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGZZ1	46,700,000	6/27/2018	8/27/2018	1.9983	46,718,198
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EH3E1	40,000,000	6/5/2018	10/18/2019	1.9541	39,999,814
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EH4P5	47,000,000	6/1/2018	12/26/2019	1.6850	46,868,382
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHBX0	45,000,000	6/1/2018	1/14/2019	1.7300	45,021,686
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHDN0	33,700,000	6/1/2018	3/27/2019	1.7300	33,701,362
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHLT8	13,000,000	6/5/2018	12/5/2018	1.9541	13,005,983
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHPC1	50,000,000	6/25/2018	1/25/2019	1.8497	49,995,557
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHPR8	55,000,000	6/1/2018	6/27/2019	1.6700	54,945,293
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHQ55	50,000,000	6/7/2018	6/7/2019	1.7977	49,973,119
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHRF2	20,000,000	7/15/2018	1/15/2019	2.1877	20,013,726
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHU92	30,000,000	6/1/2018	9/20/2019	1.6850	29,984,382
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHVD2	50,000,000	6/1/2018	8/16/2019	1.6700	49,931,308
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EJB7	50,000,000	6/29/2018	3/29/2019	1.8233	49,975,227
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EJMF3	50,000,000	6/5/2018	1/27/2020	1.9591	49,981,553
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EJQM4	21,700,000	6/1/2018	5/29/2020	1.8800	21,687,260
Federal Home Loan Bank	U.S. Government Agency Debt	3130AANZ7	72,500,000	7/18/2018	1/18/2019	2.1550	72,589,422
Federal Home Loan Bank	U.S. Government Agency Debt	3130AATB4	20,000,000	8/13/2018	2/13/2019	2.1250	20,020,976
Federal Home Loan Bank	U.S. Government Agency Debt	3130AAUU0	50,000,000	6/22/2018	2/22/2019	1.9130	50,017,969
Federal Home Loan Bank	U.S. Government Agency Debt	3130AAWH7	38,000,000	6/6/2018	3/6/2019	1.7900	38,022,284
Federal Home Loan Bank	U.S. Government Agency Debt	3130ABSB3	45,000,000	6/12/2018	7/12/2019	1.8480	44,996,042
Federal Home Loan Bank	U.S. Government Agency Debt	313385A30	91,575,000	8/1/2018	8/1/2018	1.9500	91,277,107
Federal Home Loan Bank	U.S. Government Agency Debt	313385A55	73,600,000	8/3/2018	8/3/2018	1.9500	73,352,704
Federal Home Loan Bank	U.S. Government Agency Debt	313385A89	5,910,000	8/6/2018	8/6/2018	1.9500	5,889,197
Federal Home Loan Bank	U.S. Government Agency Debt	313385B21	42,391,000	8/8/2018	8/8/2018	1.9500	42,237,248

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	313385B47	20,300,000	8/10/2018	8/10/2018	1.9500	20,224,220
Federal Home Loan Bank	U.S. Government Agency Debt	313385B70	22,000,000	8/13/2018	8/13/2018	1.9500	21,914,354
Federal Home Loan Bank	U.S. Government Agency Debt	313385B88	15,000,000	8/14/2018	8/14/2018	1.9500	14,940,795
Federal Home Loan Bank	U.S. Government Agency Debt	313385B96	62,027,000	8/15/2018	8/15/2018	1.9500	61,778,892
Federal Home Loan Bank	U.S. Government Agency Debt	313385C38	42,700,000	8/17/2018	8/17/2018	1.9500	42,524,631
Federal Home Loan Bank	U.S. Government Agency Debt	313385C87	30,000,000	8/22/2018	8/22/2018	1.9600	29,868,810
Federal Home Loan Bank	U.S. Government Agency Debt	313385D29	3,225,000	8/24/2018	8/24/2018	1.9600	3,210,552
Federal Home Loan Bank	U.S. Government Agency Debt	313385D52	9,225,000	8/27/2018	8/27/2018	1.9260	9,182,196
