



## Money Market Trust

Monthly Portfolio Holdings as of March 31, 2018

Weighted Average Maturity (Days):	44
Weighted Average Life (Days):	114

Holdings are presented to illustrate securities that the fund holds as of a specific time period and may not be representative of the fund's future investments.

The fund also publishes its portfolio of investments at each fiscal quarter end on Form N-Q, and in its semiannual and annual reports.

Issuer / Security Description	Investment Category	CUSIP*	Principal Amount	2a-7 Maturity Date (Effective)	Maturity Date (Final)	Yield%	Amortized Cost
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0ZX2	\$ 23,843,000	03/30/2018	11/30/2018	1.590%	\$ 23,843,000
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0RJ2	25,000,000	04/01/2018	05/01/2018	1.596	25,000,000
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0P39	27,703,000	04/02/2018	04/02/2019	1.014	27,703,000
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	31315LVA3	41,000,000	04/02/2018	04/02/2018	1.521	40,998,292
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0ZK0	16,237,000	04/03/2018	12/03/2018	1.608	16,237,000
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0RH6	50,000,000	04/03/2018	04/03/2018	1.608	50,000,000
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0G96	20,007,000	04/20/2018	02/20/2019	1.756	20,007,000
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0B59	19,820,000	04/22/2018	06/22/2018	1.768	19,820,000
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0SC6	50,000,000	04/25/2018	04/25/2018	1.776	50,000,000
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0P96	20,024,000	04/30/2018	09/30/2019	1.903	20,024,000
Federal Agricultural Mortgage Corp.	U.S. Government Agency Debt	3132X0TS0	41,000,000	06/26/2018	06/26/2018	2.145	41,000,000
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHZU0	7,835,000	03/30/2018	05/30/2019	1.619	7,831,919
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGPA7	4,489,000	04/01/2018	08/01/2018	1.558	4,493,046
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EEJ68	786,000	04/02/2018	05/11/2018	1.722	786,080
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHGU1	7,400,000	04/02/2018	04/25/2019	1.642	7,405,543
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHQT3	7,970,000	04/02/2018	04/10/2019	1.673	7,969,589
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHYK3	7,982,000	04/02/2018	09/13/2019	1.693	7,982,000
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHPR8	12,084,000	04/02/2018	06/27/2019	1.698	12,083,231
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EH5J8	16,123,000	04/02/2018	01/02/2019	1.653	16,123,000
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHWZ2	18,548,000	04/02/2018	09/05/2019	1.703	18,546,674
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHBX0	19,277,000	04/02/2018	01/14/2019	1.631	19,295,490
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EH5L3	7,901,000	04/03/2018	11/04/2019	1.849	7,900,313
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHFF5	8,020,000	04/03/2018	04/12/2019	1.863	8,026,637
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHUA9	12,115,000	04/03/2018	08/08/2019	1.884	12,114,172

