

<u>Investment Type</u>	<u>Security Name</u>	<u>Legal Maturity Date</u>	<u>Coupon/Discount Rate</u>	<u>Par Value</u>	<u>Original Cost</u>
Asset Backed	ALLY AUTO RECEIVABLES TRUST	1/16/2018	0.85	7,552,917	7,552,741
Asset Backed	ALLY AUTO RECEIVABLES TRUST	8/15/2018	1.41	7,500,000	7,499,527
Asset Backed	ALLY AUTO RECEIVABLES TRUST	4/15/2019	1.25	7,213,000	7,209,028
Asset Backed	AMERICAN EXPRESS CREDIT ACCOUN	5/15/2019	0.98	35,720,000	35,756,983
Asset Backed	AMERICAN EXPRESS CREDIT ACCOUN	1/15/2020	1.26	29,745,000	29,849,645
Asset Backed	AMERICAN EXPRESS CREDIT ACCOUN	1/15/2020	0.72	20,000,000	20,000,000
Asset Backed	AMERICAN EXPRESS CREDIT ACCOUN	1/15/2020	0.70	11,000,000	11,014,927
Asset Backed	AMERICAN EXPRESS CREDIT ACCOUN	4/15/2020	1.49	24,500,000	24,711,869
Asset Backed	AMERICAN EXPRESS CREDIT ACCOUN	5/15/2020	0.72	10,500,000	10,500,000
Asset Backed	AMERICAN EXPRESS CREDIT ACCOUN	5/15/2020	0.67	26,984,000	26,916,119
Asset Backed	AMERICAN EXPRESS CREDIT ACCOUN	5/17/2021	0.85	25,000,000	25,007,957
Asset Backed	BANK OF AMERICA CREDIT CARD TR	6/15/2019	5.17	12,500,000	13,095,061
Asset Backed	BANK OF AMERICA CREDIT CARD TR	9/16/2019	0.70	30,000,000	29,987,345
Asset Backed	BANK OF AMERICA CREDIT CARD TR	1/15/2020	0.72	25,000,000	25,007,656
Asset Backed	BANK OF AMERICA CREDIT CARD TR	6/15/2020	0.76	13,000,000	13,000,000
Asset Backed	BANK OF AMERICA CREDIT CARD TR	9/15/2020	1.36	26,000,000	25,996,868
Asset Backed	BARCLAYS DRYROCK ISSUANCE TRUS	12/16/2019	0.79	7,125,000	7,130,593
Asset Backed	BARCLAYS DRYROCK ISSUANCE TRUS	3/16/2020	0.77	21,240,000	21,210,755
Asset Backed	BARCLAYS DRYROCK ISSUANCE TRUS	8/17/2020	0.93	23,000,000	23,000,000
Asset Backed	BARCLAYS DRYROCK ISSUANCE TRUS	9/15/2020	0.82	10,500,000	10,500,000
Asset Backed	BARCLAYS DRYROCK ISSUANCE TRUS	3/15/2021	1.56	12,300,000	12,299,323
Asset Backed	BARCLAYS DRYROCK ISSUANCE TRUS	8/16/2021	1.72	8,000,000	7,998,204
Asset Backed	CAPITAL ONE MULTI ASSET EXECUT	12/17/2018	5.05	25,255,000	25,559,048
Asset Backed	CAPITAL ONE MULTI ASSET EXECUT	2/15/2019	0.61	20,000,000	19,980,363
Asset Backed	CAPITAL ONE MULTI ASSET EXECUT	6/17/2019	0.52	5,000,000	4,992,388
Asset Backed	CAPITAL ONE MULTI ASSET EXECUT	9/16/2019	0.96	10,000,000	9,981,137
Asset Backed	CAPITAL ONE MULTI ASSET EXECUT	11/15/2019	0.82	10,000,000	10,000,000
Asset Backed	CAPITAL ONE MULTI ASSET EXECUT	12/16/2019	0.51	10,950,000	10,917,187
Asset Backed	CAPITAL ONE MULTI ASSET EXECUT	1/15/2020	1.26	18,000,000	18,035,559
Asset Backed	CAPITAL ONE MULTI ASSET EXECUT	6/15/2020	0.57	14,500,000	14,500,000
Asset Backed	CAPITAL ONE MULTI ASSET EXECUT	1/15/2021	1.39	30,000,000	29,995,675
Asset Backed	CAPITAL ONE MULTI ASSET EXECUT	5/17/2021	1.59	9,000,000	8,999,557
Asset Backed	CAPITAL ONE MULTI ASSET EXECUT	8/16/2021	1.45	15,000,000	14,999,723
Asset Backed	CARMAX AUTO OWNER TRUST	2/15/2017	0.80	14,000,000	14,000,000
Asset Backed	CARMAX AUTO OWNER TRUST	4/15/2019	1.00	9,000,000	9,000,000
Asset Backed	CHASE ISSUANCE TRUST	5/15/2018	0.63	12,335,000	12,331,516
Asset Backed	CHASE ISSUANCE TRUST	10/15/2018	1.01	21,250,000	21,278,014
Asset Backed	CHASE ISSUANCE TRUST	11/15/2018	0.68	18,000,000	18,000,000
Asset Backed	CHASE ISSUANCE TRUST	1/15/2019	1.15	20,000,000	20,018,498
Asset Backed	CHASE ISSUANCE TRUST	4/15/2019	0.48	18,965,000	18,894,426
Asset Backed	CHASE ISSUANCE TRUST	4/15/2019	0.68	28,600,000	28,600,000
Asset Backed	CHASE ISSUANCE TRUST	5/15/2019	0.68	35,000,000	35,000,000
Asset Backed	CHASE ISSUANCE TRUST	2/18/2020	0.75	13,000,000	13,000,000
Asset Backed	CHASE ISSUANCE TRUST	2/18/2020	1.59	28,000,000	28,037,016
Asset Backed	CHASE ISSUANCE TRUST	4/15/2020	0.71	23,150,000	23,055,470
Asset Backed	CHASE ISSUANCE TRUST	4/15/2020	1.36	5,000,000	4,999,115
Asset Backed	CHASE ISSUANCE TRUST	7/15/2020	1.62	15,000,000	14,995,886
Asset Backed	CITIBANK CREDIT CARD ISSUANCE	2/7/2018	0.73	21,375,000	21,379,223
Asset Backed	CITIBANK CREDIT CARD ISSUANCE	3/15/2018	5.30	22,512,000	23,512,795
Asset Backed	CITIBANK CREDIT CARD ISSUANCE	5/9/2018	0.62	15,000,000	15,005,355

