

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

CREF Money Market Account

Account Information and Unaudited Holdings as of January 31, 2016

Weighted Average Maturity: 49.77 days

Weighted Average Life: 100.67 days

Issuer	Category of Investment	CUSIP	Principal Amount (\$)	Maturity Date	Final Maturity Date	Coupon Rate/Yield (%)	Amortized Cost (\$)
American Honda Finance Corp.	Other Commercial Paper	02665JCU2	50,000,000	3/28/2016	3/28/2016	0.4800	49,962,667
American Honda Finance Corp.	Other Commercial Paper	02665JDB3	32,600,000	4/11/2016	4/11/2016	0.5000	32,568,306
American Honda Finance Corp.	Other Commercial Paper	02665JDB3	17,400,000	4/11/2016	4/11/2016	0.4900	17,383,422
American Honda Finance Corp.	Other Commercial Paper	02665JDC1	9,500,000	4/12/2016	4/12/2016	0.4500	9,491,569
American Honda Finance Corp.	Other Commercial Paper	02665JDD9	31,200,000	4/13/2016	4/13/2016	0.4900	31,169,424
Apple, Inc.	Other Commercial Paper	03785DB47	22,285,000	2/4/2016	2/4/2016	0.3300	22,284,387
Apple, Inc.	Other Commercial Paper	03785DBN5	26,700,000	2/22/2016	2/22/2016	0.3900	26,693,926
Apple, Inc.	Other Commercial Paper	03785DBR6	6,875,000	2/25/2016	2/25/2016	0.3900	6,873,213
Apple, Inc.	Other Commercial Paper	03785DC87	25,000,000	3/8/2016	3/8/2016	0.3650	24,990,875
Apple, Inc.	Other Commercial Paper	03785DCF1	12,750,000	3/15/2016	3/15/2016	0.3900	12,744,061
Apple, Inc.	Other Commercial Paper	03785DCH7	35,500,000	3/17/2016	3/17/2016	0.4050	35,482,028
Apple, Inc.	Other Commercial Paper	03785DCU8	35,000,000	3/28/2016	3/28/2016	0.4150	34,977,406
Apple, Inc.	Other Commercial Paper	03785DCU8	15,000,000	3/28/2016	3/28/2016	0.4100	14,990,433
Apple, Inc.	Other Commercial Paper	03785DCV6	30,000,000	3/29/2016	3/29/2016	0.4400	29,979,100
Apple, Inc.	Other Commercial Paper	03785DD45	28,000,000	4/4/2016	4/4/2016	0.4150	27,979,665
Apple, Inc.	Other Commercial Paper	03785DDN3	20,000,000	4/22/2016	4/22/2016	0.4400	19,980,200
Apple, Inc.	Other Commercial Paper	03785DDN3	20,000,000	4/22/2016	4/22/2016	0.4700	19,978,850
Australia & New Zealand Banking Group Ltd.	Financial Company Commercial Paper	05253ABC3	50,000,000	2/12/2016	2/12/2016	0.2850	49,995,646
Australia & New Zealand Banking Group Ltd.	Financial Company Commercial Paper	05253ABK5	18,663,000	2/19/2016	2/19/2016	0.3400	18,659,827
Australia & New Zealand Banking Group Ltd.	Financial Company Commercial Paper	05253ABV1	6,745,000	2/29/2016	2/29/2016	0.3100	6,743,374
Australia & New Zealand Banking Group Ltd.	Financial Company Commercial Paper	05253AC40	20,000,000	3/4/2016	3/4/2016	0.2900	19,994,844
Australia & New Zealand Banking Group Ltd.	Financial Company Commercial Paper	05253AC40	30,000,000	3/4/2016	3/4/2016	0.3100	29,991,733
Australia & New Zealand Banking Group Ltd.	Financial Company Commercial Paper	05253AC99	25,000,000	3/9/2016	3/9/2016	0.5700	24,985,354
Australia & New Zealand Banking Group Ltd.	Financial Company Commercial Paper	05253ADM9	20,000,000	4/21/2016	4/21/2016	0.5550	19,975,333
Australia & New Zealand Banking Group Ltd.	Financial Company Commercial Paper	05253AE30	10,460,000	5/3/2016	5/3/2016	0.5500	10,445,298
Australia & New Zealand Banking Group Ltd.	Financial Company Commercial Paper	05253PCP0	30,290,000	3/23/2016	3/23/2016	0.6400	30,262,537
Banco Del Estado De Chile	Certificate of Deposit	05969YFP3	25,000,000	2/17/2016	2/17/2016	0.3500	25,000,000
Banco Del Estado De Chile	Certificate of Deposit	05969YFY4	22,000,000	3/11/2016	3/11/2016	0.5300	22,000,000
Banco Del Estado De Chile	Certificate of Deposit	05969YGA5	30,000,000	3/14/2016	3/14/2016	0.5300	30,000,000
Banco Del Estado De Chile	Certificate of Deposit	05969YGF4	25,000,000	3/21/2016	3/21/2016	0.6000	25,000,000
Banco Del Estado De Chile	Certificate of Deposit	05969YGT4	30,000,000	4/7/2016	4/7/2016	0.5700	30,000,000
Banco Del Estado De Chile	Certificate of Deposit	05969YGW7	50,000,000	4/13/2016	4/13/2016	0.5700	50,000,000
Bedford Row Funding Corp.	Asset Backed Commercial Paper	07644ABP8	31,000,000	2/23/2016	2/23/2016	0.3000	30,994,317
Bedford Row Funding Corp.	Asset Backed Commercial Paper	07644AC44	9,000,000	3/4/2016	3/4/2016	0.3100	8,997,520
Bedford Row Funding Corp.	Asset Backed Commercial Paper	07644ACX0	20,585,000	3/31/2016	3/31/2016	0.4750	20,568,975
Bedford Row Funding Corp.	Asset Backed Commercial Paper	07644ADK7	23,000,000	4/19/2016	4/19/2016	0.6700	22,966,612
Bedford Row Funding Corp.	Asset Backed Commercial Paper	07644CAR1	20,000,000	4/1/2016	4/1/2016	0.3755	20,000,537

