

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND  
LIST OF INVESTMENTS AS OF AUGUST 31, 2017 (UNAUDITED)**

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (19.68%)</b>							
\$1,409,740	FANNIE MAE 1.00 9/17	1.00	9/20/2017	9/20/2017	\$1,406,204	\$1,405,903	3135G0PP2
\$9,544,282	FANNIE MAE 1.00 9/17	1.00	9/27/2017	9/27/2017	\$9,520,956	\$9,518,962	3135G0ZL0
\$4,451,424	FANNIE MAE 0.875 10/17	0.88	10/26/2017	10/26/2017	\$4,450,241	\$4,448,634	3135G0PQ0
\$4,047,145	FANNIE MAE 0.875 10/17	0.88	10/26/2017	10/26/2017	\$4,049,071	\$4,048,757	3135G0PQ0
\$2,247,863	FANNIE MAE 0.875 10/17	0.88	10/26/2017	10/26/2017	\$2,249,237	\$2,249,309	3135G0PQ0
\$6,043,545	FANNIE MAE 0.875 12/17	0.88	12/20/2017	12/20/2017	\$6,047,114	\$6,047,279	3135G0RT2
\$3,994,432	FANNIE MAE 0.875 12/17	0.88	12/20/2017	12/20/2017	\$3,996,998	\$3,997,540	3135G0RT2
\$998,500	FANNIE MAE 0.87 12/17	0.87	12/26/2017	12/26/2017	\$1,000,000	\$999,419	3136G14R7
\$14,964,150	FANNIE MAE 0.875 2/18	0.88	2/8/2018	2/8/2018	\$14,976,000	\$14,980,965	3135G0TG8
\$998,700	FANNIE MAE 1.00 2/18	1.00	2/28/2018	2/28/2018	\$1,000,000	\$999,222	3136G05Y3
\$15,496,007	FANNIE MAE 0.875 3/18	0.88	3/28/2018	3/28/2018	\$15,505,291	\$15,509,352	3135G0J61
\$1,897,289	FANNIE MAE 1.05 4/18	1.05	4/17/2018	4/17/2018	\$1,897,676	\$1,897,997	3136G1JV2
\$9,967,340	FANNIE MAE 0.875 5/18	0.88	5/21/2018	5/21/2018	\$9,975,340	\$9,975,380	3135G0WJ8
\$2,955,055	FANNIE MAE 0.875 5/18	0.88	5/21/2018	5/21/2018	\$2,957,389	\$2,958,698	3135G0WJ8
\$4,982,995	FANNIE MAE 0.875 5/18	0.88	5/21/2018	5/21/2018	\$4,985,990	\$4,987,690	3135G0WJ8
\$1,794,537	FANNIE MAE 0.875 5/18	0.88	5/21/2018	5/21/2018	\$1,795,197	\$1,795,568	3135G0WJ8
\$1,986,896	FANNIE MAE 1.05 5/18	1.05	5/25/2018	5/25/2018	\$1,990,000	\$1,986,985	3135G0XK4
\$11,953,120	FANNIE MAE 0.875 7/18	0.88	7/27/2018	7/27/2018	\$11,970,167	\$11,947,620	3135G0L84
\$16,964,300	FANNIE MAE VAR 10/17	1.24	9/5/2017	10/5/2017	\$16,997,936	\$17,002,835	3135G0F57
\$5,001,559	FED FARM CREDIT 1.125 9/17	1.13	9/22/2017	9/22/2017	\$5,000,275	\$5,000,165	3133EDVU3
\$5,013,565	FED FARM CREDIT 1.23 10/17	1.23	10/4/2017	10/4/2017	\$5,001,565	\$5,001,530	3133ED3Z3
\$2,173,580	FED FARM CREDIT 5.05 11/17	5.05	11/15/2017	11/15/2017	\$2,117,917	\$2,118,558	31331YEK2
\$2,996,310	FED FARM CREDIT 0.87 11/17	0.87	11/27/2017	11/27/2017	\$2,999,072	\$2,998,962	3133EC5A8
\$998,358	FED FARM CREDIT 0.84 12/17	0.84	12/13/2017	12/13/2017	\$999,217	\$999,111	3133EC7B4
\$8,267,119	FED FARM CREDIT 1.125 12/17	1.13	12/18/2017	12/18/2017	\$8,254,853	\$8,251,667	3133EEFE5
\$1,499,730	FED FARM CREDIT 1.125 12/17	1.13	12/18/2017	12/18/2017	\$1,499,845	\$1,500,303	3133EEFE5
\$1,001,730	FED FARM CREDIT 1.34 12/17	1.34	12/29/2017	12/29/2017	\$1,000,715	\$1,001,193	3133EDE99
\$2,994,564	FED FARM CREDIT 0.91 3/18	0.91	3/1/2018	3/1/2018	\$2,995,200	\$2,996,553	3133ECGW8
\$4,678,528	FED FARM CREDIT 4.25 4/18	4.25	4/16/2018	4/16/2018	\$4,654,952	\$4,657,826	31331YF21
\$996,180	FED FARM CREDIT 0.75 4/18	0.75	4/18/2018	4/18/2018	\$997,014	\$997,312	3133EF3B1
