**Monthly Schedule of Portfolio Holdings of Short-term Investment Funds (STIF)** Version 1.1

**Office of the Comptroller of the Currency**

**Washington, D.C. 20219**

## Identity Information

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|---|---|
| 1. Name of Bank | KeyBank National Association |
| 2. FDIC Certificate Number | 17534 |
| 3. Contact Information | |
| 3a. Primary Contact Name and Title | Marko Begovic, Fund Accountant |
| 3b. Primary Contact Telephone (Area code/phone number/exter | 216-813-5604 |
| 3c. Primary Contact E-mail Address | marko_begovic@keybank.com |
| 4. Report Date | 4/30/2020 |

## Fund Information

| | |
|---|---|
| 5. Name of Fund | Key Trust Short Term Investment Fund |
| 6. Type of Fund (Common Trust Fund or Collective Investment Fun | Collective Investment Fund |
| 7. Dollar-weighted Average Portfolio Maturity | 25 |
| 8. Dollar-weighted Average Portfolio Life Maturity | 63 |
| 9. Net Assets | |
| 9a. Total Value of Securities at Amortized Cost | 1,168,716,630.42 |
| 9b. Total Value of Other Assets at Amortized Cost | 1,114,120.00 |
| 9c. Total Value of Liabilities | -5,144,426.40 |
| 9d. Total Net Assets at Amortized Cost | 1,164,686,324.02 |
| 10. Amortized Cost Net Asset Value Per Participating Interest | 1 |
| 11. Mark-to-Market Net Asset Value Per Participating Interest | 0.999979 |
| 12. Capital / Liquidity Support | |
| 12a. Has the Bank or an Affiliate of the Bank entered into a Capital or Liquidity Support Agreement with the Fund (Yes or No) | No |
| 12b. If 12a is yes, Provide the Mark-to-Market Net Asset Value Per Participating Interest Without the Support Agreement | |

## 13. List of Holdings

| 13a. Name of Issuer | 13b. Title of the Issue (including coupon or yield) | 13c. CUSIP Number | 13d. Other Unique Identifier | 13e. Category of Investment | 13f. Brief Description | 13g. Market Value with Capital Support | 13h. Market Value without Capital Support | 13i. Amortized Cost | 13j. Maturity Date | 13k. Final Legal Maturity Date |
|---|---|---|---|---|---|---|---|---|---|---|
| APPLE, INC. | APPLE, INC. 2.25% 02/23/21 | 037833BS8 | B | Other Note or Other Instrument | APPLE 2.25% 2/23/21 | | 3,287,862.50 | 3,260,902.70 | 02/23/2021 | 02/23/2021 |
| AUTOMATIC DATA PROCESSING | AUTOMATIC DATA PROCESSING 2.25% 09/15/20 | 053015AD5 | B | Other Note or Other Instrument | AUTO DATA 2.25% 9/15/20 | | 4,319,608.00 | 4,322,153.26 | 09/15/2020 | 09/15/2020 |
| BANK OF NEW YORK MELLON | BANK OF NY MELLON CORP 2.50% 4/15/21 | 06406FAA1 | B | Other Note or Other Instrument | BNY MELLON 2.50% 4/15/21 | | 1,013,510.00 | 1,005,914.80 | 04/15/2021 | 04/15/2021 |
| BANK OF NEW YORK MELLON | BANK OF NEW YORK MELLON 2.05% 05/03/21 | 06406FAB9 | B | Other Note or Other Instrument | BANK OF NY 2.05% 5/3/21 | | 1,515,975.00 | 1,503,056.76 | 05/03/2021 | 05/03/2021 |
| BERKSHIRE HATHAWAY | BERKSHIRE HATHAWAY 2.90% 10/15/20 | 084664BZ3 | B | Other Note or Other Instrument | BERKSHIRE 2.9% 10/15/20 | | 1,072,013.18 | 1,071,903.82 | 10/15/2020 | 10/15/2020 |
| BERKSHIRE HATHAWAY | BERKSHIRE HATHAWAY INC 2.20% 3/15/2021 | 084670BQ0 | B | Other Note or Other Instrument | BRKSHRE HTH 2.20% 3/15/21 | | 1,011,740.00 | 1,012,290.27 | 03/15/2021 | 03/15/2021 |
| COCA-COLA CO | COCA-COLA CO | 191216AR1 | B | Other Note or Other Instrument | COCA-COLA 3.15% 11/15/20 | | 3,848,754.00 | 3,828,838.70 | 11/15/2020 | 11/15/2020 |
| COSTCO WHOLESALE | COSTCO WHOLESALE CORP DTD 5/18/2017 2.15% 5/18/21 | 22160KAJ4 | B | Other Note or Other Instrument | COSTCO 2.15% 5/18/21 | | 2,035,740.00 | 2,031,470.85 | 05/18/2021 | 05/18/2021 |
| JOHN DEERE CAPITAL CORP. | JOHN DEERE CAPITAL CORP. 2.80% 03/04/21 | 24422ESL4 | B | Other Note or Other Instrument | JOHN DEERE 2.8% 3/4/21 | | 3,047,580.00 | 3,047,938.49 | 03/04/2021 | 03/04/2021 |
| HOME DEPOT INC | HOME DEPOT INC 2.00% 04/01/21 | 437076BL5 | B | Other Note or Other Instrument | HOME DEPOT 2.00% 4/1/21 | | 4,039,760.00 | 4,042,521.03 | 04/01/2021 | 04/01/2021 |
| IBM CREDIT LLC | IBM CREDIT LLC 2.65% 02/05/21 | 44932HAG8 | B | Other Note or Other Instrument | IBM CREDIT 2.65% 2/5/21 | | 3,044,460.00 | 3,043,562.86 | 02/05/2021 | 02/05/2021 |
| JOHNSON & JOHNSON | JOHNSON & JOHNSON 2.95% 09/01/2020 | 478160AW4 | B | Other Note or Other Instrument | JOHNSON & JOHNSON 2.95% | | 1,818,122.35 | 1,813,860.42 | 09/01/2020 | 09/01/2020 |
| JOHNSON & JOHNSON | JOHNSON & JOHNSON 1.65% 3/1/2021 | 478160BS2 | B | Other Note or Other Instrument | J & J 1.65% 3/1/21 | | 2,830,161.07 | 2,802,581.29 | 03/01/2021 | 03/01/2021 |