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Asset Backed	CITIBANK CREDIT CARD ISSUANCE	7/23/2018	1.11	65,970,000	66,185,115
Asset Backed	CITIBANK CREDIT CARD ISSUANCE	9/7/2018	1.32	87,003,000	87,411,442
Asset Backed	CITIBANK CREDIT CARD ISSUANCE	12/17/2018	0.66	20,000,000	19,953,428
Asset Backed	CITIBANK CREDIT CARD ISSUANCE	2/22/2019	1.02	20,000,000	20,011,403
Asset Backed	CITIBANK CREDIT CARD ISSUANCE	9/10/2020	0.85	10,000,000	9,988,429
Asset Backed	CNH EQUIPMENT TRUST	9/12/2016	0.40	4,853,752	4,853,752
Asset Backed	CNH EQUIPMENT TRUST	8/15/2017	0.48	225,122	224,839
Asset Backed	CNH EQUIPMENT TRUST	12/15/2017	0.57	149,977	149,994
Asset Backed	CNH EQUIPMENT TRUST	4/16/2018	0.65	393,455	393,362
Asset Backed	CNH EQUIPMENT TRUST	6/15/2018	0.84	3,463,667	3,463,499
Asset Backed	CNH EQUIPMENT TRUST	8/15/2018	0.84	4,323,222	4,310,959
Asset Backed	CNH EQUIPMENT TRUST	8/15/2018	0.47	5,295,706	5,295,706
Asset Backed	CNH EQUIPMENT TRUST	12/17/2018	0.67	14,000,000	14,000,000
Asset Backed	CNH EQUIPMENT TRUST	5/15/2019	0.84	10,779,136	10,740,193
Asset Backed	CNH EQUIPMENT TRUST	11/15/2019	0.87	3,550,000	3,539,817
Asset Backed	CNH EQUIPMENT TRUST	4/15/2020	1.30	8,000,000	7,999,724
Asset Backed	CNH EQUIPMENT TRUST	6/15/2020	1.16	12,300,931	12,340,160
Asset Backed	DISCOVER CARD EXECUTION NOTE T	8/15/2018	0.69	12,500,000	12,507,511
Asset Backed	DISCOVER CARD EXECUTION NOTE T	4/15/2019	1.04	43,326,000	43,387,450
Asset Backed	DISCOVER CARD EXECUTION NOTE T	8/15/2019	0.56	10,000,000	10,005,105
Asset Backed	DISCOVER CARD EXECUTION NOTE T	8/17/2020	0.78	11,000,000	11,000,000
Asset Backed	DISCOVER CARD EXECUTION NOTE T	3/15/2021	1.45	10,000,000	9,998,674
Asset Backed	DISCOVER CARD EXECUTION NOTE T	7/15/2021	2.10	12,000,000	11,997,104
Asset Backed	FORD CREDIT AUTO OWNER TRUST	9/15/2016	0.38	5,208,456	5,208,456
Asset Backed	FORD CREDIT AUTO OWNER TRUST	2/15/2017	0.67	14,000,000	14,000,000
Asset Backed	FORD CREDIT AUTO OWNER TRUST	6/15/2017	1.15	1,449,454	1,450,774
Asset Backed	FORD CREDIT AUTO OWNER TRUST	8/15/2017	0.61	14,965,900	14,965,062
Asset Backed	FORD CREDIT AUTO OWNER TRUST	10/15/2017	0.57	7,881,304	7,881,407
Asset Backed	FORD CREDIT AUTO OWNER TRUST	1/15/2018	0.81	2,083,965	2,083,951
Asset Backed	FORD CREDIT AUTO OWNER TRUST	3/15/2018	0.66	37,500,973	37,492,711
Asset Backed	FORD CREDIT AUTO OWNER TRUST	4/15/2018	0.67	7,610,848	7,604,255
Asset Backed	FORD CREDIT AUTO OWNER TRUST	8/15/2018	0.79	11,500,000	11,500,000
Asset Backed	FORD CREDIT AUTO OWNER TRUST	10/15/2018	0.90	5,470,846	5,468,695
Asset Backed	FORD CREDIT AUTO OWNER TRUST	12/15/2018	0.83	6,500,000	6,500,000
Asset Backed	FORD CREDIT AUTO OWNER TRUST	9/15/2019	1.28	3,500,000	3,499,720
Asset Backed	FORD CREDIT AUTO OWNER TRUST	11/15/2019	1.16	7,000,000	6,999,349
Asset Backed	GE CAPITAL CREDIT CARD MASTER	5/15/2019	0.91	20,000,000	19,999,195
Asset Backed	GE CAPITAL CREDIT CARD MASTER	8/17/2020	1.36	20,000,000	19,981,945
Asset Backed	GE CAPITAL CREDIT CARD MASTER	3/15/2021	1.35	15,000,000	14,965,886
Asset Backed	HONDA AUTO RECEIVABLES OWNER T	12/15/2016	0.48	4,133,509	4,130,239
Asset Backed	HONDA AUTO RECEIVABLES OWNER T	1/17/2017	0.58	2,175,854	2,175,848
Asset Backed	HONDA AUTO RECEIVABLES OWNER T	2/16/2017	0.53	2,094,598	2,093,851
Asset Backed	HONDA AUTO RECEIVABLES OWNER T	5/15/2017	0.77	6,209,054	6,216,209
Asset Backed	HONDA AUTO RECEIVABLES OWNER T	6/15/2017	0.70	10,100,524	10,386,089
Asset Backed	HONDA AUTO RECEIVABLES OWNER T	8/21/2017	0.69	17,950,447	17,949,322
Asset Backed	HONDA AUTO RECEIVABLES OWNER T	11/20/2017	0.92	21,000,000	21,001,663
Asset Backed	HONDA AUTO RECEIVABLES OWNER T	11/21/2017	0.67	9,896,652	9,888,195
Asset Backed	HONDA AUTO RECEIVABLES OWNER T	6/15/2018	0.88	10,000,000	9,977,139
Asset Backed	HONDA AUTO RECEIVABLES OWNER T	7/23/2018	0.82	21,000,000	20,999,615
Asset Backed	HONDA AUTO RECEIVABLES OWNER T	2/21/2019	1.04	14,750,000	14,747,673

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Asset Backed	HONDA AUTO RECEIVABLES OWNER T	3/21/2019	0.62	5,270,000	5,268,758
Asset Backed	HONDA AUTO RECEIVABLES OWNER T	9/16/2019	1.13	10,000,000	10,016,892
Asset Backed	HYUNDAI AUTO RECEIVABLES TRUST	9/15/2016	0.39	4,958,284	4,958,284
Asset Backed	HYUNDAI AUTO RECEIVABLES TRUST	4/16/2018	0.68	7,189,986	7,189,986
Asset Backed	HYUNDAI AUTO RECEIVABLES TRUST	11/15/2018	0.57	7,000,000	7,000,000
Asset Backed	JOHN DEERE OWNER TRUST	7/17/2017	0.54	3,056,593	3,055,990
Asset Backed	JOHN DEERE OWNER TRUST	8/15/2017	0.87	3,699,350	3,705,034
Asset Backed	JOHN DEERE OWNER TRUST	2/15/2018	0.87	6,379,795	6,379,381
Asset Backed	JOHN DEERE OWNER TRUST	2/15/2018	0.70	5,529,156	5,531,551
Asset Backed	JOHN DEERE OWNER TRUST	6/15/2018	0.98	9,480,000	9,474,560
Asset Backed	JOHN DEERE OWNER TRUST	6/17/2019	1.32	7,000,000	6,999,441
Asset Backed	JOHN DEERE OWNER TRUST	10/15/2019	1.44	3,250,000	3,249,377
Asset Backed	NISSAN AUTO RECEIVABLES OWNER	8/15/2016	0.38	1,897,064	1,897,064
Asset Backed	NISSAN AUTO RECEIVABLES OWNER	10/17/2016	0.40	12,332,056	12,332,056
Asset Backed	NISSAN AUTO RECEIVABLES OWNER	6/15/2017	0.60	3,278,147	3,277,969
Asset Backed	NISSAN AUTO RECEIVABLES OWNER	9/15/2017	0.67	18,659,591	18,658,642
Asset Backed	NISSAN AUTO RECEIVABLES OWNER	11/15/2017	0.84	7,849,185	7,859,681
Asset Backed	NISSAN AUTO RECEIVABLES OWNER	7/16/2018	1.00	839,399	841,346
Asset Backed	NISSAN AUTO RECEIVABLES OWNER	7/16/2018	0.71	12,000,000	12,000,000
Asset Backed	NISSAN AUTO RECEIVABLES OWNER	8/15/2018	0.67	20,746,803	20,687,956
Asset Backed	NISSAN AUTO RECEIVABLES OWNER	8/15/2018	0.72	23,034,795	23,023,923
Asset Backed	NISSAN AUTO RECEIVABLES OWNER	11/15/2018	0.87	15,000,000	14,998,847
Asset Backed	NISSAN AUTO RECEIVABLES OWNER	12/17/2018	0.66	4,828,376	4,826,476
Asset Backed	NISSAN AUTO RECEIVABLES OWNER	7/15/2019	0.75	10,526,000	10,506,137
Asset Backed	SYNCHRONY CREDIT CARD MASTER N	4/15/2021	1.60	5,000,000	4,999,051
Asset Backed	SYNCHRONY CREDIT CARD MASTER N	9/15/2021	1.74	8,000,000	7,998,918
Asset Backed	TOYOTA AUTO RECEIVABLES OWNER	12/15/2016	0.40	169,740	169,626
Asset Backed	TOYOTA AUTO RECEIVABLES OWNER	7/17/2017	0.89	9,164,600	9,181,237
Asset Backed	TOYOTA AUTO RECEIVABLES OWNER	7/17/2017	0.71	2,719,398	2,719,372
Asset Backed	TOYOTA AUTO RECEIVABLES OWNER	11/15/2017	0.64	27,500,000	27,489,883
Asset Backed	TOYOTA AUTO RECEIVABLES OWNER	12/15/2017	0.67	11,780,485	11,762,840
Asset Backed	TOYOTA AUTO RECEIVABLES OWNER	2/15/2018	0.93	13,000,000	12,998,945
Asset Backed	TOYOTA AUTO RECEIVABLES OWNER	3/15/2018	0.76	8,255,000	8,246,861
Asset Backed	TOYOTA AUTO RECEIVABLES OWNER	7/16/2018	0.93	10,000,000	9,979,510
Asset Backed	TOYOTA AUTO RECEIVABLES OWNER	2/15/2019	1.12	32,500,000	32,534,606
Asset Backed	TOYOTA AUTO RECEIVABLES OWNER	6/17/2019	1.34	25,000,000	25,040,497
Asset Backed	TOYOTA AUTO RECEIVABLES OWNER	4/15/2020	1.44	15,000,000	15,063,556
Asset Backed	VOLKSWAGEN AUTO LOAN ENHANCED	8/21/2017	0.56	3,726,429	3,722,903
Commercial Paper	AMERICAN EXP CRT CP	2/1/2016	0.00	50,000,000	49,958,569
Commercial Paper	BANK OF AMERICA N/A	8/1/2016	0.83	50,000,000	50,000,000
Commercial Paper	BANK TOKYO MIT UFJ NY	2/1/2016	0.00	75,000,000	74,986,333
Commercial Paper	CHASE BANK USA NA	11/1/2016	0.78	50,000,000	50,000,000
Commercial Paper	SWEDISH EXPORT CREDIT	8/17/2016	0.00	23,000,000	22,899,193
Commercial Paper	US BANK N.A.	7/1/2016	0.01	50,000,000	50,000,000
Commercial Paper	WELLS FARGO BANK NA	6/17/2016	1.00	15,000,000	15,000,000
Commercial Paper	WELLS FARGO BANK NA	10/12/2016	0.78	25,000,000	25,000,000
Commercial Paper	WELLS FARGO BANK NA	10/13/2016	0.87	50,000,000	50,000,000
Commercial Paper	WELLS FARGO BANK NA	10/13/2016	0.87	2,850,000	2,849,259
Commercial Paper	WELLS FARGO BANK NA	10/27/2016	0.76	50,000,000	50,000,000
Commercial Paper	WELLS FARGO BANK NA	12/1/2016	0.55	40,000,000	40,000,000

