

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

CREF Money Market Account

Account Information and Unaudited Holdings as of February 29, 2016

Weighted Average Maturity: 48.48 days

Weighted Average Life: 96.91 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	49,982,000
American Honda Finance Corp.	Other Commercial Paper	02665JDB3	32,600,000	4/11/2016	4/11/2016	0.5000	32,581,436
American Honda Finance Corp.	Other Commercial Paper	02665JDB3	17,400,000	4/11/2016	4/11/2016	0.4900	17,390,290
American Honda Finance Corp.	Other Commercial Paper	02665JDC1	9,500,000	4/12/2016	4/12/2016	0.4500	9,495,013
American Honda Finance Corp.	Other Commercial Paper	02665JDD9	31,200,000	4/13/2016	4/13/2016	0.4900	31,181,739
American Honda Finance Corp.	Other Commercial Paper	02665JDM9	2,500,000	4/21/2016	4/21/2016	0.4600	2,498,371
Apple, Inc.	Other Commercial Paper	03785DC87	25,000,000	3/8/2016	3/8/2016	0.3650	24,998,226
Apple, Inc.	Other Commercial Paper	03785DCF1	12,750,000	3/15/2016	3/15/2016	0.3900	12,748,066
Apple, Inc.	Other Commercial Paper	03785DCH7	35,500,000	3/17/2016	3/17/2016	0.4050	35,493,610
Apple, Inc.	Other Commercial Paper	03785DCU8	35,000,000	3/28/2016	3/28/2016	0.4150	34,989,106
Apple, Inc.	Other Commercial Paper	03785DCU8	15,000,000	3/28/2016	3/28/2016	0.4100	14,995,388
Apple, Inc.	Other Commercial Paper	03785DCV6	30,000,000	3/29/2016	3/29/2016	0.4400	29,989,733
Apple, Inc.	Other Commercial Paper	03785DD45	28,000,000	4/4/2016	4/4/2016	0.4150	27,989,026
Apple, Inc.	Other Commercial Paper	03785DDN3	20,000,000	4/22/2016	4/22/2016	0.4400	19,987,289
Apple, Inc.	Other Commercial Paper	03785DDN3	20,000,000	4/22/2016	4/22/2016	0.4700	19,986,422
Apple, Inc.	Other Commercial Paper	03785DDS2	28,750,000	4/26/2016	4/26/2016	0.4500	28,729,875
Apple, Inc.	Other Commercial Paper	03785DE69	15,000,000	5/6/2016	5/6/2016	0.4400	14,987,900
Australia & New Zealand Banking Group Ltd.	Financial Company Commercial Paper	05253AC40	20,000,000	3/4/2016	3/4/2016	0.2900	19,999,517
Australia & New Zealand Banking Group Ltd.	Financial Company Commercial Paper	05253AC40	30,000,000	3/4/2016	3/4/2016	0.3100	29,999,225
Australia & New Zealand Banking Group Ltd.	Financial Company Commercial Paper	05253AC99	25,000,000	3/9/2016	3/9/2016	0.5700	24,996,833
Australia & New Zealand Banking Group Ltd.	Financial Company Commercial Paper	05253ADM9	20,000,000	4/21/2016	4/21/2016	0.5550	19,984,275
Australia & New Zealand Banking Group Ltd.	Financial Company Commercial Paper	05253AE30	10,460,000	5/3/2016	5/3/2016	0.5500	10,449,932
Australia & New Zealand Banking Group Ltd.	Financial Company Commercial Paper	05253AF21	11,765,000	6/2/2016	6/2/2016	0.6150	11,746,308
Australia & New Zealand Banking Group Ltd.	Financial Company Commercial Paper	05253AF21	13,235,000	6/2/2016	6/2/2016	0.6100	13,214,144
Australia & New Zealand Banking Group Ltd.	Financial Company Commercial Paper	05253PCP0	30,290,000	3/23/2016	3/23/2016	0.6400	30,278,153
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
Banco Del Estado De Chile	Certificate of Deposit	05969YHY2	25,000,000	5/17/2016	5/17/2016	0.5700	25,000,000
Bedford Row Funding Corp.	Asset Backed Commercial Paper	07644AC44	9,000,000	3/4/2016	3/4/2016	0.3100	8,999,768
Bedford Row Funding Corp.	Asset Backed Commercial Paper	07644ACX0	20,585,000	3/31/2016	3/31/2016	0.4750	20,576,852
Bedford Row Funding Corp.	Asset Backed Commercial Paper	07644ADK7	23,000,000	4/19/2016	4/19/2016	0.6700	22,979,025
Bedford Row Funding Corp.	Asset Backed Commercial Paper	07644AF66	31,000,000	6/6/2016	6/6/2016	0.6300	30,947,378
Bedford Row Funding Corp.	Asset Backed Commercial Paper	07644CAR1	20,000,000	4/1/2016	4/1/2016	0.3755	20,000,278
CAFCO LLC	Asset Backed Commercial Paper	12476EC31	15,000,000	3/3/2016	3/3/2016	0.4200	14,999,650

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CAFCO LLC	Asset Backed Commercial Paper	12476EEC9	25,000,000	5/12/2016	5/12/2016	0.5800	24,971,000
Chevron Corp.	Other Commercial Paper	16677JCE4	18,145,000	3/14/2016	3/14/2016	0.4050	18,142,346
Chevron Corp.	Other Commercial Paper	16677JCH7	20,000,000	3/17/2016	3/17/2016	0.4000	19,996,444
Colgate-Palmolive Co.	Other Commercial Paper	19416EC39	25,000,000	3/3/2016	3/3/2016	0.3000	24,999,583
Commonwealth Bank of Australia	Financial Company Commercial Paper	20272DC24	25,000,000	3/2/2016	3/2/2016	0.4100	24,999,715
DBS Bank Ltd.	Financial Company Commercial Paper	23305DC86	25,000,000	3/8/2016	3/8/2016	0.4000	24,998,056
DBS Bank Ltd.	Financial Company Commercial Paper	23305DCN3	20,000,000	3/22/2016	3/22/2016	0.6600	19,992,300
DBS Bank Ltd.	Financial Company Commercial Paper	23305DCQ6	1,100,000	3/24/2016	3/24/2016	0.4500	1,099,684
European Investment Bank	Financial Company Commercial Paper	29878REC8	20,000,000	5/12/2016	5/12/2016	0.5150	19,979,400
European Investment Bank	Financial Company Commercial Paper	29878RES3	18,810,000	5/26/2016	5/26/2016	0.5400	18,785,735
Exxon Mobil Corp.	Other Commercial Paper	30229AC31	8,845,000	3/3/2016	3/3/2016	0.3500	8,844,828
Exxon Mobil Corp.	Other Commercial Paper	30229AC80	25,000,000	3/8/2016	3/8/2016	0.4000	24,998,056
Exxon Mobil Corp.	Other Commercial Paper	30229ACE7	4,165,000	3/14/2016	3/14/2016	0.4600	4,164,308
Exxon Mobil Corp.	Other Commercial Paper	30229AD14	30,000,000	4/1/2016	4/1/2016	0.4450	29,988,504
Exxon Mobil Corp.	Other Commercial Paper	30229AE96	25,000,000	5/9/2016	5/9/2016	0.4900	24,976,521
Fairway Finance Corp.	Asset Backed Commercial Paper	30601VCH2	50,000,000	3/17/2016	3/17/2016	0.4500	49,990,000
Fairway Finance Corp.	Asset Backed Commercial Paper	30601VDB4	25,000,000	4/11/2016	4/11/2016	0.7000	24,980,069
Fairway Finance Corp.	Asset Backed Commercial Paper	30601VE31	10,000,000	5/3/2016	5/3/2016	0.5800	9,989,850
Fairway Finance Corp.	Asset Backed Commercial Paper	30601VEA5	20,000,000	5/10/2016	5/10/2016	0.5700	19,977,833
Federal Farm Credit Bank	Government Agency Debt	313312M31	5,000,000	10/27/2016	10/27/2016	0.5800	4,980,667
Federal Farm Credit Bank	Government Agency Debt	313312N89	50,000,000	11/9/2016	11/9/2016	0.5200	49,817,278
Federal Farm Credit Bank	Government Agency Debt	313312N97	5,725,000	11/10/2016	11/10/2016	0.5400	5,703,188
Federal Farm Credit Bank	Government Agency Debt	313312TZ3	50,000,000	3/7/2016	3/7/2016	0.3500	49,997,083
Federal Farm Credit Bank	Government Agency Debt	313312UL2	22,900,000	3/18/2016	3/18/2016	0.4600	22,895,026