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CAFCO LLC	Asset Backed Commercial Paper	12476EBA6	5,000,000	2/10/2016	2/10/2016	0.3700	4,999,538
CAFCO LLC	Asset Backed Commercial Paper	12476EC31	15,000,000	3/3/2016	3/3/2016	0.4200	14,994,575
Chevron Corp.	Other Commercial Paper	16677JB39	5,000,000	2/3/2016	2/3/2016	0.2050	4,999,943
Chevron Corp.	Other Commercial Paper	16677JCE4	18,145,000	3/14/2016	3/14/2016	0.4050	18,136,426
Commonwealth Bank of Australia	Financial Company Commercial Paper	20272DC24	25,000,000	3/2/2016	3/2/2016	0.4100	24,991,458
DBS Bank Ltd.	Financial Company Commercial Paper	23305DBG9	12,000,000	2/16/2016	2/16/2016	0.3250	11,998,375
DBS Bank Ltd.	Financial Company Commercial Paper	23305DBK0	20,000,000	2/19/2016	2/19/2016	0.3100	19,996,900
DBS Bank Ltd.	Financial Company Commercial Paper	23305DCN3	20,000,000	3/22/2016	3/22/2016	0.6600	19,981,667
Exxon Mobil Corp.	Other Commercial Paper	30229AB24	15,915,000	2/2/2016	2/2/2016	0.3200	15,914,859
Exxon Mobil Corp.	Other Commercial Paper	30229AB57	20,000,000	2/5/2016	2/5/2016	0.3300	19,999,267
Exxon Mobil Corp.	Other Commercial Paper	30229ABP3	50,000,000	2/23/2016	2/23/2016	0.4100	49,987,472
Exxon Mobil Corp.	Other Commercial Paper	30229ABR9	21,495,000	2/25/2016	2/25/2016	0.4400	21,488,695
Exxon Mobil Corp.	Other Commercial Paper	30229ABS7	7,660,000	2/26/2016	2/26/2016	0.4500	7,657,606
Exxon Mobil Corp.	Other Commercial Paper	30229AC80	25,000,000	3/8/2016	3/8/2016	0.4000	24,990,000
Exxon Mobil Corp.	Other Commercial Paper	30229ACE7	4,165,000	3/14/2016	3/14/2016	0.4600	4,162,765
Exxon Mobil Corp.	Other Commercial Paper	30229AD14	30,000,000	4/1/2016	4/1/2016	0.4450	29,977,750
Fairway Finance Corp.	Asset Backed Commercial Paper	30601VBG5	15,000,000	2/16/2016	2/16/2016	0.3700	14,997,688
Fairway Finance Corp.	Asset Backed Commercial Paper	30601VCH2	50,000,000	3/17/2016	3/17/2016	0.4500	49,971,875
Fairway Finance Corp.	Asset Backed Commercial Paper	30601VDB4	25,000,000	4/11/2016	4/11/2016	0.7000	24,965,972
Federal Farm Credit Bank	Government Agency Debt	313312M31	5,000,000	10/27/2016	10/27/2016	0.5800	4,978,331
Federal Farm Credit Bank	Government Agency Debt	313312SW1	15,000,000	2/9/2016	2/9/2016	0.3200	14,998,933
Federal Farm Credit Bank	Government Agency Debt	313312TZ3	50,000,000	3/7/2016	3/7/2016	0.3500	49,982,986
Federal Farm Credit Bank	Government Agency Debt	313312UL2	22,900,000	3/18/2016	3/18/2016	0.4600	22,886,540
Federal Farm Credit Bank	Government Agency Debt	313312VP2	2,000,000	4/14/2016	4/14/2016	0.4900	1,998,013
Federal Farm Credit Bank	Government Agency Debt	313312WJ5	22,400,000	5/3/2016	5/3/2016	0.3900	22,377,675
Federal Farm Credit Bank	Government Agency Debt	3133ECW42	60,100,000	2/1/2016	2/1/2016	0.5000	60,100,000
Federal Farm Credit Bank	Government Agency Debt	3133ED4M1	36,000,000	2/1/2016	6/9/2016	0.5300	36,012,210
Federal Farm Credit Bank	Government Agency Debt	3133EDJA1	10,000,000	2/11/2016	10/11/2016	0.4435	10,001,046
Federal Farm Credit Bank	Government Agency Debt	3133EDJR4	50,000,000	2/21/2016	4/21/2016	0.3950	49,998,362
Federal Farm Credit Bank	Government Agency Debt	3133EDMK5	20,000,000	2/1/2016	3/29/2016	0.3900	19,998,733
Federal Farm Credit Bank	Government Agency Debt	3133EDP22	45,000,000	2/1/2016	6/23/2016	0.4200	44,996,435
Federal Farm Credit Bank	Government Agency Debt	3133EDRB0	32,300,000	2/1/2016	12/30/2016	0.4800	32,278,985
Federal Farm Credit Bank	Government Agency Debt	3133EDRD6	10,275,000	2/2/2016	1/30/2017	0.3990	10,263,788
Federal Farm Credit Bank	Government Agency Debt	3133EDX64	15,200,000	2/1/2016	4/10/2017	0.5000	15,201,827
Federal Farm Credit Bank	Government Agency Debt	3133EE3N8	22,000,000	2/1/2016	1/13/2017	0.4200	22,000,000
Federal Farm Credit Bank	Government Agency Debt	3133EE4Y3	72,000,000	2/17/2016	7/17/2017	0.4055	71,992,886
Federal Farm Credit Bank	Government Agency Debt	3133EE5W6	50,000,000	2/1/2016	8/4/2017	0.4700	49,984,757
Federal Farm Credit Bank	Government Agency Debt	3133EEBC3	150,000,000	2/10/2016	8/10/2016	0.3935	149,987,049
Federal Farm Credit Bank	Government Agency Debt	3133EEC65	120,000,000	2/24/2016	1/24/2017	0.4065	119,994,463
Federal Farm Credit Bank	Government Agency Debt	3133EECU2	50,000,000	2/24/2016	8/24/2016	0.4065	49,991,550
Federal Farm Credit Bank	Government Agency Debt	3133EELD0	64,000,000	2/23/2016	2/23/2017	0.4315	63,979,807
Federal Farm Credit Bank	Government Agency Debt	3133EERJ1	76,000,000	2/2/2016	3/2/2017	0.4275	76,000,221
Federal Farm Credit Bank	Government Agency Debt	3133EFUC9	50,000,000	2/1/2016	3/9/2017	0.5000	49,977,695
Federal Farm Credit Bank	Government Agency Debt	3133EFDD6	105,000,000	2/15/2016	6/15/2017	0.4205	104,989,787
Federal Farm Credit Bank	Government Agency Debt	3133EFQR1	50,000,000	2/1/2016	6/27/2017	0.5100	49,943,366
Federal Home Loan Bank	Government Agency Debt	3130A5WQ8	16,500,000	2/1/2016	1/30/2017	0.1870	16,495,087
Federal Home Loan Bank	Government Agency Debt	3130A6BA4	60,000,000	2/17/2016	2/17/2017	0.2290	59,976,164
Federal Home Loan Bank	Government Agency Debt	313384SN0	15,000,000	2/1/2016	2/1/2016	0.1400	15,000,000
Federal Home Loan Bank	Government Agency Debt	313384SP5	23,100,000	2/2/2016	2/2/2016	0.1400	23,099,910
Federal Home Loan Bank	Government Agency Debt	313384SP5	12,715,000	2/2/2016	2/2/2016	0.1900	12,714,933
Federal Home Loan Bank	Government Agency Debt	313384SP5	20,000,000	2/2/2016	2/2/2016	0.3750	19,999,792