| NATIONAL RURAL UTILITIES | NATIONAL RURAL UTLITIES COOPERATIVE 2.3% 11/1/20 | 637432NF8 | B | Other Note or Other Instrument | NATL RURAL 2.3% 11/1/20 | | 1,037,062.28 | 1,033,475.55 | 11/01/2020 | 11/01/2020 |
| NATIONAL RURAL UTILITIES | NATIONAL RURUAL UTILS COOP FIN 2.9% 03/15/2021 | 63743HER9 | B | Other Note or Other Instrument | NATIONAL 2.9% 3/15/21 | | 3,052,320.00 | 3,052,289.12 | 03/15/2021 | 03/15/2021 |
| PNC BANK N A | PNC BANK 2.45% 11/05/20 | 69353REU8 | B | Other Note or Other Instrument | PNC 2.45% 11/05/20 | | 1,006,720.00 | 1,002,899.56 | 11/05/2020 | 11/05/2020 |
| PNC BANK N A | PNC BANK NA 2.5% 01/22/2021 | 69353RFH6 | B | Other Note or Other Instrument | PNC BANK NA 2.5% 1/22/21 | | 3,017,298.70 | 3,006,895.77 | 01/22/2021 | 01/22/2021 |
| PACCAR FINANCIAL | PACCAR FINANCIAL CORP. 2.80% 03/01/21 | 69371RN93 | B | Other Note or Other Instrument | PACCAR 2.80% 3/1/21 | | 1,012,760.00 | 1,007,682.41 | 03/01/2021 | 03/01/2021 |
| TOYOTA MOTOR CREDIT CORP | TOYOTA MOTOR CREDIT CORP FL RT 6/3/20 | 89236TFE0 | B | Other Note or Other Instrument | TOYOTA MOTOR CRED 6/3/20 | | 2,848,176.00 | 2,850,485.58 | 06/03/2020 | 06/03/2020 |
| TOYOTA MOTOR CREDIT CORP | TOYOTA MOTOR CREDIT FL. RT. 8/21/20 | 89236TFK6 | B | Other Note or Other Instrument | TOYOTA MTR FLRT 8/21/20 | | 4,039,794.00 | 4,051,371.82 | 05/21/2020 | 08/21/2020 |
| US BANK NA CINCINNATI | US BANK CINCINNATI 3.00% 02/04/21 | 90331HPA5 | B | Other Note or Other Instrument | US BANK CINCY 3% 2/4/21 | | 1,012,800.00 | 1,007,892.37 | 02/04/2021 | 02/04/2021 |
| UNILEVER CAPITAL CORP. | UNILEVER CAPITAL CORP 4.25% 02/10/2021 | 904764AM9 | B | Other Note or Other Instrument | UNILEVER 4.25% 2/10/21 | | 4,492,757.67 | 4,492,757.67 | 02/10/2021 | 02/10/2021 |
| UNITED PARCEL SERVICE | UNITED PARCEL SERVICE 3.125% 01/15/21 | 911312AM8 | B | Other Note or Other Instrument | UNITED PARCEL SERVICE | | 1,623,546.90 | 1,621,021.57 | 01/15/2021 | 01/15/2021 |
| US BANCORP. | US BANCORP 2.35% 01/29/21 | 91159HHL7 | B | Other Note or Other Instrument | US BANCORP 2.35% 1/29/21 | | 2,520,875.00 | 2,510,379.50 | 01/29/2021 | 01/29/2021 |
| VISA, INC. | VISA INC 2.20% 12/14/2020 | 92826CAB8 | B | Other Note or Other Instrument | VISA INC 2.20% 12/14/20 | | 5,036,017.96 | 5,037,975.52 | 12/14/2020 | 12/14/2020 |
| AMERICAN HONDA FINANCE | AMERICAN HONDA FINANCE FL RT 6/16/20 | 02665WCG4 | B | Other Note or Other Instrument | AM HONDA FIN 6/16/20 | | 6,496,360.00 | 6,501,822.62 | 06/16/2020 | 06/16/2020 |
| BANK OF NEW YORK MELLON | BANK OF NEW YORK MELLON FL RT 8/17/20 | 06406HDE6 | B | Other Note or Other Instrument | BANK OF NY MELLON | | 3,270,365.01 | 3,275,323.51 | 05/18/2020 | 08/17/2020 |
| CITIBANK NA 5/1/20 | CITIBANK NA FL RT 5/1/20 | 17325FAP3 | B | Other Note or Other Instrument | CITIBANK NA 5/1/20 | | 1,750,000.00 | 1,750,000.00 | 05/01/2020 | 05/01/2020 |
| JOHN DEERE CAPITAL CORP. | JOHN DEERE CAPITAL CORP FL RT 6/22/20 | 24422ETR0 | B | Other Note or Other Instrument | JOHN DEERE CAP 6/22/20 | | 2,118,876.40 | 2,120,850.18 | 06/22/2020 | 06/22/2020 |
| JOHN DEERE CAPITAL CORP. | JOHN DEERE CAPITAL CORP FL RT 10/9/20 | 24422EUL1 | B | Other Note or Other Instrument | JOHN DEERE 10/9/20 | | 1,662,945.96 | 1,669,198.74 | 07/09/2020 | 10/09/2020 |
| JOHN DEERE CAPITAL CORP. | JOHN DEERE CAPITAL CORP FL RT 7/10/20 | 24422EUN7 | B | Other Note or Other Instrument | JOHN DEERE 7/10/20 | | 1,027,568.24 | 1,028,834.65 | 07/10/2020 | 07/10/2020 |
| GENERAL DYNAMICS | GENERAL DYNAMICS CORP FL RT 5/11/20 | 369550BB3 | B | Other Note or Other Instrument | GENL DYNAMICS 5/11/20 | | 5,499,670.00 | 5,500,445.33 | 05/11/2020 | 05/11/2020 |
| HOME DEPOT INC | HOME DEPOT INC FL RT 6/5/20 | 437076BR2 | B | Other Note or Other Instrument | HOME DEPOT INC 6/5/20 | | 999,980.00 | 1,000,151.94 | 06/05/2020 | 06/05/2020 |
| IBM CREDIT LLC | IBM CREDIT LLC FL RT 11/30/20 | 44932HAJ2 | B | Other Note or Other Instrument | IBM CREDIT LLC 11/30/20 | | 2,502,025.00 | 2,506,858.60 | 05/29/2020 | 11/30/2020 |
| PNC BANK NA | PNC BANK NA FL RT 5/19/20 | 69353RFD5 | B | Other Note or Other Instrument | PNC BANK NA 5/19/20 | | 4,000,200.00 | 4,000,724.91 | 05/19/2020 | 05/19/2020 |
| PACCAR FINANCIAL | PACCAR FINANCIAL CORP FL RT 11/13/20 | 69371RP67 | B | Other Note or Other Instrument | PACCAR FINL 11/13/20 | | 4,976,200.00 | 5,004,250.71 | 05/13/2020 | 11/13/2020 |
| TOYOTA MOTOR CREDIT CORP | TOYOTA MOTOR CREDIT CORP FL RT 9/18/20 | 89236TFM2 | B | Other Note or Other Instrument | TOYOTA MTR 9/18/20 | | 1,039,688.34 | 1,041,658.06 | 06/18/2020 | 09/18/2020 |