Federal Farm Credit Bank	Government Agency Debt	313312VP2	2,000,000	4/14/2016	4/14/2016	0.4900	1,998,802
Federal Farm Credit Bank	Government Agency Debt	313312WJ5	22,400,000	5/3/2016	5/3/2016	0.3900	22,384,712
Federal Farm Credit Bank	Government Agency Debt	313312WJ5	7,000,000	5/3/2016	5/3/2016	0.3400	6,995,835
Federal Farm Credit Bank	Government Agency Debt	3133ED4M1	36,000,000	3/1/2016	6/9/2016	0.5300	36,009,465
Federal Farm Credit Bank	Government Agency Debt	3133EDFB3	6,000,000	3/13/2016	2/13/2017	0.4670	5,997,730
Federal Farm Credit Bank	Government Agency Debt	3133EDJA1	10,000,000	3/11/2016	10/11/2016	0.4485	10,000,926
Federal Farm Credit Bank	Government Agency Debt	3133EDJR4	50,000,000	3/21/2016	4/21/2016	0.4020	49,998,955
Federal Farm Credit Bank	Government Agency Debt	3133EDMK5	20,000,000	3/1/2016	3/29/2016	0.3900	19,999,378
Federal Farm Credit Bank	Government Agency Debt	3133EDP22	45,000,000	3/1/2016	6/23/2016	0.4200	44,997,158
Federal Farm Credit Bank	Government Agency Debt	3133EDRB0	32,300,000	3/1/2016	12/30/2016	0.4800	32,280,815
Federal Farm Credit Bank	Government Agency Debt	3133EDRD6	10,275,000	3/1/2016	1/30/2017	0.4660	10,264,681
Federal Farm Credit Bank	Government Agency Debt	3133EDX64	15,200,000	3/1/2016	4/10/2017	0.5000	15,201,705
Federal Farm Credit Bank	Government Agency Debt	3133EE3N8	22,000,000	3/1/2016	1/13/2017	0.4100	22,000,000
Federal Farm Credit Bank	Government Agency Debt	3133EE4Y3	72,000,000	3/17/2016	7/17/2017	0.4093	71,993,274
Federal Farm Credit Bank	Government Agency Debt	3133EE5W6	50,000,000	3/1/2016	8/4/2017	0.4700	49,985,561
Federal Farm Credit Bank	Government Agency Debt	3133EEBC3	150,000,000	3/10/2016	8/10/2016	0.3993	149,989,016
Federal Farm Credit Bank	Government Agency Debt	3133EEC65	120,000,000	3/24/2016	1/24/2017	0.4135	119,994,912
Federal Farm Credit Bank	Government Agency Debt	3133EECU2	50,000,000	3/24/2016	8/24/2016	0.4135	49,992,745
Federal Farm Credit Bank	Government Agency Debt	3133EEFK1	14,500,000	3/16/2016	12/16/2016	0.4278	14,500,986
Federal Farm Credit Bank	Government Agency Debt	3133EELD0	64,000,000	3/23/2016	2/23/2017	0.4385	63,981,316
Federal Farm Credit Bank	Government Agency Debt	3133EEMX5	3,750,000	5/6/2016	2/6/2018	0.5902	3,748,252
Federal Farm Credit Bank	Government Agency Debt	3133EERJ1	76,000,000	3/2/2016	3/2/2017	0.4250	76,000,205
Federal Farm Credit Bank	Government Agency Debt	3133EFCU9	50,000,000	3/1/2016	3/9/2017	0.5000	49,979,304
Federal Farm Credit Bank	Government Agency Debt	3133EFDD6	105,000,000	3/15/2016	6/15/2017	0.4220	104,990,379
Federal Farm Credit Bank	Government Agency Debt	3133EFQR1	50,000,000	3/1/2016	6/27/2017	0.5000	49,946,574

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Federal Home Loan Bank	Government Agency Debt	3130A5WQ8	16,500,000	4/30/2016	1/30/2017	0.4810	16,495,479
Federal Home Loan Bank	Government Agency Debt	3130A6BA4	60,000,000	5/17/2016	2/17/2017	0.4830	59,977,974
Federal Home Loan Bank	Government Agency Debt	3130A7BS3	50,000,000	3/22/2016	2/22/2017	0.5185	50,000,000
Federal Home Loan Bank	Government Agency Debt	313384TT6	25,000,000	3/1/2016	3/1/2016	0.3100	25,000,000
Federal Home Loan Bank	Government Agency Debt	313384TU3	69,200,000	3/2/2016	3/2/2016	0.3000	69,199,423
Federal Home Loan Bank	Government Agency Debt	313384TU3	13,000,000	3/2/2016	3/2/2016	0.3150	12,999,886
Federal Home Loan Bank	Government Agency Debt	313384TV1	25,000,000	3/3/2016	3/3/2016	0.3200	24,999,556
Federal Home Loan Bank	Government Agency Debt	313384TW9	20,000,000	3/4/2016	3/4/2016	0.3600	19,999,400
Federal Home Loan Bank	Government Agency Debt	313384TW9	31,290,000	3/4/2016	3/4/2016	0.3000	31,289,218
Federal Home Loan Bank	Government Agency Debt	313384TZ2	40,000,000	3/7/2016	3/7/2016	0.4650	39,996,900
Federal Home Loan Bank	Government Agency Debt	313384UA5	7,875,000	3/8/2016	3/8/2016	0.3600	7,874,449
Federal Home Loan Bank	Government Agency Debt	313384UB3	40,785,000	3/9/2016	3/9/2016	0.4700	40,780,740
Federal Home Loan Bank	Government Agency Debt	313384UB3	50,000,000	3/9/2016	3/9/2016	0.3200	49,996,444
Federal Home Loan Bank	Government Agency Debt	313384UC1	5,000,000	3/10/2016	3/10/2016	0.2900	4,999,638
Federal Home Loan Bank	Government Agency Debt	313384UD9	40,000,000	3/11/2016	3/11/2016	0.4300	39,995,222
Federal Home Loan Bank	Government Agency Debt	313384UD9	1,500,000	3/11/2016	3/11/2016	0.4400	1,499,817
Federal Home Loan Bank	Government Agency Debt	313384UD9	23,780,000	3/11/2016	3/11/2016	0.3000	23,778,018
Federal Home Loan Bank	Government Agency Debt	313384UD9	20,000,000	3/11/2016	3/11/2016	0.2900	19,998,389
Federal Home Loan Bank	Government Agency Debt	313384UD9	20,000,000	3/11/2016	3/11/2016	0.2850	19,998,417
Federal Home Loan Bank	Government Agency Debt	313384UJ6	44,500,000	3/16/2016	3/16/2016	0.4200	44,492,213
Federal Home Loan Bank	Government Agency Debt	313384UJ6	2,500,000	3/16/2016	3/16/2016	0.4650	2,499,516
Federal Home Loan Bank	Government Agency Debt	313384UJ6	25,000,000	3/16/2016	3/16/2016	0.3050	24,996,823
Federal Home Loan Bank	Government Agency Debt	313384UJ6	28,000,000	3/16/2016	3/16/2016	0.3150	27,996,325
Federal Home Loan Bank	Government Agency Debt	313384UJ6	10,000,000	3/16/2016	3/16/2016	0.2850	9,998,813
Federal Home Loan Bank	Government Agency Debt	313384UL1	12,000,000	3/18/2016	3/18/2016	0.3400	11,998,073
Federal Home Loan Bank	Government Agency Debt	313384UL1	45,685,000	3/18/2016	3/18/2016	0.3250	45,677,989
Federal Home Loan Bank	Government Agency Debt	313384UL1	57,315,000	3/18/2016	3/18/2016	0.3200	57,306,339
Federal Home Loan Bank	Government Agency Debt	313384UP2	3,375,000	3/21/2016	3/21/2016	0.1900	3,374,644
Federal Home Loan Bank	Government Agency Debt	313384UR8	50,000,000	3/23/2016	3/23/2016	0.4500	49,986,250
Federal Home Loan Bank	Government Agency Debt	313384UR8	7,251,000	3/23/2016	3/23/2016	0.4400	7,249,050
Federal Home Loan Bank	Government Agency Debt	313384UR8	25,000,000	3/23/2016	3/23/2016	0.3300	24,994,958
Federal Home Loan Bank	Government Agency Debt	313384UR8	10,000,000	3/23/2016	3/23/2016	0.3350	9,997,953
Federal Home Loan Bank	Government Agency Debt	313384UW7	9,037,000	3/28/2016	3/28/2016	0.4400	9,034,018
Federal Home Loan Bank	Government Agency Debt	313384UW7	30,000,000	3/28/2016	3/28/2016	0.4000	29,991,000
