

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (23.12%)							
\$10,407,700	FANNIE MAE 5.00 2/17	5.00	2/13/2017	2/13/2017	\$10,013,978	\$10,014,950	31359M4D2
\$5,796,486	FANNIE MAE 5.00 2/17	5.00	2/13/2017	2/13/2017	\$5,588,765	\$5,589,344	31359M4D2
\$16,307,923	FANNIE MAE 5.00 2/17	5.00	2/13/2017	2/13/2017	\$15,731,942	\$15,733,486	31359M4D2
\$5,004,450	FANNIE MAE 0.75 4/17	0.75	4/20/2017	4/20/2017	\$5,000,972	\$5,002,245	3135G0ZB2
\$4,181,920	FANNIE MAE 5.00 5/17	5.00	5/11/2017	5/11/2017	\$4,046,901	\$4,049,372	31359M7X5
\$1,487,454	FANNIE MAE 5.00 5/17	5.00	5/11/2017	5/11/2017	\$1,443,718	\$1,444,613	31359M7X5
\$6,708,086	FANNIE MAE 5.375 6/17	5.38	6/12/2017	6/12/2017	\$6,518,509	\$6,522,680	31398ADM1
\$1,137,878	FANNIE MAE 5.375 6/17	5.38	6/12/2017	6/12/2017	\$1,106,303	\$1,106,953	31398ADM1
\$1,409,740	FANNIE MAE 1.00 9/17	1.00	9/20/2017	9/20/2017	\$1,408,483	\$1,408,361	3135G0PP2
\$9,544,282	FANNIE MAE 1.00 9/17	1.00	9/27/2017	9/27/2017	\$9,536,908	\$9,536,915	3135G0ZL0
\$4,451,424	FANNIE MAE 0.875 10/17	0.88	10/26/2017	10/26/2017	\$4,451,170	\$4,452,986	3135G0PQ0
\$16,964,300	FANNIE MAE VAR 10/17	0.78	2/5/2017	10/5/2017	\$16,985,064	\$17,018,394	3135G0F57
\$24,995,153	FANNIE MAE VAR 8/17	0.78	2/16/2017	8/16/2017	\$24,998,643	\$25,026,025	3135G0F24
\$3,994,648	FANNIE MAE VAR 7/17	0.80	2/20/2017	7/20/2017	\$3,998,230	\$4,004,560	3135G0F81
\$2,497,000	FED FARM CREDIT 0.68 7/17	0.68	7/19/2017	7/19/2017	\$2,497,677	\$2,499,870	3133EFKD8
\$5,013,565	FED FARM CREDIT 1.23 10/17	1.23	10/4/2017	10/4/2017	\$5,011,620	\$5,016,530	3133ED3Z3
\$2,173,580	FED FARM CREDIT 5.05 11/17	5.05	11/15/2017	11/15/2017	\$2,168,563	\$2,168,981	31331YEK2
\$2,996,310	FED FARM CREDIT 0.87 11/17	0.87	11/27/2017	11/27/2017	\$2,996,811	\$3,000,018	3133EC5A8
\$8,267,119	FED FARM CREDIT 1.125 12/17	1.13	12/18/2017	12/18/2017	\$8,264,378	\$8,272,085	3133EEFE5
\$9,996,985	FED FARM CREDIT VAR 2/18	0.93	2/1/2017	2/1/2018	\$9,998,495	\$10,013,880	3133EFWZ6
\$5,007,485	FED FARM CREDIT VAR 2/18	0.93	2/1/2017	2/1/2018	\$5,004,275	\$5,006,940	3133EFWZ6
\$25,001,225	FED FARM CREDIT VAR 1/19	0.82	2/3/2017	1/3/2019	\$25,001,176	\$25,031,650	3133EG2V6
\$3,446,447	FED FARM CREDIT VAR 6/17	0.80	2/5/2017	6/5/2017	\$3,445,235	\$3,448,083	3133EDMX7
\$5,003,200	FED FARM CREDIT VAR 6/17	0.80	2/5/2017	6/5/2017	\$5,000,610	\$5,004,475	3133EDMX7
\$6,015,842	FED FARM CREDIT VAR 6/17	0.80	2/5/2017	6/5/2017	\$6,015,167	\$6,020,383	3133EDMX7
\$14,986,155	FED FARM CREDIT VAR 2/18	0.85	2/6/2017	2/6/2018	\$14,993,277	\$15,049,020	3133EEMX5
\$14,995,545	FED FARM CREDIT VAR 10/17	0.78	2/13/2017	10/13/2017	\$14,998,439	\$15,018,225	3133EFJT5
\$9,997,100	FED FARM CREDIT VAR 10/17	0.78	2/13/2017	10/13/2017	\$9,998,984	\$10,012,150	3133EFJT5