| TOYOTA MOTOR CREDIT CORP | TOYOTA MOTOR CREDIT CORP FL RT 10/9/20 | 89236TFW0 | B | Other Note or Other Instrument | TOYOTA MTR 10/9/20 | | 2,842,647.00 | 2,851,325.83 | 07/09/2020 | 10/09/2020 |
| TOYOTA MOTOR CREDIT CORP | US BANK NA CINCINNATI FL RT 7/24/20 | 90331HNW9 | B | Other Note or Other Instrument | US BANK NA CINCY 7/24/20 | | 6,995,170.00 | 7,002,351.88 | 07/24/2020 | 07/24/2020 |
| WELLS FARGO | WELLS FARGO BANK FL RT 7/15/20 | 94988J5Y9 | B | Other Note or Other Instrument | WELLS FARGO 7/15/20 | | 4,742,685.00 | 4,751,262.90 | 05/15/2020 | 07/15/2020 |
| TOYOTA MOTOR CREDIT CORP | TOYOTA MOTOR CREDIT CORP. FL. RT. 10/23/20 | 89236TGP4 | B | Other Note or Other Instrument | TOYOTA FLRT 10/23/20 | | 3,727,950.00 | 3,751,442.31 | 05/26/2020 | 10/23/2020 |
| MUFG BANK | MUFG BANK, LTD. 2.02% 08/13/20 | 55379WX35 | CD | Certificate of Deposit | MUFG 2.02% 08/13/20 | | 5,021,500.00 | 4,989,076.34 | 08/13/2020 | 08/13/2020 |
| MIZUHO BANK | MIZUHO BANK LTD/NY 05/05/2020 | 60710AHM7 | CD | Certificate of Deposit | MIZUHO BANK 05/05/20 | | 5,001,200.00 | 5,000,899.11 | 05/05/2020 | 05/05/2020 |
| MIZUHO BANK | MIZUHO BANK, LTD. 1.70% 05/28/20 | 60710AJS2 | CD | Certificate of Deposit | MIZUHO 1.7% 05/28/20 | | 2,502,625.00 | 2,500,646.74 | 05/28/2020 | 05/28/2020 |
| OVERSEAS CHINESE BANK | OVERSEAS CHINESE BANK 1.87% 8/4/20 | 69033MLH8 | CD | Certificate of Deposit | OVERSEAS CHINESE 8/4/20 | | 1,254,337.50 | 1,250,085.18 | 08/04/2020 | 08/04/2020 |
| SOCIETE GENERALE | SOCIETE GENERALE 2.70% 05/04/20 | 83369Y4U7 | CD | Certificate of Deposit | SOC GEN 2.7% 5/4/20 | | 1,000,290.00 | 1,000,169.36 | 05/04/2020 | 05/04/2020 |
| SOCIETE GENERALE | SOCIETE GENERALE 2.19% 07/31/20 | 83369Y5Z5 | CD | Certificate of Deposit | SOC GEN 2.19% 07/31/20 | | 2,612,740.00 | 2,597,744.05 | 07/31/2020 | 07/31/2020 |
| BANK OF MONTREAL | BANK OF MONTREAL FL. RT. 09/11/20 | 06370R2V0 | CD | Certificate of Deposit | BANK MONTR FLRT 9/11/20 | | 2,799,804.00 | 2,800,819.67 | 06/11/2020 | 09/11/2020 |
| BANK OF MONTREAL | BANK OF MONTREAL FL. RT. 11/18/20 | 06370R6Z7 | CD | Certificate of Deposit | BANK MONTR FLRT 11/18/20 | | 2,749,862.50 | 2,751,849.52 | 05/18/2020 | 11/18/2020 |
| BANK OF MONTREAL | BANK OF MONTREAL CHICAGO FL RT 5/1/20 | 06370RZL6 | CD | Certificate of Deposit | BANK MONTREAL 5/1/20 | | 1,000,030.00 | 1,000,000.00 | 05/01/2020 | 05/01/2020 |
| BANK OF NOVA SCOTIA | BANK OF NOVA SCOTIA FL RT 5/1/20 | 06417G6N3 | CD | Certificate of Deposit | BK NOVA SCOTIA 5/1/20 | | 2,700,081.00 | 2,700,000.00 | 05/01/2020 | 05/01/2020 |

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| BANK OF NOVA SCOTIA | BANK OF NOVA SCOTIA FL. RT. 05/22/20 | 06417GT40 | CD | Certificate of Deposit | BNS FL.RT. 5/22/20 | | 3,000,330.00 | 3,000,450.91 | 05/22/2020 | 05/22/2020 |
| BANK OF NOVA SCOTIA | BANK OF NOVA SCOTIA FL RT 9/21/20 | 06417GZ84 | CD | Certificate of Deposit | BANK NOVA SCOTIA 9/21/20 | | 2,751,925.00 | 2,752,232.20 | 06/22/2020 | 09/21/2020 |
| BANK OF NOVA SCOTIA | BANK OF NOVA SCOTIA FL. RT. 11/18/20 | 06417MEV3 | CD | Certificate of Deposit | BNS FL. RT. 11/18/20 | | 2,999,670.00 | 3,002,067.12 | 05/18/2020 | 11/18/2020 |
| CANADIAN IMPERIAL BANK | CANADIAN IMPERIAL BANK FL RT 5/2/20 | 13606BWG7 | CD | Certificate of Deposit | CANADIAN IMPERIAL 5/2/20 | | 2,600,000.00 | 2,600,025.96 | 05/02/2020 | 05/02/2020 |
| COOPERATIEVE RABOBANK | COOPERATIEVE RABOBANK FL. RT. 06/19/20 | 21684L3X8 | CD | Certificate of Deposit | RABOBANK FLRT 6/19/20 | | 1,250,275.00 | 1,249,460.36 | 05/19/2020 | 06/19/2020 |
| COOPERATIEVE RABOBANK | COOPERATIEVE RABOBANK FL. RT. 06/30/20 | 21684L3Z3 | CD | Certificate of Deposit | RABOBANK FLRT 6/30/20 | | 999,430.00 | 1,000,416.90 | 05/30/2020 | 06/30/2020 |
| COOPERATIEVE RABOBANK | COOPERATIEVE RABOBANK FL RT 6/1/20 | 21684L4R0 | CD | Certificate of Deposit | COOP RABO 6/1/20 | | 2,000,640.00 | 2,000,076.46 | 05/01/2020 | 06/01/2020 |
| COOPERATIEVE RABOBANK | COOPERATIEVE RABOBANK FL. RT. 12/11/20 | 21684L5Q1 | CD | Certificate of Deposit | COOP RABO FLRT 12/11/20 | | 2,748,515.00 | 2,751,417.89 | 06/11/2020 | 12/11/2020 |
| CREDIT AGRICOLE | CREDIT AGRICOLE FLT RT 5/11/20 | 22532XJG4 | CD | Certificate of Deposit | CREDIT AGRICOLE 5/11/20 | | 2,706,216.48 | 2,706,222.15 | 05/11/2020 | 05/11/2020 |
| CREDIT AGRICOLE | CREDIT AGRICOLE FL RT 7/13/20 | 22532XKZ0 | CD | Certificate of Deposit | CREDIT AGRI 7/13/20 | | 3,001,290.00 | 3,002,240.45 | 07/13/2020 | 07/13/2020 |
| CREDIT AGRICOLE | CREDIT AGRICOLE FL. RT. 10/09/20 | 22532XLV8 | CD | Certificate of Deposit | CREDIT AGR FLRT 10/9/20 | | 2,500,650.00 | 2,503,088.01 | 07/09/2020 | 10/09/2020 |