Federal Home Loan Bank	Government Agency Debt	313384UW7	15,000,000	3/28/2016	3/28/2016	0.3500	14,996,063
Federal Home Loan Bank	Government Agency Debt	313384UW7	5,441,000	3/28/2016	3/28/2016	0.3400	5,439,613
Federal Home Loan Bank	Government Agency Debt	313384UY3	50,000,000	3/30/2016	3/30/2016	0.4600	49,981,472
Federal Home Loan Bank	Government Agency Debt	313384UY3	100,000,000	3/30/2016	3/30/2016	0.3650	99,970,597
Federal Home Loan Bank	Government Agency Debt	313384UY3	2,000,000	3/30/2016	3/30/2016	0.3500	1,999,436
Federal Home Loan Bank	Government Agency Debt	313384VA4	20,800,000	4/1/2016	4/1/2016	0.3200	20,794,268
Federal Home Loan Bank	Government Agency Debt	313384VA4	4,000,000	4/1/2016	4/1/2016	0.3300	3,998,863
Federal Home Loan Bank	Government Agency Debt	313384VE6	25,000,000	4/5/2016	4/5/2016	0.3100	24,992,465
Federal Home Loan Bank	Government Agency Debt	313384VF3	50,000,000	4/6/2016	4/6/2016	0.3700	49,981,500
Federal Home Loan Bank	Government Agency Debt	313384VF3	44,500,000	4/6/2016	4/6/2016	0.3500	44,484,425
Federal Home Loan Bank	Government Agency Debt	313384VG1	5,699,000	4/7/2016	4/7/2016	0.3500	5,696,950
Federal Home Loan Bank	Government Agency Debt	313384VH9	40,000,000	4/8/2016	4/8/2016	0.3750	39,984,167
Federal Home Loan Bank	Government Agency Debt	313384VH9	10,000,000	4/8/2016	4/8/2016	0.3700	9,996,094
Federal Home Loan Bank	Government Agency Debt	313384VH9	8,600,000	4/8/2016	4/8/2016	0.3650	8,596,687
Federal Home Loan Bank	Government Agency Debt	313384VH9	5,048,000	4/8/2016	4/8/2016	0.3350	5,046,215
Federal Home Loan Bank	Government Agency Debt	313384VL0	40,000,000	4/11/2016	4/11/2016	0.3700	39,983,144
Federal Home Loan Bank	Government Agency Debt	313384VL0	5,000,000	4/11/2016	4/11/2016	0.3600	4,997,950
Federal Home Loan Bank	Government Agency Debt	313384VM8	900,000	4/12/2016	4/12/2016	0.3000	899,685
Federal Home Loan Bank	Government Agency Debt	313384VN6	34,550,000	4/13/2016	4/13/2016	0.3700	34,534,731
Federal Home Loan Bank	Government Agency Debt	313384VN6	5,538,000	4/13/2016	4/13/2016	0.3300	5,535,817
Federal Home Loan Bank	Government Agency Debt	313384VQ9	12,257,000	4/15/2016	4/15/2016	0.3650	12,251,408
Federal Home Loan Bank	Government Agency Debt	313384VQ9	15,000,000	4/15/2016	4/15/2016	0.3450	14,993,531

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Federal Home Loan Bank	Government Agency Debt	313384VT3	12,000,000	4/18/2016	4/18/2016	0.4000	11,993,600
Federal Home Loan Bank	Government Agency Debt	313384VT3	30,000,000	4/18/2016	4/18/2016	0.3700	29,985,200
Federal Home Loan Bank	Government Agency Debt	313384VU0	33,800,000	4/19/2016	4/19/2016	0.3750	33,782,748
Federal Home Loan Bank	Government Agency Debt	313384VV8	25,000,000	4/20/2016	4/20/2016	0.3700	24,987,153
Federal Home Loan Bank	Government Agency Debt	313384VV8	30,000,000	4/20/2016	4/20/2016	0.3600	29,985,000
Federal Home Loan Bank	Government Agency Debt	313384VV8	41,600,000	4/20/2016	4/20/2016	0.3400	41,580,356
Federal Home Loan Bank	Government Agency Debt	313384VX4	49,200,000	4/22/2016	4/22/2016	0.3700	49,173,705
Federal Home Loan Bank	Government Agency Debt	313384VX4	10,500,000	4/22/2016	4/22/2016	0.3450	10,494,768
Federal Home Loan Bank	Government Agency Debt	313384VX4	2,400,000	4/22/2016	4/22/2016	0.3500	2,398,787
Federal Home Loan Bank	Government Agency Debt	313384VX4	86,800,000	4/22/2016	4/22/2016	0.3350	86,757,998
Federal Home Loan Bank	Government Agency Debt	313384WA3	25,000,000	4/25/2016	4/25/2016	0.3300	24,987,396
Federal Home Loan Bank	Government Agency Debt	313384WA3	1,180,000	4/25/2016	4/25/2016	0.3500	1,179,369
Federal Home Loan Bank	Government Agency Debt	313384WB1	24,540,000	4/26/2016	4/26/2016	0.3750	24,525,685
Federal Home Loan Bank	Government Agency Debt	313384WB1	40,545,000	4/26/2016	4/26/2016	0.3200	40,524,818
Federal Home Loan Bank	Government Agency Debt	313384WC9	10,000,000	4/27/2016	4/27/2016	0.4300	9,993,192
Federal Home Loan Bank	Government Agency Debt	313384WC9	50,000,000	4/27/2016	4/27/2016	0.4025	49,968,135
Federal Home Loan Bank	Government Agency Debt	313384WC9	35,000,000	4/27/2016	4/27/2016	0.3950	34,978,110
Federal Home Loan Bank	Government Agency Debt	313384WC9	16,100,000	4/27/2016	4/27/2016	0.3400	16,091,333
Federal Home Loan Bank	Government Agency Debt	313384WC9	20,000,000	4/27/2016	4/27/2016	0.3350	19,989,392
Federal Home Loan Bank	Government Agency Debt	313384WE5	2,100,000	4/29/2016	4/29/2016	0.3800	2,098,692
Federal Home Loan Bank	Government Agency Debt	313384WK1	12,936,000	5/4/2016	5/4/2016	0.4050	12,926,686
Federal Home Loan Bank	Government Agency Debt	313384WK1	7,275,000	5/4/2016	5/4/2016	0.3900	7,269,956
Federal Home Loan Bank	Government Agency Debt	313384WM7	37,300,000	5/6/2016	5/6/2016	0.3950	37,272,989
Federal Home Loan Bank	Government Agency Debt	313384WM7	2,250,000	5/6/2016	5/6/2016	0.3750	2,248,453
Federal Home Loan Bank	Government Agency Debt	313384WS4	40,000,000	5/11/2016	5/11/2016	0.3880	39,969,391
Federal Home Loan Bank	Government Agency Debt	313384WS4	20,000,000	5/11/2016	5/11/2016	0.3900	19,984,617
Federal Home Loan Bank	Government Agency Debt	313384WS4	50,000,000	5/11/2016	5/11/2016	0.3700	49,963,514
Federal Home Loan Bank	Government Agency Debt	313384WU9	20,000,000	5/13/2016	5/13/2016	0.3720	19,984,913
Federal Home Loan Bank	Government Agency Debt	313384WU9	30,000,000	5/13/2016	5/13/2016	0.3700	29,977,492
Federal Home Loan Bank	Government Agency Debt	313384WU9	20,000,000	5/13/2016	5/13/2016	0.3725	19,984,893
Federal Home Loan Bank	Government Agency Debt	313384WX3	20,000,000	5/16/2016	5/16/2016	0.4050	19,982,900
Federal Home Loan Bank	Government Agency Debt	313384WZ8	27,450,000	5/18/2016	5/18/2016	0.3750	27,427,697
Federal Home Loan Bank	Government Agency Debt	313384WZ8	13,077,000	5/18/2016	5/18/2016	0.3800	13,066,233
Federal Home Loan Bank	Government Agency Debt	313384XB0	39,510,000	5/20/2016	5/20/2016	0.3800	39,476,636
Federal Home Loan Bank	Government Agency Debt	313384XF1	40,000,000	5/24/2016	5/24/2016	0.3500	39,967,333
Federal Home Loan Bank	Government Agency Debt	313384XG9	15,000,000	5/25/2016	5/25/2016	0.3850	14,986,365
Federal Home Loan Bank	Government Agency Debt	313384XG9	30,000,000	5/25/2016	5/25/2016	0.3950	29,972,021
Federal Home Loan Bank	Government Agency Debt	313384XJ3	13,550,000	5/27/2016	5/27/2016	0.4500	13,535,264
Federal Home Loan Bank	Government Agency Debt	313384XP9	20,000,000	6/1/2016	6/1/2016	0.4900	19,974,956