Issuer / Security Description	Investment Category	CUSIP*	Principal Amount	2a-7 Maturity Date (Effective)	Maturity Date (Final)	Yield%	Amortized Cost
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGJQ9	795,000	04/06/2018	07/06/2018	1.591	795,552
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGKQ7	11,520,000	04/06/2018	04/06/2018	1.440	11,518,848
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EG6G5	3,120,000	04/08/2018	08/08/2018	1.610	3,120,257
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EG6H3	1,220,000	04/09/2018	11/09/2018	1.661	1,220,000
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EFHX8	10,973,000	04/09/2018	04/09/2018	1.724	10,973,152
Federal Farm Credit Bank	U.S. Government Agency Debt	3133ECL44	803,000	04/11/2018	04/11/2018	1.746	802,833
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGYA7	2,000,000	04/11/2018	10/11/2019	1.728	2,006,490
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EFJM0	2,408,000	04/13/2018	04/13/2018	1.753	2,407,341
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EJCC1	3,994,000	04/13/2018	06/13/2019	1.752	3,988,635
Federal Farm Credit Bank	U.S. Government Agency Debt	31331YF21	2,358,000	04/16/2018	04/16/2018	1.537	2,360,747
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EEZC7	23,054,000	04/16/2018	04/16/2018	1.677	23,055,748
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGFK6	1,605,000	04/17/2018	10/17/2018	1.699	1,607,309
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EE7A2	20,994,000	04/17/2018	05/17/2018	1.688	20,998,382
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGBQ7	7,221,000	04/19/2018	07/19/2018	1.690	7,226,904
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGRQ0	20,313,000	04/19/2018	08/19/2019	1.769	20,383,462
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHU76	9,729,000	04/20/2018	11/20/2019	1.787	9,725,803
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EFKN6	2,358,000	04/22/2018	10/22/2018	1.755	2,360,485
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHDM2	4,175,000	04/24/2018	04/24/2019	1.789	4,177,980
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGCH6	15,544,000	04/25/2018	05/25/2018	1.734	15,549,846
Federal Farm Credit Bank	U.S. Government Agency Debt	313313WA2	39,219,000	04/26/2018	04/26/2018	1.726	39,172,700
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EFYA9	400,000	05/09/2018	05/09/2018	1.612	400,088
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EFPB7	5,409,000	05/16/2018	11/16/2018	1.721	5,415,564
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHT29	7,928,000	05/17/2018	05/17/2019	1.751	7,924,930
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGBB0	800,000	05/18/2018	05/18/2018	1.568	799,367
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EFCB1	8,786,000	06/04/2018	09/04/2018	1.843	8,792,490
Federal Farm Credit Bank	U.S. Government Agency Debt	31331YW63	802,000	06/12/2018	06/12/2018	1.591	807,326
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EH3B7	12,087,000	06/15/2018	03/15/2019	1.984	12,086,725
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EFEC7	1,602,000	06/18/2018	09/18/2018	1.991	1,603,376
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EFR33	2,100,000	06/22/2018	06/22/2018	2.069	2,101,224
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EE2F6	16,474,000	06/25/2018	06/25/2018	1.727	16,454,460
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EFMV6	1,000,000	08/02/2018	08/02/2018	1.793	997,437
Federal Farm Credit Bank	U.S. Government Agency Debt	313313D62	7,983,000	08/28/2018	08/28/2018	1.458	7,935,752
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGFQ3	1,168,000	09/14/2018	09/14/2018	1.923	1,162,442
Federal Farm Credit Bank	U.S. Government Agency Debt	3133ED2C5	4,007,000	09/17/2018	09/17/2018	1.924	4,007,188