Federal Home Loan Bank	U.S. Government Agency Debt	313385D78	14,390,000	8/29/2018	8/29/2018	1.9600	14,321,691
Federal Home Loan Bank	U.S. Government Agency Debt	313385F76	9,567,000	9/14/2018	9/14/2018	1.9900	9,512,583
Federal Home Loan Bank	U.S. Government Agency Debt	313385J31	1,800,000	10/4/2018	10/4/2018	2.0300	1,787,562
Federal Home Loan Bank	U.S. Government Agency Debt	313385L20	24,185,000	10/19/2018	10/19/2018	2.0300	23,997,832
Federal Home Loan Bank	U.S. Government Agency Debt	313385L79	10,000,000	10/24/2018	10/24/2018	2.0300	9,919,850
Federal Home Loan Bank	U.S. Government Agency Debt	313385L95	1,300,000	10/26/2018	10/26/2018	2.0300	1,289,436
Federal Home Loan Bank	U.S. Government Agency Debt	313385M45	10,000,000	10/29/2018	10/29/2018	2.0300	9,917,080
Federal Home Loan Bank	U.S. Government Agency Debt	313385M60	10,000,000	10/31/2018	10/31/2018	2.0300	9,915,980
Federal Home Loan Bank	U.S. Government Agency Debt	313385XN1	87,000,000	6/1/2018	6/1/2018	0.0100	87,000,000
Federal Home Loan Bank	U.S. Government Agency Debt	313385XR2	43,800,000	6/4/2018	6/4/2018	1.8500	43,793,342
Federal Home Loan Bank	U.S. Government Agency Debt	313385XS0	90,000,000	6/5/2018	6/5/2018	1.8500	89,981,820
Federal Home Loan Bank	U.S. Government Agency Debt	313385XT8	70,920,000	6/6/2018	6/6/2018	1.8500	70,902,057
Federal Home Loan Bank	U.S. Government Agency Debt	313385XV3	100,000,000	6/8/2018	6/8/2018	1.8500	99,964,600
Federal Home Loan Bank	U.S. Government Agency Debt	313385XY7	110,000,000	6/11/2018	6/11/2018	1.8500	109,944,340
Federal Home Loan Bank	U.S. Government Agency Debt	313385XZ4	110,000,000	6/12/2018	6/12/2018	1.8500	109,938,840
Federal Home Loan Bank	U.S. Government Agency Debt	313385YA8	35,000,000	6/13/2018	6/13/2018	1.8500	34,978,755
Federal Home Loan Bank	U.S. Government Agency Debt	313385YB6	7,000,000	6/14/2018	6/14/2018	1.8500	6,995,401
Federal Home Loan Bank	U.S. Government Agency Debt	313385YC4	48,419,000	6/15/2018	6/15/2018	1.8500	48,384,719
Federal Home Loan Bank	U.S. Government Agency Debt	313385YF7	57,600,000	6/18/2018	6/18/2018	1.8500	57,550,522
Federal Home Loan Bank	U.S. Government Agency Debt	313385YG5	109,130,000	6/19/2018	6/19/2018	1.8500	109,030,692
Federal Home Loan Bank	U.S. Government Agency Debt	313385YH3	67,400,000	6/20/2018	6/20/2018	1.8500	67,335,229
Federal Home Loan Bank	U.S. Government Agency Debt	313385YJ9	35,970,000	6/21/2018	6/21/2018	1.8500	35,933,634
Federal Home Loan Bank	U.S. Government Agency Debt	313385YK6	71,535,000	6/22/2018	6/22/2018	1.8500	71,459,030
Federal Home Loan Bank	U.S. Government Agency Debt	313385YN0	56,741,000	6/25/2018	6/25/2018	1.8500	56,672,173
Federal Home Loan Bank	U.S. Government Agency Debt	313385YP5	20,000,000	6/26/2018	6/26/2018	1.8500	19,974,720
Federal Home Loan Bank	U.S. Government Agency Debt	313385YQ3	45,125,000	6/27/2018	6/27/2018	1.8500	45,065,706

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	313385YR1	30,000,000	6/28/2018	6/28/2018	1.8500	29,959,050
Federal Home Loan Bank	U.S. Government Agency Debt	313385YS9	97,925,000	6/29/2018	6/29/2018	1.8500	97,786,338
Federal Home Loan Bank	U.S. Government Agency Debt	313385YV2	24,880,000	7/2/2018	7/2/2018	1.9000	24,839,943
Federal Home Loan Bank	U.S. Government Agency Debt	313385YW0	40,000,000	7/3/2018	7/3/2018	1.9000	39,933,520
Federal Home Loan Bank	U.S. Government Agency Debt	313385YY6	15,000,000	7/5/2018	7/5/2018	1.9000	14,973,510
Federal Home Loan Bank	U.S. Government Agency Debt	313385YZ3	90,638,000	7/6/2018	7/6/2018	1.9000	90,473,220