Federal Home Loan Bank	Government Agency Debt	313384XP9	20,000,000	6/1/2016	6/1/2016	0.4600	19,976,489
Federal Home Loan Bank	Government Agency Debt	313384XW4	1,150,000	6/8/2016	6/8/2016	0.6700	1,147,881
Federal Home Loan Bank	Government Agency Debt	313384XW4	21,065,000	6/8/2016	6/8/2016	0.6200	21,029,084
Federal Home Loan Bank	Government Agency Debt	313384YB9	4,300,000	6/13/2016	6/13/2016	0.6200	4,292,298
Federal Home Loan Bank	Government Agency Debt	313384ZC6	7,895,000	7/8/2016	7/8/2016	0.5700	7,878,874
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396D59	7,890,000	8/26/2016	8/26/2016	0.5000	7,870,494
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396L35	12,400,000	10/19/2016	10/19/2016	0.5900	12,352,852
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396P72	10,000,000	11/16/2016	11/16/2016	0.5000	9,963,889
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396UJ0	575,000	3/16/2016	3/16/2016	0.2650	574,937
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396UP6	6,022,000	3/21/2016	3/21/2016	0.2800	6,021,063
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396US0	3,060,000	3/24/2016	3/24/2016	0.2500	3,059,511
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396VA8	25,000,000	4/1/2016	4/1/2016	0.5000	24,989,236
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396VA8	16,623,000	4/1/2016	4/1/2016	0.4150	16,617,060
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396VA8	1,450,000	4/1/2016	4/1/2016	0.3000	1,449,625
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396VD2	22,800,000	4/4/2016	4/4/2016	0.2700	22,794,186
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396VD2	4,990,000	4/4/2016	4/4/2016	0.3400	4,988,398
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396VD2	3,396,000	4/4/2016	4/4/2016	0.3500	3,394,877

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	313396VH3	47,725,000	4/8/2016	4/8/2016	0.4400	47,702,834
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396VH3	20,000,000	4/8/2016	4/8/2016	0.4500	19,990,500
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396VM2	30,000,000	4/12/2016	4/12/2016	0.4500	29,984,250
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396VN0	20,000,000	4/13/2016	4/13/2016	0.3500	19,991,639
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396VP5	15,200,000	4/14/2016	4/14/2016	0.3800	15,192,940
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396VX8	12,315,000	4/22/2016	4/22/2016	0.3500	12,308,774
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396WH2	15,000,000	5/2/2016	5/2/2016	0.4200	14,989,150
Federal Home Loan Mortgage Corp.	Government Agency Debt	313396WK5	50,000,000	5/4/2016	5/4/2016	0.3900	49,965,333
Federal Home Loan Mortgage Corp.	Government Agency Debt	3134G5Z24	9,500,000	3/12/2016	1/12/2017	0.4315	9,499,607
Federal Home Loan Mortgage Corp.	Government Agency Debt	3134G5Z32	60,000,000	3/13/2016	1/13/2017	0.4320	59,995,217
Federal Home Loan Mortgage Corp.	Government Agency Debt	3134G6AE3	50,000,000	3/21/2016	7/21/2016	0.4270	49,998,000
Federal Home Loan Mortgage Corp.	Government Agency Debt	3134G72G5	11,300,000	3/20/2016	4/20/2017	0.4370	11,294,166
Federal Home Loan Mortgage Corp.	Government Agency Debt	3134G75N7	30,000,000	3/27/2016	4/27/2017	0.4785	29,992,938
Federal Home Loan Mortgage Corp.	Government Agency Debt	3134G8HY8	50,000,000	3/21/2016	7/21/2017	0.5620	49,992,855
Federal Home Loan Mortgage Corp.	Government Agency Debt	3137EADT3	17,000,000	2/22/2017	2/22/2017	0.8750	17,045,740
Federal Home Loan Mortgage Corp.	Government Agency Debt	3137EADU0	25,163,000	1/27/2017	1/27/2017	0.5000	25,128,152
Federal National Mortgage Assoc.	Government Agency Debt	313588L29	10,000,000	10/18/2016	10/18/2016	0.5100	9,967,275
Federal National Mortgage Assoc.	Government Agency Debt	313588L45	5,000,000	10/20/2016	10/20/2016	0.4800	4,984,467
Federal National Mortgage Assoc.	Government Agency Debt	313588M44	6,340,000	10/28/2016	10/28/2016	0.5300	6,317,505
Federal National Mortgage Assoc.	Government Agency Debt	313588M85	10,730,000	11/1/2016	11/1/2016	0.5700	10,688,377
Federal National Mortgage Assoc.	Government Agency Debt	313588N35	10,000,000	11/4/2016	11/4/2016	0.5350	9,963,144
Federal National Mortgage Assoc.	Government Agency Debt	313588TT2	40,000,000	3/1/2016	3/1/2016	0.3400	40,000,000
Federal National Mortgage Assoc.	Government Agency Debt	313588UG8	15,000,000	3/14/2016	3/14/2016	0.2000	14,998,917
Federal National Mortgage Assoc.	Government Agency Debt	313588UJ2	2,304,000	3/16/2016	3/16/2016	0.4200	2,303,597
Federal National Mortgage Assoc.	Government Agency Debt	313588VF9	1,580,000	4/6/2016	4/6/2016	0.2500	1,579,605
Federal National Mortgage Assoc.	Government Agency Debt	313588VN2	1,300,000	4/13/2016	4/13/2016	0.3000	1,299,534
Federal National Mortgage Assoc.	Government Agency Debt	313588VN2	19,600,000	4/13/2016	4/13/2016	0.3300	19,592,274
Federal National Mortgage Assoc.	Government Agency Debt	313588VN2	4,000,000	4/13/2016	4/13/2016	0.3700	3,998,232
Federal National Mortgage Assoc.	Government Agency Debt	313588VP7	77,800,000	4/14/2016	4/14/2016	0.3400	77,767,670
Federal National Mortgage Assoc.	Government Agency Debt	313588VQ5	5,635,000	4/15/2016	4/15/2016	0.3750	5,632,359
Federal National Mortgage Assoc.	Government Agency Debt	313588VV4	10,500,000	4/20/2016	4/20/2016	0.3700	10,494,604
Federal National Mortgage Assoc.	Government Agency Debt	313588VV4	4,000,000	4/20/2016	4/20/2016	0.3500	3,998,056
Federal National Mortgage Assoc.	Government Agency Debt	313588WC5	2,695,000	4/27/2016	4/27/2016	0.3200	2,693,635
Federal National Mortgage Assoc.	Government Agency Debt	313588WH4	30,000,000	5/2/2016	5/2/2016	0.5200	29,973,133
Federal National Mortgage Assoc.	Government Agency Debt	313588WH4	50,000,000	5/2/2016	5/2/2016	0.3600	49,969,000
Federal National Mortgage Assoc.	Government Agency Debt	313588WK7	18,010,000	5/4/2016	5/4/2016	0.3700	17,998,153
Federal National Mortgage Assoc.	Government Agency Debt	313588WZ4	23,455,000	5/18/2016	5/18/2016	0.3350	23,437,976
Federal National Mortgage Assoc.	Government Agency Debt	313588XE0	20,000,000	5/23/2016	5/23/2016	0.3700	19,982,939
Federal National Mortgage Assoc.	Government Agency Debt	313588XW0	6,935,000	6/8/2016	6/8/2016	0.6500	6,922,604
Federal National Mortgage Assoc.	Government Agency Debt	313588XW0	22,000,000	6/8/2016	6/8/2016	0.6400	21,961,280
