

## Money Market Trust

Monthly Portfolio Holdings as of March 31, 2020

|                                   |     |
|-----------------------------------|-----|
| Weighted Average Maturity (Days): | 48  |
| Weighted Average Life (Days):     | 117 |

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 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 | 31422BFX3 | \$ 7,526,000     | 04/01/2020                     | 09/01/2020            | 0.233% | \$ 7,526,000   |
| Federal Agricultural Mortgage Corp. | U.S. Government Agency Debt | 31422BKQ2 | 10,000,000       | 04/01/2020                     | 08/23/2021            | 0.112  | 10,000,000     |
| Federal Agricultural Mortgage Corp. | U.S. Government Agency Debt | 31422BLP3 | 12,000,000       | 04/01/2020                     | 04/01/2021            | 0.112  | 12,000,000     |
| Federal Agricultural Mortgage Corp. | U.S. Government Agency Debt | 31422BKL3 | 18,618,000       | 04/01/2020                     | 10/01/2020            | 1.690  | 18,615,618     |
| Federal Agricultural Mortgage Corp. | U.S. Government Agency Debt | 31422BFQ8 | 18,866,000       | 04/01/2020                     | 05/20/2020            | 0.243  | 18,866,000     |
| Federal Agricultural Mortgage Corp. | U.S. Government Agency Debt | 31315KVA5 | 74,186,000       | 04/01/2020                     | 04/01/2020            | 0.010  | 74,186,000     |
| Federal Agricultural Mortgage Corp. | U.S. Government Agency Debt | 3132X0AT8 | 5,958,000        | 04/02/2020                     | 06/02/2020            | 1.535  | 5,960,125      |
| Federal Agricultural Mortgage Corp. | U.S. Government Agency Debt | 31315KVS6 | 14,865,000       | 04/17/2020                     | 04/17/2020            | 0.801  | 14,859,781     |
| Federal Agricultural Mortgage Corp. | U.S. Government Agency Debt | 31422BPE4 | 14,808,000       | 04/20/2020                     | 11/20/2020            | 0.814  | 14,808,000     |
| Federal Agricultural Mortgage Corp. | U.S. Government Agency Debt | 31422BHX1 | 12,361,000       | 04/24/2020                     | 07/24/2020            | 1.039  | 12,358,813     |
| Federal Agricultural Mortgage Corp. | U.S. Government Agency Debt | 31422BWB2 | 7,484,000        | 05/01/2020                     | 04/01/2021            | 1.021  | 7,484,000      |
| Federal Agricultural Mortgage Corp. | U.S. Government Agency Debt | 31315KC81 | 55,001,000       | 08/21/2020                     | 08/21/2020            | 1.420  | 54,698,774     |
| Federal Agricultural Mortgage Corp. | U.S. Government Agency Debt | 31315LCH9 | 7,470,000        | 02/25/2021                     | 02/25/2021            | 0.458  | 7,439,186      |
| Federal Agricultural Mortgage Corp. | U.S. Government Agency Debt | 31422BWE6 | 2,970,000        | 03/18/2021                     | 03/18/2021            | 0.714  | 2,970,000      |
| Federal Farm Credit Bank            | U.S. Government Agency Debt | 3133EKV29 | 366,000          | 04/01/2020                     | 07/01/2021            | 1.682  | 366,372        |
| Federal Farm Credit Bank            | U.S. Government Agency Debt | 3133EJB73 | 776,000          | 04/01/2020                     | 09/24/2020            | 0.305  | 776,072        |
| Federal Farm Credit Bank            | U.S. Government Agency Debt | 3133EH2M4 | 776,000          | 04/01/2020                     | 11/12/2020            | 0.313  | 775,811        |
| Federal Farm Credit Bank            | U.S. Government Agency Debt | 3133EJ3A5 | 6,500,000        | 04/01/2020                     | 12/17/2020            | 0.345  | 6,499,772      |
| Federal Farm Credit Bank            | U.S. Government Agency Debt | 3133EJUY3 | 6,941,000        | 04/01/2020                     | 07/20/2020            | 0.265  | 6,941,828      |
| Federal Farm Credit Bank            | U.S. Government Agency Debt | 3133EKGK6 | 7,812,000        | 04/01/2020                     | 04/09/2020            | 0.152  | 7,812,000      |
| Federal Farm Credit Bank            | U.S. Government Agency Debt | 3133EKGH3 | 7,814,000        | 04/01/2020                     | 02/09/2021            | 0.218  | 7,813,668      |
| Federal Farm Credit Bank            | U.S. Government Agency Debt | 3133EJVM8 | 8,445,000        | 04/01/2020                     | 06/01/2020            | 1.600  | 8,443,905      |
| Federal Farm Credit Bank            | U.S. Government Agency Debt | 3133EJXX2 | 8,830,000        | 04/01/2020                     | 08/27/2020            | 0.331  | 8,829,770      |