Federal Home Loan Bank	U.S. Government Agency Debt	313385ZE9	20,000,000	7/11/2018	7/11/2018	1.9000	19,958,440
Federal Home Loan Bank	U.S. Government Agency Debt	313385ZG4	116,400,000	7/13/2018	7/13/2018	1.9000	116,146,015
Federal Home Loan Bank	U.S. Government Agency Debt	313385ZK5	10,100,000	7/16/2018	7/16/2018	1.9000	10,076,386
Federal Home Loan Bank	U.S. Government Agency Debt	313385ZL3	3,830,000	7/17/2018	7/17/2018	1.9000	3,820,850
Federal Home Loan Bank	U.S. Government Agency Debt	313385ZM1	55,600,000	7/18/2018	7/18/2018	1.9000	55,464,280
Federal Home Loan Bank	U.S. Government Agency Debt	313385ZP4	99,500,000	7/20/2018	7/20/2018	1.9000	99,246,773
Federal Home Loan Bank	U.S. Government Agency Debt	313385ZS8	33,100,000	7/23/2018	7/23/2018	1.9000	33,010,597
Federal Home Loan Bank	U.S. Government Agency Debt	313385ZU3	35,000,000	7/25/2018	7/25/2018	1.9000	34,901,825
Federal Home Loan Bank	U.S. Government Agency Debt	313385ZV1	20,000,000	7/26/2018	7/26/2018	1.9000	19,942,860
Federal Home Loan Bank	U.S. Government Agency Debt	313385ZW9	102,600,000	7/27/2018	7/27/2018	1.9000	102,301,537
Federal Home Loan Bank	U.S. Government Agency Debt	313385ZZ2	3,542,000	7/30/2018	7/30/2018	1.9000	3,531,144
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397B34	25,000,000	8/9/2018	8/9/2018	1.9500	24,908,000
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397C66	84,015,000	8/20/2018	8/20/2018	1.9600	83,656,508
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397C74	10,750,000	8/21/2018	8/21/2018	1.9600	10,703,560
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397C90	10,325,000	8/23/2018	8/23/2018	1.9600	10,279,291
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397D24	30,000,000	8/24/2018	8/24/2018	1.9600	29,865,600
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397D57	2,500,000	8/27/2018	8/27/2018	1.9600	2,488,400
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397E64	50,000,000	9/5/2018	9/5/2018	1.9900	49,740,000
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397E80	15,000,000	9/7/2018	9/7/2018	1.9900	14,920,380
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397M81	20,000,000	11/2/2018	11/2/2018	2.1000	19,824,620
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397XR7	43,584,000	6/4/2018	6/4/2018	1.8500	43,577,375
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397XS5	26,115,000	6/5/2018	6/5/2018	1.8500	26,109,725
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397XY2	16,885,000	6/11/2018	6/11/2018	1.8500	16,876,456
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397YA3	30,000,000	6/13/2018	6/13/2018	1.8500	29,981,790
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397YH8	70,000,000	6/20/2018	6/20/2018	1.8500	69,932,730
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397YN5	75,000,000	6/25/2018	6/25/2018	1.8500	74,909,025
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397YP0	100,000,000	6/26/2018	6/26/2018	1.8500	99,873,600
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397YZ8	10,000,000	7/6/2018	7/6/2018	1.9000	9,981,820

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	313397ZC8	89,000,000	7/9/2018	7/9/2018	1.9000	88,824,314
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397ZD6	120,000,000	7/10/2018	7/10/2018	1.9000	119,756,880
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397ZE4	2,000,000	7/11/2018	7/11/2018	1.9000	1,995,844
