

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (22.14%)							
\$6,708,086	FANNIE MAE 5.375 6/17	5.38	6/12/2017	6/12/2017	\$6,420,027	\$6,419,822	31398ADM1
\$1,137,878	FANNIE MAE 5.375 6/17	5.38	6/12/2017	6/12/2017	\$1,089,537	\$1,089,497	31398ADM1
\$1,226,584	FANNIE MAE 0.875 8/17	0.88	8/28/2017	8/28/2017	\$1,226,626	\$1,226,467	3135G0MZ3
\$1,409,740	FANNIE MAE 1.00 9/17	1.00	9/20/2017	9/20/2017	\$1,407,193	\$1,405,864	3135G0PP2
\$9,544,282	FANNIE MAE 1.00 9/17	1.00	9/27/2017	9/27/2017	\$9,527,879	\$9,517,658	3135G0ZL0
\$4,451,424	FANNIE MAE 0.875 10/17	0.88	10/26/2017	10/26/2017	\$4,450,644	\$4,445,946	3135G0PQ0
\$4,047,145	FANNIE MAE 0.875 10/17	0.88	10/26/2017	10/26/2017	\$4,047,516	\$4,046,310	3135G0PQ0
\$2,247,863	FANNIE MAE 0.875 10/17	0.88	10/26/2017	10/26/2017	\$2,247,960	\$2,247,950	3135G0PQ0
\$6,043,545	FANNIE MAE 0.875 12/17	0.88	12/20/2017	12/20/2017	\$6,043,863	\$6,041,560	3135G0RT2
\$3,994,432	FANNIE MAE 0.875 12/17	0.88	12/20/2017	12/20/2017	\$3,994,487	\$3,993,760	3135G0RT2
\$998,500	FANNIE MAE 0.87 12/17	0.87	12/26/2017	12/26/2017	\$998,828	\$998,559	3136G14R7
\$1,986,896	FANNIE MAE 1.05 5/18	1.05	5/25/2018	5/25/2018	\$1,990,000	\$1,986,000	3135G0XK4
\$16,964,300	FANNIE MAE VAR 10/17	1.00	6/5/2017	10/5/2017	\$16,992,350	\$17,008,925	3135G0F57
\$24,995,153	FANNIE MAE VAR 8/17	1.00	6/16/2017	8/16/2017	\$24,999,474	\$25,009,525	3135G0F24
\$3,994,648	FANNIE MAE VAR 7/17	1.03	6/20/2017	7/20/2017	\$3,999,487	\$4,001,176	3135G0F81
\$2,497,000	FED FARM CREDIT 0.68 7/17	0.68	7/19/2017	7/19/2017	\$2,499,336	\$2,498,825	3133EFKD8
\$1,998,540	FED FARM CREDIT 0.70 8/17	0.70	8/9/2017	8/9/2017	\$1,999,248	\$1,998,430	3133ECP24
\$5,001,559	FED FARM CREDIT 1.125 9/17	1.13	9/22/2017	9/22/2017	\$5,001,480	\$5,000,895	3133EDVU3
\$5,013,565	FED FARM CREDIT 1.23 10/17	1.23	10/4/2017	10/4/2017	\$5,005,929	\$5,003,370	3133ED3Z3
\$2,173,580	FED FARM CREDIT 5.05 11/17	5.05	11/15/2017	11/15/2017	\$2,139,896	\$2,138,499	31331YEK2
\$2,996,310	FED FARM CREDIT 0.87 11/17	0.87	11/27/2017	11/27/2017	\$2,998,091	\$2,997,123	3133EC5A8
\$998,358	FED FARM CREDIT 0.84 12/17	0.84	12/13/2017	12/13/2017	\$998,518	\$998,411	3133EC7B4
\$8,267,119	FED FARM CREDIT 1.125 12/17	1.13	12/18/2017	12/18/2017	\$8,258,986	\$8,248,424	3133EEFES
\$1,001,730	FED FARM CREDIT 1.34 12/17	1.34	12/29/2017	12/29/2017	\$1,001,267	\$1,001,420	3133EDE99