| CREDIT AGRICOLE | CREDIT AGRICOLE FL. RT. 06/10/20 | 22532XMD7 | CD | Certificate of Deposit | CREDIT AGRI FLRT 6/10/20 | | 2,500,000.00 | 2,500,000.00 | 05/11/2020 | 06/10/2020 |
| DNB BANK | DNB BANK FL. RT. 10/08/20 | 23340Q4J9 | CD | Certificate of Deposit | DNB BANK FLRT 10/8/20 | | 5,753,220.00 | 5,753,983.15 | 07/06/2020 | 10/08/2020 |
| HSBC BANK | HSBC BANK USA FL. RT. 11/06/20 | 40435RFG1 | CD | Certificate of Deposit | HSBC FLRT 11/06/20 | | 2,750,000.00 | 2,752,289.99 | 05/06/2020 | 11/06/2020 |
| LLOYDS BANK | LLOYDS BANK CORP FL RT 9/24/20 | 53947BAC4 | CD | Certificate of Deposit | LLOYDS BANK 9/24/20 | | 1,650,000.00 | 1,651,929.04 | 06/24/2020 | 09/24/2020 |
| LLOYDS BANK | LLOYDS BANK FL RT 10/26/20 | 53947BAE0 | CD | Certificate of Deposit | LLOYDS BANK 10/26/20 | | 1,099,802.00 | 1,101,824.03 | 07/09/2020 | 10/26/2020 |
| MUFG BANK | MUFG BANK LTD FL RT | 55379WP91 | CD | Certificate of Deposit | MUFG BANK 5/29/20 | | 1,000,360.00 | 1,000,026.95 | 05/30/2020 | 05/29/2020 |
| MIZUHO BANK | MIZUHO BANK FL RT 6/25/20 | 60700AC85 | CD | Certificate of Deposit | MIZUHO BANK 6/25/20 | | 4,251,105.00 | 4,251,595.86 | 06/25/2020 | 06/25/2020 |
| NATIXIS | NATIXIS FL. RT. 12/30/20 | 63873QCA0 | CD | Certificate of Deposit | NATIXIS FLRT 12/30/20 | | 3,000,000.00 | 3,004,114.80 | 06/30/2020 | 12/30/2020 |
| NORDEA BANK | NORDEA BANK FL. RT. 12/07/20 | 65558TQW8 | CD | Certificate of Deposit | NORDEA FLRT 12/07/20 | | 2,998,410.00 | 3,002,193.33 | 06/08/2020 | 12/07/2020 |
| NORDEA BANK | NORDEA BANK FL RT 9/10/20 | 65558TRF4 | CD | Certificate of Deposit | NORDEA BANK 9/10/20 | | 999,460.00 | 1,000,027.01 | 06/10/2020 | 09/10/2020 |
| NORDEA BANK | NORDEA BANK FL. RT. 07/02/2020 | 65558TRZ0 | CD | Certificate of Deposit | NORDEA FLRT 7/2/20 | | 1,500,450.00 | 1,500,658.88 | 05/04/2020 | 07/02/2020 |
| NORDEA BANK | NORDEA BANK FL RT 6/5/20 | 65590AXE1 | CD | Certificate of Deposit | NORDEA 6/5/20 | | 3,165,411.45 | 3,165,835.43 | 06/05/2020 | 06/05/2020 |
| OVERSEAS CHINESE BANK | OVERSEAS CHINESE BANK FL RT 6/19/20 | 69033L6L8 | CD | Certificate of Deposit | OVERSEAS CHINESE 6/19/20 | | 7,000,700.00 | 7,002,188.67 | 06/19/2020 | 06/19/2020 |
| SKANDINAV ENSKILDA | SKANDINAV ENSKILDA FL RT 10/20/20 | 83050FZY0 | CD | Certificate of Deposit | SKANDINAV 10/20/20 | | 2,751,540.00 | 2,752,443.61 | 07/20/2020 | 10/20/2020 |
| SKANDINAV ENSKILDA | SKANDINAV ENSKILDA BANK FL. RT. 11/06/20 | 83050PFX2 | CD | Certificate of Deposit | SKANDINAV FLRT 11/6/20 | | 2,749,175.00 | 2,751,581.55 | 05/06/2020 | 11/06/2020 |
| SOCIETE GENERALE | SOCIETE GENERALE FL RT 5/8/20 | 83369Y4Z6 | CD | Certificate of Deposit | SOCIETE GENERALE 5/8/20 | | 1,750,420.00 | 1,750,020.29 | 05/08/2020 | 05/08/2020 |
| STANDARD CHARTERED BANK | STANDARD CHARTERED BANK FL RT 9/18/20 | 85325TP74 | CD | Certificate of Deposit | STD CHARTERED BK 9/18/20 | | 2,000,520.00 | 2,002,022.52 | 06/18/2020 | 09/18/2020 |
| STANDARD CHARTERED BANK | STANDARD CHARTERED BANK FL. RT. 10/13/20 | 85325V3L2 | CD | Certificate of Deposit | STAN CHART FLRT 10/13/20 | | 2,997,870.00 | 3,001,525.91 | 07/13/2020 | 10/13/2020 |
| STATE STREET BANK | STATE STREET BANK & TRUST FL. RT. 07/22/20 | 8574P1ML7 | CD | Certificate of Deposit | STATE STREET FLRT 7/22/20 | | 2,501,100.00 | 2,501,123.70 | 05/22/2020 | 07/22/2020 |
| SUMITOMO MITSUI TRUST | SUMITOMO MITSUI TRUST FL. RT. 06/19/20 | 86564F6N8 | CD | Certificate of Deposit | SUMITOMO FLRT 06/19/20 | | 1,500,420.00 | 1,500,155.40 | 05/19/2020 | 06/19/2020 |
| SUMITOMO MITSUI TRUST | SUMITOMO MITSUI BANK FL RT 6/18/20 | 86565BGM7 | CD | Certificate of Deposit | SUMITOMO 6/18/20 | | 2,750,715.00 | 2,751,111.79 | 06/18/2020 | 06/18/2020 |
| SUMITOMO MITSUI TRUST | SUMITOMO MITSUI BANK FL RT 7/24/20 | 86565BJU6 | CD | Certificate of Deposit | SUMITOMO 7/24/20 | | 2,751,045.00 | 2,752,337.54 | 05/24/2020 | 07/24/2020 |
| SUMITOMO MITSUI TRUST | SUMITOMO MITSUI BANK FL. RT. 10/15/20 | 86565BNZ0 | CD | Certificate of Deposit | SUMITOMO FLRT 10/15/20 | | 1,000,450.00 | 1,001,597.39 | 07/15/2020 | 10/15/2020 |
| SVENSKA HANDELSBANKEN | SVENSKA HANDELSBANKEN FL RT 9/11/20 | 86958JU49 | CD | Certificate of Deposit | SVENSKA 9/11/20 | | 5,000,550.00 | 5,003,430.10 | 06/18/2020 | 09/11/2020 |
| SVENSKA HANDELSBANKEN | SVENSKA HANDELSBANKEN FL. RT. 07/22/20 | 86959RAZ3 | CD | Certificate of Deposit | SVENSKA FLRT 07/22/20 | | 3,000,720.00 | 3,001,406.17 | 05/22/2020 | 07/22/2020 |
| SVENSKA HANDELSBANKEN | SVENSKA HANDELSBANKEN FK RT 5/7/20 | 86959RBJ8 | CD | Certificate of Deposit | SVENSKA HANDELS 5/7/20 | | 1,000,210.00 | 1,000,011.55 | 05/07/2020 | 05/07/2020 |