| Federal Farm Credit Bank            | U.S. Government Agency Debt | 3133ELDA9 | 11,101,000       | 04/01/2020                     | 12/11/2020            | 0.208  | 11,100,614     |
| Federal Farm Credit Bank            | U.S. Government Agency Debt | 3133EKPL4 | 11,394,000       | 04/01/2020                     | 06/07/2021            | 0.243  | 11,394,000     |

| 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 | 3133EKWM4 | 15,093,000       | 04/01/2020                     | 07/26/2021            | 0.188  | 15,093,000     |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EKM60 | 18,713,000       | 04/01/2020                     | 03/10/2021            | 0.177  | 18,713,000     |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EJE96 | 21,474,000       | 04/01/2020                     | 07/09/2020            | 0.298  | 21,473,748     |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EJP94 | 1,475,000        | 04/02/2020                     | 11/02/2021            | 1.690  | 1,473,709      |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133ELBV5 | 11,103,000       | 04/03/2020                     | 05/03/2021            | 1.567  | 11,103,000     |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EKW85 | 4,480,000        | 04/04/2020                     | 10/04/2021            | 1.537  | 4,480,000      |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EKMZ6 | 7,338,000        | 04/07/2020                     | 05/28/2021            | 0.309  | 7,331,170      |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EKCP9 | 7,591,000        | 04/07/2020                     | 10/07/2020            | 1.040  | 7,590,193      |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EKDP8 | 7,783,000        | 04/07/2020                     | 01/19/2021            | 0.248  | 7,783,000      |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133ELDY7 | 11,097,000       | 04/10/2020                     | 12/10/2021            | 0.986  | 11,097,000     |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EJTY5 | 1,890,000        | 04/11/2020                     | 05/11/2020            | 0.728  | 1,889,847      |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EJFS3 | 758,000          | 04/12/2020                     | 03/12/2021            | 0.902  | 757,507        |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EJKY4 | 748,000          | 04/13/2020                     | 04/13/2020            | 1.871  | 748,122        |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EKKZ8 | 11,650,000       | 04/13/2020                     | 05/13/2021            | 0.843  | 11,650,000     |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EF2V8 | 14,872,000       | 04/13/2020                     | 04/13/2020            | 0.716  | 14,874,015     |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133ELTB0 | 21,159,000       | 04/16/2020                     | 12/16/2020            | 0.736  | 21,155,815     |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EKQK5 | 2,224,000        | 04/17/2020                     | 03/17/2021            | 0.810  | 2,224,351      |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EJLR8 | 758,000          | 04/19/2020                     | 04/19/2021            | 0.849  | 757,379        |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EKVM5 | 7,529,000        | 04/19/2020                     | 01/19/2021            | 0.796  | 7,529,000      |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EKBA3 | 3,773,000        | 04/22/2020                     | 01/22/2021            | 0.967  | 3,772,856      |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133ELJL9 | 7,258,000        | 04/22/2020                     | 12/22/2021            | 0.946  | 7,256,801      |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EKR81 | 366,000          | 04/24/2020                     | 09/24/2021            | 1.033  | 366,104        |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EHVR1 | 1,204,000        | 04/24/2020                     | 08/24/2020            | 0.930  | 1,204,104      |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EHRZ8 | 293,000          | 04/25/2020                     | 06/25/2020            | 0.918  | 293,028        |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EG4T9 | 758,000          | 04/25/2020                     | 01/25/2021            | 1.031  | 758,559        |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EGCE3 | 3,702,000        | 04/25/2020                     | 05/25/2021            | 1.027  | 3,710,673      |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EKR99 | 7,481,000        | 04/25/2020                     | 03/25/2021            | 1.071  | 7,481,000      |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EKEM4 | 7,595,000        | 04/25/2020                     | 08/25/2020            | 0.990  | 7,594,841      |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133ELBJ2 | 11,191,000       | 04/25/2020                     | 08/25/2021            | 1.041  | 11,191,000     |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EHZK2 | 16,549,000       | 04/25/2020                     | 09/25/2020            | 0.960  | 16,548,999     |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EKWY8 | 366,000          | 04/26/2020                     | 07/26/2021            | 1.018  | 366,003        |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EHKY8 | 2,317,000        | 04/26/2020                     | 05/26/2020            | 0.926  | 2,317,040      |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EAN46 | 748,000          | 04/27/2020                     | 04/27/2020            | 1.861  | 747,912        |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EJU1  | 19,718,000       | 04/27/2020                     | 04/27/2020            | 0.975  | 19,717,961     |

| 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 | 3133EJM22 | 15,044,000       | 04/29/2020                     | 10/29/2020            | 1.670  | 15,043,352     |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EKWR3 | 19,678,000       | 04/30/2020                     | 07/30/2020            | 0.924  | 19,680,559     |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EKLZ7 | 892,000          | 05/16/2020                     | 11/16/2021            | 1.674  | 892,587        |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EJ3J6 | 3,520,000        | 06/20/2020                     | 09/20/2021            | 1.081  | 3,523,075      |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 313312YL8 | 37,432,000       | 06/22/2020                     | 06/22/2020            | 0.101  | 37,423,474     |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 313312YM6 | 37,468,000       | 06/23/2020                     | 06/23/2020            | 0.142  | 37,455,906     |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 313312ZH6 | 11,093,000       | 07/13/2020                     | 07/13/2020            | 1.640  | 11,041,901     |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EJUM9 | 20,000,000       | 07/16/2020                     | 07/16/2020            | 0.459  | 20,123,726     |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133EJWP0 | 1,965,000        | 08/10/2020                     | 08/10/2020            | 0.154  | 1,982,875      |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 313312B82 | 18,719,000       | 08/13/2020                     | 08/13/2020            | 1.806  | 18,595,673     |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 313312F96 | 10,956,000       | 09/15/2020                     | 09/15/2020            | 1.254  | 10,893,487     |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 313312J27 | 14,929,000       | 10/02/2020                     | 10/02/2020            | 0.529  | 14,889,322     |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 313312N30 | 14,734,000       | 11/04/2020                     | 11/04/2020            | 1.638  | 14,591,899     |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 313312U32 | 7,304,000        | 12/22/2020                     | 12/22/2020            | 1.569  | 7,221,739      |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 313313AQ1 | 18,661,000       | 01/15/2021                     | 01/15/2021            | 0.529  | 18,583,101     |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 313313BZ0 | 11,149,000       | 02/17/2021                     | 02/17/2021            | 0.489  | 11,101,134     |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 313313CG1 | 11,152,000       | 02/24/2021                     | 02/24/2021            | 0.448  | 11,107,157     |