\$3,191,296	FED FARM CREDIT VAR 6/18	1.04	6/1/2017	6/1/2018	\$3,195,814	\$3,204,480	3133EEQ78
\$25,001,225	FED FARM CREDIT VAR 1/19	1.05	6/3/2017	1/3/2019	\$25,000,975	\$25,064,925	3133EG2V6
\$3,446,447	FED FARM CREDIT VAR 6/17	1.02	6/5/2017	6/5/2017	\$3,445,008	\$3,445,107	3133EDMX7
\$5,003,200	FED FARM CREDIT VAR 6/17	1.02	6/5/2017	6/5/2017	\$5,000,020	\$5,000,155	3133EDMX7
\$6,015,842	FED FARM CREDIT VAR 6/17	1.02	6/5/2017	6/5/2017	\$6,015,005	\$6,015,186	3133EDMX7
\$24,998,250	FED FARM CREDIT VAR 3/19	1.03	6/6/2017	3/6/2019	\$24,998,459	\$24,985,375	3133EHAU7
\$25,000,000	FED FARM CREDIT VAR 3/19	1.03	6/6/2017	3/6/2019	\$25,000,000	\$24,985,375	3133EHAU7
\$19,918,400	FED FARM CREDIT VAR 3/18	1.02	6/9/2017	3/9/2018	\$19,969,790	\$20,015,360	3133EEV80
\$5,008,110	FED FARM CREDIT VAR 9/18	1.17	6/12/2017	9/12/2018	\$5,006,112	\$5,003,170	3133EGTW5
\$14,995,545	FED FARM CREDIT VAR 10/17	1.00	6/13/2017	10/13/2017	\$14,999,177	\$15,010,920	3133EFJT5
\$9,997,100	FED FARM CREDIT VAR 10/17	1.00	6/13/2017	10/13/2017	\$9,999,464	\$10,007,280	3133EFJT5
\$3,496,675	FED FARM CREDIT VAR 10/17	1.00	6/13/2017	10/13/2017	\$3,499,163	\$3,502,548	3133EFJT5
9,998,000	FED FARM CREDIT VAR 6/18	1.12	6/13/2017	6/13/2018	\$9,998,967	\$10,022,600	3133EGER2
\$25,020,550	FED FARM CREDIT VAR 7/17	1.02	6/13/2017	7/13/2017	\$25,001,173	\$25,007,725	3133EEHV5
\$11,514,548	FED FARM CREDIT VAR 9/17	1.04	6/13/2017	9/13/2017	\$11,501,988	\$11,508,637	3133EEPS3
25,020,500	FED FARM CREDIT VAR 9/17	1.04	6/13/2017	9/13/2017	\$25,002,905	\$25,018,775	3133EEPS3
\$1,000,815	FED FARM CREDIT VAR 9/17	1.04	6/13/2017	9/13/2017	\$1,000,116	\$1,000,751	3133EEPS3
\$4,208,791	FED FARM CREDIT VAR 9/17	1.23	6/14/2017	9/14/2017	\$4,201,888	\$4,204,313	3133EFSD0
\$9,185,409	FED FARM CREDIT VAR 1/18	1.03	6/17/2017	1/17/2018	\$9,202,469	\$9,222,323	3133EEZM5

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$25,015,803	FED FARM CREDIT VAR 6/17	1.04	6/20/2017	6/20/2017	\$25,000,394	\$25,003,600	3133EECD0
\$7,988,896	FED FARM CREDIT VAR 6/17	1.04	6/20/2017	6/20/2017	\$7,999,623	\$8,001,152	3133EECD0
\$9,985,400	FED FARM CREDIT VAR 6/17	1.04	6/20/2017	6/20/2017	\$9,999,499	\$10,001,440	3133EECD0
\$3,000,030	FED FARM CREDIT VAR 10/18	1.07	6/22/2017	10/22/2018	\$3,000,022	\$3,006,465	3133EFKN6