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Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGFX8	25,715,000	09/20/2018	09/20/2018	1.952	25,600,795
Federal Farm Credit Bank	U.S. Government Agency Debt	31331KJ35	802,000	10/24/2018	10/24/2018	1.958	801,964
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGA70	4,058,000	11/01/2018	11/01/2018	1.603	4,043,266
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EHNY5	1,605,000	11/21/2018	11/21/2018	2.013	1,597,269
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EFWX1	2,111,000	01/28/2019	01/28/2019	1.892	2,100,485
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EGNY7	8,445,000	01/28/2019	01/28/2019	1.890	8,391,939
Federal Farm Credit Bank	U.S. Government Agency Debt	3133EFYS0	1,000,000	02/22/2019	02/22/2019	2.151	991,283
Federal Home Loan Bank	U.S. Government Agency Debt	313385VA1	784,000	04/02/2018	04/02/2018	1.577	783,966
Federal Home Loan Bank	U.S. Government Agency Debt	313385VA1	1,413,000	04/02/2018	04/02/2018	1.653	1,412,936
Federal Home Loan Bank	U.S. Government Agency Debt	313385VA1	1,882,000	04/02/2018	04/02/2018	1.714	1,881,912
Federal Home Loan Bank	U.S. Government Agency Debt	313385VA1	6,273,000	04/02/2018	04/02/2018	1.703	6,272,707
Federal Home Loan Bank	U.S. Government Agency Debt	313385VA1	6,665,000	04/02/2018	04/02/2018	1.724	6,664,685
Federal Home Loan Bank	U.S. Government Agency Debt	313385VA1	79,341,000	04/02/2018	04/02/2018	1.602	79,337,518
Federal Home Loan Bank	U.S. Government Agency Debt	3130AB4L7	5,345,000	04/03/2018	07/03/2018	1.575	5,344,900
Federal Home Loan Bank	U.S. Government Agency Debt	313385VB9	7,844,000	04/03/2018	04/03/2018	1.622	7,843,303
Federal Home Loan Bank	U.S. Government Agency Debt	313385VC7	926,000	04/04/2018	04/04/2018	1.653	925,874
Federal Home Loan Bank	U.S. Government Agency Debt	313385VC7	1,646,000	04/04/2018	04/04/2018	1.628	1,645,780
Federal Home Loan Bank	U.S. Government Agency Debt	313385VC7	2,355,000	04/04/2018	04/04/2018	1.643	2,354,682
Federal Home Loan Bank	U.S. Government Agency Debt	313385VC7	2,960,000	04/04/2018	04/04/2018	1.704	2,959,586
Federal Home Loan Bank	U.S. Government Agency Debt	313385VC7	13,269,000	04/04/2018	04/04/2018	1.724	13,267,120
Federal Home Loan Bank	U.S. Government Agency Debt	3130ABQH2	865,000	04/05/2018	07/05/2019	1.541	865,142
Federal Home Loan Bank	U.S. Government Agency Debt	313385VD5	1,019,000	04/05/2018	04/05/2018	1.623	1,018,819
Federal Home Loan Bank	U.S. Government Agency Debt	313385VD5	2,473,000	04/05/2018	04/05/2018	1.673	2,472,547
Federal Home Loan Bank	U.S. Government Agency Debt	313385VD5	3,611,000	04/05/2018	04/05/2018	1.678	3,610,336
Federal Home Loan Bank	U.S. Government Agency Debt	3130A9NX5	3,900,000	04/05/2018	10/05/2018	1.557	3,900,812
Federal Home Loan Bank	U.S. Government Agency Debt	313385VE3	785,000	04/06/2018	04/06/2018	1.704	784,817
Federal Home Loan Bank	U.S. Government Agency Debt	313385VE3	942,000	04/06/2018	04/06/2018	1.683	941,783
Federal Home Loan Bank	U.S. Government Agency Debt	313385VE3	1,256,000	04/06/2018	04/06/2018	1.643	1,255,717
Federal Home Loan Bank	U.S. Government Agency Debt	313385VE3	3,299,000	04/06/2018	04/06/2018	1.572	3,298,290
Federal Home Loan Bank	U.S. Government Agency Debt	313385VE3	3,299,000	04/06/2018	04/06/2018	1.673	3,298,244
Federal Home Loan Bank	U.S. Government Agency Debt	313385VE3	5,096,000	04/06/2018	04/06/2018	1.648	5,094,850
Federal Home Loan Bank	U.S. Government Agency Debt	313385VE3	6,118,000	04/06/2018	04/06/2018	1.577	6,116,679
Federal Home Loan Bank	U.S. Government Agency Debt	3130AAKN7	18,180,000	04/09/2018	07/09/2018	1.542	18,178,150
Federal Home Loan Bank	U.S. Government Agency Debt	313385VJ2	1,571,000	04/10/2018	04/10/2018	1.674	1,570,352