Federal National Mortgage Assoc.	Government Agency Debt	313588ZA6	5,419,000	7/6/2016	7/6/2016	0.5500	5,408,486
Federal National Mortgage Assoc.	Government Agency Debt	313588ZA6	1,127,000	7/6/2016	7/6/2016	0.5450	1,124,833
Federal National Mortgage Assoc.	Government Agency Debt	3135G0B44	45,050,000	3/26/2016	1/26/2017	0.4488	45,055,871
Federal National Mortgage Assoc.	Government Agency Debt	3135G0F24	94,500,000	3/16/2016	8/16/2017	0.4405	94,486,049
Federal National Mortgage Assoc.	Government Agency Debt	3135G0F57	50,000,000	3/5/2016	10/5/2017	0.4385	49,987,806
Federal National Mortgage Assoc.	Government Agency Debt	3135G0F81	78,000,000	3/20/2016	7/20/2017	0.4520	77,922,117
Federal National Mortgage Assoc.	Government Agency Debt	3135G0GY3	12,472,000	1/30/2017	1/30/2017	1.2500	12,535,609
Federal National Mortgage Assoc.	Government Agency Debt	3135G0YH0	21,497,000	3/15/2016	8/15/2016	0.4470	21,500,025
Hydro-Quebec	Other Commercial Paper	44881LD85	16,850,000	4/8/2016	4/8/2016	0.4000	16,842,886
Hydro-Quebec	Other Commercial Paper	44881LDK8	20,000,000	4/19/2016	4/19/2016	0.4000	19,989,111
Hydro-Quebec	Other Commercial Paper	44881LE92	46,900,000	5/9/2016	5/9/2016	0.4700	46,857,751
Hydro-Quebec	Other Commercial Paper	44881LER2	23,000,000	5/25/2016	5/25/2016	0.4600	22,975,019
International Business Machines Corp.	Other Commercial Paper	45920FCM8	98,000,000	3/21/2016	3/21/2016	0.4200	97,977,133
International Business Machines Corp.	Other Commercial Paper	45920FCM8	7,530,000	3/21/2016	3/21/2016	0.4250	7,528,222
International Business Machines Corp.	Other Commercial Paper	45920FCN6	50,000,000	3/22/2016	3/22/2016	0.4300	49,987,458
International Business Machines Corp.	Other Commercial Paper	45920FCP1	40,000,000	3/23/2016	3/23/2016	0.4250	39,989,611

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International Business Machines Corp.	Other Commercial Paper	45920FCQ9	5,001,000	3/24/2016	3/24/2016	0.4100	4,999,690
International Business Machines Corp.	Other Commercial Paper	45920FCV8	50,000,000	3/29/2016	3/29/2016	0.4400	49,982,889
Johnson & Johnson	Other Commercial Paper	47816FC74	25,000,000	3/7/2016	3/7/2016	0.3500	24,998,542
Johnson & Johnson	Other Commercial Paper	47816FC90	30,000,000	3/9/2016	3/9/2016	0.3600	29,997,600
Johnson & Johnson	Other Commercial Paper	47816FCB5	6,065,000	3/11/2016	3/11/2016	0.3600	6,064,394
Johnson & Johnson	Other Commercial Paper	47816FCG4	8,395,000	3/16/2016	3/16/2016	0.3300	8,393,846
Johnson & Johnson	Other Commercial Paper	47816FDK4	45,000,000	4/19/2016	4/19/2016	0.4200	44,974,275
Jupiter Securitization Co. LLC	Asset Backed Commercial Paper	4820P2E35	26,000,000	5/3/2016	5/3/2016	0.5200	25,976,340
Jupiter Securitization Co. LLC	Asset Backed Commercial Paper	4820P2E43	24,000,000	5/4/2016	5/4/2016	0.5100	23,978,240
Korea Development Bank (The)	Certificate of Deposit	50066BHD6	20,000,000	5/25/2016	5/25/2016	0.6000	19,997,583
Korea Development Bank (The)	Other Commercial Paper	5006E0CQ7	20,000,000	3/24/2016	3/24/2016	0.4000	19,994,889
Korea Development Bank (The)	Other Commercial Paper	5006E0D45	30,000,000	4/4/2016	4/4/2016	0.5700	29,983,850
Korea Development Bank (The)	Other Commercial Paper	5006E0D52	25,000,000	4/5/2016	4/5/2016	0.5000	24,987,847
Korea Development Bank (The)	Other Commercial Paper	5006E0DL7	16,275,000	4/20/2016	4/20/2016	0.5100	16,263,472
Korea Development Bank (The)	Other Commercial Paper	5006E0DR4	15,000,000	4/25/2016	4/25/2016	0.5400	14,987,625
Korea Development Bank (The)	Other Commercial Paper	5006E0DR4	13,000,000	4/25/2016	4/25/2016	0.5000	12,990,069
Korea Development Bank (The)	Other Commercial Paper	5006E0EB8	30,000,000	5/11/2016	5/11/2016	0.6100	29,963,908
National Australia Bank Ltd.	Financial Company Commercial Paper	63254EC16	22,645,000	3/1/2016	3/1/2016	0.4000	22,645,000
National Australia Bank Ltd.	Financial Company Commercial Paper	63254EC99	30,000,000	3/9/2016	3/9/2016	0.4300	29,997,133
National Australia Bank Ltd.	Financial Company Commercial Paper	63254EE63	25,000,000	5/6/2016	5/6/2016	0.5200	24,976,167
National Australia Bank Ltd.	Financial Company Commercial Paper	63254EE97	25,000,000	5/9/2016	5/9/2016	0.5000	24,976,042
National Australia Bank Ltd.	Financial Company Commercial Paper	63254EED8	30,000,000	5/13/2016	5/13/2016	0.5000	29,969,583
National Australia Bank Ltd.	Financial Company Commercial Paper	63254EED8	6,590,000	5/13/2016	5/13/2016	0.5100	6,583,185
Nestle Capital Corp.	Other Commercial Paper	64105GCN2	26,500,000	3/22/2016	3/22/2016	0.3700	26,494,280
Nestle Capital Corp.	Other Commercial Paper	64105GDE1	29,315,000	4/14/2016	4/14/2016	0.4450	29,299,056
Nestle Capital Corp.	Other Commercial Paper	64105GDJ0	30,000,000	4/18/2016	4/18/2016	0.4900	29,980,400
Nestle Capital Corp.	Other Commercial Paper	64105GDK7	20,000,000	4/19/2016	4/19/2016	0.4000	19,989,111
Nestle Capital Corp.	Other Commercial Paper	64105GDN1	27,460,000	4/22/2016	4/22/2016	0.4900	27,440,564
Nestle Capital Corp.	Other Commercial Paper	64105GDR2	30,000,000	4/25/2016	4/25/2016	0.5000	29,977,083
Nestle Capital Corp.	Other Commercial Paper	64105GDV3	40,000,000	4/29/2016	4/29/2016	0.4900	39,967,878
Nestle Capital Corp.	Other Commercial Paper	64105GE67	20,000,000	5/6/2016	5/6/2016	0.4750	19,982,583
Nestle Capital Corp.	Other Commercial Paper	64105GEB6	20,000,000	5/11/2016	5/11/2016	0.4800	19,981,067
Nestle Capital Corp.	Other Commercial Paper	64105GEJ9	23,000,000	5/18/2016	5/18/2016	0.4500	22,977,575
Nordea Bank Finland PLC	Financial Company Commercial Paper	65558FD44	7,085,000	4/4/2016	4/4/2016	0.5400	7,081,387
Nordea Bank Finland PLC	Financial Company Commercial Paper	65558FD77	1,500,000	4/7/2016	4/7/2016	0.5000	1,499,229
Nordea Bank Finland PLC	Financial Company Commercial Paper	65558FE92	24,285,000	5/9/2016	5/9/2016	0.5300	24,260,330
Nordea Bank Finland PLC	Financial Company Commercial Paper	65558FEG6	30,000,000	5/16/2016	5/16/2016	0.5400	29,965,800
Nordea Bank Finland PLC	Financial Company Commercial Paper	65558FEG6	7,000,000	5/16/2016	5/16/2016	0.4900	6,992,759
Novartis Finance Corp.	Other Commercial Paper	6698M4CB6	3,730,000	3/11/2016	3/11/2016	0.3700	3,729,617
Novartis Finance Corp.	Other Commercial Paper	6698M4CG5	29,500,000	3/16/2016	3/16/2016	0.3900	29,495,206
Novartis Finance Corp.	Other Commercial Paper	6698M4CG5	21,700,000	3/16/2016	3/16/2016	0.3850	21,696,519