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397ZK0	43,990,000	7/16/2018	7/16/2018	1.9000	43,887,151
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397ZM6	80,040,000	7/18/2018	7/18/2018	1.9000	79,844,622
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397ZN4	10,000,000	7/19/2018	7/19/2018	1.9000	9,975,070
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397ZS3	90,428,000	7/23/2018	7/23/2018	1.9000	90,183,754
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397ZT1	25,985,000	7/24/2018	7/24/2018	1.9000	25,913,463
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397ZZ7	58,000,000	7/30/2018	7/30/2018	1.9000	57,822,230
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	3134GBZZ8	30,000,000	6/19/2018	7/19/2018	1.7878	29,998,864
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	3134GSDS1	70,000,000	6/8/2018	8/8/2019	1.8227	70,017,990
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589A29	9,415,000	7/31/2018	7/31/2018	1.9000	9,385,653
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589A86	40,000,000	8/6/2018	8/6/2018	1.9500	39,859,200
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589A94	55,000,000	8/7/2018	8/7/2018	1.9500	54,803,485
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589B44	30,000,000	8/10/2018	8/10/2018	1.9500	29,888,010
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589B77	9,890,000	8/13/2018	8/13/2018	1.9500	9,851,498
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589B93	8,050,000	8/15/2018	8/15/2018	1.9500	8,017,800
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589C84	56,640,000	8/22/2018	8/22/2018	1.9600	56,392,313
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589D75	35,352,000	8/29/2018	8/29/2018	1.9600	35,184,184
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589XR9	35,000,000	6/4/2018	6/4/2018	1.8500	34,994,680
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589XT5	54,408,000	6/6/2018	6/6/2018	1.8500	54,394,235
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589YA5	44,695,000	6/13/2018	6/13/2018	1.8500	44,667,870
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589YF4	25,000,000	6/18/2018	6/18/2018	1.8500	24,978,525
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589YG2	25,000,000	6/19/2018	6/19/2018	1.8500	24,977,250
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589YH0	10,000,000	6/20/2018	6/20/2018	1.8500	9,990,390
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589YK3	40,000,000	6/22/2018	6/22/2018	1.8500	39,957,520
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589YQ0	59,800,000	6/27/2018	6/27/2018	1.8500	59,721,423
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589YV9	80,000,000	7/2/2018	7/2/2018	1.9000	79,871,200
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589YW7	40,700,000	7/3/2018	7/3/2018	1.9000	40,632,357
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589ZE6	76,981,000	7/11/2018	7/11/2018	1.9000	76,821,033
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589ZK2	80,000,000	7/16/2018	7/16/2018	1.9000	79,812,960
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589ZL0	101,485,000	7/17/2018	7/17/2018	1.9000	101,242,552
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589ZM8	4,000,000	7/18/2018	7/18/2018	1.9000	3,990,236
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589ZP1	30,000,000	7/20/2018	7/20/2018	1.9000	29,923,650

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	313589ZS5	90,000,000	7/23/2018	7/23/2018	1.9000	89,756,910