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Federal Home Loan Bank	U.S. Government Agency Debt	313385VJ2	2,748,000	04/10/2018	04/10/2018	1.663	2,746,873
Federal Home Loan Bank	U.S. Government Agency Debt	313385VJ2	6,038,000	04/10/2018	04/10/2018	1.734	6,035,419
Federal Home Loan Bank	U.S. Government Agency Debt	313385VJ2	19,626,000	04/10/2018	04/10/2018	1.689	19,617,831
Federal Home Loan Bank	U.S. Government Agency Debt	313385VK9	1,209,000	04/11/2018	04/11/2018	1.704	1,208,436
Federal Home Loan Bank	U.S. Government Agency Debt	313385VK9	3,926,000	04/11/2018	04/11/2018	1.664	3,924,211
Federal Home Loan Bank	U.S. Government Agency Debt	313385VK9	4,862,000	04/11/2018	04/11/2018	1.745	4,859,677
Federal Home Loan Bank	U.S. Government Agency Debt	313385VK9	10,158,000	04/11/2018	04/11/2018	1.623	10,153,485
Federal Home Loan Bank	U.S. Government Agency Debt	313385VL7	1,570,000	04/12/2018	04/12/2018	1.735	1,569,180
Federal Home Loan Bank	U.S. Government Agency Debt	313385VM5	1,177,000	04/13/2018	04/13/2018	1.745	1,176,325
Federal Home Loan Bank	U.S. Government Agency Debt	313385VM5	3,104,000	04/13/2018	04/13/2018	1.694	3,102,272
Federal Home Loan Bank	U.S. Government Agency Debt	313385VM5	3,611,000	04/13/2018	04/13/2018	1.699	3,608,984
Federal Home Loan Bank	U.S. Government Agency Debt	313385VM5	51,800,000	04/13/2018	04/13/2018	1.643	51,772,028
Federal Home Loan Bank	U.S. Government Agency Debt	313385VS2	11,753,000	04/18/2018	04/18/2018	1.725	11,743,565
Federal Home Loan Bank	U.S. Government Agency Debt	3130ABVE3	5,800,000	04/20/2018	04/20/2018	1.691	5,800,029
Federal Home Loan Bank	U.S. Government Agency Debt	3130ABH33	7,840,000	04/22/2018	05/22/2018	1.729	7,840,059
Federal Home Loan Bank	U.S. Government Agency Debt	3130AAPE2	6,560,000	04/23/2018	07/23/2018	1.758	6,560,959
Federal Home Loan Bank	U.S. Government Agency Debt	3130A9TN1	12,880,000	04/23/2018	04/23/2018	1.569	12,879,424
Federal Home Loan Bank	U.S. Government Agency Debt	313385VX1	19,668,000	04/23/2018	04/23/2018	1.603	19,649,009
Federal Home Loan Bank	U.S. Government Agency Debt	3130ABHD1	11,755,000	04/24/2018	05/24/2018	1.753	11,754,965
Federal Home Loan Bank	U.S. Government Agency Debt	3130ABWQ5	20,080,000	04/24/2018	04/24/2018	1.740	20,080,077
Federal Home Loan Bank	U.S. Government Agency Debt	313385VZ6	11,798,000	04/25/2018	04/25/2018	1.627	11,785,392
Federal Home Loan Bank	U.S. Government Agency Debt	313385WB8	801,000	04/27/2018	04/27/2018	1.624	800,074
Federal Home Loan Bank	U.S. Government Agency Debt	3130ABC79	1,990,000	04/27/2018	04/27/2018	1.727	1,990,010
Federal Home Loan Bank	U.S. Government Agency Debt	313385WE2	2,748,000	04/30/2018	04/30/2018	1.726	2,744,237
Federal Home Loan Bank	U.S. Government Agency Debt	3130ABCN4	7,725,000	05/02/2018	05/02/2018	1.623	7,724,516
Federal Home Loan Bank	U.S. Government Agency Debt	3130ABD52	1,220,000	05/04/2018	05/04/2018	1.223	1,219,902
Federal Home Loan Bank	U.S. Government Agency Debt	313385WJ1	16,012,000	05/04/2018	05/04/2018	1.645	15,988,222
Federal Home Loan Bank	U.S. Government Agency Debt	3130A8XH1	2,000,000	05/10/2018	05/10/2018	1.329	1,999,316
Federal Home Loan Bank	U.S. Government Agency Debt	313385WR3	800,000	05/11/2018	05/11/2018	1.768	798,453
Federal Home Loan Bank	U.S. Government Agency Debt	3130AASL3	1,960,000	05/13/2018	02/13/2019	1.667	1,959,078
Federal Home Loan Bank	U.S. Government Agency Debt	313382Y98	2,355,000	05/16/2018	05/16/2018	1.781	2,352,827
Federal Home Loan Bank	U.S. Government Agency Debt	313385WW2	7,991,000	05/16/2018	05/16/2018	1.778	7,973,520
Federal Home Loan Bank	U.S. Government Agency Debt	313385WY8	785,000	05/18/2018	05/18/2018	1.727	783,258
Federal Home Loan Bank	U.S. Government Agency Debt	3130A86F5	16,010,000	05/23/2018	05/23/2018	1.523	15,998,633