\$15,000,000	FED FARM CREDIT VAR 3/19	1.13	9/1/2017	3/1/2019	\$15,000,000	\$14,992,226	3133EHLR2
\$3,191,296	FED FARM CREDIT VAR 6/18	1.29	9/1/2017	6/1/2018	\$3,196,869	\$3,203,353	3133EEQ78
\$25,001,225	FED FARM CREDIT VAR 1/19	1.28	9/3/2017	1/3/2019	\$25,000,821	\$25,046,577	3133EG2V6
\$25,000,000	FED FARM CREDIT VAR 6/19	1.19	9/5/2017	6/5/2019	\$25,000,000	\$24,995,702	3133EHLV3
\$25,001,250	FED FARM CREDIT VAR 6/19	1.19	9/5/2017	6/5/2019	\$25,001,099	\$24,995,702	3133EHLV3
\$24,997,500	FED FARM CREDIT VAR 9/19	1.18	9/5/2017	9/5/2019	\$24,997,500	\$24,982,485	3133EHWZ2
24,998,250	FED FARM CREDIT VAR 3/19	1.28	9/6/2017	3/6/2019	\$24,998,679	\$24,987,453	3133EHAU7
\$25,000,000	FED FARM CREDIT VAR 3/19	1.28	9/6/2017	3/6/2019	\$25,000,000	\$24,987,453	3133EHAU7
\$19,918,400	FED FARM CREDIT VAR 3/18	1.27	9/9/2017	3/9/2018	\$19,979,681	\$20,010,389	3133EEV80
5,008,110	FED FARM CREDIT VAR 9/18	1.42	9/12/2017	9/12/2018	\$5,004,910	\$5,013,485	3133EGTW5
\$14,995,545	FED FARM CREDIT VAR 10/17	1.24	9/13/2017	10/13/2017	\$14,999,742	\$15,002,472	3133EFJT5
\$9,997,100	FED FARM CREDIT VAR 10/17	1.24	9/13/2017	10/13/2017	\$9,999,832	\$10,001,648	3133EFJT5
\$3,496,675	FED FARM CREDIT VAR 10/17	1.24	9/13/2017	10/13/2017	\$3,499,738	\$3,500,577	3133EFJT5

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$9,998,000	FED FARM CREDIT VAR 6/18	1.37	9/13/2017	6/13/2018	\$9,999,219	\$10,017,126	3133EGER2
\$11,514,548	FED FARM CREDIT VAR 9/17	1.28	9/13/2017	9/13/2017	\$11,500,229	\$11,501,014	3133EEPS3
\$25,020,500	FED FARM CREDIT VAR 9/17	1.28	9/13/2017	9/13/2017	\$25,000,335	\$25,002,205	3133EEPS3
\$1,000,815	FED FARM CREDIT VAR 9/17	1.28	9/13/2017	9/13/2017	\$1,000,013	\$1,000,088	3133EEPS3
\$4,208,791	FED FARM CREDIT VAR 9/17	1.48	9/14/2017	9/14/2017	\$4,200,234	\$4,200,540	3133EFS0
\$9,185,409	FED FARM CREDIT VAR 1/18	1.26	9/17/2017	1/17/2018	\$9,205,481	\$9,216,088	3133EEZM5
\$3,000,030	FED FARM CREDIT VAR 10/18	1.30	9/22/2017	10/22/2018	\$3,000,018	\$3,005,021	3133EFKN6
\$9,974,400	FED FARM CREDIT VAR 3/18	1.27	9/22/2017	3/22/2018	\$9,992,768	\$10,010,632	3133EEN71
\$4,999,750	FED FARM CREDIT VAR 2/18	1.39	9/23/2017	2/23/2018	\$4,999,940	\$5,007,186	3133EFE29
\$5,002,195	FED FARM CREDIT VAR 1/18	1.37	9/25/2017	1/25/2018	\$5,000,501	\$5,005,784	3133EFVY0
\$1,507,395	FED FARM CREDIT VAR 2/19	1.41	9/25/2017	2/25/2019	\$1,506,036	\$1,505,747	3133EGBU8
\$24,992,125	FED FARM CREDIT VAR 9/17	1.22	9/25/2017	9/25/2017	\$24,999,751	\$25,003,032	3133EE2E9
\$2,386,745	FED FARM CREDIT VAR 3/18	1.25	9/26/2017	3/26/2018	\$2,389,074	\$2,391,922	3133EEUZ1
\$10,004,610	FED FARM CREDIT VAR 3/18	1.25	9/26/2017	3/26/2018	\$10,001,405	\$10,008,044	3133EEUZ1
\$29,994,000	FED FARM CREDIT VAR 7/19	1.17	10/17/2017	7/17/2019	\$29,994,378	\$29,983,192	3133EHRH8
\$4,986,270	FED FARM CREDIT VAR 1/18	1.28	10/30/2017	1/30/2018	\$4,997,088	\$5,000,200	3133EE5C0
\$9,996,985	FED FARM CREDIT VAR 2/18	1.43	11/1/2017	2/1/2018	\$9,999,369	\$10,010,850	3133EFWZ6
\$5,007,485	FED FARM CREDIT VAR 2/18	1.43	11/1/2017	2/1/2018	\$5,001,792	\$5,005,425	3133EFWZ6