| Federal Farm Credit Bank      | U.S. Government Agency Debt | 3133ELSK1 | 7,437,000        | 03/11/2021                     | 03/11/2021            | 0.823  | 7,437,000      |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 3130AGW92 | 390,000          | 04/01/2020                     | 05/14/2020            | 0.072  | 389,981        |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 3130AHBV4 | 660,000          | 04/01/2020                     | 05/11/2020            | 0.072  | 660,014        |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 3130AH7A5 | 1,150,000        | 04/01/2020                     | 07/29/2020            | 0.060  | 1,150,194      |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 3130AGN35 | 1,400,000        | 04/01/2020                     | 06/19/2020            | 0.053  | 1,399,978      |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 3130AGRL1 | 2,000,000        | 04/01/2020                     | 07/17/2020            | 0.066  | 1,999,849      |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 3130AGXS9 | 2,000,000        | 04/01/2020                     | 05/22/2020            | 0.056  | 1,999,928      |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 3130AGA70 | 6,830,000        | 04/01/2020                     | 10/01/2020            | 0.117  | 6,830,000      |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 3130AGKE4 | 9,585,000        | 04/01/2020                     | 08/25/2020            | 0.031  | 9,585,760      |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 3130AGSF3 | 10,745,000       | 04/01/2020                     | 01/22/2021            | 0.081  | 10,743,257     |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 3130AJ6S3 | 10,865,000       | 04/01/2020                     | 08/19/2020            | 0.030  | 10,865,000     |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 3130AJD22 | 18,000,000       | 04/01/2020                     | 12/04/2020            | 0.101  | 18,000,000     |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 3130AHWF6 | 18,230,000       | 04/01/2020                     | 08/14/2020            | 0.056  | 18,230,000     |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 3130AJC56 | 18,260,000       | 04/01/2020                     | 09/04/2020            | 0.041  | 18,260,000     |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 3130AJ3N7 | 18,545,000       | 04/01/2020                     | 08/05/2020            | 0.061  | 18,543,707     |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 3130AH5B5 | 23,905,000       | 04/01/2020                     | 12/23/2020            | 0.129  | 23,902,038     |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384VA4 | 24,233,000       | 04/01/2020                     | 04/01/2020            | 1.561  | 24,233,000     |

| Issuer / Security Description | Investment Category         | CUSIP*    | Principal Amount | 2a-7 Maturity Date (Effective) | Maturity Date (Final) | Yield% | Amortized Cost |
|-------------------------------|-----------------------------|-----------|------------------|--------------------------------|-----------------------|--------|----------------|
| Federal Home Loan Bank        | U.S. Government Agency Debt | 3130AGSE6 | 26,965,000       | 04/01/2020                     | 04/22/2020            | 0.026  | 26,965,146     |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384VC0 | 933,000          | 04/03/2020                     | 04/03/2020            | 1.572  | 932,920        |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384VH9 | 68,405,000       | 04/08/2020                     | 04/08/2020            | 1.548  | 68,384,695     |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384VN6 | 15,410,000       | 04/13/2020                     | 04/13/2020            | 1.547  | 15,402,164     |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384VQ9 | 14,737,000       | 04/15/2020                     | 04/15/2020            | 1.373  | 14,729,243     |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384VR7 | 1,379,000        | 04/16/2020                     | 04/16/2020            | 1.588  | 1,378,101      |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 3130AE2K5 | 870,000          | 04/17/2020                     | 04/17/2020            | 0.780  | 869,996        |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384VS5 | 9,747,000        | 04/17/2020                     | 04/17/2020            | 1.580  | 9,740,254      |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 3130AF7L5 | 1,520,000        | 04/20/2020                     | 04/20/2020            | 0.773  | 1,519,989      |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 3130AHLT8 | 3,950,000        | 04/20/2020                     | 05/20/2021            | 0.832  | 3,950,103      |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384VV8 | 38,661,000       | 04/20/2020                     | 04/20/2020            | 0.143  | 38,658,119     |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384VX4 | 4,818,000        | 04/22/2020                     | 04/22/2020            | 0.304  | 4,817,157      |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 3130AHTN3 | 13,095,000       | 04/24/2020                     | 04/24/2020            | 0.254  | 13,099,651     |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384VZ9 | 18,121,000       | 04/24/2020                     | 04/24/2020            | 1.588  | 18,102,882     |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 3130A4XF4 | 2,175,000        | 04/29/2020                     | 04/29/2020            | 1.597  | 2,174,703      |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384WE5 | 24,840,000       | 04/29/2020                     | 04/29/2020            | 1.495  | 24,811,547     |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384WG0 | 56,614,000       | 05/01/2020                     | 05/01/2020            | 0.610  | 56,585,636     |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384WK1 | 40,583,000       | 05/04/2020                     | 05/04/2020            | 0.081  | 40,580,029     |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384WL9 | 1,410,000        | 05/05/2020                     | 05/05/2020            | 0.041  | 1,409,947      |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384WM7 | 24,764,000       | 05/06/2020                     | 05/06/2020            | 1.203  | 24,735,462     |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 3130AFEN3 | 36,070,000       | 05/08/2020                     | 05/08/2020            | 1.506  | 36,072,720     |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384WS4 | 18,143,000       | 05/11/2020                     | 05/11/2020            | 1.590  | 18,111,451     |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384WT2 | 7,419,000        | 05/12/2020                     | 05/12/2020            | 0.030  | 7,418,747      |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384WU9 | 20,184,000       | 05/13/2020                     | 05/13/2020            | 1.539  | 20,148,309     |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384WW5 | 1,048,000        | 05/15/2020                     | 05/15/2020            | 0.203  | 1,047,744      |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 3130ACN83 | 14,850,000       | 05/15/2020                     | 05/15/2020            | 0.408  | 14,872,995     |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384WZ8 | 10,443,000       | 05/18/2020                     | 05/18/2020            | 0.203  | 10,440,273     |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384XA2 | 29,675,000       | 05/19/2020                     | 05/19/2020            | 0.030  | 29,673,813     |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384XB0 | 36,345,000       | 05/20/2020                     | 05/20/2020            | 1.590  | 36,267,580     |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384XH7 | 9,274,000        | 05/26/2020                     | 05/26/2020            | 0.041  | 9,273,433      |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384XJ3 | 5,164,000        | 05/27/2020                     | 05/27/2020            | 0.066  | 5,163,476      |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384XK0 | 974,000          | 05/28/2020                     | 05/28/2020            | 0.152  | 973,769        |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384XL8 | 92,229,000       | 05/29/2020                     | 05/29/2020            | 1.246  | 92,046,750     |
| Federal Home Loan Bank        | U.S. Government Agency Debt | 313384XT1 | 18,523,000       | 06/05/2020                     | 06/05/2020            | 0.716  | 18,499,422     |

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| Federal Home Loan Bank                | U.S. Government Agency Debt | 313370E38 | 6,275,000        | 06/12/2020                     | 06/12/2020            | 0.307  | 6,312,522      |
| Federal Home Loan Bank                | U.S. Government Agency Debt | 313383HU8 | 9,560,000        | 06/12/2020                     | 06/12/2020            | 1.029  | 9,573,349      |