\$3,496,675	FED FARM CREDIT VAR 10/17	0.78	2/13/2017	10/13/2017	\$3,498,413	\$3,504,253	3133EFJT5
\$25,020,550	FED FARM CREDIT VAR 7/17	0.80	2/13/2017	7/13/2017	\$25,004,523	\$25,027,550	3133EEHV5
\$11,514,548	FED FARM CREDIT VAR 9/17	0.82	2/13/2017	9/13/2017	\$11,504,282	\$11,496,470	3133EEPS3
\$25,020,500	FED FARM CREDIT VAR 9/17	0.82	2/13/2017	9/13/2017	\$25,006,256	\$24,992,325	3133EEPS3
\$1,000,815	FED FARM CREDIT VAR 9/17	0.82	2/13/2017	9/13/2017	\$1,000,249	\$999,693	3133EEPS3
\$9,185,409	FED FARM CREDIT VAR 1/18	0.80	2/17/2017	1/17/2018	\$9,198,540	\$9,228,033	3133EEZM5
\$14,956,453	FED FARM CREDIT VAR 2/18	0.77	2/20/2017	2/20/2018	\$14,977,793	\$15,012,780	3133EE7B0
\$14,956,821	FED FARM CREDIT VAR 2/18	0.77	2/20/2017	2/20/2018	\$14,977,804	\$15,012,780	3133EE7B0
25,015,803	FED FARM CREDIT VAR 6/17	0.81	2/20/2017	6/20/2017	\$25,002,883	\$25,024,575	3133EECD0
\$7,988,896	FED FARM CREDIT VAR 6/17	0.81	2/20/2017	6/20/2017	\$7,997,244	\$8,007,864	3133EECD0
\$9,985,400	FED FARM CREDIT VAR 6/17	0.81	2/20/2017	6/20/2017	\$9,996,337	\$10,009,830	3133EECD0
24,945,019	FED FARM CREDIT VAR 8/17	0.72	2/21/2017	8/21/2017	\$24,983,652	\$25,000,875	3133EFAL1
\$3,000,030	FED FARM CREDIT VAR 10/18	0.84	2/22/2017	10/22/2018	\$3,000,028	\$3,007,833	3133EFKN6
\$9,974,400	FED FARM CREDIT VAR 3/18	0.81	2/22/2017	3/22/2018	\$9,985,177	\$10,013,070	3133EEN71
\$9,970,000	FED FARM CREDIT VAR 5/17	0.69	2/22/2017	5/22/2017	\$9,993,605	\$10,000,570	3133EE4L1

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$14,955,600	FED FARM CREDIT VAR 5/17	0.69	2/22/2017	5/22/2017	\$14,990,386	\$15,000,855	3133EE4L1
\$9,971,530	FED FARM CREDIT VAR 5/17	0.69	2/22/2017	5/22/2017	\$9,993,596	\$10,000,570	3133EE4L1
\$19,993,788	FED FARM CREDIT VAR 2/17	0.78	2/23/2017	2/23/2017	\$19,999,819	\$20,002,620	3133EELD0
\$4,999,750	FED FARM CREDIT VAR 2/18	0.93	2/23/2017	2/23/2018	\$4,999,868	\$5,015,260	3133EFE29
\$25,004,123	FED FARM CREDIT VAR 7/17	0.78	2/24/2017	7/24/2017	\$25,000,955	\$25,025,350	3133EEZX1
\$5,002,195	FED FARM CREDIT VAR 1/18	0.91	2/25/2017	1/25/2018	\$5,001,228	\$5,015,235	3133EFVY0
\$24,992,125	FED FARM CREDIT VAR 9/17	0.76	2/25/2017	9/25/2017	\$24,997,555	\$24,982,100	3133EE2E9
\$4,002,950	FED FARM CREDIT VAR 2/17	0.83	2/27/2017	2/27/2017	\$4,000,101	\$4,000,780	3133EDFW7
\$4,503,320	FED FARM CREDIT VAR 2/17	0.83	2/27/2017	2/27/2017	\$4,500,114	\$4,500,878	3133EDFW7
\$25,004,000	FED FARM CREDIT VAR 3/17	0.80	2/28/2017	3/29/2017	\$25,000,294	\$25,009,825	3133EDZW5
\$25,000,000	FED FARM CREDIT VAR 5/17	0.90	2/28/2017	5/30/2017	\$25,000,000	\$25,018,325	3133EFFV4
\$4,004,216	FED FARM CREDIT VAR 8/17	0.82	2/28/2017	8/29/2017	\$4,001,156	\$4,005,868	3133EDTT9
\$17,418,340	FED FARM CREDIT VAR 8/17	0.82	2/28/2017	8/29/2017	\$17,405,030	\$17,425,526	3133EDTT9