Old Line Funding LLC	Asset Backed Commercial Paper	67983TC20	20,000,000	3/2/2016	3/2/2016	0.4400	19,999,756
Old Line Funding LLC	Asset Backed Commercial Paper	67983TC20	5,098,000	3/2/2016	3/2/2016	0.6000	5,097,915
Old Line Funding LLC	Asset Backed Commercial Paper	67983TC87	30,000,000	3/8/2016	3/8/2016	0.5100	29,997,025
Old Line Funding LLC	Asset Backed Commercial Paper	67983TCJ3	30,000,000	3/18/2016	3/18/2016	0.6100	29,991,358

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Old Line Funding LLC	Asset Backed Commercial Paper	67983TEL6	20,000,000	5/20/2016	5/20/2016	0.8000	19,964,444
Old Line Funding LLC	Asset Backed Commercial Paper	67983TEL6	25,000,000	5/20/2016	5/20/2016	0.6000	24,966,667
PACCAR Financial Corp.	Other Commercial Paper	69372ACM2	4,000,000	3/21/2016	3/21/2016	0.4300	3,999,044
PACCAR Financial Corp.	Other Commercial Paper	69372AE57	19,450,000	5/5/2016	5/5/2016	0.5050	19,432,265
Private Export Funding Corp.	Financial Company Commercial Paper	7426M4CV7	25,000,000	3/29/2016	3/29/2016	0.4900	24,990,472
Private Export Funding Corp.	Financial Company Commercial Paper	7426M4D61	25,000,000	4/6/2016	4/6/2016	0.5300	24,986,750
Private Export Funding Corp.	Financial Company Commercial Paper	7426M4E45	25,000,000	5/4/2016	5/4/2016	0.5300	24,976,444
Private Export Funding Corp.	Financial Company Commercial Paper	7426M4EH6	25,000,000	5/17/2016	5/17/2016	0.5300	24,971,660
Province of British Columbia	Other Commercial Paper	11070JC16	20,000,000	3/1/2016	3/1/2016	0.3300	20,000,000
Province of British Columbia	Other Commercial Paper	11070JCB4	10,000,000	3/11/2016	3/11/2016	0.5300	9,998,528
Province of British Columbia	Other Commercial Paper	11070JD80	21,000,000	4/8/2016	4/8/2016	0.4900	20,989,138
Province of British Columbia	Other Commercial Paper	11070JDC1	46,000,000	4/12/2016	4/12/2016	0.5000	45,973,167
Province of British Columbia	Other Commercial Paper	11070JDN7	18,500,000	4/22/2016	4/22/2016	0.4000	18,489,311
Province of British Columbia	Other Commercial Paper	11070JDU1	8,600,000	4/28/2016	4/28/2016	0.4600	8,593,626
Province of British Columbia	Other Commercial Paper	11070JE22	15,000,000	5/2/2016	5/2/2016	0.5600	14,985,533
Province of British Columbia	Other Commercial Paper	11070JED8	33,330,000	5/13/2016	5/13/2016	0.4850	33,297,221
Province of British Columbia	Other Commercial Paper	11070JEK2	16,880,000	5/19/2016	5/19/2016	0.4800	16,862,220
Province of British Columbia	Other Commercial Paper	11070JFH8	8,220,000	6/17/2016	6/17/2016	0.5500	8,206,437
Province of British Columbia	Other Commercial Paper	11070JG53	12,000,000	7/5/2016	7/5/2016	0.7200	11,969,760
Province of British Columbia	Other Commercial Paper	11070JGB0	23,000,000	7/11/2016	7/11/2016	0.6800	22,942,653
Province of Ontario Canada	Other Commercial Paper	68323JC86	20,030,000	3/8/2016	3/8/2016	0.3700	20,028,559
Province of Ontario Canada	Other Commercial Paper	68323JCE3	30,000,000	3/14/2016	3/14/2016	0.4200	29,995,450
Province of Ontario Canada	Other Commercial Paper	68323JCE3	18,295,000	3/14/2016	3/14/2016	0.4000	18,292,357
Province of Ontario Canada	Other Commercial Paper	68323JD51	25,000,000	4/5/2016	4/5/2016	0.4700	24,988,576
Province of Ontario Canada	Other Commercial Paper	68323JD51	25,000,000	4/5/2016	4/5/2016	0.3950	24,990,399
Province of Ontario Canada	Other Commercial Paper	68323JD77	13,690,000	4/7/2016	4/7/2016	0.4800	13,683,246
Province of Ontario Canada	Other Commercial Paper	68323JD85	13,975,000	4/8/2016	4/8/2016	0.4000	13,969,099
Province of Ontario Canada	Other Commercial Paper	68323JDM4	10,507,000	4/21/2016	4/21/2016	0.4500	10,500,302
Province of Ontario Canada	Other Commercial Paper	68323JDM4	3,452,000	4/21/2016	4/21/2016	0.4000	3,450,044
Province of Ontario Canada	Other Commercial Paper	68323JE92	21,075,000	5/9/2016	5/9/2016	0.4800	21,055,611
Province of Ontario Canada	Other Commercial Paper	68323JEC5	7,000,000	5/12/2016	5/12/2016	0.4700	6,993,420
Province of Ontario Canada	Other Commercial Paper	68323JEJ0	18,750,000	5/18/2016	5/18/2016	0.4800	18,730,500
Province of Ontario Canada	Other Commercial Paper	68323JEK7	25,000,000	5/19/2016	5/19/2016	0.4900	24,973,118
Province of Quebec Canada	Other Commercial Paper	74800JC78	25,000,000	3/7/2016	3/7/2016	0.4000	24,998,333
Province of Quebec Canada	Other Commercial Paper	74800JC86	29,970,000	3/8/2016	3/8/2016	0.4000	29,967,669
Province of Quebec Canada	Other Commercial Paper	74800JCB9	20,000,000	3/11/2016	3/11/2016	0.3600	19,998,000
Province of Quebec Canada	Other Commercial Paper	74800JCF0	14,700,000	3/15/2016	3/15/2016	0.3600	14,697,942
Province of Quebec Canada	Other Commercial Paper	74800JCN3	50,000,000	3/22/2016	3/22/2016	0.4600	49,986,583
Province of Quebec Canada	Other Commercial Paper	74800JCN3	10,000,000	3/22/2016	3/22/2016	0.3900	9,997,725
Province of Quebec Canada	Other Commercial Paper	74800JE43	20,000,000	5/4/2016	5/4/2016	0.4700	19,983,289
PSP Capital, Inc.	Financial Company Commercial Paper	69370ACF9	10,000,000	3/15/2016	3/15/2016	0.4500	9,998,250
PSP Capital, Inc.	Financial Company Commercial Paper	69370AD43	9,000,000	4/4/2016	4/4/2016	0.5400	8,995,410
PSP Capital, Inc.	Financial Company Commercial Paper	69370AD50	9,500,000	4/5/2016	4/5/2016	0.5200	9,495,197
PSP Capital, Inc.	Financial Company Commercial Paper	69370AD68	15,000,000	4/6/2016	4/6/2016	0.5700	14,991,450
PSP Capital, Inc.	Financial Company Commercial Paper	69370ADC5	40,000,000	4/12/2016	4/12/2016	0.5600	39,973,867
PSP Capital, Inc.	Financial Company Commercial Paper	69370ADE1	11,530,000	4/14/2016	4/14/2016	0.5900	11,521,686
PSP Capital, Inc.	Financial Company Commercial Paper	69370ADJ0	21,000,000	4/18/2016	4/18/2016	0.5600	20,984,320

Issuer	Category of Investment	CUSIP	Principal Amount (\$)	Maturity Date	Final Maturity Date	Coupon Rate/Yield (%)	Amortized Cost (\$)
PSP Capital, Inc.	Financial Company Commercial Paper	69370ADL5	15,000,000	4/20/2016	4/20/2016	0.5600	14,988,333
PSP Capital, Inc.	Financial Company Commercial Paper	69370AE26	25,000,000	5/2/2016	5/2/2016	0.5300	24,977,181
PSP Capital, Inc.	Financial Company Commercial Paper	69370AEJ9	20,000,000	5/18/2016	5/18/2016	0.5450	19,976,383
PSP Capital, Inc.	Financial Company Commercial Paper	69370AEL4	5,000,000	5/20/2016	5/20/2016	0.5500	4,993,889
PSP Capital, Inc.	Financial Company Commercial Paper	69370AEQ3	14,000,000	5/24/2016	5/24/2016	0.5550	13,981,870