| Federal Home Loan Bank                | U.S. Government Agency Debt | 3130AH3M3 | 7,735,000        | 06/13/2020                     | 09/13/2021            | 0.740  | 7,729,108      |
| Federal Home Loan Bank                | U.S. Government Agency Debt | 313384YD5 | 59,738,000       | 06/15/2020                     | 06/15/2020            | 0.172  | 59,716,843     |
| Federal Home Loan Bank                | U.S. Government Agency Debt | 3130AFLT2 | 13,925,000       | 06/18/2020                     | 12/18/2020            | 0.764  | 13,925,088     |
| Federal Home Loan Bank                | U.S. Government Agency Debt | 3130ABR65 | 2,235,000        | 07/03/2020                     | 07/03/2020            | 0.534  | 2,241,310      |
| Federal Home Loan Bank                | U.S. Government Agency Debt | 313384ZK8 | 1,235,000        | 07/15/2020                     | 07/15/2020            | 0.284  | 1,233,991      |
| Federal Home Loan Bank                | U.S. Government Agency Debt | 3130AGWG6 | 14,940,000       | 08/19/2020                     | 08/19/2020            | 1.796  | 14,937,657     |
| Federal Home Loan Bank                | U.S. Government Agency Debt | 313384E39 | 14,931,000       | 09/01/2020                     | 09/01/2020            | 0.528  | 14,898,002     |
| Federal Home Loan Bank                | U.S. Government Agency Debt | 313370US5 | 1,860,000        | 09/11/2020                     | 09/11/2020            | 0.305  | 1,881,100      |
| Federal Home Loan Bank                | U.S. Government Agency Debt | 3133XD4P3 | 5,750,000        | 09/11/2020                     | 09/11/2020            | 0.336  | 5,858,819      |
| Federal Home Loan Bank                | U.S. Government Agency Debt | 313384H69 | 18,685,000       | 09/28/2020                     | 09/28/2020            | 0.203  | 18,666,315     |
| Federal Home Loan Bank                | U.S. Government Agency Debt | 3130AEWA4 | 10,190,000       | 10/01/2020                     | 10/01/2020            | 1.594  | 10,244,081     |
| Federal Home Loan Bank                | U.S. Government Agency Debt | 3130AJB32 | 1,605,000        | 03/02/2021                     | 03/02/2021            | 1.132  | 1,606,566      |
| Federal Home Loan Bank                | U.S. Government Agency Debt | 313385CU8 | 7,422,000        | 03/08/2021                     | 03/08/2021            | 0.458  | 7,390,364      |
| Federal Home Loan Mortgage Corp.      | U.S. Government Agency Debt | 3134GVFL7 | 7,426,000        | 04/01/2020                     | 03/04/2022            | 0.162  | 7,426,000      |
| Federal Home Loan Mortgage Corp.      | U.S. Government Agency Debt | 3137EAEF2 | 5,173,000        | 04/20/2020                     | 04/20/2020            | 0.651  | 5,174,901      |
| Federal Home Loan Mortgage Corp.      | U.S. Government Agency Debt | 3137EAEM7 | 5,996,000        | 04/23/2020                     | 04/23/2020            | 1.726  | 5,998,769      |
| Federal Home Loan Mortgage Corp.      | U.S. Government Agency Debt | 3134G8WH8 | 3,624,000        | 04/27/2020                     | 04/27/2020            | 1.593  | 3,623,554      |
| Federal Home Loan Mortgage Corp.      | U.S. Government Agency Debt | 3134G9AY3 | 1,729,000        | 04/28/2020                     | 04/28/2020            | 0.788  | 1,729,708      |
| Federal Home Loan Mortgage Corp.      | U.S. Government Agency Debt | 3137EADR7 | 396,000          | 05/01/2020                     | 05/01/2020            | 1.600  | 395,933        |
| Federal Home Loan Mortgage Corp.      | U.S. Government Agency Debt | 313396XA6 | 1,115,000        | 05/19/2020                     | 05/19/2020            | 1.056  | 1,113,454      |
| Federal Home Loan Mortgage Corp.      | U.S. Government Agency Debt | 3134G9JJ7 | 1,886,000        | 05/26/2020                     | 05/26/2020            | 0.408  | 1,889,097      |
| Federal Home Loan Mortgage Corp.      | U.S. Government Agency Debt | 3134GBUG5 | 739,000          | 06/29/2020                     | 06/29/2020            | 1.651  | 738,946        |
| Federal Home Loan Mortgage Corp.      | U.S. Government Agency Debt | 3134GBL42 | 1,473,000        | 09/28/2020                     | 09/28/2020            | 1.653  | 1,473,025      |
| Federal Home Loan Mortgage Corp.      | U.S. Government Agency Debt | 3137EAEJ4 | 900,000          | 09/29/2020                     | 09/29/2020            | 1.534  | 900,344        |