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589ZT3	95,000,000	7/24/2018	7/24/2018	1.9000	94,738,465
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589ZU0	63,775,000	7/25/2018	7/25/2018	1.9000	63,596,111
Federal National Mortgage Assoc.	U.S. Government Agency Debt	313589ZW6	3,615,000	7/27/2018	7/27/2018	1.9000	3,604,484
Tennessee Valley Authority	U.S. Government Agency Debt	880590XS8	20,000,000	6/5/2018	6/5/2018	1.8500	19,995,960
Tennessee Valley Authority	U.S. Government Agency Debt	880590YG3	25,000,000	6/19/2018	6/19/2018	1.8500	24,977,250
U.S. Treasury Bill	U.S. Treasury Debt	912796MF3	112,175,000	6/21/2018	6/21/2018	1.7270	112,068,902
U.S. Treasury Bill	U.S. Treasury Debt	912796MK2	101,070,000	7/19/2018	7/19/2018	1.8060	100,830,464
U.S. Treasury Bill	U.S. Treasury Debt	912796NQ8	113,010,000	8/16/2018	8/16/2018	1.8850	112,568,037
U.S. Treasury Bill	U.S. Treasury Debt	912796NV7	94,050,000	9/13/2018	9/13/2018	1.9390	93,533,091
U.S. Treasury Bill	U.S. Treasury Debt	912796NZ8	125,000,000	10/11/2018	10/11/2018	1.9730	124,114,271
U.S. Treasury Bill	U.S. Treasury Debt	912796PD5	120,000,000	11/8/2018	11/8/2018	2.0330	118,940,000
U.S. Treasury Bill	U.S. Treasury Debt	912796PE3	80,000,000	12/6/2018	12/6/2018	2.0630	79,158,345
U.S. Treasury Bill	U.S. Treasury Debt	912796PJ2	114,750,000	6/7/2018	6/7/2018	1.5630	114,720,523
U.S. Treasury Bill	U.S. Treasury Debt	912796PL7	100,000,000	6/14/2018	6/14/2018	1.5920	99,943,306
U.S. Treasury Bill	U.S. Treasury Debt	912796PM5	65,425,000	6/28/2018	6/28/2018	1.7530	65,340,233
U.S. Treasury Bill	U.S. Treasury Debt	912796PN3	83,815,000	7/5/2018	7/5/2018	1.7670	83,677,264
U.S. Treasury Bill	U.S. Treasury Debt	912796PQ6	100,000,000	7/12/2018	7/12/2018	1.7800	99,800,410
U.S. Treasury Bill	U.S. Treasury Debt	912796PR4	86,780,000	7/26/2018	7/26/2018	1.8190	86,542,681
U.S. Treasury Bill	U.S. Treasury Debt	912796PS2	75,000,000	8/2/2018	8/2/2018	1.8660	74,762,979
U.S. Treasury Bill	U.S. Treasury Debt	912796PU7	96,125,000	8/9/2018	8/9/2018	1.8810	95,784,387
U.S. Treasury Bill	U.S. Treasury Debt	912796PV5	69,590,000	8/23/2018	8/23/2018	1.8920	69,291,776
U.S. Treasury Bill	U.S. Treasury Debt	912796PW3	37,060,000	8/30/2018	8/30/2018	1.9150	36,885,818
U.S. Treasury Bill	U.S. Treasury Debt	912796PY9	20,225,000	9/6/2018	9/6/2018	1.9330	20,121,609
U.S. Treasury Bill	U.S. Treasury Debt	912796PZ6	61,460,000	9/20/2018	9/20/2018	1.9420	61,098,999
U.S. Treasury Bill	U.S. Treasury Debt	912796QD4	20,000,000	10/18/2018	10/18/2018	2.0020	19,848,644
U.S. Treasury Bill	U.S. Treasury Debt	912796QE2	15,000,000	10/25/2018	10/25/2018	2.0050	14,880,615
U.S. Treasury Bill	U.S. Treasury Debt	912796QF9	20,000,000	11/1/2018	11/1/2018	2.0180	19,832,231
U.S. Treasury Bill	U.S. Treasury Debt	912796QL6	30,000,000	11/29/2018	11/29/2018	2.0870	29,692,677
U.S. Treasury Note	U.S. Treasury Debt	912828C3	31,502,000	8/31/2018	8/31/2018	0.7500	31,408,683
U.S. Treasury Note	U.S. Treasury Debt	912828K82	59,840,000	8/15/2018	8/15/2018	1.0000	59,728,170
U.S. Treasury Note	U.S. Treasury Debt	912828N22	30,055,000	12/15/2018	12/15/2018	1.2500	29,915,291
U.S. Treasury Note	U.S. Treasury Debt	912828R93	10,000,000	6/30/2018	6/30/2018	0.6250	9,991,044
U.S. Treasury Note	U.S. Treasury Debt	912828S68	60,000,000	7/31/2018	7/31/2018	0.7500	59,894,451
U.S. Treasury Note	U.S. Treasury Debt	912828T75	50,000,000	6/5/2018	10/31/2018	2.0741	50,046,755
U.S. Treasury Note	U.S. Treasury Debt	912828XF2	80,000,000	6/15/2018	6/15/2018	1.1250	79,983,902