<table>
<thead>
<tr>
<th>ISIN</th>
<th>CUSIP</th>
<th>Description</th>
<th>Type</th>
<th>Coupon Rate</th>
<th>Reset Date</th>
<th>Maturity Date</th>
<th>S&amp;P</th>
<th>Moodys</th>
<th>Par amount</th>
<th>Amortized Cost</th>
<th>% Total Portfolio</th>
<th>Country</th>
</tr>
</thead>
<tbody>
<tr>
<td>99042597</td>
<td>99042597</td>
<td>CREDIT AGRICOLE CIB REPO REPO-GOVERNMENT</td>
<td>1.7%</td>
<td>14-May-18</td>
<td>14-May-18</td>
<td>A-1+</td>
<td>1,202,000,000.00</td>
<td>1,202,000,000.00</td>
<td>FR</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>990426065</td>
<td>990426065</td>
<td>MERRILL LYNCH PIERCE FENNER &amp; SMITH INC REPO. REPO-GOVERNMENT</td>
<td>1.7%</td>
<td>14-May-18</td>
<td>14-May-18</td>
<td>A-1+</td>
<td>300,000,000.00</td>
<td>300,000,000.00</td>
<td>US</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>990426060</td>
<td>990426060</td>
<td>MIZUHO SECURITIES USA LLC REPO REPO-GOVERNMENT</td>
<td>1.7%</td>
<td>14-May-18</td>
<td>14-May-18</td>
<td>A-1+</td>
<td>200,000,000.00</td>
<td>200,000,000.00</td>
<td>US</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>990426140</td>
<td>990426140</td>
<td>RBC DOMINION SECURITIES INC REPO REPO-GOVERNMENT</td>
<td>1.7%</td>
<td>14-May-18</td>
<td>14-May-18</td>
<td>A-1+</td>
<td>1,300,000,000.00</td>
<td>1,300,000,000.00</td>
<td>CA</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>990426129</td>
<td>990426129</td>
<td>ROYAL BANK OF CANADA NY BRANCH REPO REPO-GOVERNMENT</td>
<td>1.7%</td>
<td>14-May-18</td>
<td>14-May-18</td>
<td>A-1+</td>
<td>350,000,000.00</td>
<td>350,000,000.00</td>
<td>CA</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>US912796PH45</td>
<td>US912796PH45</td>
<td>UNITED STATES TREASURY BILL 0% 05/31/2018</td>
<td>U.S. TREAS BILL</td>
<td>0.00%</td>
<td>31-May-18</td>
<td>31-May-18</td>
<td>A-1+</td>
<td>1,200,000,000.00</td>
<td>1,199,089,555.55</td>
<td>10.63% US</td>
<td></td>
<td></td>
</tr>
<tr>
<td>US912796PZ12</td>
<td>US912796PZ12</td>
<td>UNITED STATES TREASURY BILL 0% 06/07/2018</td>
<td>U.S. TREAS BILL</td>
<td>0.00%</td>
<td>7-Jun-18</td>
<td>7-Jun-18</td>
<td>A-1+</td>
<td>300,000,000.00</td>
<td>299,708,000.00</td>
<td>2.66% US</td>
<td></td>
<td></td>
</tr>
<tr>
<td>US912796PFM50</td>
<td>US912796PFM50</td>
<td>UNITED STATES TREASURY BILL 0% 06/28/2018</td>
<td>U.S. TREAS BILL</td>
<td>0.00%</td>
<td>28-Jun-18</td>
<td>28-Jun-18</td>
<td>A-1+</td>
<td>700,000,000.00</td>
<td>698,551,250.00</td>
<td>6.19% US</td>
<td></td>
<td></td>
</tr>
<tr>
<td>US912796P349</td>
<td>US912796P349</td>
<td>UNITED STATES TREASURY BILL 0% 07/05/2018</td>
<td>U.S. TREAS BILL</td>
<td>0.00%</td>
<td>5-Jul-18</td>
<td>5-Jul-18</td>
<td>A-1+</td>
<td>500,000,000.00</td>
<td>498,876,944.46</td>
<td>4.42% US</td>
<td></td>
<td></td>
</tr>
<tr>
<td>US912796PFO6</td>
<td>US912796PFO6</td>
<td>UNITED STATES TREASURY BILL 0% 07/12/2018</td>
<td>U.S. TREAS BILL</td>
<td>0.00%</td>
<td>12-Jul-18</td>
<td>12-Jul-18</td>
<td>A-1+</td>
<td>500,000,000.00</td>
<td>498,152,520.83</td>
<td>4.42% US</td>
<td></td>
<td></td>
</tr>
<tr>
<td>US912796KZ52</td>
<td>US912796KZ52</td>
<td>UNITED STATES TREASURY BILL 0% 07/19/2018</td>
<td>U.S. TREAS BILL</td>
<td>0.00%</td>
<td>19-Jul-18</td>
<td>19-Jul-18</td>
<td>A-1+</td>
<td>600,000,000.00</td>
<td>598,247,333.58</td>
<td>5.30% US</td>
<td></td>
<td></td>
</tr>
<tr>
<td>US912796PF48</td>
<td>US912796PF48</td>
<td>UNITED STATES TREASURY BILL 0% 07/26/2018</td>
<td>U.S. TREAS BILL</td>
<td>0.00%</td>
<td>26-Jul-18</td>
<td>26-Jul-18</td>
<td>A-1+</td>