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Commercial Paper	WELLS FARGO BANK NA	1/3/2017	0.01	35,000,000	35,000,000
Corporate	ABBAY NATL TREASURY SERV	3/13/2017	1.38	10,000,000	10,012,518
Corporate	ABBAY NATL TREASURY SERV	3/13/2017	1.01	25,000,000	25,000,000
Corporate	ABBAY NATL TREASURY SERV	8/24/2018	1.23	25,000,000	25,000,000
Corporate	AMERICA MOVIL SAB DE CV	9/12/2016	1.50	79,500,000	79,533,063
Corporate	AMERICAN EXPRESS BK FSB	6/12/2017	0.72	3,250,000	3,242,429
Corporate	AMERICAN EXPRESS CREDIT	7/29/2016	1.13	20,000,000	20,000,000
Corporate	AMERICAN EXPRESS CREDIT	9/19/2016	2.80	6,863,000	7,153,285
Corporate	AMERICAN EXPRESS CREDIT	6/5/2017	0.72	39,820,000	39,791,289
Corporate	AMERICAN EXPRESS CREDIT	9/22/2017	0.89	40,195,000	40,080,685
Corporate	AMERICAN EXPRESS CREDIT	7/31/2018	1.80	12,000,000	11,984,167
Corporate	AMERICAN EXPRESS CREDIT	7/31/2018	1.23	40,000,000	39,961,600
Corporate	AMERICAN EXPRESS CREDIT	11/5/2018	1.88	7,000,000	6,999,365
Corporate	AMERICAN EXPRESS CREDIT	11/5/2018	1.11	25,000,000	25,000,000
Corporate	AMERICAN HONDA FINANCE	10/7/2016	1.12	38,760,000	38,825,660
Corporate	AMERICAN HONDA FINANCE	5/5/2017	0.95	18,000,000	17,983,440
Corporate	AMERICAN HONDA FINANCE	7/14/2017	1.20	18,500,000	18,463,857
Corporate	AMERICAN HONDA FINANCE	7/14/2017	0.79	25,000,000	25,000,000
Corporate	AMERICAN HONDA FINANCE	9/20/2017	1.02	35,000,000	35,000,000
Corporate	AMERICAN HONDA FINANCE	12/11/2017	0.80	45,755,000	45,733,937
Corporate	AMERICAN HONDA FINANCE	7/13/2018	1.60	7,000,000	6,994,853
Corporate	AMERICAN HONDA FINANCE	7/13/2018	1.08	34,285,000	34,257,277
Corporate	ANHEUSER BUSCH INBEV FIN	1/27/2017	1.13	10,000,000	9,995,567
Corporate	ANHEUSER BUSCH INBEV FIN	1/27/2017	0.81	24,363,000	24,356,559
Corporate	ANHEUSER BUSCH INBEV FIN	2/1/2019	1.90	50,000,000	49,864,500
Corporate	ANHEUSER BUSCH INBEV WOR	7/15/2017	1.38	8,510,000	8,523,743
Corporate	APPLE INC	5/5/2017	0.41	30,000,000	29,994,869
Corporate	APPLE INC	5/12/2017	0.41	7,000,000	7,000,000
Corporate	APPLE INC	5/3/2018	0.58	44,516,000	44,566,437
Corporate	ASTRAZENECA PLC	11/16/2018	0.89	71,000,000	71,000,000
Corporate	AUST + NZ BANKING GRP NY	2/12/2016	0.90	10,000,000	9,989,021
Corporate	AUST + NZ BANKING GRP NY	6/13/2017	1.25	20,000,000	19,996,374
Corporate	AUST + NZ BANKING GRP NY	11/16/2018	2.00	15,000,000	14,987,310
Corporate	BANK OF AMERICA CORP	7/12/2016	3.75	21,327,000	22,524,807
Corporate	BANK OF AMERICA CORP	11/21/2016	1.35	40,000,000	39,989,523
Corporate	BANK OF AMERICA CORP	8/25/2017	1.70	15,000,000	14,988,344
Corporate	BANK OF AMERICA CORP	8/25/2017	1.00	33,500,000	33,490,945
Corporate	BANK OF AMERICA CORP	1/11/2018	2.00	11,652,000	11,692,979
Corporate	BANK OF AMERICA CORP	5/12/2018	1.95	15,000,000	14,999,094
Corporate	BANK OF AMERICA NA	6/15/2016	0.79	36,300,000	36,098,888
Corporate	BANK OF AMERICA NA	11/14/2016	1.13	25,000,000	24,981,363
Corporate	BANK OF AMERICA NA	11/14/2016	0.83	50,000,000	50,000,000
Corporate	BANK OF AMERICA NA	2/14/2017	1.25	10,000,000	9,991,136
Corporate	BANK OF AMERICA NA	2/14/2017	0.83	40,000,000	39,991,300
Corporate	BANK OF AMERICA NA	5/8/2017	0.76	30,257,000	30,182,972
Corporate	BANK OF AMERICA NA	6/15/2017	0.81	10,205,000	10,133,584
Corporate	BANK OF AMERICA NA	3/26/2018	1.65	28,731,000	28,675,858
Corporate	BANK OF AMERICA NA	12/7/2018	2.05	13,990,000	13,977,791
Corporate	BANK OF AMERICA NA	12/7/2018	1.21	75,000,000	75,000,000
Corporate	BANK OF MONTREAL	7/15/2016	1.14	15,000,000	15,000,000