\$3,191,296	FED FARM CREDIT VAR 6/18	0.79	3/1/2017	6/1/2018	\$3,194,438	\$3,197,632	3133EEQ78
\$19,918,400	FED FARM CREDIT VAR 3/18	0.77	3/9/2017	3/9/2018	\$19,956,889	\$19,991,920	3133EEV80
\$5,008,110	FED FARM CREDIT VAR 9/18	0.92	3/12/2017	9/12/2018	\$5,007,679	\$5,002,130	3133EGTW5
\$9,998,000	FED FARM CREDIT VAR 6/18	0.87	3/13/2017	6/13/2018	\$9,998,638	\$10,002,470	3133EGER2
\$4,208,791	FED FARM CREDIT VAR 9/17	0.98	3/14/2017	9/14/2017	\$4,204,045	\$4,206,556	3133EFS00
\$9,995,670	FED FARM CREDIT VAR 3/17	0.77	3/24/2017	3/24/2017	\$9,999,575	\$9,999,570	3133EFEX1
\$2,386,745	FED FARM CREDIT VAR 3/18	0.95	3/26/2017	3/26/2018	\$2,388,121	\$2,397,638	3133EEU21
\$10,004,610	FED FARM CREDIT VAR 3/18	0.95	3/26/2017	3/26/2018	\$10,002,851	\$10,031,960	3133EEU21
\$4,601,932	FED FARM CREDIT VAR 4/17	0.75	4/10/2017	4/10/2017	\$4,600,172	\$4,600,432	3133EDX64
\$4,986,270	FED FARM CREDIT VAR 1/18	0.78	4/30/2017	1/30/2018	\$4,993,000	\$4,999,545	3133EE5C0
\$1,244,046	FED HOME LOAN BANK 0.625 4/17	0.63	4/20/2017	4/20/2017	\$1,244,778	\$1,245,197	3130A7TL9
\$14,981,751	FED HOME LOAN BANK 0.625 4/17	0.63	4/20/2017	4/20/2017	\$14,995,687	\$15,002,370	3130A7TL9
\$3,074,008	FED HOME LOAN BANK 0.625 5/17	0.63	5/9/2017	5/9/2017	\$3,074,730	\$3,075,258	3130A7ZG3
\$4,578,914	FED HOME LOAN BANK 4.875 5/17	4.88	5/17/2017	5/17/2017	\$4,448,052	\$4,450,768	3133XKQX6
\$15,584,145	FED HOME LOAN BANK 4.875 5/17	4.88	5/17/2017	5/17/2017	\$15,175,746	\$15,190,335	3133XKQX6
\$15,570,900	FED HOME LOAN BANK 4.875 5/17	4.88	5/17/2017	5/17/2017	\$15,181,650	\$15,190,335	3133XKQX6
\$10,023,580	FED HOME LOAN BANK 0.875 5/17	0.88	5/24/2017	5/24/2017	\$10,007,099	\$10,010,090	3130A1NN4
\$15,000,000	FED HOME LOAN BANK 0.75 5/17	0.75	5/25/2017	5/25/2017	\$15,000,000	\$15,006,405	3130A7WA9
\$6,099,939	FED HOME LOAN BANK 0.625 5/17	0.63	5/30/2017	5/30/2017	\$6,099,979	\$6,102,342	3130A5EP0
\$2,002,000	FED HOME LOAN BANK 0.82 6/17	0.82	6/12/2017	6/12/2017	\$2,000,712	\$2,001,218	3130A5PC7
\$1,855,643	FED HOME LOAN BANK 1.00 6/17	1.00	6/21/2017	6/21/2017	\$1,852,135	\$1,852,814	313379DD8
\$8,636,641	FED HOME LOAN BANK 0.75 8/17	0.75	8/28/2017	8/28/2017	\$8,636,063	\$8,640,475	3130A62S5
\$15,005,849	FED HOME LOAN BANK 0.75 8/17	0.75	8/28/2017	8/28/2017	\$15,003,790	\$15,009,510	3130A62S5
\$1,014,000	FED HOME LOAN BANK 2.25 9/17	2.25	9/8/2017	9/8/2017	\$1,009,125	\$1,009,785	313370SZ2
\$15,487,193	FED HOME LOAN BANK 0.625 9/17	0.63	9/20/2017	9/20/2017	\$15,491,850	\$15,489,848	3130A9JR3
\$23,551,465	FED HOME LOAN BANK 1.125 12/17	1.13	12/8/2017	12/8/2017	\$23,542,658	\$23,558,045	3130A3HF4
\$10,010,990	FED HOME LOAN BANK 1.125 12/17	1.13	12/8/2017	12/8/2017	\$10,009,543	\$10,024,700	3130A3HF4
\$25,280,650	FED HOME LOAN BANK 2.125 12/17	2.13	12/8/2017	12/8/2017	\$25,268,523	\$25,277,700	313371N28