PSP Capital, Inc.	Financial Company Commercial Paper	69370AF17	47,700,000	6/1/2016	6/1/2016	0.6000	47,626,860
Roche Holdings, Inc.	Other Commercial Paper	77119LD14	9,930,000	4/1/2016	4/1/2016	0.4050	9,926,537
Roche Holdings, Inc.	Other Commercial Paper	77119LD14	15,000,000	4/1/2016	4/1/2016	0.4100	14,994,704
Roche Holdings, Inc.	Other Commercial Paper	77119LD55	2,700,000	4/5/2016	4/5/2016	0.4200	2,698,898
Roche Holdings, Inc.	Other Commercial Paper	77119LD63	25,000,000	4/6/2016	4/6/2016	0.4300	24,989,250
Roche Holdings, Inc.	Other Commercial Paper	77119LD71	10,610,000	4/7/2016	4/7/2016	0.4200	10,605,420
Roche Holdings, Inc.	Other Commercial Paper	77119LDL0	40,000,000	4/20/2016	4/20/2016	0.4400	39,975,556
Roche Holdings, Inc.	Other Commercial Paper	77119LDT3	45,000,000	4/27/2016	4/27/2016	0.4800	44,965,800
Roche Holdings, Inc.	Other Commercial Paper	77119LE39	50,000,000	5/3/2016	5/3/2016	0.4850	49,957,563
Royal Bank of Canada	Financial Company Commercial Paper	78009AG16	25,000,000	7/1/2016	7/1/2016	0.6800	24,942,389
Svenska Handelsbanken AB	Financial Company Commercial Paper	86960JCA1	5,670,000	3/10/2016	3/10/2016	0.3950	5,669,440
Svenska Handelsbanken AB	Financial Company Commercial Paper	86960JDV4	25,000,000	4/29/2016	4/29/2016	0.5500	24,977,465
Svenska Handelsbanken AB	Financial Company Commercial Paper	86960JE35	25,000,000	5/3/2016	5/3/2016	0.5500	24,975,938
Toronto-Dominion Bank (The)	Certificate of Deposit	89113EU46	50,000,000	3/7/2016	3/7/2016	0.4300	50,000,000
Toyota Motor Credit Corp.	Other Commercial Paper	89233GCE4	30,000,000	3/14/2016	3/14/2016	0.4200	29,995,450
U.S. Bank NA	Certificate of Deposit	90333VRJ1	50,000,000	5/26/2016	5/26/2016	0.5100	50,000,000
U.S. Treasury Bill	Treasury Debt	912796FZ7	20,000,000	3/3/2016	3/3/2016	0.2140	19,999,762
U.S. Treasury Bill	Treasury Debt	912796FZ7	10,000,000	3/3/2016	3/3/2016	0.2485	9,999,862
U.S. Treasury Bill	Treasury Debt	912796FZ7	25,000,000	3/3/2016	3/3/2016	0.2350	24,999,674
U.S. Treasury Bill	Treasury Debt	912796FZ7	10,000,000	3/3/2016	3/3/2016	0.2000	9,999,889
U.S. Treasury Bill	Treasury Debt	912796FZ7	1,230,000	3/3/2016	3/3/2016	0.2360	1,229,984
U.S. Treasury Bill	Treasury Debt	912796GH6	20,000,000	4/28/2016	4/28/2016	0.2910	19,990,623
U.S. Treasury Bill	Treasury Debt	912796GH6	15,000,000	4/28/2016	4/28/2016	0.3100	14,992,508
U.S. Treasury Bill	Treasury Debt	912796GH6	15,000,000	4/28/2016	4/28/2016	0.3105	14,992,496
U.S. Treasury Bill	Treasury Debt	912796GH6	10,000,000	4/28/2016	4/28/2016	0.1550	9,997,503
U.S. Treasury Bill	Treasury Debt	912796GH6	10,000,000	4/28/2016	4/28/2016	0.1575	9,997,463
U.S. Treasury Bill	Treasury Debt	912796GH6	10,000,000	4/28/2016	4/28/2016	0.1700	9,997,261
U.S. Treasury Bill	Treasury Debt	912796GH6	20,000,000	4/28/2016	4/28/2016	0.2000	19,993,556
U.S. Treasury Bill	Treasury Debt	912796GN3	25,000,000	5/26/2016	5/26/2016	0.3110	24,981,426
U.S. Treasury Bill	Treasury Debt	912796GN3	2,230,000	5/26/2016	5/26/2016	0.3095	2,228,351
U.S. Treasury Bill	Treasury Debt	912796GN3	20,000,000	5/26/2016	5/26/2016	0.3205	19,984,687
U.S. Treasury Bill	Treasury Debt	912796GS2	10,000,000	6/23/2016	6/23/2016	0.3225	9,989,788
U.S. Treasury Bill	Treasury Debt	912796HA0	1,620,000	8/18/2016	8/18/2016	0.2040	1,618,439
U.S. Treasury Bill	Treasury Debt	912796HA0	20,000,000	8/18/2016	8/18/2016	0.3900	19,963,167
U.S. Treasury Bill	Treasury Debt	912796HA0	3,200,000	8/18/2016	8/18/2016	0.4445	3,193,283
U.S. Treasury Bill	Treasury Debt	912796HA0	10,000,000	8/18/2016	8/18/2016	0.4325	9,979,576
U.S. Treasury Bill	Treasury Debt	912796HF9	20,000,000	3/10/2016	3/10/2016	0.2565	19,998,718
U.S. Treasury Bill	Treasury Debt	912796HF9	5,000,000	3/10/2016	3/10/2016	0.2460	4,999,693
U.S. Treasury Bill	Treasury Debt	912796HF9	10,000,000	3/10/2016	3/10/2016	0.1650	9,999,588
U.S. Treasury Bill	Treasury Debt	912796HF9	20,000,000	3/10/2016	3/10/2016	0.1515	19,999,243
U.S. Treasury Bill	Treasury Debt	912796HF9	20,000,000	3/10/2016	3/10/2016	0.2450	19,998,775
U.S. Treasury Bill	Treasury Debt	912796HF9	10,000,000	3/10/2016	3/10/2016	0.2185	9,999,454
U.S. Treasury Bill	Treasury Debt	912796HG7	20,000,000	3/17/2016	3/17/2016	0.1470	19,998,693
U.S. Treasury Bill	Treasury Debt	912796HG7	1,025,000	3/17/2016	3/17/2016	0.1830	1,024,917
U.S. Treasury Bill	Treasury Debt	912796HG7	1,700,000	3/17/2016	3/17/2016	0.1615	1,699,878

Issuer	Category of Investment	CUSIP	Principal Amount (\$)	Maturity Date	Final Maturity Date	Coupon Rate/Yield (%)	Amortized Cost (\$)
U.S. Treasury Bill	Treasury Debt	912796HG7	30,000,000	3/17/2016	3/17/2016	0.2120	29,997,173
U.S. Treasury Bill	Treasury Debt	912796HG7	10,000,000	3/17/2016	3/17/2016	0.2700	9,998,800
U.S. Treasury Bill	Treasury Debt	912796HH5	8,740,000	3/24/2016	3/24/2016	0.0445	8,739,752
U.S. Treasury Bill	Treasury Debt	912796HH5	15,000,000	3/24/2016	3/24/2016	0.1000	14,999,042
U.S. Treasury Bill	Treasury Debt	912796HH5	10,000,000	3/24/2016	3/24/2016	0.1740	9,998,888
U.S. Treasury Bill	Treasury Debt	912796HH5	20,000,000	3/24/2016	3/24/2016	0.2120	19,997,291
U.S. Treasury Bill	Treasury Debt	912796HH5	20,000,000	3/24/2016	3/24/2016	0.2500	19,996,806
U.S. Treasury Bill	Treasury Debt	912796HH5	10,000,000	3/24/2016	3/24/2016	0.2625	9,998,323
U.S. Treasury Bill	Treasury Debt	912796HK8	10,000,000	4/7/2016	4/7/2016	0.0725	9,999,255
U.S. Treasury Bill	Treasury Debt	912796HK8	10,000,000	4/7/2016	4/7/2016	0.0605	9,999,378
U.S. Treasury Bill	Treasury Debt	912796HK8	10,000,000	4/7/2016	4/7/2016	0.2035	9,997,908
U.S. Treasury Bill	Treasury Debt	912796HK8	20,000,000	4/7/2016	4/7/2016	0.2100	19,995,683
U.S. Treasury Bill	Treasury Debt	912796HK8	20,000,000	4/7/2016	4/7/2016	0.2200	19,995,478
U.S. Treasury Bill	Treasury Debt	912796HK8	20,000,000	4/7/2016	4/7/2016	0.2405	19,995,056
U.S. Treasury Bill	Treasury Debt	912796HL6	5,000,000	4/14/2016	4/14/2016	0.0745	4,999,545
U.S. Treasury Bill	Treasury Debt	912796HL6	10,000,000	4/14/2016	4/14/2016	0.0730	9,999,108
U.S. Treasury Bill	Treasury Debt	912796HL6	10,000,000	4/14/2016	4/14/2016	0.2100	9,997,433
U.S. Treasury Bill	Treasury Debt	912796HL6	10,000,000	4/14/2016	4/14/2016	0.2800	9,996,578
U.S. Treasury Bill	Treasury Debt	912796HM4	30,000,000	4/21/2016	4/21/2016	0.1105	29,995,304
U.S. Treasury Bill	Treasury Debt	912796HM4	10,000,000	4/21/2016	4/21/2016	0.1125	9,998,406
U.S. Treasury Bill	Treasury Debt	912796HM4	45,000,000	4/21/2016	4/21/2016	0.1210	44,992,286