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Federal Home Loan Bank	U.S. Government Agency Debt	3130ABHZ2	17,680,000	05/24/2018	05/24/2019	1.791	17,683,542
Federal Home Loan Bank	U.S. Government Agency Debt	3130A5H85	800,000	05/25/2018	05/25/2018	1.542	799,448
Federal Home Loan Bank	U.S. Government Agency Debt	3130A8Z30	2,640,000	05/25/2018	05/25/2018	1.521	2,637,529
Federal Home Loan Bank	U.S. Government Agency Debt	313385XF8	20,025,000	05/25/2018	05/25/2018	1.728	19,974,882
Federal Home Loan Bank	U.S. Government Agency Debt	313385XN1	15,702,000	06/01/2018	06/01/2018	1.723	15,656,903
Federal Home Loan Bank	U.S. Government Agency Debt	313381C29	750,000	06/04/2018	06/04/2018	1.318	749,653
Federal Home Loan Bank	U.S. Government Agency Debt	3130A8EJ8	1,965,000	06/05/2018	06/05/2018	1.651	1,962,217
Federal Home Loan Bank	U.S. Government Agency Debt	313383E98	1,625,000	06/06/2018	06/06/2018	1.366	1,624,025
Federal Home Loan Bank	U.S. Government Agency Debt	313379DT3	2,930,000	06/08/2018	06/08/2018	1.564	2,928,330
Federal Home Loan Bank	U.S. Government Agency Debt	3133XRFZ8	4,700,000	06/08/2018	06/08/2018	1.586	4,728,037
Federal Home Loan Bank	U.S. Government Agency Debt	3130ABK54	1,395,000	06/12/2018	06/12/2019	1.925	1,395,206
Federal Home Loan Bank	U.S. Government Agency Debt	313383A68	3,975,000	06/13/2018	06/13/2018	1.443	3,972,126
Federal Home Loan Bank	U.S. Government Agency Debt	3130A9F71	5,710,000	06/14/2018	09/14/2018	1.896	5,712,798
Federal Home Loan Bank	U.S. Government Agency Debt	313385YB6	78,721,000	06/14/2018	06/14/2018	1.526	78,478,277
Federal Home Loan Bank	U.S. Government Agency Debt	313385YC4	9,355,000	06/15/2018	06/15/2018	1.821	9,320,133
Federal Home Loan Bank	U.S. Government Agency Debt	313385YF7	19,628,000	06/18/2018	06/18/2018	1.750	19,554,853
Federal Home Loan Bank	U.S. Government Agency Debt	3130A8DW0	1,300,000	06/22/2018	06/22/2018	1.276	1,299,641
Federal Home Loan Bank	U.S. Government Agency Debt	3130A8BD4	20,460,000	06/29/2018	06/29/2018	1.828	20,412,461
Federal Home Loan Bank	U.S. Government Agency Debt	3130ACEY6	1,605,000	09/13/2018	09/13/2018	1.924	1,600,082
Federal Home Loan Bank	U.S. Government Agency Debt	3130A6AE7	940,000	09/14/2018	09/14/2018	1.923	936,578
Federal Home Loan Bank	U.S. Government Agency Debt	313385H41	19,607,000	09/27/2018	09/27/2018	1.986	19,417,869
Federal Home Loan Bank	U.S. Government Agency Debt	3133816L4	1,605,000	11/06/2018	11/06/2018	2.063	1,596,171
Federal Home Loan Bank	U.S. Government Agency Debt	3133XSR59	1,665,000	12/14/2018	12/14/2018	2.056	1,684,149
Federal Home Loan Bank	U.S. Government Agency Debt	3130AD4W9	800,000	12/18/2018	12/18/2018	2.058	798,173
Federal Home Loan Bank	U.S. Government Agency Debt	313384BW8	5,000,000	02/14/2019	02/14/2019	2.075	4,910,946
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	3134G7C33	801,000	03/30/2018	03/30/2018	1.259	801,000
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	3137EAEA3	9,132,000	04/09/2018	04/09/2018	1.280	9,130,958
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	3134GBQT2	1,008,000	04/18/2018	05/18/2018	1.703	1,007,952
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	3134G9JD0	2,738,000	05/11/2018	05/11/2018	1.543	2,736,415
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	3134G76G1	1,953,000	05/17/2018	05/17/2018	1.523	1,951,899
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	3134G9KU0	800,000	05/25/2018	05/25/2018	1.553	799,374
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	3134G44Z8	2,000,000	05/25/2018	05/25/2018	1.237	1,999,325
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	3134G9LY1	4,011,000	05/25/2018	05/25/2018	1.522	4,007,290
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	3137EABP3	803,000	06/13/2018	06/13/2018	1.725	808,150