| SVENSKA HANDELSBANKEN | SVENSKA HANDELSBANKEN FL. RT. 05/01/20 | 86959RCE8 | CD | Certificate of Deposit | SVENSKA FLRT 5/1/20 | | 5,000,150.00 | 5,000,000.00 | 05/01/2020 | 05/01/2020 |
| SVENSKA HANDELSBANKEN | SVENSKA HANDELSBANKEN FL RT 10/16/20 | 86959RCU2 | CD | Certificate of Deposit | SVENSKA 10/16/20 | | 2,000,100.00 | 2,000,739.00 | 07/16/2020 | 10/16/2020 |
| SVENSKA HANDELSBANKEN | SVENSKA HANDELSBANKEN FL. RT. 12/30/20 | 86959REG1 | CD | Certificate of Deposit | SVENSKA FLRT 12/30/20 | | 2,749,092.50 | 2,752,092.73 | 06/30/2020 | 12/30/2020 |
| TORONTO DOMINION BANK | TORONTO DOMINION BANK FL. RT. 08/05/2020 | 89114M4Q7 | CD | Certificate of Deposit | TORONTO DOM FLRT 8/5/20 | | 2,998,710.00 | 3,000,806.06 | 05/05/2020 | 08/05/2020 |
| WELLS FARGO | WELLS FARGO BANK NA FL RT 10/13/20 | 95001KEA8 | CD | Certificate of Deposit | WELLS FARGO 10/13/20 | | 1,999,660.00 | 2,000,573.48 | 06/17/2020 | 10/13/2020 |
| BANK OF MONTREAL | BANK OF MONTREAL CHICAGO FL RT 10/2/20 | 06370R4P1 | CD | Certificate of Deposit | BANK MONTREAL 10/02/20 | | 2,996,340.00 | 3,001,258.70 | 07/02/2020 | 10/02/2020 |
| BANK OF MONTREAL | BANK OF MONTREAL FL. RT. 07/10/20 | 06370RR92 | CD | Certificate of Deposit | BANK OF MONT FLRT 7/10/20 | | 2,998,530.00 | 3,000,406.23 | 07/10/2020 | 07/10/2020 |
| BANK OF MONTREAL | BANK OF MONTREAL FL. RT. 07/13/20 | 06370RS26 | CD | Certificate of Deposit | BANK MONTR FLRT 7/13/20 | | 2,998,590.00 | 3,001,264.60 | 07/13/2020 | 07/13/2020 |
| BANK OF MONTREAL | BANK OF MONTREAL FL. RT. 08/03/20 | 06370RV48 | CD | Certificate of Deposit | BANK OF MONTR FLRT 8/3/20 | | 4,996,950.00 | 5,001,545.92 | 05/04/2020 | 08/03/2020 |
| BANK OF MONTREAL | BANK OF MONTREAL CHICAGO FL RT 5/8/20 | 06370RZZ5 | CD | Certificate of Deposit | BANK MONTREAL 5/8/20 | | 2,750,082.50 | 2,750,000.00 | 05/08/2020 | 05/08/2020 |
| BANK OF NOVA SCOTIA | BANK OF NOVA SCOTIA FL RT 7/10/20 | 06417MAC9 | CD | Certificate of Deposit | BANK NOVA SCOTIA 7/10/20 | | 1,999,040.00 | 2,000,073.62 | 07/13/2020 | 07/10/2020 |
| BANK OF NOVA SCOTIA | BANK OF NOVA SCOTIA FL RT 10/23/20 | 06417MCN3 | CD | Certificate of Deposit | BANK NOVA SCOTIA 10/23/20 | | 1,998,120.00 | 2,001,430.91 | 07/23/2020 | 10/23/2020 |
| CANADIAN IMPERIAL BANK | CANADIAN IMPERIAL BANK FL. RT. 06/12/20 | 13606B2E5 | CD | Certificate of Deposit | CANADIAN IMP FLRT 6/12/20 | | 999,720.00 | 1,000,079.71 | 05/12/2020 | 06/12/2020 |
| CANADIAN IMPERIAL BANK | CANADIAN IMPERIAL BANK FL RT 07/10/20 | 13606B3M6 | CD | Certificate of Deposit | CANADIAN IMP FLRT 7/10/20 | | 4,997,550.00 | 5,000,484.41 | 05/11/2020 | 07/10/2020 |
| CREDIT AGRICOLE | CREDIT AGRICOLE FL. RT. 06/12/20 | 22532XMF2 | CD | Certificate of Deposit | CREDIT AGR FLRT 6/12/20 | | 2,999,460.00 | 3,000,862.24 | 06/12/2020 | 06/12/2020 |
| CREDIT AGRICOLE | CREDIT AGRICOLE FL RT 6/26/20 | 22532XMY1 | CD | Certificate of Deposit | CREDIT AGRICOLE 6/26/20 | | 4,749,525.00 | 4,750,883.16 | 05/26/2020 | 06/26/2020 |
| CREDIT INDUSTELLE | CREDIT INDUSTRELLE FL RT 7/21/20 | 22536UWE6 | CD | Certificate of Deposit | CREDIT INDUS 7/21/20 | | 2,998,770.00 | 3,000,398.41 | 07/21/2020 | 07/21/2020 |
| GOLDMAN SACHS | GOLDMAN SACHS BANK USA FL RT 5/26/20 | 40054PBA2 | CD | Certificate of Deposit | GOLDMAN SACHS 5/26/20 | | 1,250,062.50 | 1,250,026.59 | 05/26/2020 | 05/26/2020 |
| GOLDMAN SACHS | GOLDMAN SACHS BANK USA FLT RT 9/21/20 | 40054PCJ2 | CD | Certificate of Deposit | GOLDMAN SACHS 9/21/20 | | 2,995,740.00 | 2,999,982.53 | 06/22/2020 | 09/21/2020 |
| NATIXIS | NATIXIS FL RT 8/6/20 | 63873N4F5 | CD | Certificate of Deposit | NATIXIS 8/6/20 | | 4,747,577.50 | 4,751,128.37 | 05/06/2020 | 08/06/2020 |
| ROYAL BANK OF CANADA | ROYAL BANK OF CANADA FL. RT. 08/14/20 | 78012UQP3 | CD | Certificate of Deposit | ROYAL CANADA FLRT 8/14/20 | | 2,996,610.00 | 3,001,102.50 | 07/14/2020 | 08/14/2020 |
| SOCIETE GENERALE | SOCIETE GENERALE FL. RT. 09/04/20 | 83369Y6L5 | CD | Certificate of Deposit | SOCIETE GEN FLRT 9/4/20 | | 7,246,012.50 | 7,254,954.09 | 06/04/2020 | 09/04/2020 |
| WELLS FARGO | WELLS FARGO BANK NA FL RT 8/10/20 | 95001KCE2 | CD | Certificate of Deposit | WELLS FARGO | | 2,997,660.00 | 3,000,503.18 | 05/11/2020 | 08/10/2020 |
| WESTPAC BANK | WESTPAC BANK FL RT 10/18/20 | 96130ADX3 | CD | Certificate of Deposit | WESTPAC BANK 10/28/20 | | 5,743,042.50 | 5,750,000.00 | 07/28/2020 | 10/28/2020 |
| BANQUE ET CAISSE | BANQUE ET CAISSE 05/21/20 | 0667K0EM1 | CP | Financial Company Commercial Paper | BANQUE ET CAISSE 5/21/20 | | 8,194,988.90 | 8,194,988.89 | 05/21/2020 | 05/21/2020 |