\$9,974,400	FED FARM CREDIT VAR 3/18	1.04	6/22/2017	3/22/2018	\$9,989,474	\$10,016,340	3133EEN71
\$4,999,750	FED FARM CREDIT VAR 2/18	1.17	6/23/2017	2/23/2018	\$4,999,909	\$5,011,760	3133EFE29
\$25,004,123	FED FARM CREDIT VAR 7/17	1.03	6/24/2017	7/24/2017	\$25,000,293	\$25,008,500	3133EEZX1
\$5,002,195	FED FARM CREDIT VAR 1/18	1.16	6/25/2017	1/25/2018	\$5,000,816	\$5,010,445	3133EFVY0
\$1,507,395	FED FARM CREDIT VAR 2/19	1.20	6/25/2017	2/25/2019	\$1,507,061	\$1,507,475	3133EGBU8
\$24,992,125	FED FARM CREDIT VAR 9/17	1.01	6/25/2017	9/25/2017	\$24,998,798	\$25,016,025	3133EE2E9
\$2,386,745	FED FARM CREDIT VAR 3/18	1.10	6/26/2017	3/26/2018	\$2,388,660	\$2,394,347	3133EEUZ1
\$10,004,610	FED FARM CREDIT VAR 3/18	1.10	6/26/2017	3/26/2018	\$10,002,032	\$10,018,190	3133EEUZ1
\$4,004,216	FED FARM CREDIT VAR 8/17	1.08	6/29/2017	8/29/2017	\$4,000,492	\$4,002,544	3133EDTT9
\$17,418,340	FED FARM CREDIT VAR 8/17	1.08	6/29/2017	8/29/2017	\$17,402,142	\$17,411,066	3133EDTT9
\$4,986,270	FED FARM CREDIT VAR 1/18	1.03	7/30/2017	1/30/2018	\$4,995,314	\$5,000,330	3133EE5C0
\$9,996,985	FED FARM CREDIT VAR 2/18	1.18	8/1/2017	2/1/2018	\$9,998,990	\$10,017,320	3133EFWZ6
\$5,007,485	FED FARM CREDIT VAR 2/18	1.18	8/1/2017	2/1/2018	\$5,002,870	\$5,008,660	3133EFWZ6
\$14,986,155	FED FARM CREDIT VAR 2/18	1.15	8/6/2017	2/6/2018	\$14,995,458	\$15,025,575	3133EEMX5
\$14,956,453	FED FARM CREDIT VAR 2/18	1.16	8/20/2017	2/20/2018	\$14,984,732	\$15,016,380	3133EE7B0
\$14,956,821	FED FARM CREDIT VAR 2/18	1.16	8/20/2017	2/20/2018	\$14,984,740	\$15,016,380	3133EE7B0
\$24,945,019	FED FARM CREDIT VAR 8/17	0.97	8/21/2017	8/21/2017	\$24,993,412	\$25,006,175	3133EFAL1
\$2,002,000	FED HOME LOAN BANK 0.82 6/17	0.82	6/12/2017	6/12/2017	\$2,000,060	\$1,999,948	3130A5PC7
\$1,855,643	FED HOME LOAN BANK 1.00 6/17	1.00	6/21/2017	6/21/2017	\$1,850,305	\$1,850,117	313379DD8
\$8,636,641	FED HOME LOAN BANK 0.75 8/17	0.75	8/28/2017	8/28/2017	\$8,635,450	\$8,629,448	3130A62S5
\$15,005,849	FED HOME LOAN BANK 0.75 8/17	0.75	8/28/2017	8/28/2017	\$15,001,604	\$14,990,355	3130A62S5
\$1,014,000	FED HOME LOAN BANK 2.25 9/17	2.25	9/8/2017	9/8/2017	\$1,004,125	\$1,002,771	313370S22
\$15,487,193	FED HOME LOAN BANK 0.625 9/17	0.63	9/20/2017	9/20/2017	\$15,496,084	\$15,481,354	3130A9JR3
\$2,001,880	FED HOME LOAN BANK 0.94 11/17	0.94	11/17/2017	11/17/2017	\$2,001,208	\$1,998,444	3130A6SA6