U.S. Treasury Bill	Treasury Debt	912796HN2	4,900,000	5/5/2016	5/5/2016	0.3110	4,897,249
U.S. Treasury Bill	Treasury Debt	912796HN2	10,000,000	5/5/2016	5/5/2016	0.3225	9,994,177
U.S. Treasury Bill	Treasury Debt	912796HN2	10,000,000	5/5/2016	5/5/2016	0.3540	9,993,608
U.S. Treasury Bill	Treasury Debt	912796HN2	10,000,000	5/5/2016	5/5/2016	0.4255	9,992,317
U.S. Treasury Bill	Treasury Debt	912796HN2	20,000,000	5/5/2016	5/5/2016	0.2805	19,989,871
U.S. Treasury Bill	Treasury Debt	912796HN2	20,000,000	5/5/2016	5/5/2016	0.2570	19,990,719
U.S. Treasury Bill	Treasury Debt	912796HN2	1,045,000	5/5/2016	5/5/2016	0.3070	1,044,421
U.S. Treasury Bill	Treasury Debt	912796HR3	10,000,000	5/12/2016	5/12/2016	0.3155	9,993,690
U.S. Treasury Bill	Treasury Debt	912796HR3	10,000,000	5/12/2016	5/12/2016	0.3375	9,993,250
U.S. Treasury Bill	Treasury Debt	912796HR3	20,000,000	5/12/2016	5/12/2016	0.3040	19,987,840
U.S. Treasury Bill	Treasury Debt	912796HR3	10,000,000	5/12/2016	5/12/2016	0.2760	9,994,480
U.S. Treasury Bill	Treasury Debt	912796HS1	10,000,000	5/19/2016	5/19/2016	0.3020	9,993,373
U.S. Treasury Bill	Treasury Debt	912796HS1	10,000,000	5/19/2016	5/19/2016	0.3580	9,992,144
U.S. Treasury Bill	Treasury Debt	912796HS1	10,000,000	5/19/2016	5/19/2016	0.4500	9,990,125
U.S. Treasury Bill	Treasury Debt	912796HS1	20,000,000	5/19/2016	5/19/2016	0.3075	19,986,504
U.S. Treasury Bill	Treasury Debt	912796HT9	20,000,000	6/2/2016	6/2/2016	0.4760	19,975,407
U.S. Treasury Bill	Treasury Debt	912796HT9	11,400,000	6/2/2016	6/2/2016	0.4095	11,387,940
U.S. Treasury Bill	Treasury Debt	912796HT9	15,000,000	6/2/2016	6/2/2016	0.3815	14,985,217
U.S. Treasury Bill	Treasury Debt	912796HT9	20,000,000	6/2/2016	6/2/2016	0.3000	19,984,500
U.S. Treasury Bill	Treasury Debt	912796HW2	10,000,000	6/9/2016	6/9/2016	0.4035	9,988,792
U.S. Treasury Bill	Treasury Debt	912796HW2	15,000,000	6/9/2016	6/9/2016	0.4015	14,983,271
U.S. Treasury Bill	Treasury Debt	912796HZ5	20,000,000	7/7/2016	7/7/2016	0.4470	19,968,213
U.S. Treasury Bill	Treasury Debt	912796JB6	13,720,000	7/14/2016	7/14/2016	0.3100	13,704,051
U.S. Treasury Bill	Treasury Debt	912796JC4	8,265,000	7/28/2016	7/28/2016	0.3820	8,251,933
U.S. Treasury Bill	Treasury Debt	912796JD2	20,000,000	8/4/2016	8/4/2016	0.4250	19,963,167
U.S. Treasury Bill	Treasury Debt	912796JD2	10,000,000	8/4/2016	8/4/2016	0.4300	9,981,367
U.S. Treasury Bill	Treasury Debt	912796JF7	10,000,000	8/11/2016	8/11/2016	0.4140	9,981,255
U.S. Treasury Note	Treasury Debt	912828C40	150,000,000	3/31/2016	3/31/2016	0.3750	150,019,211
U.S. Treasury Note	Treasury Debt	912828C81	20,000,000	4/30/2016	4/30/2016	0.3750	20,001,242
U.S. Treasury Note	Treasury Debt	912828D64	75,280,000	8/31/2016	8/31/2016	0.5000	75,276,107
U.S. Treasury Note	Treasury Debt	912828F47	5,390,000	9/30/2016	9/30/2016	0.5000	5,388,234
U.S. Treasury Note	Treasury Debt	912828US7	121,335,000	3/15/2016	3/15/2016	0.3750	121,341,824
U.S. Treasury Note	Treasury Debt	912828UW8	150,000,000	4/15/2016	4/15/2016	0.2500	150,009,577
U.S. Treasury Note	Treasury Debt	912828VC1	20,000,000	5/15/2016	5/15/2016	0.2500	19,995,431
U.S. Treasury Note	Treasury Debt	912828VG2	100,000,000	6/15/2016	6/15/2016	0.5000	100,034,544

Issuer	Category of Investment	CUSIP	Principal Amount (\$)	Maturity Date	Final Maturity Date	Coupon Rate/Yield (%)	Amortized Cost (\$)
U.S. Treasury Note	Treasury Debt	912828VL1	99,560,000	7/15/2016	7/15/2016	0.6250	99,663,513
U.S. Treasury Note	Treasury Debt	912828VR8	59,470,000	8/15/2016	8/15/2016	0.6250	59,528,069
U.S. Treasury Note	Treasury Debt	912828VW7	20,000,000	9/15/2016	9/15/2016	0.8750	20,038,009
U.S. Treasury Note	Treasury Debt	912828WF3	27,670,000	11/15/2016	11/15/2016	0.6250	27,686,691
U.S. Treasury Note	Treasury Debt	912828WM8	64,015,000	5/31/2016	5/31/2016	0.3750	64,030,965
U.S. Treasury Note	Treasury Debt	912828WQ9	62,215,000	6/30/2016	6/30/2016	0.5000	62,246,155
U.S. Treasury Note	Treasury Debt	912828WX4	10,000,000	7/31/2016	7/31/2016	0.5000	10,003,711
Unilever Capital Corp.	Other Commercial Paper	90477DC12	20,000,000	3/1/2016	3/1/2016	0.4300	20,000,000
Unilever Capital Corp.	Other Commercial Paper	90477DC46	20,000,000	3/4/2016	3/4/2016	0.4700	19,999,217
Unilever Capital Corp.	Other Commercial Paper	90477DCB0	10,000,000	3/11/2016	3/11/2016	0.3800	9,998,944
Unilever Capital Corp.	Other Commercial Paper	90477DCU8	6,000,000	3/28/2016	3/28/2016	0.4200	5,998,110
Unilever Capital Corp.	Other Commercial Paper	90477DCV6	20,000,000	3/29/2016	3/29/2016	0.4100	19,993,622
Unilever Capital Corp.	Other Commercial Paper	90477DD45	25,000,000	4/4/2016	4/4/2016	0.4500	24,989,375
Unilever Capital Corp.	Other Commercial Paper	90477DDJ2	10,600,000	4/18/2016	4/18/2016	0.4600	10,593,499
Unilever Capital Corp.	Other Commercial Paper	90477DDR4	20,000,000	4/25/2016	4/25/2016	0.4900	19,985,028
Unilever Capital Corp.	Other Commercial Paper	90477DDR4	5,000,000	4/25/2016	4/25/2016	0.5000	4,996,181
Unilever Capital Corp.	Other Commercial Paper	90477DDR4	5,000,000	4/25/2016	4/25/2016	0.4600	4,996,486
Unilever Capital Corp.	Other Commercial Paper	90477DEQ5	2,507,000	5/24/2016	5/24/2016	0.5600	2,503,724
United Overseas Bank Ltd.	Financial Company Commercial Paper	91127PCJ8	10,000,000	3/18/2016	3/18/2016	0.4200	9,998,017
United Overseas Bank Ltd.	Financial Company Commercial Paper	91127PCP4	10,000,000	3/23/2016	3/23/2016	0.4300	9,997,372
United Overseas Bank Ltd.	Financial Company Commercial Paper	91127PCQ2	7,500,000	3/24/2016	3/24/2016	0.4300	7,497,940
United Overseas Bank Ltd.	Financial Company Commercial Paper	91127PDJ7	28,500,000	4/18/2016	4/18/2016	0.6100	28,476,820
Wal-Mart Stores, Inc.	Other Commercial Paper	93114EDC8	40,000,000	4/12/2016	4/12/2016	0.4300	39,979,933
Wal-Mart Stores, Inc.	Other Commercial Paper	93114EDU8	35,000,000	4/28/2016	4/28/2016	0.4800	34,972,933
Wal-Mart Stores, Inc.	Other Commercial Paper	93114EDV6	25,000,000	4/29/2016	4/29/2016	0.4600	24,981,153
Washington Gas Light Co.	Other Commercial Paper	93884ECG8	13,500,000	3/16/2016	3/16/2016	0.4200	13,497,638
Wells Fargo Bank NA	Certificate of Deposit	94988EFF0	50,000,000	3/3/2016	3/10/2016	0.5600	50,000,000
Wells Fargo Bank NA	Certificate of Deposit	94988EK23	50,000,000	3/1/2016	4/11/2016	0.5900	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	9612C0F38	20,000,000	6/3/2016	6/3/2016	0.7900	19,958,744