| DENMARK | DENMARK 05/04/20 | 24850CE42 | CP | Other Commercial Paper | DENMARK 05/04/20 | | 21,998,918.26 | 21,998,918.33 | 05/04/2020 | 05/04/2020 |
| KOCH INDUSTRIES | KOCH INDUSTRIES INC 5/05/20 | 50000DE51 | CP | Other Commercial Paper | KOCH 5/05/20 | | 9,999,722.20 | 9,999,722.22 | 05/05/2020 | 05/05/2020 |
| KOCH INDUSTRIES | KOCH INDUSTRIES INC 05/18/20 | 50000DEJ1 | CP | Other Commercial Paper | KOCH 5/18/20 | | 10,997,922.21 | 10,997,922.22 | 05/18/2020 | 05/18/2020 |
| KOCH INDUSTRIES | KOCH INDUSTRIES INC 6/03/20 | 50000DF35 | CP | Other Commercial Paper | KOCH 6/03/20 | | 4,999,055.55 | 4,999,083.34 | 06/03/2020 | 06/03/2020 |
| KOCH INDUSTRIES | KOCH INDUSTRIES INC 6/10/20 | 50000DFA9 | CP | Other Commercial Paper | KOCH 6/10/20 | | 4,198,133.35 | 4,198,133.34 | 06/10/2020 | 06/10/2020 |
| LLOYDS BANK | LLOYDS BANK PLC 08/17/20 | 53943RHH5 | CP | Financial Company Commercial Paper | LLOYDS BANK 08/17/20 | | 2,984,160.00 | 2,984,160.00 | 08/17/2020 | 08/17/2020 |
| MISTUBISHI INTERNATIONAL | MITSUBISHI INTL CORP 05/05/20 | 60680AE53 | CP | Financial Company Commercial Paper | MITSUBISHI 5/05/20 | | 9,999,166.70 | 9,999,166.67 | 05/05/2020 | 05/05/2020 |

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| MISTUBISHI INTERNATIONAL | MITSUBISHI INTL CORP 5/06/20 | 60680AE61 | CP | Financial Company Commercial Paper | MITSUBISHI 5/06/20 | | 9,999,513.90 | 9,999,513.89 | 05/06/2020 | 05/06/2020 |
| MISTUBISHI INTERNATIONAL | MITSUBISHI INTERNATIONAL CORP. 05/14/20 | 60680AEE4 | CP | Financial Company Commercial Paper | MITSUBISHI 5/14/20 | | 6,995,829.19 | 6,995,829.17 | 05/14/2020 | 05/14/2020 |
| NATIONAL RURAL UTILITIES | NATIONAL RURAL UTILIITIES 05/11/20 | 63743CEB5 | CP | Other Commercial Paper | NATL RURAL 5/11/20 | | 5,998,583.34 | 5,998,583.33 | 05/11/2020 | 05/11/2020 |
| MISTUBISHI INTERNATIONAL | NATIXIS NY 5/4/20 | 63873JE48 | CP | Other Commercial Paper | NATIXIS NY 5/4/20 | | 4,999,291.65 | 4,999,291.67 | 05/04/2020 | 05/04/2020 |
| NATIXIS | NATIXIS 05/15/20 | 63873JEF3 | CP | Other Commercial Paper | NATIXIS 05/15/20 | | 3,347,915.56 | 3,347,915.56 | 05/15/2020 | 05/15/2020 |
| NORTHERN ILLINOIS GAS | NORTHERN ILLINOIS GAS CO. 05/01/20 | 66522TE10 | CP | Other Commercial Paper | NORTH ILL GAS 5/1/20 | | 16,000,000.00 | 16,000,000.00 | 05/01/2020 | 05/01/2020 |
| NSTAR ELECTRIC | NSTAR ELECTRIC CO 5/01/20 | 67021JE16 | CP | Other Commercial Paper | NSTAR 5/01/20 | | 21,999,938.84 | 22,000,000.00 | 05/01/2020 | 05/01/2020 |
| ONTARIO PROVINCE | ONTARIO PROVINCE 5/5/20 | 68323JE50 | CP | Other Commercial Paper | ONTARIO PROVINCE 5/5/20 | | 3,080,448.84 | 3,080,448.84 | 05/05/2020 | 05/05/2020 |
| ONTARIO PROVINCE | ONTARIO PROVINCE 05/19/20 | 68323JEK7 | CP | Other Commercial Paper | ONTARIO PROVINCE 5/19/20 | | 6,148,155.00 | 6,148,155.00 | 05/19/2020 | 05/19/2020 |
| ONTARIO PROVINCE | ONTARIO (PROVINCE OF) 06/03/2020 | 68323JF34 | CP | Other Commercial Paper | ONTARIO 6/03/20 | | 1,874,381.25 | 1,874,381.25 | 06/03/2020 | 06/03/2020 |
| ONTARIO PROVINCE | ONTARIO PROVINCE 6/18/20 | 68323JFJ9 | CP | Other Commercial Paper | ONTARIO 06/18/20 | | 1,499,280.00 | 1,499,280.00 | 06/18/2020 | 06/18/2020 |
| PACCAR FINANCIAL | PACCAR FINANCIAL CORP. 05/08/20 | 69372AE81 | CP | Financial Company Commercial Paper | PACCAR 05/08/20 | | 6,999,591.69 | 6,999,591.67 | 05/08/2020 | 05/08/2020 |
| PRAXAIR, INC | PRAXAIR INC 6/19/20 | 74005HFK3 | CP | Other Commercial Paper | PRAXAIR 6/19/20 | | 9,995,644.50 | 9,995,644.45 | 06/19/2020 | 06/19/2020 |
| PRUDENTIAL FUNDING | PRUDENTIAL FUNDING LLC 5/01/20 | 74433GE10 | CP | Financial Company Commercial Paper | PRUDENTIAL 5/01/20 | | 43,249,964.10 | 43,250,000.00 | 05/01/2020 | 05/01/2020 |
| QUEENSLAND TREASURY | QUEENSLAND TREASURY CORP 5/6/20 | 74830RE64 | CP | Other Commercial Paper | QUEENSLAND 5/6/20 | | 12,898,852.55 | 12,898,852.50 | 05/06/2020 | 05/06/2020 |
| SANTANDER UK | SANTANDER UK PLC 5/01/20 | 80285PE16 | CP | Other Commercial Paper | SANTANDER 5/01/20 | | 11,600,000.00 | 11,600,000.00 | 05/01/2020 | 05/01/2020 |
| USAA CAPITAL CORP. | USAA CAPITAL CORP 06/03/20 | 90328AF32 | CP | Other Commercial Paper | USAA CAPITAL 06/03/20 | | 23,489,605.08 | 23,489,605.08 | 06/03/2020 | 06/03/2020 |
| LLOYDS BANK PLC | LLOYDS BANK FL RT 5/1/20 | 53946BEE7 | CP | Financial Company Commercial Paper | LLOYDS BANK 5/1/20 | | 7,000,000.00 | 7,000,000.00 | 05/01/2020 | 05/01/2020 |
| FANNIE MAE | FNMA 1.50% 11/30/20 | 3135G0F73 | FM | Government Agency Debt | FNMA 1.50% 11/30/20 | | 2,519,375.00 | 2,499,015.41 | 11/30/2020 | 11/30/2020 |