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Corporate	BANK OF MONTREAL	7/14/2017	1.30	10,000,000	9,999,698
Corporate	BANK OF MONTREAL	4/10/2018	1.40	14,850,000	14,794,663
Corporate	BANK OF MONTREAL	4/10/2018	0.98	5,000,000	5,000,000
Corporate	BANK OF MONTREAL	7/31/2018	1.80	7,000,000	6,990,341
Corporate	BANK OF MONTREAL	7/31/2018	1.23	20,000,000	20,000,000
Corporate	BANK OF NOVA SCOTIA	7/15/2016	1.38	10,000,000	9,990,832
Corporate	BANK OF NOVA SCOTIA	12/13/2016	0.92	60,000,000	60,000,000
Corporate	BANK OF NOVA SCOTIA	3/17/2017	0.80	29,515,000	29,396,500
Corporate	BANK OF NOVA SCOTIA	3/27/2017	1.15	50,000,000	50,000,000
Corporate	BANK OF NOVA SCOTIA	4/11/2017	1.25	10,000,000	9,992,042
Corporate	BANK OF NOVA SCOTIA	7/21/2017	1.30	25,000,000	24,982,371
Corporate	BANK OF NOVA SCOTIA	6/11/2018	1.70	10,000,000	9,995,266
Corporate	BANK OF NOVA SCOTIA	6/11/2018	0.96	25,000,000	25,000,000
Corporate	BANK OF NOVA SCOTIA	1/15/2019	1.45	50,000,000	50,000,000
Corporate	BANK OF NY MELLON CORP	5/22/2018	0.76	24,750,000	24,687,596
Corporate	BARCLAYS BANK PLC	11/18/2016	0.86	50,000,000	50,000,000
Corporate	BARCLAYS BANK PLC	11/27/2016	0.99	50,000,000	50,000,000
Corporate	BARCLAYS BANK PLC	12/9/2016	1.02	8,680,000	8,694,354
Corporate	BARCLAYS BANK PLC	4/13/2017	1.03	25,000,000	25,000,000
Corporate	BEAR STEARNS COS LLC	11/21/2016	0.77	7,208,000	7,190,029
Corporate	BERKSHIRE HATHAWAY FIN	1/10/2017	0.77	15,000,000	15,013,471
Corporate	BERKSHIRE HATHAWAY FIN	1/12/2018	0.92	15,944,000	15,934,028
Corporate	BNP PARIBAS	12/12/2016	1.09	35,681,000	35,805,255
Corporate	BNP PARIBAS	12/12/2016	1.25	20,000,000	20,067,024
Corporate	BNP PARIBAS	3/17/2017	1.01	20,000,000	20,009,975
Corporate	BNP PARIBAS	3/17/2017	1.38	10,000,000	9,998,085
Corporate	BNP PARIBAS	5/7/2017	0.80	17,700,000	17,686,501
Corporate	BOEING CO	10/30/2017	0.74	23,035,000	22,994,045
Corporate	BP CAPITAL MARKETS PLC	3/11/2016	3.20	20,707,000	21,971,063
Corporate	BP CAPITAL MARKETS PLC	11/7/2016	0.76	15,000,000	15,000,000
Corporate	BP CAPITAL MARKETS PLC	2/10/2017	0.69	25,000,000	25,000,000
Corporate	BP CAPITAL MARKETS PLC	2/13/2018	0.78	20,000,000	20,000,000
Corporate	BP CAPITAL MARKETS PLC	2/13/2018	1.67	7,500,000	7,501,662
Corporate	BPCE SA	6/23/2017	1.20	30,000,000	30,000,000
Corporate	CAPITAL ONE NA	9/5/2017	1.50	10,000,000	9,975,108
Corporate	CAPITAL ONE NA	2/5/2018	1.01	22,250,000	22,250,000
Corporate	CATERPILLAR FINANCIAL SE	3/3/2017	0.65	45,000,000	45,000,000
Corporate	CATERPILLAR FINANCIAL SE	3/3/2017	0.56	7,000,000	7,000,000
Corporate	CATERPILLAR FINANCIAL SE	8/18/2017	1.25	10,000,000	9,994,964
Corporate	CATERPILLAR FINANCIAL SE	6/16/2018	1.70	10,000,000	9,999,094
Corporate	CHASE BANK USA NA	11/4/2016	0.73	75,000,000	75,000,000
Corporate	CHEVRON CORP	11/15/2017	0.53	31,515,000	31,516,029
Corporate	CHEVRON CORP	11/15/2017	1.35	10,000,000	10,000,000
Corporate	CHEVRON CORP	3/2/2018	0.59	26,120,000	26,118,227
Corporate	CISCO SYSTEMS INC	3/3/2017	0.70	25,000,000	25,000,000
Corporate	CISCO SYSTEMS INC	6/15/2018	1.65	5,000,000	4,999,144
Corporate	CISCO SYSTEMS INC	6/15/2018	0.82	31,050,000	31,048,185
Corporate	CITIGROUP INC	4/1/2016	1.30	25,000,000	25,088,402
Corporate	CITIGROUP INC	4/1/2016	1.40	19,313,000	19,381,091
Corporate	CITIGROUP INC	8/2/2016	5.85	10,000,000	10,802,547