\$2,498,856	FED HOME LOAN BANK 5.00 11/17/17	5.00	11/17/2017	11/17/2017	\$2,466,925	\$2,463,386	3133XMQ87
\$10,481,550	FED HOME LOAN BANK 5.00 11/17/17	5.00	11/17/2017	11/17/2017	\$10,347,295	\$10,331,969	3133XMQ87
\$15,396,645	FED HOME LOAN BANK 5.00 11/17/17	5.00	11/17/2017	11/17/2017	\$15,271,389	\$15,268,920	3133XMQ87
\$23,551,465	FED HOME LOAN BANK 1.125 12/17	1.13	12/8/2017	12/8/2017	\$23,526,145	\$23,496,828	3130A3HF4
\$10,010,990	FED HOME LOAN BANK 1.125 12/17	1.13	12/8/2017	12/8/2017	\$10,005,849	\$9,998,650	3130A3HF4
\$25,280,650	FED HOME LOAN BANK 2.125 12/17	2.13	12/8/2017	12/8/2017	\$25,164,579	\$25,132,175	313371N28
\$2,826,410	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$2,825,764	\$2,822,627	3130A6SW8
\$10,004,977	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$10,002,704	\$9,991,600	3130A6SW8
\$10,005,990	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$10,003,254	\$9,991,600	3130A6SW8
\$20,025,360	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$20,015,447	\$19,983,200	3130A6SW8
\$15,018,525	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$15,011,182	\$14,987,400	3130A6SW8
\$8,000,400	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$8,000,220	\$7,993,336	3130AAH50
\$10,000,000	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$10,000,000	\$9,991,670	3130AAH50
\$24,973,250	FED HOME LOAN BANK VAR 3/19	0.87	6/6/2017	3/6/2019	\$24,973,660	\$24,970,200	3130AAWH7
\$3,995,552	FED HOME LOAN BANK VAR 3/19	0.87	6/6/2017	3/6/2019	\$3,995,613	\$3,995,232	3130AAWH7
\$10,000,600	FED HOME LOAN BANK VAR 3/18	1.11	6/8/2017	3/8/2018	\$10,000,234	\$10,021,100	3130A7G90
\$10,001,220	FED HOME LOAN BANK VAR 3/18	1.11	6/8/2017	3/8/2018	\$10,000,478	\$10,021,100	3130A7G90

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$20,000,000	FED HOME LOAN BANK VAR 8/17	1.00	6/21/2017	8/21/2017	\$20,000,000	\$20,008,440	3130A6C54
\$20,001,980	FED HOME LOAN BANK VAR 8/17	1.02	6/25/2017	8/25/2017	\$20,000,230	\$20,009,420	3130A6DC8
\$39,018,938	FED HOME LOAN BANK VAR 1/19	0.96	7/18/2017	1/18/2019	\$39,015,786	\$38,999,961	3130AANZ7
\$15,001,455	FED HOME LOAN BANK VAR 2/18	1.17	8/22/2017	2/22/2018	\$15,000,529	\$15,030,120	3130A7DE2
\$25,000,000	FED HOME LOAN BANK VAR 5/19	1.03	8/24/2017	5/24/2019	\$25,000,000	\$24,990,200	3130ABHN9