\$14,986,155	FED FARM CREDIT VAR 2/18	1.28	11/6/2017	2/6/2018	\$14,997,129	\$15,009,050	3133EEMX5
\$25,000,000	FED FARM CREDIT VAR 8/19	1.17	11/16/2017	8/16/2019	\$25,000,000	\$24,990,304	3133EHVD2
\$14,956,453	FED FARM CREDIT VAR 2/18	1.27	11/20/2017	2/20/2018	\$14,990,053	\$15,010,638	3133EE7B0
\$14,956,821	FED FARM CREDIT VAR 2/18	1.27	11/20/2017	2/20/2018	\$14,990,058	\$15,010,638	3133EE7B0
\$1,346,865	FED FARM CREDIT DISCOUNT NOTE 0.00 4/18	0.00	4/9/2018	4/9/2018	\$1,349,860	\$1,350,525	313313VH8
\$1,014,000	FED HOME LOAN BANK 2.25 9/17	2.25	9/8/2017	9/8/2017	\$1,000,292	\$1,000,243	313370S22
\$15,487,193	FED HOME LOAN BANK 0.625 9/17	0.63	9/20/2017	9/20/2017	\$15,499,330	\$15,496,280	3130A9JR3
\$2,001,880	FED HOME LOAN BANK 0.94 11/17	0.94	11/17/2017	11/17/2017	\$2,000,550	\$1,999,318	3130A6SA6
\$2,498,856	FED HOME LOAN BANK 5.00 11/17	5.00	11/17/2017	11/17/2017	\$2,441,380	\$2,439,706	3133XMQ87
\$10,481,550	FED HOME LOAN BANK 5.00 11/17	5.00	11/17/2017	11/17/2017	\$10,239,892	\$10,232,651	3133XMQ87
\$15,396,645	FED HOME LOAN BANK 5.00 11/17	5.00	11/17/2017	11/17/2017	\$15,123,650	\$15,122,145	3133XMQ87
\$23,551,465	FED HOME LOAN BANK 1.125 12/17	1.13	12/8/2017	12/8/2017	\$23,513,485	\$23,503,455	3130A3HF4
\$10,010,990	FED HOME LOAN BANK 1.125 12/17	1.13	12/8/2017	12/8/2017	\$10,003,017	\$10,001,470	3130A3HF4
\$25,280,650	FED HOME LOAN BANK 2.125 12/17	2.13	12/8/2017	12/8/2017	\$25,084,888	\$25,063,425	313371N28
\$2,826,410	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$2,825,414	\$2,824,353	3130A6SW8
\$10,004,977	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$10,001,466	\$9,997,710	3130A6SW8
\$10,005,990	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$10,001,765	\$9,997,710	3130A6SW8
\$20,025,360	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$20,008,376	\$19,995,420	3130A6SW8
\$15,018,525	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$15,006,064	\$14,996,565	3130A6SW8
\$8,000,400	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$8,000,119	\$7,997,600	3130AAH50
\$10,000,000	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$10,000,000	\$9,997,000	3130AAH50
\$2,793,227	FED HOME LOAN BANK 0.75 1/18	0.75	1/19/2018	1/19/2018	\$2,795,352	\$2,796,483	3130A8SE4
\$2,986,276	FED HOME LOAN BANK 0.875 3/18	0.88	3/19/2018	3/19/2018	\$2,988,710	\$2,989,774	3130A7CX1
\$2,997,393	FED HOME LOAN BANK 1.125 4/18	1.13	4/17/2018	4/17/2018	\$2,997,831	\$2,998,401	3130A4Q88
\$1,001,687	FED HOME LOAN BANK 1.48 4/18	1.48	4/17/2018	4/17/2018	\$1,001,354	\$1,001,618	3130A0QT0
\$3,092,155	FED HOME LOAN BANK 4.11 4/18	4.11	4/18/2018	4/18/2018	\$3,078,584	\$3,079,768	3133XQSE3
\$2,997,330	FED HOME LOAN BANK 1.125 4/18	1.13	4/25/2018	4/25/2018	\$2,997,766	\$2,998,434	3130A4GJ5

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$1,496,865	FED HOME LOAN BANK 1.00 5/18	1.00	5/4/2018	5/4/2018	\$1,497,673	\$1,497,594	3130A57K9
\$9,541,405	FED HOME LOAN BANK 1.125 5/18	1.13	5/16/2018	5/16/2018	\$9,543,560	\$9,543,325	3130ABFV3
\$1,140,927	FED HOME LOAN BANK 0.875 6/18	0.88	6/29/2018	6/29/2018	\$1,141,274	\$1,141,594	3130A8BD4