<u>Investment Type</u>	<u>Security Name</u>	<u>Legal Maturity Date</u>	<u>Coupon/Discount Rate</u>	<u>Par Value</u>	<u>Original Cost</u>
Corporate	CITIGROUP INC	3/10/2017	1.03	41,680,000	41,691,147
Corporate	CITIGROUP INC	8/14/2017	1.55	30,000,000	29,957,697
Corporate	CITIGROUP INC	11/24/2017	1.08	23,950,000	23,944,587
Corporate	CITIGROUP INC	11/24/2017	1.85	20,000,000	19,995,971
Corporate	CITIGROUP INC	2/5/2018	1.80	15,000,000	14,977,437
Corporate	CITIGROUP INC	4/27/2018	1.70	20,000,000	19,936,144
Corporate	CITIGROUP INC	4/27/2018	1.31	25,000,000	25,000,000
Corporate	CITIGROUP INC	7/30/2018	1.20	35,000,000	35,000,000
Corporate	COMMONWEALTH BK AUSTR NY	3/13/2017	1.13	10,000,000	9,982,573
Corporate	COMMONWEALTH BK AUSTR NY	3/12/2018	1.63	15,000,000	14,981,114
Corporate	COMMONWEALTH BK AUSTR NY	11/2/2018	1.75	10,000,000	9,992,346
Corporate	CREDIT SUISSE NEW YORK	5/26/2017	1.38	11,625,000	11,600,909
Corporate	CREDIT SUISSE NEW YORK	5/26/2017	0.90	36,475,000	36,470,563
Corporate	CREDIT SUISSE NEW YORK	1/29/2018	1.75	10,000,000	9,994,158
Corporate	CREDIT SUISSE NEW YORK	1/29/2018	1.31	30,000,000	29,979,417
Corporate	CREDIT SUISSE NEW YORK	4/27/2018	1.70	20,000,000	19,938,548
Corporate	CREDIT SUISSE NEW YORK	4/27/2018	1.30	10,000,000	10,000,000
Corporate	DANAHER CORP	9/15/2018	1.65	7,000,000	6,990,553
Corporate	DEUTSCHE BANK AG LONDON	2/13/2017	0.97	60,000,000	60,000,000
Corporate	DUKE ENERGY INDIANA INC	7/11/2016	0.97	7,000,000	7,000,000
Corporate	DUKE ENERGY PROGRESS INC	3/6/2017	0.65	7,000,000	7,000,000
Corporate	DUKE ENERGY PROGRESS INC	11/20/2017	0.57	10,000,000	10,000,000
Corporate	EBAY INC	7/28/2017	0.82	15,000,000	15,000,000
Corporate	FIFTH THIRD BANK	11/18/2016	0.87	30,000,000	30,000,000
Corporate	FIFTH THIRD BANK	8/20/2018	1.28	40,000,000	40,000,000
Corporate	GENERAL ELECTRIC CO	7/12/2016	1.50	19,579,000	19,634,008
Corporate	GENERAL ELECTRIC CO	7/12/2016	1.27	85,000,000	85,024,269
Corporate	GENERAL ELECTRIC CO	1/9/2017	0.90	28,670,000	28,670,330
Corporate	GENERAL ELECTRIC CO	3/20/2017	0.74	5,700,000	5,668,252
Corporate	GENERAL ELECTRIC CO	4/27/2017	2.30	10,000,000	10,304,349
Corporate	GENERAL ELECTRIC CO	5/15/2017	0.64	90,063,000	90,122,745
Corporate	GENERAL ELECTRIC CO	4/2/2018	1.32	31,810,000	32,119,322
Corporate	GENERAL ELECTRIC CO	8/7/2018	0.61	11,158,000	11,064,409
Corporate	GOLDMAN SACHS GROUP INC	2/7/2016	3.63	15,034,000	15,039,546
Corporate	GOLDMAN SACHS GROUP INC	4/3/2016	1.26	7,785,000	7,773,208
Corporate	GOLDMAN SACHS GROUP INC	10/1/2016	5.75	56,635,000	63,835,587
Corporate	GOLDMAN SACHS GROUP INC	5/22/2017	1.05	5,000,000	5,000,000
Corporate	GOLDMAN SACHS GROUP INC	6/4/2017	1.06	75,000,000	75,000,000
Corporate	GOLDMAN SACHS GROUP INC	12/15/2017	1.31	75,000,000	75,000,000
Corporate	GOLDMAN SACHS GROUP INC	1/22/2018	2.38	6,000,000	6,037,387
Corporate	GOLDMAN SACHS GROUP INC	4/30/2018	1.82	68,697,000	69,289,688
Corporate	GOLDMAN SACHS GROUP INC	11/15/2018	1.46	18,230,000	18,320,317
Corporate	HSBC USA INC	6/23/2017	0.89	15,000,000	15,000,000
Corporate	HSBC USA INC	11/13/2017	0.70	40,000,000	39,960,712
Corporate	HSBC USA INC	8/7/2018	2.00	9,000,000	8,984,501
Corporate	IBM CORP	2/6/2018	0.53	70,655,000	70,635,263
Corporate	JOHN DEERE CAPITAL CORP	3/1/2017	0.54	20,000,000	20,000,000
Corporate	JOHN DEERE CAPITAL CORP	7/11/2017	1.07	19,000,000	19,000,000
Corporate	JOHN DEERE CAPITAL CORP	12/15/2017	0.73	30,000,000	29,973,952
Corporate	JOHN DEERE CAPITAL CORP	7/13/2018	1.60	10,000,000	9,996,172

January 31, 2016

<u>Investment Type</u>	<u>Security Name</u>	<u>Legal Maturity Date</u>	<u>Coupon/Discount Rate</u>	<u>Par Value</u>	<u>Original Cost</u>
Corporate	JOHN DEERE CAPITAL CORP	8/10/2018	1.75	5,000,000	4,995,063
Corporate	JOHN DEERE CAPITAL CORP	1/8/2019	1.19	50,000,000	50,000,000
Corporate	JOHN DEERE CAPITAL CORP	1/8/2019	1.95	10,000,000	9,999,396
Corporate	JP MORGAN CHASE BANK NA	6/2/2017	0.84	87,250,000	87,160,624
Corporate	JP MORGAN CHASE BANK NA	6/14/2017	0.90	33,000,000	32,977,060
Corporate	JPMORGAN CHASE + CO	3/1/2016	3.45	23,300,000	23,589,333
Corporate	JPMORGAN CHASE + CO	11/18/2016	0.81	60,000,000	60,000,000
Corporate	JPMORGAN CHASE + CO	2/15/2017	0.88	70,000,000	70,000,000
Corporate	JPMORGAN CHASE + CO	1/25/2018	1.52	34,373,000	34,526,667
Corporate	JPMORGAN CHASE + CO	3/1/2018	1.70	15,000,000	14,996,072
Corporate	JPMORGAN CHASE + CO	3/1/2018	0.92	2,225,000	2,212,884
Corporate	JPMORGAN CHASE + CO	4/25/2018	1.17	54,605,000	54,351,903
Corporate	KEY BANK NA	11/25/2016	0.88	25,000,000	25,000,000
Corporate	KEY BANK NA	6/1/2018	1.70	5,000,000	4,994,561
Corporate	KEY BANK NA	6/1/2018	0.93	10,000,000	10,000,000
Corporate	KFW	12/29/2017	0.68	40,000,000	40,000,000
Corporate	LOWE S COS INC	9/14/2018	1.10	7,000,000	7,005,282
Corporate	MCDONALD S CORP	10/15/2017	5.80	14,320,000	16,144,424
Corporate	MERCK + CO INC	5/18/2018	0.72	10,000,000	10,039,089
Corporate	MONSANTO CO	11/7/2016	0.54	12,000,000	12,000,000
Corporate	MORGAN STANLEY	2/25/2016	1.64	24,894,000	24,932,879
Corporate	MORGAN STANLEY	4/29/2016	3.80	11,015,000	11,125,430
Corporate	MORGAN STANLEY	10/18/2016	1.07	69,500,000	69,424,537
Corporate	MORGAN STANLEY	8/28/2017	6.25	9,945,000	11,154,761
Corporate	MORGAN STANLEY	1/5/2018	1.88	24,907,000	24,984,816
Corporate	MORGAN STANLEY	1/5/2018	1.35	70,635,000	70,831,245
Corporate	MORGAN STANLEY	4/25/2018	1.90	65,931,000	67,006,892
Corporate	MORGAN STANLEY	2/1/2019	2.45	10,000,000	9,993,252
Corporate	MORGAN STANLEY	2/1/2019	2.00	50,000,000	50,000,000
Corporate	NATIONAL AUSTRALIA BK LT	7/25/2016	1.17	25,000,000	25,000,000
Corporate	NATIONAL AUSTRALIA BK/NY	7/23/2018	1.88	7,000,000	6,998,167
Corporate	NATIONAL AUSTRALIA BK/NY	1/14/2019	2.00	30,000,000	29,924,767
Corporate	NATIONAL BANK OF CANADA	12/14/2018	1.34	40,000,000	40,000,000
Corporate	NATIONAL BANK OF CANADA	12/14/2018	2.10	15,000,000	14,989,879
Corporate	NATIONAL RURAL UTIL COOP	11/23/2016	0.68	15,000,000	15,000,000
Corporate	NATIONAL RURAL UTIL COOP	4/24/2017	0.95	6,000,000	5,996,179
Corporate	NATIONAL RURAL UTIL COOP	5/12/2017	0.61	15,000,000	15,000,000
Corporate	ORACLE CORP	7/7/2017	0.82	45,000,000	45,000,288
Corporate	ORACLE CORP	10/15/2017	1.20	15,000,000	14,940,047
Corporate	PACCAR FINANCIAL CORP	5/16/2016	0.75	5,000,000	4,981,848
Corporate	PACCAR FINANCIAL CORP	8/16/2016	1.15	10,000,000	9,990,229
Corporate	PACCAR FINANCIAL CORP	6/6/2017	0.64	15,295,000	15,289,694
Corporate	PACCAR FINANCIAL CORP	3/9/2018	1.45	10,000,000	9,990,532
Corporate	PACCAR FINANCIAL CORP	5/18/2018	1.40	8,500,000	8,488,699
Corporate	PACCAR FINANCIAL CORP	8/14/2018	1.75	25,000,000	24,972,189
Corporate	PEPSICO INC	7/17/2017	0.87	28,705,000	28,700,212
Corporate	PEPSICO INC	10/13/2017	0.97	42,500,000	42,500,000
Corporate	PEPSICO INC	10/13/2017	1.00	7,000,000	6,985,068
Corporate	PEPSICO INC	4/30/2018	0.79	12,000,000	12,000,000
Corporate	PFIZER INC	5/15/2017	0.51	50,000,000	50,000,000