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Federal Home Loan Bank	Government Agency Debt	313384SQ3	50,000,000	2/3/2016	2/3/2016	0.1450	49,999,597
Federal Home Loan Bank	Government Agency Debt	313384SQ3	25,000,000	2/3/2016	2/3/2016	0.1900	24,999,736
Federal Home Loan Bank	Government Agency Debt	313384SQ3	30,000,000	2/3/2016	2/3/2016	0.1950	29,999,675
Federal Home Loan Bank	Government Agency Debt	313384SQ3	25,000,000	2/3/2016	2/3/2016	0.3450	24,999,521
Federal Home Loan Bank	Government Agency Debt	313384SS9	25,000,000	2/5/2016	2/5/2016	0.2000	24,999,444
Federal Home Loan Bank	Government Agency Debt	313384SS9	2,000,000	2/5/2016	2/5/2016	0.2200	1,999,951
Federal Home Loan Bank	Government Agency Debt	313384SS9	22,850,000	2/5/2016	2/5/2016	0.2150	22,849,454
Federal Home Loan Bank	Government Agency Debt	313384SS9	27,000,000	2/5/2016	2/5/2016	0.1950	26,999,415
Federal Home Loan Bank	Government Agency Debt	313384SS9	5,500,000	2/5/2016	2/5/2016	0.2300	5,499,859
Federal Home Loan Bank	Government Agency Debt	313384SV2	14,458,000	2/8/2016	2/8/2016	0.2000	14,457,438
Federal Home Loan Bank	Government Agency Debt	313384SV2	33,790,000	2/8/2016	2/8/2016	0.2700	33,788,226
Federal Home Loan Bank	Government Agency Debt	313384SW0	58,200,000	2/9/2016	2/9/2016	0.2250	58,197,090
Federal Home Loan Bank	Government Agency Debt	313384SX8	1,255,000	2/10/2016	2/10/2016	0.1900	1,254,940
Federal Home Loan Bank	Government Agency Debt	313384SX8	10,000,000	2/10/2016	2/10/2016	0.2275	9,999,431
Federal Home Loan Bank	Government Agency Debt	313384SX8	26,000,000	2/10/2016	2/10/2016	0.2200	25,998,570
Federal Home Loan Bank	Government Agency Debt	313384SX8	5,000,000	2/10/2016	2/10/2016	0.2400	4,999,700
Federal Home Loan Bank	Government Agency Debt	313384SX8	20,000,000	2/10/2016	2/10/2016	0.3350	19,998,325
Federal Home Loan Bank	Government Agency Debt	313384SY6	10,000,000	2/11/2016	2/11/2016	0.2700	9,999,250
Federal Home Loan Bank	Government Agency Debt	313384SZ3	30,000,000	2/12/2016	2/12/2016	0.2350	29,997,846
Federal Home Loan Bank	Government Agency Debt	313384TD1	50,000,000	2/16/2016	2/16/2016	0.2800	49,994,167
Federal Home Loan Bank	Government Agency Debt	313384TD1	7,560,000	2/16/2016	2/16/2016	0.3100	7,559,024
Federal Home Loan Bank	Government Agency Debt	313384TD1	32,235,000	2/16/2016	2/16/2016	0.4000	32,229,628
Federal Home Loan Bank	Government Agency Debt	313384TD1	7,000,000	2/16/2016	2/16/2016	0.4200	6,998,775
Federal Home Loan Bank	Government Agency Debt	313384TD1	15,000,000	2/16/2016	2/16/2016	0.3850	14,997,594
Federal Home Loan Bank	Government Agency Debt	313384TE9	35,129,000	2/17/2016	2/17/2016	0.2300	35,125,409
Federal Home Loan Bank	Government Agency Debt	313384TE9	50,000,000	2/17/2016	2/17/2016	0.2800	49,993,778
Federal Home Loan Bank	Government Agency Debt	313384TE9	5,132,000	2/17/2016	2/17/2016	0.3300	5,131,247
Federal Home Loan Bank	Government Agency Debt	313384TE9	8,000,000	2/17/2016	2/17/2016	0.3680	7,998,692
Federal Home Loan Bank	Government Agency Debt	313384TE9	20,000,000	2/17/2016	2/17/2016	0.2950	19,997,378
Federal Home Loan Bank	Government Agency Debt	313384TE9	2,975,000	2/17/2016	2/17/2016	0.2900	2,974,617
Federal Home Loan Bank	Government Agency Debt	313384TF6	16,800,000	2/18/2016	2/18/2016	0.2650	16,797,898
Federal Home Loan Bank	Government Agency Debt	313384TG4	25,000,000	2/19/2016	2/19/2016	0.2325	24,997,094
Federal Home Loan Bank	Government Agency Debt	313384TG4	26,495,000	2/19/2016	2/19/2016	0.2700	26,491,423
Federal Home Loan Bank	Government Agency Debt	313384TG4	20,000,000	2/19/2016	2/19/2016	0.3300	19,996,700
Federal Home Loan Bank	Government Agency Debt	313384TG4	22,000,000	2/19/2016	2/19/2016	0.3600	21,996,040
Federal Home Loan Bank	Government Agency Debt	313384TG4	1,100,000	2/19/2016	2/19/2016	0.3900	1,099,786
Federal Home Loan Bank	Government Agency Debt	313384TK5	25,000,000	2/22/2016	2/22/2016	0.3600	24,994,750
Federal Home Loan Bank	Government Agency Debt	313384TL3	25,000,000	2/23/2016	2/23/2016	0.4300	24,993,431
Federal Home Loan Bank	Government Agency Debt	313384TL3	25,000,000	2/23/2016	2/23/2016	0.3600	24,994,500
Federal Home Loan Bank	Government Agency Debt	313384TL3	5,000,000	2/23/2016	2/23/2016	0.3100	4,999,053
Federal Home Loan Bank	Government Agency Debt	313384TM1	30,000,000	2/24/2016	2/24/2016	0.2450	29,995,304
Federal Home Loan Bank	Government Agency Debt	313384TM1	75,000,000	2/24/2016	2/24/2016	0.2700	74,987,063
Federal Home Loan Bank	Government Agency Debt	313384TM1	15,000,000	2/24/2016	2/24/2016	0.2650	14,997,460
Federal Home Loan Bank	Government Agency Debt	313384TM1	10,650,000	2/24/2016	2/24/2016	0.3500	10,647,619
Federal Home Loan Bank	Government Agency Debt	313384TP4	4,130,000	2/26/2016	2/26/2016	0.2400	4,129,312
Federal Home Loan Bank	Government Agency Debt	313384TP4	20,000,000	2/26/2016	2/26/2016	0.2900	19,995,972
Federal Home Loan Bank	Government Agency Debt	313384TP4	58,100,000	2/26/2016	2/26/2016	0.2800	58,088,703
Federal Home Loan Bank	Government Agency Debt	313384TP4	18,499,000	2/26/2016	2/26/2016	0.3000	18,495,146
Federal Home Loan Bank	Government Agency Debt	313384TT6	25,000,000	3/1/2016	3/1/2016	0.3100	24,993,757
Federal Home Loan Bank	Government Agency Debt	313384TU3	69,200,000	3/2/2016	3/2/2016	0.3000	69,182,700
Federal Home Loan Bank	Government Agency Debt	313384TU3	13,000,000	3/2/2016	3/2/2016	0.3150	12,996,588
Federal Home Loan Bank	Government Agency Debt	313384TV1	25,000,000	3/3/2016	3/3/2016	0.3200	24,993,111
Federal Home Loan Bank	Government Agency Debt	313384TW9	20,000,000	3/4/2016	3/4/2016	0.3600	19,993,600
Federal Home Loan Bank	Government Agency Debt	313384TW9	31,290,000	3/4/2016	3/4/2016	0.3000	31,281,656
Federal Home Loan Bank	Government Agency Debt	313384TZ2	40,000,000	3/7/2016	3/7/2016	0.4650	39,981,917
Federal Home Loan Bank	Government Agency Debt	313384UA5	7,875,000	3/8/2016	3/8/2016	0.3600	7,872,165

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Federal Home Loan Bank	Government Agency Debt	313384UB3	40,785,000	3/9/2016	3/9/2016	0.4700	40,765,299
Federal Home Loan Bank	Government Agency Debt	313384UB3	50,000,000	3/9/2016	3/9/2016	0.3200	49,983,556
Federal Home Loan Bank	Government Agency Debt	313384UD9	40,000,000	3/11/2016	3/11/2016	0.4300	39,981,367
Federal Home Loan Bank	Government Agency Debt	313384UD9	1,500,000	3/11/2016	3/11/2016	0.4400	1,499,285
Federal Home Loan Bank	Government Agency Debt	313384UD9	13,780,000	3/11/2016	3/11/2016	0.3000	13,775,522
Federal Home Loan Bank	Government Agency Debt	313384UJ6	44,500,000	3/16/2016	3/16/2016	0.4200	44,477,157
Federal Home Loan Bank	Government Agency Debt	313384UJ6	2,500,000	3/16/2016	3/16/2016	0.4650	2,498,579
Federal Home Loan Bank	Government Agency Debt	313384UJ6	25,000,000	3/16/2016	3/16/2016	0.3050	24,990,681
Federal Home Loan Bank	Government Agency Debt	313384UJ6	28,000,000	3/16/2016	3/16/2016	0.3150	27,989,220
Federal Home Loan Bank	Government Agency Debt	313384UL1	12,000,000	3/18/2016	3/18/2016	0.3400	11,994,787
Federal Home Loan Bank	Government Agency Debt	313384UL1	45,685,000	3/18/2016	3/18/2016	0.3250	45,666,028
Federal Home Loan Bank	Government Agency Debt	313384UL1	57,315,000	3/18/2016	3/18/2016	0.3200	57,291,565
Federal Home Loan Bank	Government Agency Debt	313384UP2	3,375,000	3/21/2016	3/21/2016	0.1900	3,374,127
Federal Home Loan Bank	Government Agency Debt	313384UR8	50,000,000	3/23/2016	3/23/2016	0.4500	49,968,125
Federal Home Loan Bank	Government Agency Debt	313384UR8	7,251,000	3/23/2016	3/23/2016	0.4400	7,246,480
Federal Home Loan Bank	Government Agency Debt	313384UR8	25,000,000	3/23/2016	3/23/2016	0.3300	24,988,313
Federal Home Loan Bank	Government Agency Debt	313384UR8	10,000,000	3/23/2016	3/23/2016	0.3350	9,995,254
Federal Home Loan Bank	Government Agency Debt	313384UW7	9,037,000	3/28/2016	3/28/2016	0.4400	9,030,815
Federal Home Loan Bank	Government Agency Debt	313384UW7	30,000,000	3/28/2016	3/28/2016	0.4000	29,981,333
Federal Home Loan Bank	Government Agency Debt	313384UW7	15,000,000	3/28/2016	3/28/2016	0.3500	14,991,833
Federal Home Loan Bank	Government Agency Debt	313384UY3	50,000,000	3/30/2016	3/30/2016	0.4600	49,962,944
Federal Home Loan Bank	Government Agency Debt	313384UY3	100,000,000	3/30/2016	3/30/2016	0.3650	99,941,194
Federal Home Loan Bank	Government Agency Debt	313384UY3	2,000,000	3/30/2016	3/30/2016	0.3500	1,998,872
Federal Home Loan Bank	Government Agency Debt	313384VF3	50,000,000	4/6/2016	4/6/2016	0.3700	49,966,597
Federal Home Loan Bank	Government Agency Debt	313384VF3	31,190,000	4/6/2016	4/6/2016	0.3500	31,170,290
Federal Home Loan Bank	Government Agency Debt	313384VH9	40,000,000	4/8/2016	4/8/2016	0.3750	39,972,083
Federal Home Loan Bank	Government Agency Debt	313384VH9	10,000,000	4/8/2016	4/8/2016	0.3700	9,993,114
Federal Home Loan Bank	Government Agency Debt	313384VH9	8,600,000	4/8/2016	4/8/2016	0.3650	8,594,158
Federal Home Loan Bank	Government Agency Debt	313384VL0	40,000,000	4/11/2016	4/11/2016	0.3700	39,971,222
Federal Home Loan Bank	Government Agency Debt	313384VL0	5,000,000	4/11/2016	4/11/2016	0.3600	4,996,500
Federal Home Loan Bank	Government Agency Debt	313384VM8	900,000	4/12/2016	4/12/2016	0.3000	899,468
Federal Home Loan Bank	Government Agency Debt	313384VN6	34,550,000	4/13/2016	4/13/2016	0.3700	34,524,433
Federal Home Loan Bank	Government Agency Debt	313384VU0	33,800,000	4/19/2016	4/19/2016	0.3750	33,772,538
Federal Home Loan Bank	Government Agency Debt	313384VV8	25,000,000	4/20/2016	4/20/2016	0.3700	24,979,701
Federal Home Loan Bank	Government Agency Debt	313384VV8	30,000,000	4/20/2016	4/20/2016	0.3600	29,976,300
Federal Home Loan Bank	Government Agency Debt	313384VX4	49,200,000	4/22/2016	4/22/2016	0.3700	49,159,041
Federal Home Loan Bank	Government Agency Debt	313384WB1	24,540,000	4/26/2016	4/26/2016	0.3750	24,518,272
Federal Home Loan Bank	Government Agency Debt	313384WC9	10,000,000	4/27/2016	4/27/2016	0.4300	9,989,728
Federal Home Loan Bank	Government Agency Debt	313384WC9	50,000,000	4/27/2016	4/27/2016	0.4025	49,951,924
Federal Home Loan Bank	Government Agency Debt	313384WC9	35,000,000	4/27/2016	4/27/2016	0.3950	34,966,974
Federal Home Loan Bank	Government Agency Debt	313384WX3	20,000,000	5/16/2016	5/16/2016	0.4050	19,976,375
Federal Home Loan Bank	Government Agency Debt	313384XJ3	13,550,000	5/27/2016	5/27/2016	0.4500	13,530,353
Federal Home Loan Bank	Government Agency Debt	313384XP9	20,000,000	6/1/2016	6/1/2016	0.4900	19,967,061
Federal Home Loan Bank	Government Agency Debt	313384XP9	20,000,000	6/1/2016	6/1/2016	0.4600	19,969,078
Federal Home Loan Bank	Government Agency Debt	313384XW4	1,150,000	6/8/2016	6/8/2016	0.6700	1,147,260
Federal Home Loan Bank	Government Agency Debt	313384XW4	21,065,000	6/8/2016	6/8/2016	0.6200	21,018,563
Federal Home Loan Bank	Government Agency Debt	313384YB9	4,300,000	6/13/2016	6/13/2016	0.6200	4,290,151
Federal Home Loan Bank	Government Agency Debt	313384ZC6	7,895,000	7/8/2016	7/8/2016	0.5700	7,875,249
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396D59	7,890,000	8/26/2016	8/26/2016	0.5000	7,867,316
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396L35	12,400,000	10/19/2016	10/19/2016	0.5900	12,346,959
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396SW4	1,050,000	2/9/2016	2/9/2016	0.2200	1,049,949
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396SX2	4,900,000	2/10/2016	2/10/2016	0.2150	4,899,737
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396SX2	1,400,000	2/10/2016	2/10/2016	0.3100	1,399,892
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396TE3	22,352,000	2/17/2016	2/17/2016	0.2050	22,349,963
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396TE3	7,300,000	2/17/2016	2/17/2016	0.3300	7,298,929
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396TL7	3,500,000	2/23/2016	2/23/2016	0.3200	3,499,316