| FANNIE MAE | FANNIE MAE FLT RT 12/11/20 | 3135G02C6 | FM | Government Agency Debt | FNMA FLT RT 12/11/2020 | | 3,998,800.00 | 4,000,494.34 | 06/11/2020 | 12/11/2020 |
| FANNIE MAE | FNMA FL RT 03/16/2021 | 3135G02F9 | FM | Government Agency Debt | FNMA FLT 03/16/2021 | | 1,999,660.00 | 2,000,000.00 | 06/16/2020 | 03/16/2021 |
| FEDERAL FARM CREDIT | FEDERA FARM CREDIT BANKS 1.67% 03/02/21 | 3133ELCG7 | G | Government Agency Debt | FED FARM CRDT 1.67 3/2/21 | | 1,801,854.00 | 1,803,260.73 | 03/02/2021 | 03/02/2021 |
| FREDDIE MAC | FREDDIE MAC 1.55% 05/08/20 | 3134G43Q9 | G | Government Agency Debt | FREDDIE MAC 1.55% 5/8/20 | | 1,250,287.50 | 1,249,991.15 | 05/08/2020 | 05/08/2020 |
| FEDERAL HOME LOAN BANK | FEDERAL HOME LOAN BANK FL. RT. 01/22/21 | 3130AGSF3 | G | Government Agency Debt | FEDERAL HOME FLRT 1/22/21 | | 11,984,880.00 | 11,998,674.55 | 07/22/2020 | 01/22/2021 |
| FEDERAL HOME LOAN BANK | FEDERAL HOME LOAN BANKS FL. RT. 12/23/20 | 3130AH5B5 | G | Government Agency Debt | FEDERAL HOME FLT 12/23/20 | | 2,999,220.00 | 3,001,544.90 | 06/23/2020 | 12/23/2020 |
| FEDERAL HOME LOAN BANK | FHLB FLT RT 10/07/2020 | 3130AHAP8 | G | Government Agency Debt | FHLB FLT RT 10/07/2020 | | 5,999,460.00 | 6,001,976.55 | 07/07/2020 | 10/07/2020 |
| FEDERAL HOME LOAN BANK | FEDERAL HOME LOAN BANK FL. RT. 02/25/21 | 3130AJAD1 | G | Government Agency Debt | FEDERAL HOME FLRT 2/25/21 | | 2,994,660.00 | 3,000,000.00 | 05/25/2020 | 02/25/2021 |
| FEDERAL HOME LOAN BANK | FEDERAL HOME LOAN BANKS FL. RT. 09/04/20 | 3130AJC56 | G | Government Agency Debt | FEDERAL HOME FLRT 9/4/20 | | 2,498,275.00 | 2,499,390.15 | 06/04/2020 | 09/04/2020 |
| FEDERAL HOME LOAN BANK | FEDERAL HOME LOAN BANK FL. RT. 07/24/20 | 3130AJFR5 | G | Government Agency Debt | FEDERAL HOME FLRT 7/24/20 | | 4,999,750.00 | 5,000,000.00 | 05/24/2020 | 07/24/2020 |
| FEDERAL HOME LOAN BANK | FEDERAL HOME LOAN BANKS. FL. RT. 07/01/20 | 3130AJG52 | G | Government Agency Debt | FEDERAL HOME FLRT 7/1/20 | | 6,999,790.00 | 7,000,000.00 | 07/01/2020 | 07/01/2020 |
| FEDERAL HOME LOAN BANK | FEDERAL HOME LOAN BANKS FL. RT. 10/02/20 | 3130AJGP8 | G | Government Agency Debt | FEDERAL HOME FLRT 10/2/20 | | 1,699,847.00 | 1,700,000.00 | 07/02/2020 | 10/02/2020 |
| FEDERAL HOME LOAN BANK | FEDERAL HOME LOAN BANKS FL. RT. 07/02/20 | 3130AJGQ6 | G | Government Agency Debt | FEDERAL HOME FLRT 7/2/20 | | 1,699,932.00 | 1,700,000.00 | 07/02/2020 | 07/02/2020 |
| FEDERAL HOME LOAN BANK | FEDERAL HOME LOAN BANKS FL. RT. 10/06/20 | 3130AJGW3 | G | Government Agency Debt | FED HOME LN FLRT 10/6/20 | | 1,699,847.00 | 1,700,000.00 | 07/06/2020 | 10/06/2020 |
| FEDERAL HOME LOAN BANK | FEDERAL HOME LOAN BANK FL. RT. 10/08/20 | 3130AJH44 | G | Government Agency Debt | FED HOME LN FLRT 10/8/20 | | 1,699,847.00 | 1,700,000.00 | 07/08/2020 | 10/08/2020 |
| FEDERAL HOME LOAN BANK | FEDERAL HOME LOAN BANK FL. RT. 04/13/21 | 3130AJHK8 | G | Government Agency Debt | FED HOME LN FLRT 4/13/21 | | 4,802,064.00 | 4,800,000.00 | 07/13/2020 | 04/13/2021 |
| FEDERAL FARM CREDIT | FEDERAL FARM CREDIT FL RT 6/15/20 | 3133EK7J9 | G | Government Agency Debt | FED FARM CREDIT 6/15/20 | | 14,999,700.00 | 15,000,000.00 | 06/15/2020 | 06/15/2020 |
| FEDERAL FARM CREDIT | FEDERAL FARM CREDIT BANKS FL. RT. 04/27/21 | 3133ELVN1 | G | Government Agency Debt | FED FARM FLRT 4/27/21 | | 4,002,800.00 | 4,003,606.18 | 05/27/2020 | 04/27/2021 |
| FREDDIE MAC | FREDDIE MAC FL. RT. 06/10/20 | 3134GVBB3 | G | Government Agency Debt | FREDDIE MAC FLRT 6/10/20 | | 2,499,825.00 | 2,500,000.00 | 06/10/2020 | 06/10/2020 |
| FREDDIE MAC | FREDDIE MAC FL. RT. 08/25/20 | 3134GVDT2 | G | Government Agency Debt | FREDDIE MAC FLRT 8/25/20 | | 2,999,040.00 | 3,000,000.00 | 05/25/2020 | 08/25/2020 |
| FREDDIE MAC | FREDDIE MAC FL. RT. 03/05/21 | 3134GVFG8 | G | Government Agency Debt | FREDDIE MAC FLRT 3/5/21 | | 4,999,150.00 | 5,000,000.00 | 06/05/2020 | 03/05/2021 |
| FREDDIE MAC | FREDDIE MAC FL RT 12/10/21 | 3134GVGQ5 | G | Government Agency Debt | FREDDIE MAC FLRT 12/10/21 | | 1,991,860.00 | 2,000,000.00 | 06/10/2020 | 12/10/2021 |
| FANNIE MAE | FANNIE MAE FL. RT. 04/05/21 | 3135G02X0 | G | Government Agency Debt | FANNIE MAE FLRT 4/5/21 | | 1,699,677.00 | 1,700,000.00 | 07/05/2020 | 04/05/2021 |
| FANNIE MAE | FANNIE MAE FL. RT. 01/29/21 | 3135G0V83 | G | Government Agency Debt | FANNIE MAE FLRT 1/29/21 | | 4,993,200.00 | 4,999,796.44 | 07/29/2020 | 01/29/2021 |
| INVESCO | INVESCO PREMIER US GOVERNMENT MONEY PORTFOLIO | 00142W843 | MM | Collective Investment Fund | INVESCO PREMIER US GOVT | | 100,000,000.00 | 100,000,000.00 | 05/01/2020 | 05/01/2020 |