\$2,826,410	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$2,826,220	\$2,828,910	3130A6SW8
\$10,004,977	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$10,004,318	\$10,013,840	3130A6SW8
\$10,005,990	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$10,005,197	\$10,013,840	3130A6SW8
\$20,025,360	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$20,024,668	\$20,027,680	3130A6SW8

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$15,018,525	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$15,017,857	\$15,020,760	3130A6SW8
\$8,000,400	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$8,000,352	\$8,012,056	3130AAH50
\$10,000,000	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$10,000,000	\$10,015,070	3130AAH50
\$20,000,000	FED HOME LOAN BANK VAR 8/17	0.77	2/21/2017	8/21/2017	\$20,000,000	\$20,020,580	3130A6C54
\$15,001,455	FED HOME LOAN BANK VAR 2/18	0.92	2/22/2017	2/22/2018	\$15,000,768	\$15,056,895	3130A7DE2
\$20,001,980	FED HOME LOAN BANK VAR 8/17	0.77	2/25/2017	8/25/2017	\$20,000,555	\$20,022,000	3130A6DC8
\$10,000,865	FED HOME LOAN BANK VAR 8/17	0.91	2/25/2017	8/25/2017	\$10,000,324	\$10,023,120	3130A7EC5
\$10,000,600	FED HOME LOAN BANK VAR 3/18	0.95	3/8/2017	3/8/2018	\$10,000,335	\$10,036,740	3130A7G90
\$10,001,220	FED HOME LOAN BANK VAR 3/18	0.95	3/8/2017	3/8/2018	\$10,000,683	\$10,036,740	3130A7G90
\$49,999,375	FHLB DISCOUNT NOTE 0.00 2/17	0.00	2/1/2017	2/1/2017	\$50,000,000	\$50,000,000	313385BH8
\$49,999,375	FHLB DISCOUNT NOTE 0.00 2/17	0.00	2/1/2017	2/1/2017	\$50,000,000	\$50,000,000	313385BH8
\$49,999,375	FHLB DISCOUNT NOTE 0.00 2/17	0.00	2/1/2017	2/1/2017	\$50,000,000	\$50,000,000	313385BH8
\$49,999,375	FHLB DISCOUNT NOTE 0.00 2/17	0.00	2/1/2017	2/1/2017	\$50,000,000	\$50,000,000	313385BH8
\$49,999,444	FHLB DISCOUNT NOTE 0.00 2/17	0.00	2/1/2017	2/1/2017	\$50,000,000	\$50,000,000	313385BH8
\$49,999,444	FHLB DISCOUNT NOTE 0.00 2/17	0.00	2/1/2017	2/1/2017	\$50,000,000	\$50,000,000	313385BH8
\$6,934,054	FHLB DISCOUNT NOTE 0.00 12/17	0.00	12/21/2017	12/21/2017	\$6,940,335	\$6,951,637	313385QU3
\$9,903,944	FHLB DISCOUNT NOTE 0.00 12/17	0.00	12/29/2017	12/29/2017	\$9,912,653	\$9,929,200	313385RC2
\$20,795,240	FREDDIE MAC 5.00 2/17	5.00	2/16/2017	2/16/2017	\$20,034,476	\$20,037,360	3137EAAM1
\$7,140,478	FREDDIE MAC 0.875 2/17	0.88	2/22/2017	2/22/2017	\$7,129,730	\$7,130,590	3137EADT3
\$3,308,052	FREDDIE MAC 1.00 3/17	1.00	3/8/2017	3/8/2017	\$3,300,760	\$3,301,683	3137EADC0
\$4,515,390	FREDDIE MAC 1.00 3/17	1.00	3/8/2017	3/8/2017	\$4,501,647	\$4,502,295	3137EADC0
\$2,006,540	FREDDIE MAC 1.00 3/17	1.00	3/8/2017	3/8/2017	\$2,000,713	\$2,001,020	3137EADC0
\$14,889,440	FREDDIE MAC 1.00 3/17	1.00	3/8/2017	3/8/2017	\$14,856,550	\$14,859,575	3137EADC0