Issuer	Category of Investment	CUSIP	Principal Amount (\$)	Maturity Date	Final Maturity Date	Coupon Rate/Yield (%)	Amortized Cost (\$)
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396UJ0	575,000	3/16/2016	3/16/2016	0.2650	574,814
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396US0	3,060,000	3/24/2016	3/24/2016	0.2500	3,058,895
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396VA8	25,000,000	4/1/2016	4/1/2016	0.5000	24,979,167
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396VA8	16,623,000	4/1/2016	4/1/2016	0.4150	16,611,502
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396VD2	22,800,000	4/4/2016	4/4/2016	0.2700	22,789,227
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396VD2	4,990,000	4/4/2016	4/4/2016	0.3400	4,987,031
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396VD2	3,396,000	4/4/2016	4/4/2016	0.3500	3,393,920
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396VH3	47,725,000	4/8/2016	4/8/2016	0.4400	47,685,919
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396VH3	20,000,000	4/8/2016	4/8/2016	0.4500	19,983,250
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396VM2	30,000,000	4/12/2016	4/12/2016	0.4500	29,973,375
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396VN0	20,000,000	4/13/2016	4/13/2016	0.3500	19,986,000
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396VP5	15,200,000	4/14/2016	4/14/2016	0.3800	15,188,288
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396VX8	12,315,000	4/22/2016	4/22/2016	0.3500	12,305,302
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396WH2	15,000,000	5/2/2016	5/2/2016	0.4200	14,984,075
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396WK5	50,000,000	5/4/2016	5/4/2016	0.3900	49,949,625
Federal Home Loan Mortgage Corp.	Government Agency Debt	3134G5Z24	9,500,000	2/12/2016	1/12/2017	0.4288	9,499,571
Federal Home Loan Mortgage Corp.	Government Agency Debt	3134G5Z32	60,000,000	2/13/2016	1/13/2017	0.4290	59,994,781
Federal Home Loan Mortgage Corp.	Government Agency Debt	3134G6AE3	50,000,000	2/21/2016	7/21/2016	0.4200	49,997,592
Federal Home Loan Mortgage Corp.	Government Agency Debt	3134G72G5	11,300,000	2/20/2016	4/20/2017	0.4310	11,293,759
Federal Home Loan Mortgage Corp.	Government Agency Debt	3134G75N7	30,000,000	2/27/2016	4/27/2017	0.4706	29,992,453
Federal Home Loan Mortgage Corp.	Government Agency Debt	3134G8HY8	50,000,000	2/21/2016	7/21/2017	0.5550	49,992,446
Federal Home Loan Mortgage Corp.	Government Agency Debt	3137EADU0	25,163,000	1/27/2017	1/27/2017	0.5000	25,125,108
Federal National Mortgage Assoc.	Government Agency Debt	313588M44	6,340,000	10/28/2016	10/28/2016	0.5300	6,314,799
Federal National Mortgage Assoc.	Government Agency Debt	313588M85	10,730,000	11/1/2016	11/1/2016	0.5700	10,683,450
Federal National Mortgage Assoc.	Government Agency Debt	313588SP1	2,800,000	2/2/2016	2/2/2016	0.1450	2,799,989
Federal National Mortgage Assoc.	Government Agency Debt	313588SP1	30,000,000	2/2/2016	2/2/2016	0.3600	29,999,700
Federal National Mortgage Assoc.	Government Agency Debt	313588SQ9	10,000,000	2/3/2016	2/3/2016	0.2000	9,999,889
Federal National Mortgage Assoc.	Government Agency Debt	313588SV8	275,000	2/8/2016	2/8/2016	0.2500	274,987
Federal National Mortgage Assoc.	Government Agency Debt	313588SV8	4,000,000	2/8/2016	2/8/2016	0.2000	3,999,844
Federal National Mortgage Assoc.	Government Agency Debt	313588SV8	11,988,000	2/8/2016	2/8/2016	0.2100	11,987,510
Federal National Mortgage Assoc.	Government Agency Debt	313588SV8	1,150,000	2/8/2016	2/8/2016	0.3000	1,149,933
Federal National Mortgage Assoc.	Government Agency Debt	313588SX4	500,000	2/10/2016	2/10/2016	0.2100	499,974
Federal National Mortgage Assoc.	Government Agency Debt	313588SX4	2,900,000	2/10/2016	2/10/2016	0.2300	2,899,833
Federal National Mortgage Assoc.	Government Agency Debt	313588SX4	2,300,000	2/10/2016	2/10/2016	0.2400	2,299,862
Federal National Mortgage Assoc.	Government Agency Debt	313588TD7	9,900,000	2/16/2016	2/16/2016	0.2150	9,899,113
Federal National Mortgage Assoc.	Government Agency Debt	313588TD7	1,300,000	2/16/2016	2/16/2016	0.3100	1,299,832
Federal National Mortgage Assoc.	Government Agency Debt	313588TE5	1,025,000	2/17/2016	2/17/2016	0.2100	1,024,904
Federal National Mortgage Assoc.	Government Agency Debt	313588TK1	7,000,000	2/22/2016	2/22/2016	0.2250	6,999,081
Federal National Mortgage Assoc.	Government Agency Debt	313588TK1	1,600,000	2/22/2016	2/22/2016	0.3800	1,599,645
Federal National Mortgage Assoc.	Government Agency Debt	313588TN5	5,108,000	2/25/2016	2/25/2016	0.4104	5,106,604
Federal National Mortgage Assoc.	Government Agency Debt	313588TT2	40,000,000	3/1/2016	3/1/2016	0.3400	39,989,044
Federal National Mortgage Assoc.	Government Agency Debt	313588UG8	15,000,000	3/14/2016	3/14/2016	0.2000	14,996,500
Federal National Mortgage Assoc.	Government Agency Debt	313588UJ2	2,304,000	3/16/2016	3/16/2016	0.4200	2,302,817
Federal National Mortgage Assoc.	Government Agency Debt	313588VF9	1,580,000	4/6/2016	4/6/2016	0.2500	1,579,287
Federal National Mortgage Assoc.	Government Agency Debt	313588VN2	1,300,000	4/13/2016	4/13/2016	0.3000	1,299,220
Federal National Mortgage Assoc.	Government Agency Debt	313588VN2	19,600,000	4/13/2016	4/13/2016	0.3300	19,587,064
Federal National Mortgage Assoc.	Government Agency Debt	313588VP7	77,800,000	4/14/2016	4/14/2016	0.3400	77,746,361
Federal National Mortgage Assoc.	Government Agency Debt	313588VQ5	5,635,000	4/15/2016	4/15/2016	0.3750	5,630,656
Federal National Mortgage Assoc.	Government Agency Debt	313588VV4	10,500,000	4/20/2016	4/20/2016	0.3700	10,491,475
Federal National Mortgage Assoc.	Government Agency Debt	313588VV4	4,000,000	4/20/2016	4/20/2016	0.3500	3,996,928
Federal National Mortgage Assoc.	Government Agency Debt	313588WC5	2,695,000	4/27/2016	4/27/2016	0.3200	2,692,940
Federal National Mortgage Assoc.	Government Agency Debt	313588WH4	30,000,000	5/2/2016	5/2/2016	0.5200	29,960,567
Federal National Mortgage Assoc.	Government Agency Debt	313588WH4	50,000,000	5/2/2016	5/2/2016	0.3600	49,954,500
Federal National Mortgage Assoc.	Government Agency Debt	313588XW0	6,935,000	6/8/2016	6/8/2016	0.6500	6,918,972
Federal National Mortgage Assoc.	Government Agency Debt	313588XW0	22,000,000	6/8/2016	6/8/2016	0.6400	21,949,938
Federal National Mortgage Assoc.	Government Agency Debt	313588ZA6	5,419,000	7/6/2016	7/6/2016	0.5500	5,406,085