<td>1,000,000,000.00</td>
<td>996,517,291.87</td>
<td>8.83% US</td>
<td></td>
<td></td>
</tr>
<tr>
<td>US912796P521</td>
<td>US912796P521</td>
<td>UNITED STATES TREASURY BILL 0% 08/02/2018</td>
<td>U.S. TREAS BILL</td>
<td>0.00%</td>
<td>2-Aug-18</td>
<td>2-Aug-18</td>
<td>A-1+</td>
<td>500,000,000.00</td>
<td>498,188,888.88</td>
<td>4.42% US</td>
<td></td>
<td></td>
</tr>
<tr>
<td>US912796N2Z18</td>
<td>US912796N2Z18</td>
<td>UNITED STATES TREASURY BILL 0% 10/11/2018</td>
<td>U.S. TREAS BILL</td>
<td>0.00%</td>
<td>11-Oct-18</td>
<td>11-Oct-18</td>
<td>A-1+</td>
<td>500,000,000.00</td>
<td>498,078,125.02</td>
<td>4.40% US</td>
<td></td>
<td></td>
</tr>
<tr>
<td>US912828S844</td>
<td>US912828S844</td>
<td>UNITED STATES TREASURY FLOATIN FRN 07/31/2018</td>
<td>U.S. TREAS BILL</td>
<td>2.02%</td>
<td>31-Jul-18</td>
<td>31-Jul-18</td>
<td>A-1+</td>
<td>270,000,000.00</td>
<td>270,102,535.62</td>
<td>2.93% US</td>
<td></td>
<td></td>
</tr>
<tr>
<td>US912828ST750</td>
<td>US912828ST750</td>
<td>UNITED STATES TREASURY FLOATIN FRN 10-18/2018</td>
<td>U.S. TREAS BILL</td>
<td>2.02%</td>
<td>31-Jul-18</td>
<td>31-Jul-18</td>
<td>A-1+</td>
<td>300,000,000.00</td>
<td>300,336,688.70</td>
<td>2.66% US</td>
<td></td>
<td></td>
</tr>
<tr>
<td>US912828S667</td>
<td>US912828S667</td>
<td>UNITED STATES TREASURY NOTE/BOND 0.75% 07/31/2018</td>
<td>U.S. TREAS. NOTES</td>
<td>0.75%</td>
<td>31-Jul-18</td>
<td>31-Jul-18</td>
<td>A-1+</td>
<td>250,000,000.00</td>
<td>249,410,066.93</td>
<td>2.12% US</td>
<td></td>
<td></td>
</tr>
<tr>
<td>US912828K265</td>
<td>US912828K265</td>
<td>UNITED STATES TREASURY NOTE/BOND 1% 08/15/2018</td>
<td>U.S. TREAS. NOTES</td>
<td>1%</td>
<td>15-Aug-18</td>
<td>15-Aug-18</td>
<td>A-1+</td>
<td>100,000,000.00</td>
<td>99,830,648.47</td>
<td>0.88% US</td>
<td></td>
<td></td>
</tr>
<tr>
<td>US912828WD88</td>
<td>US912828WD88</td>
<td>UNITED STATES TREASURY NOTE/BOND 1.25% 10/31/2018</td>
<td>U.S. TREAS. NOTES</td>
<td>1.25%</td>
<td>31-Oct-18</td>
<td>31-Oct-18</td>
<td>A-1+</td>
<td>500,000,000.00</td>
<td>498,444,134.38</td>
<td>4.42% US</td>
<td></td>
<td></td>
</tr>
<tr>
<td>US912828VK31</td>
<td>US912828VK31</td>
<td>UNITED STATES TREASURY NOTE/BOND 1.38% 06/30/2018</td>
<td>U.S. TREAS. NOTES</td>
<td>1.38%</td>
<td>30-Jun-18</td>
<td>30-Jun-18</td>
<td>A-1+</td>
<td>250,000,000.00</td>
<td>249,979,264.02</td>
<td>2.22% US</td>
<td></td>
<td></td>
</tr>
<tr>
<td>US912828RE27</td>
<td>US912828RE27</td>
<td>UNITED STATES TREASURY NOTE/BOND 1.5% 08/31/2018</td>
<td>U.S. TREAS. NOTES</td>
<td>1.5%</td>
<td>31-Aug-18</td>
<td>31-Aug-18</td>
<td>A-1+</td>
<td>480,000,000.00</td>
<td>479,733,612.23</td>
<td>4.25% US</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Portfolio holdings are subject to change at any time without notice. This information is made available in accordance with Rule 30b-2 under the Investment Company Act of 1940 for illustrative purposes only and should not be construed as a recommendation to purchase or sell any security. Ratings represent an opinion of each respective rating agency.

The fund outlined is not available to U.S. Persons (as described in the Prospectus) and may only be offered and sold in accordance with Regulation S under the U.S. Securities Act of 1933.
<table>
<thead>
<tr>
<th>ISIN</th>
<th>CUSIP</th>
<th>Description</th>
<th>Type</th>
<th>Coupon Rate</th>
<th>Reset Date</th>
<th>Maturity Date</th>
<th>Rating S&amp;P</th>
<th>Rating Moodys</th>
<th>Par amount</th>
<th>Ammortized Cost</th>
<th>% Total Portfolio</th>
<th>Country</th>
</tr>
</thead>
</table>