<u>Investment Type</u>	<u>Security Name</u>	<u>Legal Maturity Date</u>	<u>Coupon/Discount Rate</u>	<u>Par Value</u>	<u>Original Cost</u>
Corporate	PHILIP MORRIS INTL INC	11/9/2017	1.25	20,000,000	19,943,994
Corporate	PNC BANK NA	11/1/2016	1.15	5,000,000	5,021,340
Corporate	PRECISION CASTPARTS CORP	1/15/2018	1.25	11,715,000	11,671,102
Corporate	QUALCOMM INC	5/18/2018	0.64	13,000,000	12,999,275
Corporate	ROCKWELL COLLINS INC	12/15/2016	0.86	8,000,000	8,000,000
Corporate	ROYAL BANK OF CANADA	1/23/2017	0.95	35,000,000	35,000,000
Corporate	ROYAL BANK OF CANADA	6/16/2017	1.25	15,000,000	14,994,258
Corporate	ROYAL BANK OF CANADA	10/13/2017	1.40	10,000,000	9,997,958
Corporate	ROYAL BANK OF CANADA	7/30/2018	1.80	10,000,000	9,998,791
Corporate	ROYAL BANK OF CANADA	7/30/2018	1.16	25,000,000	25,000,000
Corporate	ROYAL BANK OF CANADA	12/10/2018	2.00	10,000,000	9,997,684
Corporate	ROYAL BANK OF CANADA	12/10/2018	1.19	65,000,000	65,000,000
Corporate	SHELL INTERNATIONAL FIN	11/15/2016	0.90	2,000,000	1,997,502
Corporate	SHELL INTERNATIONAL FIN	11/15/2016	0.57	10,000,000	10,000,000
Corporate	SUMITOMO MITSUI BANKING	7/11/2017	0.94	9,000,000	9,000,000
Corporate	SUMITOMO MITSUI BANKING	7/11/2017	1.35	7,000,000	6,991,115
Corporate	SWEDISH EXPORT CREDIT	1/14/2019	0.95	25,000,000	25,000,000
Corporate	TORONTO DOMINION BANK	9/9/2016	0.94	60,000,000	60,095,395
Corporate	TORONTO DOMINION BANK	3/13/2018	0.80	7,535,000	7,482,229
Corporate	TORONTO DOMINION BANK	7/23/2018	1.16	28,000,000	27,999,250
Corporate	TORONTO DOMINION BANK	1/22/2019	1.46	75,000,000	75,000,000
Corporate	TOTAL CAPITAL INTL SA	8/12/2016	1.00	7,000,000	6,980,681
Corporate	TOTAL CAPITAL SA	3/15/2016	2.30	12,672,000	13,120,629
Corporate	TOYOTA MOTOR CREDIT CORP	5/17/2016	0.65	15,000,000	15,000,000
Corporate	TOYOTA MOTOR CREDIT CORP	9/23/2016	0.63	15,000,000	15,000,000
Corporate	TOYOTA MOTOR CREDIT CORP	2/16/2017	0.55	25,000,000	25,000,000
Corporate	TOYOTA MOTOR CREDIT CORP	3/5/2017	0.75	57,625,000	57,605,791
Corporate	TOYOTA MOTOR CREDIT CORP	5/16/2017	0.56	17,081,000	17,089,811
Corporate	TOYOTA MOTOR CREDIT CORP	1/12/2018	1.45	5,000,000	4,993,100
Corporate	TOYOTA MOTOR CREDIT CORP	1/12/2018	0.94	23,340,000	23,324,725
Corporate	TOYOTA MOTOR CREDIT CORP	7/13/2018	1.55	7,000,000	6,994,007
Corporate	TOYOTA MOTOR CREDIT CORP	7/13/2018	1.08	50,531,000	50,500,769
Corporate	UBS AG STAMFORD CT	9/26/2016	1.10	15,000,000	15,000,000
Corporate	UBS AG STAMFORD CT	6/1/2017	1.38	10,000,000	9,990,498
Corporate	UBS AG STAMFORD CT	6/1/2017	0.97	35,000,000	35,000,000
Corporate	UBS AG STAMFORD CT	3/26/2018	1.80	15,000,000	14,987,400
Corporate	UBS AG STAMFORD CT	3/26/2018	1.30	30,000,000	29,994,000
Corporate	US BANK NA CINCINNATI	1/30/2017	0.55	30,000,000	30,000,000
Corporate	US BANK NA CINCINNATI	1/29/2018	1.45	15,000,000	14,986,960
Corporate	US BANK NA CINCINNATI	1/29/2018	1.20	30,000,000	30,000,000
Corporate	VERIZON COMMUNICATIONS	9/15/2016	2.04	15,000,000	15,000,000
Corporate	WACHOVIA CORP	10/15/2016	0.99	31,120,000	31,067,626
Corporate	WACHOVIA CORP	6/15/2017	0.78	53,181,000	53,061,265
Corporate	WACHOVIA CORP	2/1/2018	5.75	22,500,000	24,363,448
Corporate	WALT DISNEY COMPANY/THE	1/8/2019	0.94	35,000,000	35,000,150
Corporate	WELLS FARGO + COMPANY	7/20/2016	1.25	25,000,000	24,975,819
Corporate	WELLS FARGO + COMPANY	9/15/2016	5.13	5,842,000	6,072,071
Corporate	WELLS FARGO + COMPANY	6/2/2017	0.72	63,950,000	63,866,449
Corporate	WELLS FARGO + COMPANY	1/16/2018	1.50	10,000,000	9,977,796
Corporate	WELLS FARGO + COMPANY	4/23/2018	1.25	39,814,000	39,916,855