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Federal National Mortgage Assoc.	Government Agency Debt	313588ZA6	1,127,000	7/6/2016	7/6/2016	0.5450	1,124,338
Federal National Mortgage Assoc.	Government Agency Debt	3135G0B44	45,050,000	2/26/2016	1/26/2017	0.4405	45,056,385
Federal National Mortgage Assoc.	Government Agency Debt	3135G0F24	94,500,000	2/16/2016	8/16/2017	0.4355	94,485,290
Federal National Mortgage Assoc.	Government Agency Debt	3135G0F57	50,000,000	2/5/2016	10/5/2017	0.4395	49,987,200
Federal National Mortgage Assoc.	Government Agency Debt	3135G0F81	78,000,000	2/20/2016	7/20/2017	0.4460	77,917,653
Federal National Mortgage Assoc.	Government Agency Debt	3135G0GY3	12,472,000	1/30/2017	1/30/2017	1.2500	12,541,115
Federal National Mortgage Assoc.	Government Agency Debt	3135G0YH0	21,497,000	2/15/2016	8/15/2016	0.4455	21,500,550
International Business Machines Corp.	Other Commercial Paper	45920FCM8	98,000,000	3/21/2016	3/21/2016	0.4200	97,943,977
International Business Machines Corp.	Other Commercial Paper	45920FCM8	7,530,000	3/21/2016	3/21/2016	0.4250	7,525,644
International Business Machines Corp.	Other Commercial Paper	45920FCN6	50,000,000	3/22/2016	3/22/2016	0.4300	49,970,139
International Business Machines Corp.	Other Commercial Paper	45920FCP1	40,000,000	3/23/2016	3/23/2016	0.4250	39,975,917
International Business Machines Corp.	Other Commercial Paper	45920FCQ9	5,001,000	3/24/2016	3/24/2016	0.4100	4,998,038
International Business Machines Corp.	Other Commercial Paper	45920FCV8	50,000,000	3/29/2016	3/29/2016	0.4400	49,965,167
Johnson & Johnson	Other Commercial Paper	47816FB83	25,000,000	2/8/2016	2/8/2016	0.2900	24,998,590
Johnson & Johnson	Other Commercial Paper	47816FC74	25,000,000	3/7/2016	3/7/2016	0.3500	24,991,493
Johnson & Johnson	Other Commercial Paper	47816FC90	30,000,000	3/9/2016	3/9/2016	0.3600	29,988,900
Johnson & Johnson	Other Commercial Paper	47816FCB5	6,065,000	3/11/2016	3/11/2016	0.3600	6,062,635
Johnson & Johnson	Other Commercial Paper	47816FDK4	45,000,000	4/19/2016	4/19/2016	0.4200	44,959,050
Korea Development Bank (The)	Other Commercial Paper	5006E0BB1	25,000,000	2/11/2016	2/11/2016	0.3200	24,997,778
Korea Development Bank (The)	Other Commercial Paper	5006E0BQ8	30,000,000	2/24/2016	2/24/2016	0.3600	29,993,100
Korea Development Bank (The)	Other Commercial Paper	5006E0D45	30,000,000	4/4/2016	4/4/2016	0.5700	29,970,075
Korea Development Bank (The)	Other Commercial Paper	5006E0DR4	15,000,000	4/25/2016	4/25/2016	0.5400	14,981,100
National Australia Bank Ltd.	Financial Company Commercial Paper	63254EB25	25,000,000	2/2/2016	2/2/2016	0.2350	24,999,837
National Australia Bank Ltd.	Financial Company Commercial Paper	63254EC16	22,645,000	3/1/2016	3/1/2016	0.4000	22,637,703
National Australia Bank Ltd.	Financial Company Commercial Paper	63254EC99	30,000,000	3/9/2016	3/9/2016	0.4300	29,986,742
Nestle Capital Corp.	Other Commercial Paper	64105GB94	28,000,000	2/9/2016	2/9/2016	0.2500	27,998,444
Nestle Capital Corp.	Other Commercial Paper	64105GBC7	50,000,000	2/12/2016	2/12/2016	0.2600	49,996,028
Nestle Capital Corp.	Other Commercial Paper	64105GBG8	20,000,000	2/16/2016	2/16/2016	0.2200	19,998,167
Nestle Capital Corp.	Other Commercial Paper	64105GCN2	26,500,000	3/22/2016	3/22/2016	0.3700	26,486,382
Nestle Capital Corp.	Other Commercial Paper	64105GDE1	29,315,000	4/14/2016	4/14/2016	0.4450	29,288,547
Nestle Capital Corp.	Other Commercial Paper	64105GDJ0	30,000,000	4/18/2016	4/18/2016	0.4900	29,968,558
Nestle Capital Corp.	Other Commercial Paper	64105GDN1	27,460,000	4/22/2016	4/22/2016	0.4900	27,429,725
Nestle Capital Corp.	Other Commercial Paper	64105GDR2	30,000,000	4/25/2016	4/25/2016	0.5000	29,965,000
Nestle Capital Corp.	Other Commercial Paper	64105GDV3	40,000,000	4/29/2016	4/29/2016	0.4900	39,952,089
Nordea Bank Finland PLC	Financial Company Commercial Paper	65558FB46	30,000,000	2/4/2016	2/4/2016	0.2600	29,999,350
Nordea Bank Finland PLC	Financial Company Commercial Paper	65558FD44	7,085,000	4/4/2016	4/4/2016	0.5400	7,078,305
Novartis Finance Corp.	Other Commercial Paper	6698M4B27	10,000,000	2/2/2016	2/2/2016	0.3300	9,999,908
Old Line Funding LLC	Asset Backed Commercial Paper	67983TB88	30,000,000	2/8/2016	2/8/2016	0.2900	29,998,308
Old Line Funding LLC	Asset Backed Commercial Paper	67983TC20	20,000,000	3/2/2016	3/2/2016	0.4400	19,992,667
Old Line Funding LLC	Asset Backed Commercial Paper	67983TC20	5,098,000	3/2/2016	3/2/2016	0.6000	5,095,451
Old Line Funding LLC	Asset Backed Commercial Paper	67983TC87	30,000,000	3/8/2016	3/8/2016	0.5100	29,984,700
Old Line Funding LLC	Asset Backed Commercial Paper	67983TCJ3	30,000,000	3/18/2016	3/18/2016	0.6100	29,976,617
Old Line Funding LLC	Asset Backed Commercial Paper	67983TEL6	20,000,000	5/20/2016	5/20/2016	0.8000	19,951,556
PACCAR Financial Corp.	Other Commercial Paper	69372ABG6	5,000,000	2/16/2016	2/16/2016	0.4700	4,999,021
PACCAR Financial Corp.	Other Commercial Paper	69372ACM2	4,000,000	3/21/2016	3/21/2016	0.4300	3,997,659
Private Export Funding Corp.	Financial Company Commercial Paper	7426M4B48	23,000,000	2/4/2016	2/4/2016	0.4300	22,999,176
Private Export Funding Corp.	Financial Company Commercial Paper	7426M4BN6	30,000,000	2/22/2016	2/22/2016	0.4000	29,993,000