\$25,000,000	FED HOME LOAN BANK VAR 8/19	1.16	9/1/2017	8/1/2019	\$25,000,000	\$24,992,094	3130ABXG6
\$24,973,250	FED HOME LOAN BANK VAR 3/19	0.99	9/6/2017	3/6/2019	\$24,977,428	\$24,967,797	3130AAWH7
\$3,995,552	FED HOME LOAN BANK VAR 3/19	0.99	9/6/2017	3/6/2019	\$3,996,241	\$3,994,848	3130AAWH7
\$25,001,225	FED HOME LOAN BANK VAR 8/19	1.17	9/7/2017	8/7/2019	\$25,001,183	\$24,990,449	3130AC2N3
\$10,000,600	FED HOME LOAN BANK VAR 3/18	1.22	9/8/2017	3/8/2018	\$10,000,157	\$10,009,223	3130A7G90
\$10,001,220	FED HOME LOAN BANK VAR 3/18	1.22	9/8/2017	3/8/2018	\$10,000,321	\$10,009,223	3130A7G90
\$4,098,885	FED HOME LOAN BANK VAR 6/19	1.07	9/12/2017	6/12/2019	\$4,098,910	\$4,099,682	3130ABK54
\$25,001,850	FED HOME LOAN BANK VAR 1/19	1.14	9/14/2017	1/14/2019	\$25,001,685	\$24,993,254	3130ABSV9
\$15,000,150	FED HOME LOAN BANK VAR 7/19	1.16	9/19/2017	7/19/2019	\$15,000,150	\$14,994,565	3130ABUX2
\$25,000,350	FED HOME LOAN BANK VAR 2/19	1.16	9/25/2017	2/25/2019	\$25,000,346	\$24,992,649	3130ACBS2
\$39,018,938	FED HOME LOAN BANK VAR 1/19	1.10	10/18/2017	1/18/2019	\$39,013,350	\$38,964,928	3130AANZ7
\$15,001,455	FED HOME LOAN BANK VAR 2/18	1.32	11/22/2017	2/22/2018	\$15,000,346	\$15,014,136	3130A7DE2
\$25,000,000	FED HOME LOAN BANK VAR 5/19	1.16	11/24/2017	5/24/2019	\$25,000,000	\$25,001,546	3130ABHN9
\$21,989,748	FED HOME LOAN BANK VAR 5/19	1.16	11/24/2017	5/24/2019	\$21,990,488	\$21,990,213	3130ABHZ2
\$24,925,229	FED HOME LOAN BANK DISCOUNT NOTE 0.00 9/17	0.00	9/5/2017	9/5/2017	\$24,997,306	\$24,997,225	313385LH7
\$24,922,417	FED HOME LOAN BANK DISCOUNT NOTE 0.00 9/17	0.00	9/14/2017	9/14/2017	\$24,991,153	\$24,990,975	313385LS3
\$8,308,920	FED HOME LOAN BANK DISCOUNT NOTE 0.00 10/17	0.00	10/27/2017	10/27/2017	\$8,337,076	\$8,336,882	313385NM4
\$49,747,222	FED HOME LOAN BANK DISCOUNT NOTE 0.00 11/17	0.00	11/1/2017	11/1/2017	\$49,915,278	\$49,913,600	313385NS1
\$6,934,054	FED HOME LOAN BANK DISCOUNT NOTE 0.00 12/17	0.00	12/21/2017	12/21/2017	\$6,979,496	\$6,977,551	313385QU3
\$9,903,944	FED HOME LOAN BANK DISCOUNT NOTE 0.00 12/17	0.00	12/29/2017	12/29/2017	\$9,968,597	\$9,965,620	313385RC2
\$1,406,813	FREDDIE MAC 1 9/17	1.00	9/27/2017	9/27/2017	\$1,403,279	\$1,402,931	3134G3M31
\$5,014,250	FREDDIE MAC 1 9/17	1.00	9/29/2017	9/29/2017	\$5,001,111	\$5,000,005	3137EADL0
\$2,625,435	FREDDIE MAC 5.125 11/17	5.13	11/17/2017	11/17/2017	\$2,563,164	\$2,561,445	3137EABA6
\$25,034,665	FREDDIE MAC 1 12/17	1.00	12/15/2017	12/15/2017	\$25,010,833	\$24,995,900	3137EADX4
\$25,028,200	FREDDIE MAC 1 12/17	1.00	12/15/2017	12/15/2017	\$25,009,000	\$24,995,900	3137EADX4
\$4,577,700	FREDDIE MAC 0.75 1/18	0.75	1/12/2018	1/12/2018	\$4,580,828	\$4,582,288	3137EADN6
\$1,620,970	FREDDIE MAC 0.875 3/18	0.88	3/7/2018	3/7/2018	\$1,621,899	\$1,622,600	3137EADP1
\$4,212,420	FREDDIE MAC 0.75 4/18	0.75	4/9/2018	4/9/2018	\$4,216,978	\$4,219,505	3137EAEA3
\$1,070,969	FREDDIE MAC 0.75 4/18	0.75	4/9/2018	4/9/2018	\$1,071,877	\$1,072,333	3137EAEA3
\$3,187,616	FREDDIE MAC 0.75 4/18	0.75	4/9/2018	4/9/2018	\$3,190,129	\$3,192,061	3137EAEA3
\$5,756,931	FREDDIE MAC 1.05 4/18	1.05	4/11/2018	4/11/2018	\$5,759,524	\$5,762,260	3134G8UD9