\$1,699,894	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$1,691,779	\$1,692,312	3137EADF3
\$11,344,133	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$11,309,242	\$11,317,149	3137EADF3
\$20,106,380	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$20,031,567	\$20,039,220	3137EADF3
\$1,129,300	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$1,124,909	\$1,125,202	3137EADF3
\$9,639,299	FREDDIE MAC 1.00 7/17	1.00	7/28/2017	7/28/2017	\$9,626,056	\$9,626,231	3137EADJ5
\$1,406,813	FREDDIE MAC 1.00 9/17	1.00	9/27/2017	9/27/2017	\$1,405,557	\$1,405,559	3134G3M31
\$5,014,250	FREDDIE MAC 1.00 9/17	1.00	9/29/2017	9/29/2017	\$5,009,526	\$5,009,395	3137EADL0
\$25,034,665	FREDDIE MAC 1.00 12/17	1.00	12/15/2017	12/15/2017	\$25,032,705	\$25,036,800	3137EADX4
\$25,028,200	FREDDIE MAC 1.00 12/17	1.00	12/15/2017	12/15/2017	\$25,027,171	\$25,036,800	3137EADX4
\$14,995,415	FREDDIE MAC VAR 4/17	0.82	2/27/2017	4/27/2017	\$14,999,289	\$15,010,020	3134G75N7
\$10,000,000	FREDDIE MAC VAR 3/18	0.97	3/8/2017	3/8/2018	\$10,000,000	\$10,039,730	3134G8PF0
\$1,527,749,451.19					\$1,524,444,647.18	\$1,525,561,923.52	

US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (0.26%)							
\$10,000,000	OVERSEAS PRI INV 1.02 3/17	1.01	3/17/2017	3/17/2017	\$10,000,000	\$10,084,820	690353M20
\$7,000,000	OVERSEAS PRI INV 0.82 4/17	0.82	4/30/2017	4/30/2017	\$7,000,000	\$7,034,797	690353M95
\$17,000,000					\$17,000,000	\$17,119,617	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
REPURCHASE AGREEMENTS (10.94%)							
\$250,000,000	MERRILL LYNCH 0.52 2/17	0.52	2/1/2017	2/1/2017	\$250,000,000	\$250,000,000	n/a
\$471,378,000	RBC 0.50 2/17	0.50	2/1/2017	2/1/2017	\$471,378,000	\$471,378,000	n/a
\$721,378,000					\$721,378,000	\$721,378,000	
DEPOSIT INSTRUMENTS (39.81%)							
\$225,000,000	BB&T COMPANY 0.97 10/17 (2)	0.97	2/1/2017	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$432	BNYMELLON MONEY DEPOSIT 0.01 2/17	0.01	2/1/2017	2/1/2017	\$432	\$432	n/a
\$100,000,000	BANK OF TOKYO 0.69 2/17	0.69	2/1/2017	2/1/2017	\$100,000,000	\$100,000,000	06538NTN7
\$100,000,000	BANK OF TOKYO 0.68 2/17	0.68	2/2/2017	2/2/2017	\$100,000,000	\$100,000,000	06538NTR8
\$225,000,000	CITIZENS BANK PA 0.68 10/17 (2)(8)	0.68	2/1/2017	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$300,000,000	DZ BANK 0.56 2/17	0.56	2/1/2017	2/1/2017	\$300,000,000	\$300,000,000	n/a
\$100,000,000	FEDERALLY INSURED CUSTODY ACCT 0.51 10/17 (2)	0.51	2/1/2017	10/2/2017	\$100,000,000	\$100,000,000	n/a
\$150,000,000	NORDEA BANK 0.55 2/17	0.55	2/1/2017	2/1/2017	\$150,000,000	\$150,000,000	n/a
\$30,000,000	NORDEA BANK 1.00 5/17	1.00	5/26/2017	5/26/2017	\$30,000,000	\$30,000,000	n/a
\$30,000,000	NORDEA BANK 1.05 6/17	1.05	6/26/2017	6/26/2017	\$30,000,000	\$30,000,000	n/a