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Private Export Funding Corp.	Financial Company Commercial Paper	7426M4CV7	25,000,000	3/29/2016	3/29/2016	0.4900	24,980,604
Private Export Funding Corp.	Financial Company Commercial Paper	7426M4D61	25,000,000	4/6/2016	4/6/2016	0.5300	24,976,076
Procter & Gamble Co. (The)	Other Commercial Paper	74271TB85	13,000,000	2/8/2016	2/8/2016	0.3150	12,999,204
Procter & Gamble Co. (The)	Other Commercial Paper	74271TBJ1	35,600,000	2/18/2016	2/18/2016	0.3300	35,594,452
Procter & Gamble Co. (The)	Other Commercial Paper	74271TBK8	5,000,000	2/19/2016	2/19/2016	0.3300	4,999,175
Province of British Columbia	Other Commercial Paper	11070JB41	18,751,000	2/4/2016	2/4/2016	0.2300	18,750,641
Province of British Columbia	Other Commercial Paper	11070JB58	25,000,000	2/5/2016	2/5/2016	0.3900	24,998,917
Province of British Columbia	Other Commercial Paper	11070JB90	30,000,000	2/9/2016	2/9/2016	0.2300	29,998,467
Province of British Columbia	Other Commercial Paper	11070JB90	20,000,000	2/9/2016	2/9/2016	0.2700	19,998,800
Province of British Columbia	Other Commercial Paper	11070JB90	3,754,000	2/9/2016	2/9/2016	0.2900	3,753,758
Province of British Columbia	Other Commercial Paper	11070JB8	20,000,000	2/18/2016	2/18/2016	0.2800	19,997,356
Province of British Columbia	Other Commercial Paper	11070JB8	20,000,000	2/18/2016	2/18/2016	0.2850	19,997,308
Province of British Columbia	Other Commercial Paper	11070JBP4	12,500,000	2/23/2016	2/23/2016	0.3200	12,497,556
Province of British Columbia	Other Commercial Paper	11070JC16	20,000,000	3/1/2016	3/1/2016	0.3300	19,994,683
Province of British Columbia	Other Commercial Paper	11070JCB4	10,000,000	3/11/2016	3/11/2016	0.5300	9,994,258
Province of British Columbia	Other Commercial Paper	11070JD80	21,000,000	4/8/2016	4/8/2016	0.4900	20,980,849
Province of British Columbia	Other Commercial Paper	11070JDC1	46,000,000	4/12/2016	4/12/2016	0.5000	45,954,639
Province of British Columbia	Other Commercial Paper	11070JE22	15,000,000	5/2/2016	5/2/2016	0.5600	14,978,767
Province of British Columbia	Other Commercial Paper	11070JG53	12,000,000	7/5/2016	7/5/2016	0.7200	11,962,800
Province of British Columbia	Other Commercial Paper	11070JGB0	23,000,000	7/11/2016	7/11/2016	0.6800	22,930,054
Province of Ontario Canada	Other Commercial Paper	68323JBK0	30,000,000	2/19/2016	2/19/2016	0.4500	29,993,250
Province of Ontario Canada	Other Commercial Paper	68323JBP9	10,000,000	2/23/2016	2/23/2016	0.4600	9,997,189
Province of Ontario Canada	Other Commercial Paper	68323JBR5	25,000,000	2/25/2016	2/25/2016	0.4500	24,992,500
Province of Ontario Canada	Other Commercial Paper	68323JBV6	5,000,000	2/29/2016	2/29/2016	0.4700	4,998,172
Province of Ontario Canada	Other Commercial Paper	68323JC86	20,030,000	3/8/2016	3/8/2016	0.3700	20,022,589
Province of Ontario Canada	Other Commercial Paper	68323JCE3	30,000,000	3/14/2016	3/14/2016	0.4200	29,985,300
Province of Ontario Canada	Other Commercial Paper	68323JCE3	18,295,000	3/14/2016	3/14/2016	0.4000	18,286,462
Province of Ontario Canada	Other Commercial Paper	68323JD51	25,000,000	4/5/2016	4/5/2016	0.4700	24,979,111
Province of Ontario Canada	Other Commercial Paper	68323JD77	13,690,000	4/7/2016	4/7/2016	0.4800	13,677,953
Province of Quebec Canada	Other Commercial Paper	74800JBN4	30,000,000	2/22/2016	2/22/2016	0.4300	29,992,475
Province of Quebec Canada	Other Commercial Paper	74800JBR5	25,000,000	2/25/2016	2/25/2016	0.4300	24,992,833
Province of Quebec Canada	Other Commercial Paper	74800JC78	25,000,000	3/7/2016	3/7/2016	0.4000	24,990,278
Province of Quebec Canada	Other Commercial Paper	74800JC86	29,970,000	3/8/2016	3/8/2016	0.4000	29,958,012
Province of Quebec Canada	Other Commercial Paper	74800JCN3	50,000,000	3/22/2016	3/22/2016	0.4600	49,968,056
Province of Quebec Canada	Other Commercial Paper	74800JCN3	10,000,000	3/22/2016	3/22/2016	0.3900	9,994,583
PSP Capital, Inc.	Financial Company Commercial Paper	69370AB11	15,000,000	2/1/2016	2/1/2016	0.2500	15,000,000
PSP Capital, Inc.	Financial Company Commercial Paper	69370AB11	10,000,000	2/1/2016	2/1/2016	0.2600	10,000,000
PSP Capital, Inc.	Financial Company Commercial Paper	69370AB11	22,500,000	2/1/2016	2/1/2016	0.3000	22,500,000
PSP Capital, Inc.	Financial Company Commercial Paper	69370AB94	15,000,000	2/9/2016	2/9/2016	0.3100	14,998,967
PSP Capital, Inc.	Financial Company Commercial Paper	69370AB94	10,000,000	2/9/2016	2/9/2016	0.3450	9,999,233
PSP Capital, Inc.	Financial Company Commercial Paper	69370ABA1	10,000,000	2/10/2016	2/10/2016	0.5000	9,998,750
PSP Capital, Inc.	Financial Company Commercial Paper	69370ABH6	5,000,000	2/17/2016	2/17/2016	0.3300	4,999,267
PSP Capital, Inc.	Financial Company Commercial Paper	69370ABK9	12,000,000	2/19/2016	2/19/2016	0.3400	11,997,960
PSP Capital, Inc.	Financial Company Commercial Paper	69370ABN3	25,000,000	2/22/2016	2/22/2016	0.3500	24,994,896
PSP Capital, Inc.	Financial Company Commercial Paper	69370ACF9	10,000,000	3/15/2016	3/15/2016	0.4500	9,994,625
PSP Capital, Inc.	Financial Company Commercial Paper	69370AD43	9,000,000	4/4/2016	4/4/2016	0.5400	8,991,495
PSP Capital, Inc.	Financial Company Commercial Paper	69370AD50	9,500,000	4/5/2016	4/5/2016	0.5200	9,491,218