\$1,994,398	FREDDIE MAC 1 7/18	1.00	7/27/2018	7/27/2018	\$1,996,127	\$1,995,280	3134G9X51
\$2,993,042	FREDDIE MAC 1.05 7/18	1.05	7/27/2018	7/27/2018	\$2,995,189	\$2,993,574	3134G9Q67
\$10,000,000	FREDDIE MAC VAR 3/18	1.24	9/8/2017	3/8/2018	\$10,000,000	\$10,011,870	3134G8PF0
\$24,874,535	FREDDIE MAC DISCOUNT NOTE 0.00 11/17	0.00	11/2/2017	11/2/2017	\$24,956,299	\$24,956,075	313397NT4
\$1,340,825,348.70					\$1,340,522,572.56	\$1,340,518,594.51	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>REPURCHASE AGREEMENTS (8.81%)</b>							
\$200,000,000	MERRILL LYNCH 1.02 9/17	1.02	9/1/2017	9/1/2017	\$200,000,000	\$200,000,000	n/a
\$400,000,000	RBC 1.04 9/17	1.04	9/1/2017	9/1/2017	\$400,000,000	\$400,000,000	n/a
\$600,000,000					\$600,000,000	\$600,000,000	
<b>DEPOSIT INSTRUMENTS (40.97%)</b>							
\$225,000,000	BB&T COMPANY 1.25 10/17 (2)	1.26	9/1/2017	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$970	BNY MELLON MONEY DEPOSIT 0.01 9/17	0.01	9/1/2017	9/1/2017	\$970	\$970	n/a
\$200,000,000	BANK OF TOKYO 1.16 9/17	1.16	9/6/2017	9/6/2017	\$200,000,000	\$200,000,000	06539RDN4
\$50,000,000	BANK OF TOKYO 1.17 9/17	1.17	9/5/2017	9/5/2017	\$50,000,000	\$50,000,000	06539RDG9
\$225,000,000	CITIZENS BANK PA 1.18 9/17 (2)(8)	1.18	9/1/2017	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$300,000,000	DZ BANK 1.08 9/17	1.08	9/1/2017	9/1/2017	\$300,000,000	\$300,000,000	n/a
\$50,000,000	FIRST REPUBLIC BANK 1.20 10/17 (2)	1.20	9/1/2017	10/2/2017	\$50,000,000	\$50,000,000	n/a
\$150,000,000	NORDEA BANK 1.13 9/17	1.13	9/5/2017	9/5/2017	\$150,000,000	\$150,000,000	n/a
\$30,000,000	NORDEA BANK 1.11 9/17	1.11	9/26/2017	9/26/2017	\$30,000,000	\$30,000,000	n/a
\$30,000,000	NORDEA BANK 1.12 12/17	1.30	12/22/2017	12/22/2017	\$30,000,000	\$30,000,000	n/a
\$15,000,000	NORDEA BANK 1.27 1/18	1.27	1/2/2018	1/2/2018	\$15,000,000	\$15,000,000	n/a
\$25,000,000	NORDEA BANK 1.29 1/18	1.29	1/19/2018	1/19/2018	\$25,000,000	\$25,000,000	n/a
\$25,000,000	NORDEA BANK 1.32 1/18	1.32	1/22/2018	1/22/2018	\$25,000,000	\$25,000,000	n/a
\$25,000,000	NORDEA BANK 1.36 2/18	1.36	2/16/2018	2/16/2018	\$25,000,000	\$25,000,000	n/a
\$2,501,255	ROYAL BANK CANADA 1.40 10/17	1.40	10/13/2017	10/13/2017	\$2,500,327	\$2,500,100	78010U4A2
\$25,003,891	ROYAL BANK CANADA 1.31 10/17	1.31	10/19/2017	10/19/2017	\$25,001,925	\$25,002,500	78009NK62
\$25,012,500	ROYAL BANK CANADA 1.50 1/18	1.50	1/4/2018	1/4/2018	\$25,011,837	\$25,013,000	78009NP59
\$30,034,200	ROYAL BANK CANADA VAR 10/17	1.70	10/13/2017	10/13/2017	\$30,012,825	\$30,017,460	78009NK47
\$50,000,000	ROYAL BANK CANADA VAR 12/17	1.32	9/19/2017	12/19/2017	\$50,000,000	\$50,001,000	78009NU61
\$25,000,000	ROYAL BANK CANADA VAR 9/17	1.41	9/20/2017	9/20/2017	\$25,000,000	\$25,003,200	78009NS23
\$10,001,900	ROYAL BANK CANADA VAR 9/17	1.41	9/20/2017	9/20/2017	\$10,000,880	\$10,001,280	78009NS23
\$225,000,000	SANTANDER BANK NA 1.15 10/17 (2)(8)	1.15	9/1/2017	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$250,000,000	SCOTIA BANK 1.18 10/17 (2)	1.20	9/1/2017	10/2/2017	\$250,000,000	\$250,000,000	n/a