| Federal Home Loan Mortgage Corp.      | U.S. Government Agency Debt | 3134GBX56 | 4,099,000        | 11/24/2020                     | 11/24/2020            | 0.531  | 4,144,596      |
| Federal Home Loan Mortgage Corp.      | U.S. Government Agency Debt | 3137EAEL9 | 1,565,000        | 02/16/2021                     | 02/16/2021            | 0.508  | 1,590,395      |
| Federal National Mortgage Association | U.S. Government Agency Debt | 3135G0V26 | 3,713,000        | 04/01/2020                     | 07/30/2020            | 0.011  | 3,713,734      |
| Federal National Mortgage Association | U.S. Government Agency Debt | 3135G02C6 | 24,000,000       | 04/01/2020                     | 12/11/2020            | 0.081  | 24,000,000     |
| Federal National Mortgage Association | U.S. Government Agency Debt | 313588VH5 | 50,858,000       | 04/08/2020                     | 04/08/2020            | 0.010  | 50,857,901     |
| Federal National Mortgage Association | U.S. Government Agency Debt | 3136G0W23 | 5,074,000        | 04/30/2020                     | 04/30/2020            | 1.599  | 5,073,683      |
| Federal National Mortgage Association | U.S. Government Agency Debt | 3136G3MG7 | 18,651,000       | 05/18/2020                     | 05/18/2020            | 1.651  | 18,647,490     |
| Federal National Mortgage Association | U.S. Government Agency Debt | 3135G0D75 | 1,460,000        | 06/22/2020                     | 06/22/2020            | 1.595  | 1,459,719      |

| Issuer / Security Description                              | Investment Category   | CUSIP*    | Principal Amount | 2a-7 Maturity Date (Effective) | Maturity Date (Final) | Yield%  | Amortized Cost   |
|--|---|-----------|------------------|--------------------------------|-----------------------|---------|------------------|
| Federal National Mortgage Association                      | U.S. Government Agency Debt   | 3135G0T60 | 3,358,000        | 07/30/2020                     | 07/30/2020            | 1.589   | 3,357,063        |
| Federal National Mortgage Association                      | U.S. Government Agency Debt   | 3135G0F73 | 2,235,000        | 11/30/2020                     | 11/30/2020            | 0.547   | 2,249,156        |
| Federal National Mortgage Association                      | U.S. Government Agency Debt   | 3135G0J20 | 1,059,000        | 02/26/2021                     | 02/26/2021            | 1.014   | 1,062,388        |
| Repurchase Agreement with State Street Corp.               | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | 85748R009 | 200,019,000      | 04/01/2020                     | 04/01/2020            | 0.000   | 200,019,000      |
| Tri-Party Repurchase Agreement with Barclays Capital, Inc. | U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash | 977HDM000 | 75,000,000       | 04/01/2020                     | 04/01/2020            | 0.010   | 75,000,000       |
| U.S. Treasury Bill   | U.S. Treasury Debt  | 9127962D0 | 62,544,700       | 04/28/2020                     | 04/28/2020            | 0.008   | 62,544,311       |
| U.S. Treasury Bill   | U.S. Treasury Debt  | 9127962N8 | 34,259,200       | 05/26/2020                     | 05/26/2020            | 0.015   | 34,258,415       |
| U.S. Treasury Inflation Indexed Note                       | U.S. Treasury Debt  | 912828K33 | 3,700,982        | 04/15/2020                     | 04/15/2020            | (3.200) | 3,705,706        |
| U.S. Treasury Note   | U.S. Treasury Debt  | 912828YN4 | 7,252,800        | 04/07/2020                     | 10/31/2021            | 0.260   | 7,267,667        |
| U.S. Treasury Note   | U.S. Treasury Debt  | 9128286Q8 | 7,270,700        | 04/07/2020                     | 04/30/2021            | 0.198   | 7,272,975        |
| U.S. Treasury Note   | U.S. Treasury Debt  | 912828L65 | 14,649,000       | 09/30/2020                     | 09/30/2020            | 1.625   | 14,630,643       |
| U.S. Treasury Note   | U.S. Treasury Debt  | 9128285Q9 | 10,995,400       | 11/30/2020                     | 11/30/2020            | 1.612   | 11,077,291       |
| U.S. Treasury Note   | U.S. Treasury Debt  | 9128286D7 | 5,000,000        | 02/28/2021                     | 02/28/2021            | 0.445   | 5,092,417        |
|  |   |           |                  |                                |                       |         | \$ 2,424,519,141 |

**Notes to Portfolio:**

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