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PSP Capital, Inc.	Financial Company Commercial Paper	69370AD68	15,000,000	4/6/2016	4/6/2016	0.5700	14,984,563
PSP Capital, Inc.	Financial Company Commercial Paper	69370ADC5	40,000,000	4/12/2016	4/12/2016	0.5600	39,955,822
PSP Capital, Inc.	Financial Company Commercial Paper	69370ADE1	11,530,000	4/14/2016	4/14/2016	0.5900	11,516,206
PSP Capital, Inc.	Financial Company Commercial Paper	69370ADJ0	21,000,000	4/18/2016	4/18/2016	0.5600	20,974,847
PSP Capital, Inc.	Financial Company Commercial Paper	69370ADL5	15,000,000	4/20/2016	4/20/2016	0.5600	14,981,567
Roche Holdings, Inc.	Other Commercial Paper	77119LBA6	11,380,000	2/10/2016	2/10/2016	0.3300	11,379,061
Roche Holdings, Inc.	Other Commercial Paper	77119LDL0	40,000,000	4/20/2016	4/20/2016	0.4400	39,961,378
Svenska Handelsbanken AB	Financial Company Commercial Paper	86960JB87	4,865,000	2/8/2016	2/8/2016	0.4400	4,864,584
Svenska Handelsbanken AB	Financial Company Commercial Paper	86960JBN4	40,000,000	2/22/2016	2/22/2016	0.3800	39,991,133
Svenska Handelsbanken AB	Financial Company Commercial Paper	86960JCA1	5,670,000	3/10/2016	3/10/2016	0.3950	5,667,636
Svenska Handelsbanken AB	Financial Company Commercial Paper	86960JDV4	25,000,000	4/29/2016	4/29/2016	0.5500	24,966,389
Toronto-Dominion Bank (The)	Certificate of Deposit	89113EM29	25,000,000	2/12/2016	2/12/2016	0.3000	25,000,000
Toronto-Dominion Bank (The)	Certificate of Deposit	89113EU46	50,000,000	3/7/2016	3/7/2016	0.4300	50,000,000
Toronto-Dominion Holdings U.S.A., Inc.	Financial Company Commercial Paper	89116EB85	40,000,000	2/8/2016	2/8/2016	0.2600	39,997,978
Toyota Motor Credit Corp.	Other Commercial Paper	89233GCE4	30,000,000	3/14/2016	3/14/2016	0.4200	29,985,300
U.S. Treasury Bill	Treasury Debt	912796FV6	10,000,000	2/4/2016	2/4/2016	0.1120	9,999,907
U.S. Treasury Bill	Treasury Debt	912796FV6	15,000,000	2/4/2016	2/4/2016	0.1984	14,999,753
U.S. Treasury Bill	Treasury Debt	912796FV6	5,000,000	2/4/2016	2/4/2016	0.1955	4,999,919
U.S. Treasury Bill	Treasury Debt	912796FV6	22,055,000	2/4/2016	2/4/2016	0.2180	22,054,599
U.S. Treasury Bill	Treasury Debt	912796FV6	10,000,000	2/4/2016	2/4/2016	0.2170	9,999,819
U.S. Treasury Bill	Treasury Debt	912796FZ7	10,000,000	3/3/2016	3/3/2016	0.2485	9,997,860
U.S. Treasury Bill	Treasury Debt	912796FZ7	25,000,000	3/3/2016	3/3/2016	0.2350	24,994,941
U.S. Treasury Bill	Treasury Debt	912796FZ7	10,000,000	3/3/2016	3/3/2016	0.2000	9,998,278
U.S. Treasury Bill	Treasury Debt	912796FZ7	20,000,000	3/3/2016	3/3/2016	0.2140	19,996,314
U.S. Treasury Bill	Treasury Debt	912796GH6	20,000,000	4/28/2016	4/28/2016	0.2910	19,985,935
U.S. Treasury Bill	Treasury Debt	912796GH6	15,000,000	4/28/2016	4/28/2016	0.3100	14,988,763
U.S. Treasury Bill	Treasury Debt	912796GH6	15,000,000	4/28/2016	4/28/2016	0.3105	14,988,744
U.S. Treasury Bill	Treasury Debt	912796GH6	10,000,000	4/28/2016	4/28/2016	0.1550	9,996,254
U.S. Treasury Bill	Treasury Debt	912796GH6	10,000,000	4/28/2016	4/28/2016	0.1575	9,996,194
U.S. Treasury Bill	Treasury Debt	912796GH6	10,000,000	4/28/2016	4/28/2016	0.1700	9,995,892
U.S. Treasury Bill	Treasury Debt	912796GH6	20,000,000	4/28/2016	4/28/2016	0.2000	19,990,333
U.S. Treasury Bill	Treasury Debt	912796GN3	10,000,000	5/26/2016	5/26/2016	0.3110	9,990,065
U.S. Treasury Bill	Treasury Debt	912796HA0	1,620,000	8/18/2016	8/18/2016	0.2040	1,618,173
U.S. Treasury Bill	Treasury Debt	912796HB8	20,000,000	2/11/2016	2/11/2016	0.2290	19,998,728
U.S. Treasury Bill	Treasury Debt	912796HB8	20,000,000	2/11/2016	2/11/2016	0.1550	19,999,139
U.S. Treasury Bill	Treasury Debt	912796HB8	10,000,000	2/11/2016	2/11/2016	0.0850	9,999,764
U.S. Treasury Bill	Treasury Debt	912796HB8	10,000,000	2/11/2016	2/11/2016	0.1025	9,999,715
U.S. Treasury Bill	Treasury Debt	912796HB8	10,000,000	2/11/2016	2/11/2016	0.0950	9,999,736
U.S. Treasury Bill	Treasury Debt	912796HB8	20,000,000	2/11/2016	2/11/2016	0.1700	19,999,056
U.S. Treasury Bill	Treasury Debt	912796HC6	10,000,000	2/18/2016	2/18/2016	0.0320	9,999,849
U.S. Treasury Bill	Treasury Debt	912796HC6	20,000,000	2/18/2016	2/18/2016	0.0600	19,999,433
U.S. Treasury Bill	Treasury Debt	912796HC6	9,745,000	2/18/2016	2/18/2016	0.1175	9,744,459
U.S. Treasury Bill	Treasury Debt	912796HC6	20,000,000	2/18/2016	2/18/2016	0.1230	19,998,838
U.S. Treasury Bill	Treasury Debt	912796HC6	10,255,000	2/18/2016	2/18/2016	0.1025	10,254,504
U.S. Treasury Bill	Treasury Debt	912796HC6	10,000,000	2/18/2016	2/18/2016	0.1835	9,999,133
U.S. Treasury Bill	Treasury Debt	912796HD4	14,355,000	2/25/2016	2/25/2016	0.2325	14,352,775
U.S. Treasury Bill	Treasury Debt	912796HD4	10,000,000	2/25/2016	2/25/2016	0.2150	9,998,567
U.S. Treasury Bill	Treasury Debt	912796HD4	20,000,000	2/25/2016	2/25/2016	0.1625	19,997,833
U.S. Treasury Bill	Treasury Debt	912796HD4	30,000,000	2/25/2016	2/25/2016	0.1900	29,996,200
U.S. Treasury Bill	Treasury Debt	912796HF9	20,000,000	3/10/2016	3/10/2016	0.2565	19,994,585