\$200,000,000	SUMITOMO BANK 1.17 10/17 (2)	1.17	9/1/2017	10/2/2017	\$200,000,000	\$200,000,000	n/a
\$72,302,000	SVENSKA HANDELSBANKEN 1.05 9/17	1.05	9/1/2017	9/1/2017	\$72,302,000	\$72,302,000	n/a
\$25,000,000	SVENSKA HANDELSBANKEN 1.18 9/17	1.18	9/27/2017	9/27/2017	\$25,000,000	\$24,999,500	86958JLF4
\$25,000,000	SVENSKA HANDELSBANKEN 1.23 9/17	1.23	9/29/2017	9/29/2017	\$25,000,000	\$25,000,500	86958JQQ5
\$50,000,000	SVENSKA HANDELSBANKEN 1.23 10/17	1.23	10/3/2017	10/3/2017	\$50,000,000	\$50,001,000	86958JQR3
\$50,000,000	SVENSKA HANDELSBANKEN 1.24 10/17	1.24	10/10/2017	10/10/2017	\$50,000,000	\$50,002,000	86958JRC5
\$25,000,000	SVENSKA HANDELSBANKEN 1.25 10/17	1.25	10/23/2017	10/23/2017	\$25,000,000	\$25,001,500	86958JQQ4
\$25,000,000	SVENSKA HANDELSBANKEN 1.36 02/18	1.36	2/16/2018	2/16/2018	\$25,000,000	\$24,997,750	86958JTD1
\$50,000,000	SVENSKA HANDELSBANKEN VAR 10/17	1.31	9/5/2017	10/27/2017	\$50,000,000	\$50,004,800	86958JMR7
\$50,000,000	TD BANK 1.22 9/17 (2)	1.22	9/21/2017	9/21/2017	\$50,000,000	\$50,000,000	n/a
\$50,000,000	TD BANK 1.22 9/17 (2)	1.22	9/22/2017	9/22/2017	\$50,000,000	\$50,000,000	n/a
\$25,000,000	TD BANK 1.27 10/17 (2)	1.27	10/6/2017	10/6/2017	\$25,000,000	\$25,001,500	89113W4X1
\$25,000,000	TD BANK 1.35 12/17 (2)	1.35	12/4/2017	12/4/2017	\$25,000,000	\$25,003,000	89113W2R6
\$25,000,000	TD BANK 1.37 1/18 (2)	1.37	1/2/2018	1/2/2018	\$25,000,000	\$25,001,000	89113W4Y9
\$50,000,000	TD BANK VAR 11/29/17	1.31	9/29/2017	11/29/2017	\$50,000,000	\$50,000,000	89113W2D7
\$50,000,000	UNITED BANK 1.20 10/17 (2)	1.20	9/1/2017	10/2/2017	\$50,000,000	\$50,000,000	n/a
\$2,789,856,716					\$2,789,830,766	\$2,789,854,060	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>COMMERCIAL PAPER AND CORPORATE SECURITIES (30.54%)</b>							
\$24,902,083	APPLE INC 1.00 9/17	1.00	9/5/2017	9/5/2017	\$24,997,222	\$24,996,250	03785DW51
\$24,894,854	APPLE INC 1.03 9/17	1.03	9/12/2017	9/12/2017	\$24,992,132	\$24,990,750	03785DWC6
\$24,903,667	APPLE INC 1.02 9/17	1.02	9/18/2017	9/18/2017	\$24,987,958	\$24,986,250	03785DWJ1
\$24,915,708	APPLE INC 1.02 9/17	1.02	9/19/2017	9/19/2017	\$24,987,250	\$24,985,500	03785DWK8
\$24,914,778	APPLE INC 1.04 9/17	1.04	9/25/2017	9/25/2017	\$24,982,667	\$24,980,750	03785DWR3
\$24,859,125	APPLE INC 1.26 12/17	1.26	12/4/2017	12/4/2017	\$24,917,750	\$24,923,000	03785DZ41
\$24,867,000	APPLE INC 1.26 12/17	1.26	12/4/2017	12/4/2017	\$24,917,750	\$24,923,000	03785DZ41
\$24,844,778	APPLE INC 1.27 1/18	1.27	1/2/2018	1/2/2018	\$24,891,521	\$24,896,500	03785EA20
\$24,843,556	APPLE INC 1.27 1/18	1.28	1/3/2018	1/3/2018	\$24,889,778	\$24,895,750	03785EA38
\$24,842,333	APPLE INC 1.29 1/18	1.29	1/16/2018	1/16/2018	\$24,877,271	\$24,884,500	03785EAG9
\$249,993,056	BANK OF NY MELLON 1.00 9/17	1.00	9/1/2017	9/1/2017	\$250,000,000	\$249,999,900	06406WW10
\$24,933,500	COCA COLA 1.14 9/17	1.14	9/7/2017	9/7/2017	\$24,995,250	\$24,994,750	19121AW72
\$9,962,111	COCA COLA 1.10 9/17	1.10	9/11/2017	9/11/2017	\$9,996,944	\$9,996,700	19121AWB3
\$24,864,028	COCA COLA 1.10 9/17	1.10	9/15/2017	9/15/2017	\$24,989,306	\$24,988,500	19121AWF4