\$40,000,000	NORDEA BANK 1.14 7/17	1.14	7/24/2017	7/24/2017	\$40,000,000	\$40,000,000	n/a
\$50,000,000	NORDEA BANK 1.12 4/17	1.12	4/3/2017	4/3/2017	\$50,000,000	\$50,000,000	n/a
\$225,000,000	PEOPLES UNITED BANK 0.68 10/17 (2)(8)	0.68	2/1/2017	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$225,000,000	SANTANDER BANK NA 0.68 10/17 (2)(8)	0.68	2/1/2017	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$250,000,000	SCOTIA BANK 0.69 10/17 (2)	0.69	2/1/2017	10/2/2017	\$250,000,000	\$250,000,000	n/a
\$200,000,000	SUMITOMO BANK 0.70 10/17 (2)	0.70	2/1/2017	10/2/2017	\$200,000,000	\$200,000,000	n/a
\$100,000,000	SVENSKA HANDELSBANK 0.55 2/17	0.55	2/1/2017	2/1/2017	\$100,000,000	\$100,000,000	n/a
\$50,000,000	SVENSKA HANDELSBANK 0.93 3/17	0.93	3/31/2017	3/31/2017	\$50,000,000	\$50,008,500	86958JGJ2
\$50,000,000	SVENSKA HANDELSBANK 1.13 4/17	1.13	4/3/2017	4/3/2017	\$50,000,000	\$50,024,500	86958JDS5
\$25,000,000	SVENSKA HANDELSBANK 0.71 2/17	0.71	2/24/2017	2/24/2017	\$25,000,000	\$25,000,250	86958JHP7
\$50,000,000	SVENSKA HANDELSBANK 0.93 4/17	0.93	4/10/2017	4/10/2017	\$50,000,000	\$50,005,000	86958JGV5
\$25,000,000	SVENSKA HANDELSBANK 1.18 7/17	1.18	7/21/2017	7/21/2017	\$25,000,000	\$24,993,750	86958JHQ5
\$25,000,000	TD BANK 0.80 2/17 (2)	0.80	2/1/2017	2/24/2017	\$25,000,000	\$25,000,000	n/a
\$50,000,000	TD BANK 0.80 2/17 (2)	0.80	2/1/2017	2/7/2017	\$50,000,000	\$50,000,000	n/a
\$2,625,000,432					\$2,625,000,432	\$2,625,032,432	
COMMERCIAL PAPER AND CORPORATE SECURITIES (24.96%)							
\$19,928,933	COCA COLA 0.82 3/17	0.82	3/24/2017	3/24/2017	\$19,976,767	\$19,980,800	19121AQQ7
\$9,969,667	COCA COLA 0.84 04/17	0.84	4/18/2017	4/18/2017	\$9,982,267	\$9,984,000	19121ARJ2
\$9,963,928	COCA COLA 0.86 05/17	0.86	5/9/2017	5/9/2017	\$9,976,828	\$9,978,100	19121AS93
\$14,945,021	COCA COLA 0.91 6/17	0.91	6/7/2017	6/7/2017	\$14,952,225	\$14,954,100	19121AT76
\$9,955,250	COCA COLA 0.90 6/17	0.90	6/8/2017	6/8/2017	\$9,968,601	\$9,969,800	19121AT68
\$10,449,758	COCA COLA 0.99 7/17	0.99	7/17/2017	7/17/2017	\$10,452,068	\$10,453,275	19121AUH2
\$24,985,778	EXXON MOBIL 0.64 02/17	0.64	2/24/2017	2/24/2017	\$24,989,778	\$24,990,000	30229APQ6
\$24,970,722	EXXON MOBIL 0.62 04/17	0.62	4/4/2017	4/4/2017	\$24,973,306	\$24,972,250	30229AR43

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
COMMERCIAL PAPER AND CORPORATE SECURITIES (continued)							
\$24,964,000	EXXON MOBIL 0.64 04/17	0.64	4/17/2017	4/17/2017	\$24,966,667	\$24,966,000	30229ARH4
\$49,988,528	EXXON MOBIL 0.64 2/17	0.64	2/2/2017	2/2/2017	\$49,999,181	\$49,998,500	30229AP29
\$20,474,748	EXXON MOBIL VAR 3/17	1.00	3/15/2017	3/15/2017	\$20,464,974	\$20,467,259	30231GAB8
\$49,969,306	IBM 0.65 2/17	0.65	2/1/2017	2/1/2017	\$50,000,000	\$49,999,000	45920FP10