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U.S. Treasury Bill	Treasury Debt	912796HF9	5,000,000	3/10/2016	3/10/2016	0.2460	4,998,702
U.S. Treasury Bill	Treasury Debt	912796HF9	10,000,000	3/10/2016	3/10/2016	0.1650	9,998,258
U.S. Treasury Bill	Treasury Debt	912796HF9	20,000,000	3/10/2016	3/10/2016	0.1515	19,996,802
U.S. Treasury Bill	Treasury Debt	912796HG7	30,000,000	3/17/2016	3/17/2016	0.2120	29,992,050
U.S. Treasury Bill	Treasury Debt	912796HG7	20,000,000	3/17/2016	3/17/2016	0.1470	19,996,325
U.S. Treasury Bill	Treasury Debt	912796HG7	1,025,000	3/17/2016	3/17/2016	0.1830	1,024,766
U.S. Treasury Bill	Treasury Debt	912796HG7	1,700,000	3/17/2016	3/17/2016	0.1615	1,699,657
U.S. Treasury Bill	Treasury Debt	912796HH5	8,740,000	3/24/2016	3/24/2016	0.0445	8,739,438
U.S. Treasury Bill	Treasury Debt	912796HH5	15,000,000	3/24/2016	3/24/2016	0.1000	14,997,833
U.S. Treasury Bill	Treasury Debt	912796HH5	10,000,000	3/24/2016	3/24/2016	0.1740	9,997,487
U.S. Treasury Bill	Treasury Debt	912796HH5	20,000,000	3/24/2016	3/24/2016	0.2120	19,993,876
U.S. Treasury Bill	Treasury Debt	912796HK8	10,000,000	4/7/2016	4/7/2016	0.0725	9,998,671
U.S. Treasury Bill	Treasury Debt	912796HK8	10,000,000	4/7/2016	4/7/2016	0.0605	9,998,891
U.S. Treasury Bill	Treasury Debt	912796HK8	10,000,000	4/7/2016	4/7/2016	0.2035	9,996,269
U.S. Treasury Bill	Treasury Debt	912796HK8	20,000,000	4/7/2016	4/7/2016	0.2100	19,992,300
U.S. Treasury Bill	Treasury Debt	912796HK8	20,000,000	4/7/2016	4/7/2016	0.2200	19,991,933
U.S. Treasury Bill	Treasury Debt	912796HL6	5,000,000	4/14/2016	4/14/2016	0.0745	4,999,245
U.S. Treasury Bill	Treasury Debt	912796HL6	10,000,000	4/14/2016	4/14/2016	0.0730	9,998,520
U.S. Treasury Bill	Treasury Debt	912796HL6	10,000,000	4/14/2016	4/14/2016	0.2100	9,995,742
U.S. Treasury Bill	Treasury Debt	912796HL6	10,000,000	4/14/2016	4/14/2016	0.2800	9,994,322
U.S. Treasury Bill	Treasury Debt	912796HM4	30,000,000	4/21/2016	4/21/2016	0.1105	29,992,633
U.S. Treasury Bill	Treasury Debt	912796HM4	10,000,000	4/21/2016	4/21/2016	0.1125	9,997,500
U.S. Treasury Bill	Treasury Debt	912796HM4	45,000,000	4/21/2016	4/21/2016	0.1210	44,987,900
U.S. Treasury Bill	Treasury Debt	912796HN2	4,900,000	5/5/2016	5/5/2016	0.3110	4,896,021
U.S. Treasury Bill	Treasury Debt	912796HN2	10,000,000	5/5/2016	5/5/2016	0.3225	9,991,579
U.S. Treasury Bill	Treasury Debt	912796HN2	10,000,000	5/5/2016	5/5/2016	0.3540	9,990,757
U.S. Treasury Bill	Treasury Debt	912796HN2	10,000,000	5/5/2016	5/5/2016	0.4255	9,988,890
U.S. Treasury Bill	Treasury Debt	912796HN2	20,000,000	5/5/2016	5/5/2016	0.2805	19,985,352
U.S. Treasury Bill	Treasury Debt	912796HN2	20,000,000	5/5/2016	5/5/2016	0.2570	19,986,579
U.S. Treasury Bill	Treasury Debt	912796HR3	10,000,000	5/12/2016	5/12/2016	0.3155	9,991,148
U.S. Treasury Bill	Treasury Debt	912796HS1	10,000,000	5/19/2016	5/19/2016	0.3580	9,989,260
U.S. Treasury Bill	Treasury Debt	912796HS1	10,000,000	5/19/2016	5/19/2016	0.4500	9,986,500
U.S. Treasury Bill	Treasury Debt	912796HT9	20,000,000	6/2/2016	6/2/2016	0.4760	19,967,738
U.S. Treasury Bill	Treasury Debt	912796HT9	11,400,000	6/2/2016	6/2/2016	0.4095	11,384,180
U.S. Treasury Bill	Treasury Debt	912796HT9	15,000,000	6/2/2016	6/2/2016	0.3815	14,980,607
U.S. Treasury Bill	Treasury Debt	912796HT9	20,000,000	6/2/2016	6/2/2016	0.3000	19,979,667
U.S. Treasury Bill	Treasury Debt	912796HW2	10,000,000	6/9/2016	6/9/2016	0.4035	9,985,541
U.S. Treasury Bill	Treasury Debt	912796HW2	15,000,000	6/9/2016	6/9/2016	0.4015	14,978,419
U.S. Treasury Bill	Treasury Debt	912796HZ5	20,000,000	7/7/2016	7/7/2016	0.4470	19,961,012
U.S. Treasury Note	Treasury Debt	912828B41	50,000,000	1/31/2016	1/31/2016	0.3750	50,000,000
U.S. Treasury Note	Treasury Debt	912828B82	120,000,000	2/29/2016	2/29/2016	0.2500	120,004,877
U.S. Treasury Note	Treasury Debt	912828C40	150,000,000	3/31/2016	3/31/2016	0.3750	150,037,782
U.S. Treasury Note	Treasury Debt	912828C81	20,000,000	4/30/2016	4/30/2016	0.3750	20,001,842
U.S. Treasury Note	Treasury Debt	912828D64	55,280,000	8/31/2016	8/31/2016	0.5000	55,269,544
U.S. Treasury Note	Treasury Debt	912828F47	5,390,000	9/30/2016	9/30/2016	0.5000	5,387,994
U.S. Treasury Note	Treasury Debt	912828UM0	25,000,000	2/15/2016	2/15/2016	0.3750	25,002,108
U.S. Treasury Note	Treasury Debt	912828US7	121,335,000	3/15/2016	3/15/2016	0.3750	121,355,961
U.S. Treasury Note	Treasury Debt	912828UW8	150,000,000	4/15/2016	4/15/2016	0.2500	150,015,748
U.S. Treasury Note	Treasury Debt	912828VC1	20,000,000	5/15/2016	5/15/2016	0.2500	19,993,664
U.S. Treasury Note	Treasury Debt	912828VG2	75,620,000	6/15/2016	6/15/2016	0.5000	75,651,253
U.S. Treasury Note	Treasury Debt	912828VL1	99,560,000	7/15/2016	7/15/2016	0.6250	99,685,585
U.S. Treasury Note	Treasury Debt	912828VR8	39,470,000	8/15/2016	8/15/2016	0.6250	39,523,872
U.S. Treasury Note	Treasury Debt	912828WM8	64,015,000	5/31/2016	5/31/2016	0.3750	64,036,053
U.S. Treasury Note	Treasury Debt	912828WQ9	52,215,000	6/30/2016	6/30/2016	0.5000	52,248,182
U.S. Treasury Note	Treasury Debt	912828WX4	10,000,000	7/31/2016	7/31/2016	0.5000	10,004,419
Unilever Capital Corp.	Other Commercial Paper	90477DBG0	3,000,000	2/16/2016	2/16/2016	0.3900	2,999,513

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Unilever Capital Corp.	Other Commercial Paper	90477DBS4	24,500,000	2/26/2016	2/26/2016	0.4400	24,492,514
Unilever Capital Corp.	Other Commercial Paper	90477DC12	20,000,000	3/1/2016	3/1/2016	0.4300	19,993,072
Unilever Capital Corp.	Other Commercial Paper	90477DC46	20,000,000	3/4/2016	3/4/2016	0.4700	19,991,644
Unilever Capital Corp.	Other Commercial Paper	90477DCB0	10,000,000	3/11/2016	3/11/2016	0.3800	9,995,883
Unilever Capital Corp.	Other Commercial Paper	90477DCU8	6,000,000	3/28/2016	3/28/2016	0.4200	5,996,080
Unilever Capital Corp.	Other Commercial Paper	90477DCV6	20,000,000	3/29/2016	3/29/2016	0.4100	19,987,017
Unilever Capital Corp.	Other Commercial Paper	90477DD45	25,000,000	4/4/2016	4/4/2016	0.4500	24,980,313
Unilever Capital Corp.	Other Commercial Paper	90477DDJ2	10,600,000	4/18/2016	4/18/2016	0.4600	10,589,571
Unilever Capital Corp.	Other Commercial Paper	90477DDR4	20,000,000	4/25/2016	4/25/2016	0.4900	19,977,133
Unilever Capital Corp.	Other Commercial Paper	90477DDR4	5,000,000	4/25/2016	4/25/2016	0.5000	4,994,167
United Overseas Bank Ltd.	Financial Company Commercial Paper	91127PBQ3	3,550,000	2/24/2016	2/24/2016	0.5500	3,548,753
United Overseas Bank Ltd.	Financial Company Commercial Paper	91127PDJ7	28,500,000	4/18/2016	4/18/2016	0.6100	28,462,815
Wal-Mart Stores, Inc.	Other Commercial Paper	93114EDC8	40,000,000	4/12/2016	4/12/2016	0.4300	39,966,078
Wal-Mart Stores, Inc.	Other Commercial Paper	93114EDU8	35,000,000	4/28/2016	4/28/2016	0.4800	34,959,400
Wal-Mart Stores, Inc.	Other Commercial Paper	93114EDV6	25,000,000	4/29/2016	4/29/2016	0.4600	24,971,889
Washington Gas Light Co.	Other Commercial Paper	93884EBB0	7,960,000	2/11/2016	2/11/2016	0.4100	7,959,093
Washington Gas Light Co.	Other Commercial Paper	93884EBC8	10,000,000	2/12/2016	2/12/2016	0.4100	9,998,747
Washington Gas Light Co.	Other Commercial Paper	93884EBP9	5,500,000	2/23/2016	2/23/2016	0.4100	5,498,622
Wells Fargo Bank NA	Certificate of Deposit	94988EFF0	50,000,000	2/1/2016	3/10/2016	0.5700	50,000,000
Wells Fargo Bank NA	Certificate of Deposit	94988EK23	50,000,000	2/1/2016	4/11/2016	0.6000	50,000,000
Wells Fargo Bank NA	Certificate of Deposit	94988EP69	50,000,000	4/18/2016	4/18/2016	0.5800	50,000,000
Westpac Banking Corp.	Financial Company Commercial Paper	9612C0B24	20,000,000	2/2/2016	2/2/2016	0.3700	19,999,794
Westpac Banking Corp.	Financial Company Commercial Paper	9612C0BA6	50,000,000	2/10/2016	2/10/2016	0.3800	49,995,250
Westpac Banking Corp.	Financial Company Commercial Paper	9612C0F38	20,000,000	6/3/2016	6/3/2016	0.7900	19,946,017