\$24,862,500	COCA COLA 1.10 9/17	1.10	9/20/2017	9/20/2017	\$24,985,486	\$24,984,750	19121AWL1
\$24,877,500	COCA COLA 1.20 11/17	1.20	11/2/2017	11/2/2017	\$24,948,333	\$24,950,750	19121AY21
\$24,849,500	COCA COLA 1.29 1/18	1.29	1/9/2018	1/9/2018	\$24,883,542	\$24,886,500	19121BA90
\$24,849,484	COCA COLA 1.29 1/18	1.29	1/10/2018	1/10/2018	\$24,883,328	\$24,885,500	19121BAA7
\$24,862,042	COCA COLA 1.28 1/18	1.28	1/10/2018	1/10/2018	\$24,882,646	\$24,885,500	19121BAA7
\$24,841,708	COCA COLA 1.31 2/18	1.31	2/6/2018	2/6/2018	\$24,856,264	\$24,857,250	19121BB65
\$24,846,000	COCA COLA 1.32 2/18	1.32	2/6/2018	2/6/2018	\$24,855,167	\$24,857,250	19121BB65
\$14,907,600	COCA COLA 1.32 2/18	1.32	2/14/2018	2/14/2018	\$14,908,700	\$14,909,400	19121BBE8
\$24,926,111	EXXON MOBIL 1.12 9/17	1.12	9/18/2017	9/18/2017	\$24,986,778	\$24,986,250	30229AWJ4
\$22,943,688	EXXON MOBIL 1.13 9/17	1.13	9/21/2017	9/21/2017	\$22,985,561	\$22,985,280	30229AWM7
\$49,886,000	EXXON MOBIL 1.14 9/17	1.14	9/21/2017	9/21/2017	\$49,968,333	\$49,968,000	30229AWM7
\$49,853,396	EXXON MOBIL 1.135 9/17	1.14	9/22/2017	9/22/2017	\$49,966,896	\$49,966,500	30229AWN5
\$24,947,111	EXXON MOBIL 1.12 10/17	1.12	10/23/2017	10/23/2017	\$24,959,556	\$24,958,750	30229AXP9
\$24,943,750	EXXON MOBIL 1.125 11/17	1.13	11/1/2017	11/1/2017	\$24,952,344	\$24,951,250	30229AY11
\$24,947,424	EXXON MOBIL 1.13 11/17	1.13	11/3/2017	11/3/2017	\$24,950,563	\$24,949,500	30229AY37
\$24,935,653	JOHNSON & JOHNSON 1.13 11/17	1.13	11/6/2017	11/6/2017	\$24,948,208	\$24,947,500	47816FY62
\$24,930,219	MICROSOFT 1.155 9/17	1.16	9/15/2017	9/15/2017	\$24,988,771	\$24,988,250	59515MWF8
\$24,915,972	MICROSOFT 1.10 9/17	1.10	9/25/2017	9/25/2017	\$24,981,667	\$24,980,250	59515MWR2
\$49,805,389	MICROSOFT 1.13 10/17	1.13	10/10/2017	10/10/2017	\$49,938,792	\$49,936,500	59515MXA8
\$9,972,139	MICROSOFT 1.18 11/17	1.18	11/7/2017	11/7/2017	\$9,978,039	\$9,978,100	59515MY74
\$24,907,500	MICROSOFT 1.20 11/17	1.20	11/28/2017	11/28/2017	\$24,926,667	\$24,926,500	59515MYU3
\$49,925,889	NATL. SEC. CLEARING CORP 1.16 9/17	1.16	9/19/2017	9/19/2017	\$49,971,000	\$49,969,500	63763PWK1
\$24,875,000	NATL. SEC. CLEARING CORP 1.20 11/17	1.20	11/3/2017	11/3/2017	\$24,947,500	\$24,946,500	63763PY37
\$24,869,792	NATL. SEC. CLEARING CORP 1.25 11/17	1.25	11/10/2017	11/10/2017	\$24,939,236	\$24,940,500	63763PYA1
\$24,871,021	NATL. SEC. CLEARING CORP 1.23 11/17	1.23	11/13/2017	11/13/2017	\$24,937,646	\$24,937,750	63763PYD5
\$24,848,090	NATL. SEC. CLEARING CORP 1.25 11/17	1.25	11/28/2017	11/28/2017	\$24,923,611	\$24,924,750	63763PYU7
\$24,837,500	NATL. SEC. CLEARING CORP 1.30 12/17	1.30	12/11/2017	12/11/2017	\$24,908,819	\$24,912,500	63763PZB8
\$24,897,500	NATL. SEC. CLEARING CORP 1.23 12/17	1.23	12/12/2017	12/12/2017	\$24,912,875	\$24,911,500	63763PZC6
\$24,898,354	NATL. SEC. CLEARING CORP 1.23 12/17	1.23	12/15/2017	12/15/2017	\$24,910,313	\$24,908,750	63763PZF9
\$24,929,111	PROCTER & GAMBLE 1.16 11/17	1.16	11/21/2017	11/21/2017	\$24,934,750	\$24,934,500	74271TYM9