January 31, 2016

<u>Investment Type</u>	<u>Security Name</u>	<u>Legal Maturity Date</u>	<u>Coupon/Discount Rate</u>	<u>Par Value</u>	<u>Original Cost</u>
Corporate	WELLS FARGO + COMPANY	9/14/2018	0.90	37,170,000	37,053,425
Corporate	WELLS FARGO BANK NA	5/16/2016	5.75	6,500,000	7,253,572
Corporate	WELLS FARGO BANK NA	5/16/2016	0.57	64,144,000	63,646,971
Corporate	WELLS FARGO BANK NA	6/15/2017	0.77	38,125,000	38,031,784
Corporate	WELLS FARGO BANK NA	1/22/2018	1.65	10,000,000	9,997,068
Corporate	WELLS FARGO BANK NA	1/22/2018	1.34	50,000,000	50,000,000
Corporate	WESTPAC BANKING CORP	11/25/2016	0.82	50,000,000	50,000,000
Corporate	WESTPAC BANKING CORP	5/19/2017	0.70	35,000,000	35,000,000
Corporate	WESTPAC BANKING CORP	12/1/2017	1.50	20,000,000	19,998,791
Corporate	WESTPAC BANKING CORP	12/1/2017	0.78	31,000,000	30,999,194
Corporate	WESTPAC BANKING CORP	5/25/2018	0.82	17,500,000	17,470,907
Corporate	WESTPAC BANKING CORP	11/23/2018	1.95	15,000,000	14,998,640
Corporate	WESTPAC BANKING CORP	11/23/2018	1.12	50,000,000	50,000,000
Foreign Government	CANADA GOV T	12/15/2016	8.25	5,000,000	6,015,067
Foreign Government	CNOOC FINANCE 2013 LTD	5/9/2016	1.13	21,150,000	21,087,214
Foreign Government	CNOOC FINANCE 2014 ULC	4/30/2017	1.63	26,646,000	26,596,855
Foreign Government	EXPORT DEVELMT CORP	2/1/2016	0.00	30,000,000	29,999,133
Foreign Government	EXPORT DEVELMT CORP	6/20/2016	0.00	19,925,000	19,876,721
Foreign Government	EXPORT DEVELOPMNT CANADA	2/4/2019	1.25	7,500,000	7,484,906
Foreign Government	EXPORT IMPORT BK KOREA	10/20/2016	3.75	20,000,000	21,332,748
Foreign Government	EXPORT IMPORT BK KOREA	1/14/2017	1.37	12,000,000	12,000,000
Foreign Government	HER MAJESTY RGT CANA	2/8/2016	0.00	25,000,000	24,992,681
Foreign Government	HYDRO QUEBEC	6/30/2016	2.00	25,000,000	25,805,261
Foreign Government	ONTARIO (PROVINCE OF)	5/10/2016	2.30	10,000,000	10,396,196
Foreign Government	ONTARIO (PROVINCE OF)	7/22/2016	1.00	85,000,000	85,165,566
Foreign Government	ONTARIO (PROVINCE OF)	1/18/2019	1.63	40,000,000	39,877,124
Foreign Government	PROV. BRITSH COLUMBIA	3/9/2016	0.00	15,537,000	15,519,719
Foreign Government	PROV. BRITSH COLUMBIA	3/11/2016	0.00	10,000,000	9,987,633
Foreign Government	PROV. BRITSH COLUMBIA	3/14/2016	0.00	10,000,000	9,987,192
Foreign Government	PROV. BRITSH COLUMBIA	4/5/2016	0.00	16,750,000	16,723,823
Foreign Government	PROV. BRITSH COLUMBIA	4/12/2016	0.00	15,000,000	14,981,421
Foreign Government	PROVINCE OF QUEBEC	9/4/2018	0.67	30,000,000	30,003,627
Foreign Government	STATOIL ASA	11/9/2017	1.25	20,000,000	19,946,815
Foreign Government	STATOIL ASA	11/9/2017	0.54	25,000,000	24,985,990
Municipal	BRD OF REGENT TX A&M	2/16/2016	0.37	11,000,000	11,000,000
Municipal	MASSACHUSETTS ST	1/1/2018	0.44	5,000,000	4,994,955
Municipal	MUNI IMPT CORP OF LA	3/7/2016	0.50	15,000,000	15,000,000
Municipal	NEW YORK CITY NY TRANSITIONAL	11/1/2017	1.05	18,975,000	18,975,000
Municipal	PASADENA CA UNIF SCH DIST	11/1/2016	0.94	15,060,000	15,060,000
Municipal	RGTS OF UNIV OF CA	2/23/2016	0.00	10,000,000	9,997,569
Municipal	SAN FRANCISCO CALIF CITY	3/30/2016	0.50	15,000,000	15,000,000
Municipal	UNIV OF CALIFORNIA CA REVENUES	5/15/2016	0.91	7,000,000	7,000,000
Municipal	UNIVERSITY TX PERM UNIV FD	2/2/2016	0.15	25,000,000	24,992,500
Municipal	WISCONSIN ST GEN FUND ANNUAL A	5/1/2016	1.08	5,000,000	5,025,785
Time Certificate of Deposit	COLUMBIA COMMUNITY BANK	2/10/2016	0.31	100,000	100,000
Time Certificate of Deposit	COLUMBIA COMMUNITY BANK	4/13/2016	0.60	100,000	100,000
Time Certificate of Deposit	PACIFIC CONTINENTAL BANK TCD	2/10/2016	0.31	15,000,000	15,000,000
Time Certificate of Deposit	PACIFIC CONTINENTAL BANK TCD	3/9/2016	0.42	15,000,000	15,000,000
Time Certificate of Deposit	UMPQUA BANK	2/10/2016	0.31	15,000,000	15,000,000
Time Certificate of Deposit	UMPQUA BANK	3/9/2016	0.42	15,000,000	15,000,000

January 31, 2016

<u>Investment Type</u>	<u>Security Name</u>	<u>Legal Maturity Date</u>	<u>Coupon/Discount Rate</u>	<u>Par Value</u>	<u>Original Cost</u>
Time Certificate of Deposit	UMPQUA BANK	4/13/2016	0.60	15,000,000	15,000,000
United States Agency	FANNIE DISCOUNT NOTE	2/1/2016	0.00	49,205,000	49,320,166
United States Agency	FANNIE DISCOUNT NOTE	2/2/2016	0.00	16,400,000	16,514,993
United States Agency	FANNIE DISCOUNT NOTE	3/1/2016	0.00	45,000,000	44,977,767
United States Agency	FANNIE MAE	11/21/2016	0.78	10,000,000	10,061,627
United States Agency	FANNIE MAE	10/17/2017	2.00	10,000,000	10,269,456
United States Agency	FANNIE MAE	10/26/2017	0.88	75,000,000	74,618,898
United States Agency	FANNIE MAE	2/8/2018	0.88	20,000,000	19,848,240
United States Agency	FANNIE MAE	2/27/2018	1.20	15,000,000	15,035,213
United States Agency	FANNIE MAE	4/30/2018	1.13	20,000,000	19,989,928
United States Agency	FED HOME LN DISCOUNT NT	2/1/2016	0.00	159,450,000	159,450,000
United States Agency	FED HOME LN DISCOUNT NT	2/2/2016	0.00	65,991,000	65,990,517
United States Agency	FED HOME LN DISCOUNT NT	2/3/2016	0.00	109,130,000	109,128,287
United States Agency	FED HOME LN DISCOUNT NT	2/4/2016	0.00	25,000,000	24,999,250
United States Agency	FED HOME LN DISCOUNT NT	2/5/2016	0.00	59,000,000	58,998,345
United States Agency	FED HOME LN DISCOUNT NT	2/8/2016	0.00	31,000,000	30,998,211
United States Agency	FED HOME LN DISCOUNT NT	2/9/2016	0.00	71,500,000	71,483,581
United States Agency	FED HOME LN DISCOUNT NT	2/10/2016	0.00	30,000,000	29,986,032
United States Agency	FED HOME LN DISCOUNT NT	2/11/2016	0.00	17,500,000	17,492,956
United States Agency	FED HOME LN DISCOUNT NT	2/12/2016	0.00	25,000,000	24,984,757
United States Agency	FED HOME LN DISCOUNT NT	2/16/2016	0.00	40,000,000	39,981,517
United States Agency	FED HOME LN DISCOUNT NT	2/17/2016	0.00	65,000,000	64,963,260
United States Agency	FED HOME LN DISCOUNT NT	2/18/2016	0.00	35,000,000	34,982,320
United States Agency	FED HOME LN DISCOUNT NT	2/19/2016	0.00	50,000,000	49,972,906
United States Agency	FED HOME LN DISCOUNT NT	2/22/2016	0.00	39,275,000	39,258,917
United States Agency	FED HOME LN DISCOUNT NT	2/23/2016	0.00	40,000,000	39,986,646
United States Agency	FED HOME LN DISCOUNT NT	2/24/2016	0.00	55,000,000	54,970,654
United States Agency	FED HOME LN DISCOUNT NT	2/26/2016	0.00	50,100,000	50,070,045
United States Agency	FED HOME LN DISCOUNT NT	2/29/2016	0.00	27,900,000	27,892,374
United States Agency	FED HOME LN DISCOUNT NT	3/1/2016	0.00	190,000,000	189,927,158
United States Agency	FED HOME LN DISCOUNT NT	3/2/2016	0.00	25,000,000	24,989,944
United States Agency	FED HOME LN DISCOUNT NT	3/3/2016	0.00	25,000,000	24,990,938
United States Agency	FED HOME LN DISCOUNT NT	3/4/2016	0.00	30,000,000	29,976,201
United States Agency	FED HOME LN DISCOUNT NT	3/8/2016	0.00	25,000,000	24,987,502
United States Agency	FED HOME LN DISCOUNT NT	3/9/2016	0.00	15,000,000	14,980,612
United States Agency	FED HOME LN DISCOUNT NT	3/10/2016	0.00	25,000,000	24,987,442
United States Agency	FED HOME LN DISCOUNT NT	3/11/2016	0.00	10,000,000	9,994,667
United States Agency	FED HOME LN DISCOUNT NT	3/14/2016	0.00	10,000,000	9,991,736
United States Agency	FED HOME LN DISCOUNT NT	3/16/2016	0.00	25,000,000	24,986,444
United States Agency	FED HOME LN DISCOUNT NT	3/17/2016	0.00	20,000,000	19,970,278
United States Agency	FED HOME LN DISCOUNT NT	3/18/2016	0.00	25,000,000	24,976,663
United States Agency	FED HOME LN DISCOUNT NT	3/23/2016	0.00	25,000,000	24,980,750
United States Agency	FED HOME LN DISCOUNT NT	3/28/2016	0.00	40,000,000	39,968,139
United States Agency	FED HOME LN DISCOUNT NT	3/29/2016	0.00	10,000,000	9,988,917
United States Agency	FED HOME LN DISCOUNT NT	3/30/2016	0.00	30,000,000	29,967,449
United States Agency	FED HOME LN DISCOUNT NT	3/31/2016	0.00	10,000,000	9,988,000
United States Agency	FED HOME LN DISCOUNT NT	4/8/2016	0.00	30,000,000	29,969,269
United States Agency	FED HOME LN DISCOUNT NT	4/27/2016	0.00	10,000,000	9,989,138
United States Agency	FED HOME LN DISCOUNT NT	4/29/2016	0.00	15,000,000	14,980,338
United States Agency	FEDERAL FARM CREDIT BANK	2/14/2017	0.63	20,000,000	20,000,000