\$49,981,972	JOHNSON & JOHNSON 0.59 2/17	0.59	2/15/2017	2/15/2017	\$49,988,528	\$49,987,500	47816FPF2
\$49,981,972	JOHNSON & JOHNSON 0.59 2/17	0.59	2/15/2017	2/15/2017	\$49,988,528	\$49,987,500	47816FPF2
\$49,795,889	MICROSOFT 0.88 4/17	0.88	4/11/2017	4/11/2017	\$49,915,667	\$49,927,000	59515MRB3
\$24,941,667	MICROSOFT 0.80 02/17	0.80	2/28/2017	2/28/2017	\$24,985,000	\$24,987,250	59515MPU3
\$24,910,000	MICROSOFT 0.90 04/17	0.90	4/24/2017	4/24/2017	\$24,948,750	\$24,954,000	59515MRQ0
\$24,888,194	MICROSOFT 0.92 05/17	0.92	5/9/2017	5/9/2017	\$24,938,028	\$24,943,000	59515MS97
\$19,933,889	MICROSOFT 0.85 3/17	0.85	3/7/2017	3/7/2017	\$19,983,944	\$19,987,200	59515MQ73
\$49,974,333	MICROSOFT 0.66 2/17	0.66	2/1/2017	2/1/2017	\$50,000,000	\$49,999,000	59515MP17
\$19,921,289	MICROSOFT 0.88 3/17	0.88	3/28/2017	3/28/2017	\$19,973,111	\$19,978,000	59515MQU2
\$24,954,444	MICROSOFT 0.80 2/17	0.80	2/21/2017	2/21/2017	\$24,988,889	\$24,990,500	59515MPM1
\$24,983,958	NATL SEC CLEARING CORP 0.70 2/17	0.70	2/21/2017	2/21/2017	\$24,990,278	\$24,990,500	63763PPM5
\$24,968,889	NATL SEC CLEARING CORP 0.80 02/17	0.80	2/10/2017	2/10/2017	\$24,995,000	\$24,995,500	63763PPA1
\$24,967,222	NATL SEC CLEARING CORP 0.80 02/17	0.80	2/13/2017	2/13/2017	\$24,993,333	\$24,994,250	63763PPD5
\$49,905,208	NATL SEC CLEARING CORP 0.75 02/17	0.75	2/16/2017	2/16/2017	\$49,984,375	\$49,985,500	63763PPG8
\$24,937,500	NATL SEC CLEARING CORP 0.75 02/17	0.75	2/17/2017	2/17/2017	\$24,991,667	\$24,992,250	63763PPH6
\$24,910,868	NATL SEC CLEARING CORP 0.85 03/17	0.85	3/20/2017	3/20/2017	\$24,972,257	\$24,977,000	63763PQL6
\$24,958,924	NATL SEC CLEARING CORP 0.65 2/17	0.65	2/6/2017	2/6/2017	\$24,997,743	\$24,997,250	63763PP60
\$49,886,250	NATL SEC CLEARING CORP 0.90 4/17	0.90	4/6/2017	4/6/2017	\$49,920,000	\$49,933,000	63763PR68
\$49,976,278	PROCTER AND GAMBLE 0.61 02/17	0.61	2/23/2017	2/23/2017	\$49,981,361	\$49,980,000	74271TPP2
\$25,000,000	ROYAL BANK CANADA 1.02 06/17	1.02	2/9/2017	6/9/2017	\$25,000,000	\$25,000,000	78009NM37
\$4,003,837	ROYAL BANK CANADA 1.195 03/17	1.20	3/2/2017	3/2/2017	\$4,001,102	\$4,001,480	78009NH41
\$25,000,000	ROYAL BANK CANADA FRN 7/17	1.18	4/12/2017	7/12/2017	\$25,000,000	\$25,004,375	78009NQ41
\$49,978,500	ROYAL BANK CANADA 1.00 4/17	1.00	4/27/2017	4/27/2017	\$49,987,220	\$49,991,100	78012KDW4
\$10,008,186	ROYAL BANK CANADA 1.25 6/17	1.25	6/16/2017	6/16/2017	\$10,007,130	\$10,004,300	78010UD20
\$24,015,168	ROYAL BANK CANADA 1.25 6/17	1.25	6/16/2017	6/16/2017	\$24,014,319	\$24,010,320	78010UD20
\$5,004,550	ROYAL BANK CANADA FRN 2/17	1.14	2/3/2017	2/3/2017	\$5,000,057	\$5,000,000	78012KBG1
\$14,003,732	ROYAL BANK CANADA FRN 2/17	1.14	2/3/2017	2/3/2017	\$13,991,157	\$13,991,000	78012KBG1