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>COMMERCIAL PAPER AND CORPORATE SECURITIES (continued)</b>							
\$24,932,118	PROCTER & GAMBLE 1.15 11/17	1.15	11/21/2017	11/21/2017	\$24,935,313	\$24,934,500	74271TYM9
\$24,926,667	ROYAL BANK CANADA 1.20 10/17	1.20	10/20/2017	10/20/2017	\$24,959,167	\$24,956,500	78009AXL3
\$25,000,000	TOYOTA MOTOR CREDIT CORP 1.29 11/17	1.29	9/5/2017	11/30/2017	\$25,000,000	\$25,000,000	89233AVT3
\$24,848,750	TOYOTA MOTOR CREDIT CORP 1.21 9/17	1.21	9/13/2017	9/13/2017	\$24,989,917	\$24,990,250	89233GWD4
\$24,847,500	TOYOTA MOTOR CREDIT CORP 1.22 10/17	1.22	10/23/2017	10/23/2017	\$24,955,944	\$24,957,500	89233GXP6
\$24,848,750	TOYOTA MOTOR CREDIT CORP 1.21 11/17	1.21	11/21/2017	11/21/2017	\$24,931,938	\$24,931,750	89233GYM2
\$24,832,500	TOYOTA MOTOR CREDIT CORP 1.34 12/17	1.34	12/19/2017	12/19/2017	\$24,898,569	\$24,904,750	89233GZK5
\$24,828,750	TOYOTA MOTOR CREDIT CORP 1.37 1/18	1.37	1/22/2018	1/22/2018	\$24,863,951	\$24,869,500	89233HAN4
\$24,833,125	TOYOTA MOTOR CREDIT CORP 1.32 1/18	1.32	1/25/2018	1/25/2018	\$24,863,125	\$24,866,000	89233HAR5
\$25,000,000	TOYOTA MOTOR CREDIT CORP VAR 01/03/18	1.31	9/7/2017	1/3/2018	\$25,000,000	\$25,000,000	89233AWS4
\$25,000,000	TOYOTA MOTOR CREDIT CORP VAR 01/03/18	1.32	10/10/2017	1/3/2018	\$25,000,000	\$25,000,000	89233AWT2
\$49,956,444	WAL-MART 1.12 09/17	1.12	9/5/2017	9/5/2017	\$49,993,778	\$49,992,500	93114EW52
\$24,967,625	WAL-MART 1.11 10/17	1.11	10/2/2017	10/2/2017	\$24,976,104	\$24,975,250	93114EX28
\$24,951,708	WAL-MART 1.14 10/17	1.14	10/30/2017	10/30/2017	\$24,953,292	\$24,953,250	93114EXW2
\$24,949,333	WAL-MART 1.14 10/17	1.14	10/31/2017	10/31/2017	\$24,952,500	\$24,952,500	93114EXX0
\$50,000,000	U.S. BANK 1.10 9/17	1.10	9/1/2017	9/13/2017	\$50,000,000	\$50,000,000	99USBA024
\$250,000,000	U.S. BANK 1.10 9/17	1.10	9/1/2017	9/14/2017	\$250,000,000	\$250,000,000	99USBA023
\$2,077,026,790					\$2,079,817,784	\$2,079,852,130	

<u>\$6,807,708,855</u>		<u>\$6,810,171,123</u>	<u>\$6,810,224,785</u>	
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Fund Net Asset Value = \$1.011 per unit (4)

Effective 7-Day Net Yield = 1.05% (5)

Effective 7-Day Gross Yield = 1.08%

WAM(R) = 30 Days (6)

WAM(F) = 77 Days (7)

- (1) Securities rounded to the nearest dollar.
- (2) Issue has a daily put option, and thus is calculated as 1 day for WAL and WAM purposes.
- (3) Issue has a two day or a weekly put option, and thus is calculated as 2, 6 or 7 day for WAL and WAM purposes.
- (4) Includes designated surplus reserve.
- (5) Includes approximately 4 basis points of expenses and a 10 basis point contribution to the designated surplus reserve each day the size of the reserve is less than one percent of the size of the Short-Term Investment Fund.
- (6) Weighted average maturity to the next reset date.
- (7) Weighted average maturity to final maturity date.
- (8) Citizens Bank PA, First Republic Bank, United Bank and Santander Bank deposits are backed by irrevocable standby letter of credit provided by the Federal Home Loan Banks of Boston, San Francisco and Pittsburgh guaranteeing principal amount.