January 31, 2016

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United States Agency	FEDERAL FARM CREDIT BANK	3/9/2017	0.44	27,500,000	27,493,342
United States Agency	FEDERAL FARM CREDIT BANK	3/22/2017	0.49	15,000,000	14,996,172
United States Agency	FEDERAL FARM CREDIT BANK	4/17/2017	0.48	50,000,000	50,000,000
United States Agency	FEDERAL FARM CREDIT BANK	7/14/2017	0.45	100,000,000	99,955,978
United States Agency	FEDERAL FARM CREDIT BANK	8/29/2017	0.47	20,000,000	19,991,017
United States Agency	FEDERAL FARM CREDIT BANK	10/10/2017	1.15	40,000,000	40,220,218
United States Agency	FEDERAL FARM CREDIT BANK	11/28/2017	0.59	15,000,000	15,000,000
United States Agency	FEDERAL FARM CREDIT BANK	2/2/2018	0.48	25,000,000	24,986,771
United States Agency	FEDERAL FARM CREDIT BANK	4/9/2018	0.59	25,000,000	24,996,822
United States Agency	FEDERAL FARM CREDIT BANK	4/16/2018	0.48	25,000,000	24,996,207
United States Agency	FEDERAL FARM CREDIT BANK	6/8/2018	0.48	25,000,000	25,000,000
United States Agency	FEDERAL FARM CREDIT BANK	9/4/2018	0.40	25,000,000	24,941,545
United States Agency	FEDERAL FARM CREDIT BANK	10/1/2018	0.61	50,000,000	50,000,000
United States Agency	FEDERAL FARM CREDIT BANK	11/16/2018	0.40	75,000,000	74,976,157
United States Agency	FEDERAL HOME LOAN BANK	9/9/2016	2.00	15,000,000	15,393,389
United States Agency	FEDERAL HOME LOAN BANK	1/6/2017	0.57	20,000,000	20,000,000
United States Agency	FREDDIE MAC	3/8/2017	1.00	10,000,000	10,047,717
United States Agency	FREDDIE MAC DISCOUNT NT	2/1/2016	0.00	3,480,000	3,479,000
United States Agency	FREDDIE MAC DISCOUNT NT	2/4/2016	0.00	1,100,000	1,098,973
United States Agency	FREDDIE MAC DISCOUNT NT	2/12/2016	0.00	23,000,000	22,993,483
United States Agency	TVA DISCOUNT NOTE	2/23/2016	0.00	20,000,000	19,994,200
United States Treasury	TREASURY BILL	2/4/2016	0.00	92,000,000	91,998,019
United States Treasury	TREASURY BILL	2/11/2016	0.00	80,000,000	79,988,067
United States Treasury	TREASURY BILL	2/18/2016	0.00	25,000,000	24,995,694
United States Treasury	TREASURY BILL	2/25/2016	0.00	55,000,000	54,985,883
United States Treasury	TREASURY BILL	3/31/2016	0.00	30,000,000	29,982,662
United States Treasury	TREASURY BILL	4/21/2016	0.00	25,000,000	24,982,400
United States Treasury	TREASURY BILL	4/28/2016	0.00	20,000,000	19,983,445
United States Treasury	TREASURY BILL	5/5/2016	0.00	15,000,000	14,985,294
United States Treasury	TREASURY BILL	6/2/2016	0.00	20,000,000	19,957,751
United States Treasury	TREASURY BILL	1/5/2017	0.00	15,000,000	14,891,500
United States Treasury	US TREASURY FRN	7/31/2016	0.38	100,000,000	100,008,468
United States Treasury	US TREASURY FRN	10/31/2016	0.36	200,000,000	199,875,231
United States Treasury	US TREASURY FRN	1/31/2017	0.39	200,000,000	199,971,611
United States Treasury	US TREASURY FRN	4/30/2017	0.38	315,000,000	314,882,762
United States Treasury	US TREASURY FRN	7/31/2017	0.38	310,000,000	309,902,488
United States Treasury	US TREASURY FRN	10/31/2017	0.47	300,000,000	299,990,344
United States Treasury	US TREASURY FRN	1/31/2018	0.58	100,000,000	100,070,299
United States Treasury	US TREASURY N/B	7/31/2016	1.50	45,000,000	45,237,991
United States Treasury	US TREASURY N/B	8/31/2016	1.00	55,000,000	55,172,381
United States Treasury	US TREASURY N/B	9/15/2016	0.88	105,000,000	105,357,555
United States Treasury	US TREASURY N/B	9/30/2016	1.00	45,000,000	45,102,323
United States Treasury	US TREASURY N/B	10/15/2016	0.63	60,000,000	60,037,999
United States Treasury	US TREASURY N/B	11/15/2016	0.63	65,000,000	64,806,724
United States Treasury	US TREASURY N/B	11/30/2016	0.88	75,000,000	75,098,288
United States Treasury	US TREASURY N/B	12/31/2016	0.63	85,000,000	85,100,219
United States Treasury	US TREASURY N/B	12/31/2016	0.88	70,000,000	70,267,099
United States Treasury	US TREASURY N/B	1/31/2017	0.88	50,000,000	50,039,457
United States Treasury	US TREASURY N/B	2/28/2017	0.88	75,000,000	75,189,690
United States Treasury	US TREASURY N/B	5/15/2017	0.88	50,000,000	49,948,835

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United States Treasury	US TREASURY N/B	6/15/2017	0.88	50,000,000	49,916,573
United States Treasury	US TREASURY N/B	7/31/2017	0.63	55,000,000	54,871,306
United States Treasury	US TREASURY N/B	8/15/2017	0.88	50,000,000	49,805,795
United States Treasury	US TREASURY N/B	8/31/2017	0.63	55,000,000	54,859,619
United States Treasury	US TREASURY N/B	9/30/2017	0.63	60,000,000	59,782,444
United States Treasury	US TREASURY N/B	10/31/2017	0.75	60,000,000	59,812,331
United States Treasury	US TREASURY N/B	12/31/2017	0.75	35,000,000	34,823,357
United States Treasury	US TREASURY N/B	4/15/2018	0.75	45,000,000	44,647,506
United States Treasury	US TREASURY N/B	6/15/2018	1.13	45,000,000	45,113,977
United States Treasury	US TREASURY N/B	7/15/2018	0.88	40,000,000	39,839,997
United States Treasury	US TREASURY N/B	9/15/2018	1.00	55,000,000	54,958,254
United States Treasury	US TREASURY N/B	10/15/2018	0.88	30,000,000	29,720,779
United States Treasury	US TREASURY N/B	12/15/2018	1.25	5,000,000	4,985,638