\$2,161,793	ROYAL BANK CANADA FRN 2/17	1.14	2/3/2017	2/3/2017	\$2,160,024	\$2,160,000	78012KBG1
\$20,011,800	ROYAL BANK CANADA FRN 2/17	1.14	2/3/2017	2/3/2017	\$20,000,225	\$20,000,000	78012KBG1
\$49,868,556	TD BANK 1.04 03/17	1.04	3/20/2017	3/20/2017	\$49,932,111	\$49,952,000	89116EQL0
\$24,930,153	TD BANK 1.07 4/17	1.07	4/3/2017	4/3/2017	\$24,954,674	\$24,967,500	89116ER39
\$49,918,625	TD BANK 0.93 02/17	0.93	2/21/2017	2/21/2017	\$49,974,167	\$49,980,000	89116EPM9
\$25,007,547	TD BANK 1.265 6/17	1.27	6/1/2017	6/1/2017	\$25,007,075	\$25,019,750	89113WBC9
\$5,579,421	TD BANK 1.24 6/17	1.24	6/20/2017	6/16/2017	\$5,578,801	\$5,579,126	89113ESN7
\$25,000,000	TOYOTA CREDIT CORP 0.98 6/17	0.98	2/7/2017	6/5/2017	\$25,000,000	\$25,000,000	89233ARY7
\$25,000,000	TOYOTA CREDIT CORP FRN 7/7/17	1.09	2/13/2017	7/7/2017	\$25,000,000	\$24,995,125	89233ASL4
\$25,000,000	TOYOTA CREDIT CORP FRN 7/7/17	1.12	4/11/2017	7/7/2017	\$25,000,000	\$25,000,000	89233ASM2
\$24,854,958	TOYOTA CREDIT CORP 1.18 6/17	1.18	6/22/2017	6/22/2017	\$24,884,458	\$24,897,500	89233GTN6
\$24,873,750	TOYOTA CREDIT CORP 1.01 04/17	1.01	4/26/2017	4/26/2017	\$24,941,083	\$24,947,000	89233GRS7
\$24,853,729	TOYOTA CREDIT CORP 1.19 7/17	1.19	7/26/2017	7/26/2017	\$24,855,382	\$24,862,000	89233GUS3
\$24,927,139	TOYOTA CREDIT CORP 0.86 03/17	0.86	3/17/2017	3/17/2017	\$24,973,722	\$24,977,000	89233GQH2

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
COMMERCIAL PAPER AND CORPORATE SECURITIES (continued)							
\$24,865,264	TOYOTA CREDIT CORP 1.09 05/17	1.09	5/25/2017	5/25/2017	\$24,914,465	\$24,923,500	89233GSR8
\$19,916,667	TOYOTA CREDIT CORP 1.00 02/17	1.00	2/6/2017	2/6/2017	\$19,997,222	\$19,998,400	89233GP67
\$125,000,000	U.S. BANK 0.55 2/17 (2)	0.55	2/1/2017	2/7/2017	\$125,000,000	\$125,000,000	99USBA005
\$25,000,000	U.S. BANK 1.05 6/17 (2)	1.05	2/1/2017	6/5/2017	\$25,000,000	\$25,000,000	99USBA003
\$25,000,000	U.S. BANK 1.14 10/17 (2)	1.14	2/1/2017	7/3/2017	\$25,000,000	\$25,000,000	99USBA004
\$6,585,449	WAL-MART 5.375 04/17	5.38	4/5/2017	4/5/2017	\$6,545,428	\$6,543,115	931142CG6
\$1,644,713,208					\$1,645,958,941	\$1,646,103,874	
GOVERNMENT MONEY MARKET FUNDS (0.90%)							
\$59,581,025	FEDERATED GOVT MONEY FUND #636 0.41 10/17	0.41	2/1/2017	10/2/2017	\$59,581,025	\$59,581,025	n/a
\$59,581,025					\$59,581,025	\$59,581,025	
\$6,595,422,116					\$6,593,363,045	\$6,594,776,872	

Fund Net Asset Value = \$1.008 per unit (4)

Effective 7-Day Net Yield = 0.63% (5)

Effective 7-Day Gross Yield = 0.67%

WAM(R) = 33 Days (6)

WAM(F) = 66 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) Peoples United Bank, Citizens Bank PA and Santander Bank deposits are backed by irrevocable standby letter of credit provided by the Federal Home Loan Banks of Boston and Pittsburgh guaranteeing principal amount.