| FIDELITY | FIDELITY INVESTMENTS MONEY MARKET FUNDS | 316175108 | MM | Collective Investment Fund | FIDELITY INVTS MMKT FUNDS | | 80,795,130.00 | 80,795,130.00 | 05/01/2020 | 05/01/2020 |
| FEDERATED | FEDERATED GOVERNMENT OBLIGATIONS FUND | 608919718 | MM | Collective Investment Fund | FEDERATED GOVT OBLIG | | 100,000,000.00 | 100,000,000.00 | 05/01/2020 | 05/01/2020 |
| GOLDMAN SACHS | GOLDMAN SACHS SECURITIES REPO | 993138146 | RP | Other Repurchase Agreement | GOLDMAN SACHS REPO | | 55,000,000.00 | 55,000,000.00 | 05/01/2020 | 05/01/2020 |
| BANK OF AMERICA | BANK OF AMERICA REPO (BAML) | 993357070 | RP | Other Repurchase Agreement | BK OF AMERICA REPO | | 10,000,000.00 | 10,000,000.00 | 05/01/2020 | 05/01/2020 |
| CITIGROUP | CITIGROUP GLOBAL MARKETS INC REPURCHASE AGREEMENT | 993357071 | RP | Other Repurchase Agreement | CITIGRP GLB REPO | | 85,000,000.00 | 85,000,000.00 | 05/01/2020 | 05/01/2020 |
| US TREASURY | U.S. T-BILL 05/05/20 | 9127962K4 | TI | Treasury Debt | U.S. T-BILL 05/05/20 | | 2,000,000.00 | 1,999,982.33 | 05/05/2020 | 05/05/2020 |
| US TREASURY | U.S. TREASURY BILL 05/12/20 | 9127962L2 | TI | Treasury Debt | U.S. T-BILL 05/12/20 | | 2,499,950.00 | 2,499,858.68 | 05/12/2020 | 05/12/2020 |
| US TREASURY | U.S. TREASURY BILL 05/19/20 | 9127962M0 | TI | Treasury Debt | U.S. T-BILL 05/19/20 | | 2,499,900.00 | 2,499,813.75 | 5/19/2020 | 5/19/2020 |
| US TREASURY | U.S. T-BILL 06/02/20 | 9127962P3 | TI | Treasury Debt | U.S. T-BILL 06/02/20 | | 1,999,860.00 | 1,999,849.78 | 6/2/2020 | 6/2/2020 |
| US TREASURY | U.S. TREASURY BILL 06/16/20 | 9127962V0 | TI | Treasury Debt | U.S. T-BILL 6/16/20 | | 1,999,800.00 | 1,999,718.89 | 6/16/2020 | 6/16/2020 |
| US TREASURY | U.S. T-BILL 07/14/20 | 9127963D9 | TI | Treasury Debt | U.S. T-BILL 07/14/20 | | 1,999,660.00 | 1,999,506.67 | 7/14/2020 | 7/14/2020 |
| US TREASURY | U.S. TREASURY BILL 05/21/20 | 912796SR1 | TI | Treasury Debt | U.S. T-BILL 5/21/20 | | 2,499,875.00 | 2,499,876.39 | 05/21/2020 | 05/21/2020 |
| US TREASURY | U.S. TREASURY BILL 07/16/20 | 912796SZ3 | TI | Treasury Debt | U.S. T-BILL 07/16/20 | | 1,999,600.00 | 1,998,838.89 | 07/16/2020 | 07/16/2020 |
| US TREASURY | U.S. TREASURY BILL 07/09/20 | 912796WW5 | TI | Treasury Debt | U.S. T-BILL 7/9/20 | | 2,499,575.00 | 2,499,070.42 | 07/09/2020 | 07/09/2020 |
| US TREASURY | U.S. TREASURY BILL 08/06/20 | 912796WZ8 | TI | Treasury Debt | U.S. T-BILL 8/6/20 | | 2,499,275.00 | 2,498,780.77 | 08/06/2020 | 08/06/2020 |
| US TREASURY | UNITED STATES TREAS NTS 1.50% 8/15/2020 | 9128282Q2 | TN | Treasury Debt | US TREAS NTS 1.50% | | 1,004,140.00 | 999,671.07 | 08/15/2020 | 08/15/2020 |
| US TREASURY | UNITED STATES TREAS NTS 1.375% 9/15/2020 | 9128282V1 | TN | Treasury Debt | US TREAS NTS 1.375% | | 1,004,690.00 | 999,148.12 | 09/15/2020 | 09/15/2020 |
| US TREASURY | US T-NOTE 1.375% 08/31/20 | 912828L32 | TN | Treasury Debt | US T-NOTE 1.375% 08/31/20 | | 1,004,260.00 | 999,212.64 | 08/31/2020 | 08/31/2020 |
| US TREASURY | US T-NOTE 1.375% 10/31/20 | 912828L99 | TN | Treasury Debt | US T-NOTE 1.375% 10/31/20 | | 1,006,330.00 | 998,796.31 | 10/31/2020 | 10/31/2020 |
| US TREASURY | US T-NOTE 1.375% 5/31/20 | 912828VF4 | TN | Treasury Debt | US T-NOTE 1.375% 5/31/20 | | 1,001,050.00 | 999,804.69 | 05/31/2020 | 05/31/2020 |
| US TREASURY | U.S. TREASURY NOTE FL. RT. 10/31/20 | 9128285H9 | TN | Treasury Debt | U.S. T-NOTE FLRT 10/31/20 | | 2,500,450.00 | 2,500,321.94 | 05/01/2020 | 10/31/2020 |
| US TREASURY | US TREASURY FLT RT 1/31/21 | 9128285Y2 | TN | Treasury Debt | US TREASURY 1/31/21 | | 2,401,776.00 | 2,401,177.95 | 05/01/2020 | 01/31/2021 |
| US TREASURY | US TREASURY FLT RT 4/30/21 | 9128286Q8 | TN | Treasury Debt | US TREASURY 4/30/21 | | 3,003,000.00 | 2,999,992.45 | 05/01/2020 | 04/30/2021 |

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| US TREASURY | U.S. TREASURY NOTE FL. RT. 07/31/21 | 9128287G9 | TN | Treasury Debt | U.S. T-NOTE FLRT 7/31/21 | | 3,506,860.00 | 3,506,989.80 | 05/01/2020 | 07/31/2021 |
| US TREASURY | U.S. TREASURY NOTE FL. RT. 07/31/20 | 912828Y53 | TN | Treasury Debt | U.S. T-NOTE FLRT 7/31/18 | | 3,000,240.00 | 3,000,246.01 | 05/01/2020 | 07/31/2020 |
| US TREASURY | U.S. TREASURY NOTE FL. RT. 10/31/21 | 912828YN4 | TN | Treasury Debt | U.S. T-NOTE FLRT 10/31/21 | | 3,512,355.00 | 3,510,478.38 | 05/01/2020 | 10/31/2021 |
| US TREASURY | U.S. TREASURY NOTE FL. RT. 01/31/22 | 912828Z45 | TN | Treasury Debt | U.S. T-NOTE FLRT 1/31/22 | | 2,002,320.00 | 1,999,783.33 | 05/01/2020 | 01/31/2022 |