Issuer / Security Description	Investment Category	CUSIP*	Principal Amount	2a-7 Maturity Date (Effective)	Maturity Date (Final)	Yield%	Amortized Cost
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	313397YH8	21,781,000	06/20/2018	06/20/2018	1.832	21,693,876
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	3134G66M0	1,433,000	06/22/2018	06/22/2018	1.800	1,431,200
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	3134G9VF1	8,000,000	06/22/2018	06/22/2018	1.252	7,996,620
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	3134G9A23	1,596,000	06/29/2018	06/29/2018	1.518	1,593,808
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	3134GAEC4	9,538,000	09/06/2018	09/06/2018	1.381	9,524,869
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	3134GAGF5	15,384,000	09/13/2018	09/13/2018	1.384	15,363,784
Federal Home Loan Mortgage Corp.	U.S. Government Agency Debt	3134G9UF2	811,000	09/28/2018	09/28/2018	1.581	808,858
Federal National Mortgage Association	U.S. Government Agency Debt	313589VQ3	1,565,000	04/16/2018	04/16/2018	1.694	1,563,911
Federal National Mortgage Association	U.S. Government Agency Debt	3136G1KD0	2,040,000	04/30/2018	04/30/2018	1.276	2,039,557
Federal National Mortgage Association	U.S. Government Agency Debt	3136G0S85	4,459,000	04/30/2018	04/30/2018	1.238	4,458,348
Federal National Mortgage Association	U.S. Government Agency Debt	3135G0XD0	2,361,000	05/21/2018	05/21/2018	1.645	2,358,998
Federal National Mortgage Association	U.S. Government Agency Debt	3135G0WJ8	7,157,000	05/21/2018	05/21/2018	1.356	7,152,406
Federal National Mortgage Association	U.S. Government Agency Debt	3135G0XK4	1,594,000	05/25/2018	05/25/2018	1.572	1,592,780
Federal National Mortgage Association	U.S. Government Agency Debt	31359MSD6	803,000	06/05/2018	06/05/2018	1.725	807,190
Federal National Mortgage Association	U.S. Government Agency Debt	313589YB3	11,767,000	06/14/2018	06/14/2018	1.658	11,727,574
Federal National Mortgage Association	U.S. Government Agency Debt	3135G0E33	8,460,000	07/20/2018	07/20/2018	1.784	8,443,672
Federal National Mortgage Association	U.S. Government Agency Debt	3135G0L84	1,465,000	07/27/2018	07/27/2018	1.682	1,461,288
Federal National Mortgage Association	U.S. Government Agency Debt	3135G0YM9	4,330,000	09/18/2018	09/18/2018	1.913	4,328,939
Federal National Mortgage Association	U.S. Government Agency Debt	3135G0G64	2,000,000	10/29/2018	10/29/2018	1.838	1,991,728
Federal National Mortgage Association	U.S. Government Agency Debt	3136G1M89	1,190,000	11/28/2018	11/28/2018	1.736	1,185,519
Federal National Mortgage Association	U.S. Government Agency Debt	3135G0G72	1,183,000	12/14/2018	12/14/2018	2.081	1,175,062
Federal National Mortgage Association	U.S. Government Agency Debt	3136FTZZ5	1,764,000	01/30/2019	01/30/2019	2.130	1,758,479
Repurchase Agreement with State Street Corp.	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	85748R009	100,000	04/02/2018	04/02/2018	0.740	100,000
Tennessee Valley Authority	U.S. Government Agency Debt	880591EC2	8,711,000	04/01/2018	04/01/2018	1.386	8,711,000
Tennessee Valley Authority	U.S. Government Agency Debt	880590VR2	10,000,000	04/17/2018	04/17/2018	1.725	9,992,444
U.S. Treasury Bill	U.S. Treasury Debt	912796NY1	39,255,400	04/05/2018	04/05/2018	1.521	39,248,857
U.S. Treasury Bill	U.S. Treasury Debt	912796PA1	20,043,400	04/12/2018	04/12/2018	1.623	20,033,601
U.S. Treasury Bill	U.S. Treasury Debt	912796LX5	23,557,000	04/26/2018	04/26/2018	1.740	23,528,961
U.S. Treasury Bill	U.S. Treasury Debt	912796LX5	24,054,000	04/26/2018	04/26/2018	1.746	24,025,269
U.S. Treasury Bill	U.S. Treasury Debt	912796PF0	40,112,500	05/10/2018	05/10/2018	1.523	40,047,317
U.S. Treasury Bill	U.S. Treasury Debt	912796PL7	19,627,100	06/14/2018	06/14/2018	1.722	19,558,817
U.S. Treasury Bill	U.S. Treasury Debt	912796QA0	8,000,000	09/27/2018	09/27/2018	1.924	7,925,218
U.S. Treasury Note	U.S. Treasury Debt	912828Q45	60,140,700	03/31/2018	03/31/2018	1.700	60,140,700

<b>Issuer / Security Description</b>	<b>Investment Category</b>	<b>CUSIP*</b>	<b>Principal Amount</b>	<b>2a-7 Maturity Date (Effective)</b>	<b>Maturity Date (Final)</b>	<b>Yield%</b>	<b>Amortized Cost</b>
U.S. Treasury Note	U.S. Treasury Debt	912828K25	43,196,900	04/15/2018	04/15/2018	1.569	43,183,373
U.S. Treasury Note	U.S. Treasury Debt	912828L40	47,039,400	09/15/2018	09/15/2018	1.883	46,849,212
							<b>\$ 1,942,839,210</b>

**Notes to Portfolio:**

\* May include security identifiers assigned by the custodian bank when a valid cusip is unavailable.