\$10,000,865	FED HOME LOAN BANK VAR 8/17	1.17	8/25/2017	8/25/2017	\$10,000,134	\$10,008,320	3130A7EC5
\$24,952,410	FED HOME LOAN BANK DISCOUNT NOTE 0.00 6/17	0.00	6/5/2017	6/5/2017	\$24,997,861	\$24,997,800	313385GM2
\$24,949,824	FED HOME LOAN BANK DISCOUNT NOTE 0.00 6/17	0.00	6/7/2017	6/7/2017	\$24,996,692	\$24,996,700	313385GP5
\$24,950,076	FED HOME LOAN BANK DISCOUNT NOTE 0.00 6/17	0.00	6/9/2017	6/9/2017	\$24,995,611	\$24,995,600	313385GR1
\$24,940,597	FED HOME LOAN BANK DISCOUNT NOTE 0.00 8/17	0.00	8/9/2017	8/9/2017	\$24,954,958	\$24,954,950	313385KE5
\$24,930,069	FED HOME LOAN BANK DISCOUNT NOTE 0.00 08/17	0.00	8/23/2017	8/23/2017	\$24,945,243	\$24,945,825	313385KU9
\$3,989,990	FED HOME LOAN BANK DISCOUNT NOTE 0.00 8/17	0.00	8/30/2017	8/30/2017	\$3,990,100	\$3,990,600	313385LB0
\$19,949,950	FED HOME LOAN BANK DISCOUNT NOTE 0.00 8/17	0.00	8/30/2017	8/30/2017	\$19,950,500	\$19,953,000	313385LB0
\$24,925,229	FED HOME LOAN BANK DISCOUNT NOTE 0.00 9/17	0.00	9/5/2017	9/5/2017	\$24,935,333	\$24,936,000	313385LH7
\$24,922,417	FED HOME LOAN BANK DISCOUNT NOTE 0.00 9/17	0.00	9/14/2017	9/14/2017	\$24,928,542	\$24,930,000	313385LS3
\$8,308,920	FED HOME LOAN BANK DISCOUNT NOTE 0.00 10/17	0.00	10/27/2017	10/27/2017	\$8,315,844	\$8,316,016	313385NM4
\$49,747,222	FED HOME LOAN BANK DISCOUNT NOTE 0.00 11/17	0.00	11/1/2017	11/1/2017	\$49,787,500	\$49,781,100	313385NS1
\$6,934,054	FED HOME LOAN BANK DISCOUNT NOTE 0.00 12/17	0.00	12/21/2017	12/21/2017	\$6,962,501	\$6,958,952	313385QU3
\$9,903,944	FED HOME LOAN BANK DISCOUNT NOTE 0.00 12/17	0.00	12/29/2017	12/29/2017	\$9,944,319	\$9,939,040	313385RC2
\$9,639,299	FREDDIE MAC 1.00 7/17	1.00	7/28/2017	7/28/2017	\$9,615,170	\$9,610,346	3137EADJ5
\$1,406,813	FREDDIE MAC 1.00 9/17	1.00	9/27/2017	9/27/2017	\$1,404,268	\$1,402,847	3134G3M31
\$5,014,250	FREDDIE MAC 1.00 9/17	1.00	9/29/2017	9/29/2017	\$5,004,763	\$4,999,030	3137EADL0
\$2,625,435	FREDDIE MAC 5.125 11/17	5.13	11/17/2017	11/17/2017	\$2,590,840	\$2,586,820	3137EABA6
\$25,034,665	FREDDIE MAC 1.00 12/17	1.00	12/15/2017	12/15/2017	\$25,020,324	\$24,980,825	3137EADX4
\$25,028,200	FREDDIE MAC 1.00 12/17	1.00	12/15/2017	12/15/2017	\$25,016,886	\$24,980,825	3137EADX4
\$10,000,000	FREDDIE MAC VAR 3/18	1.13	6/8/2017	3/8/2018	\$10,000,000	\$10,017,720	3134G8PF0
\$24,874,535	FREDDIE MAC DISCOUNT NOTE 0.00 11/17	0.00	11/2/2017	11/2/2017	\$24,891,451	\$24,889,850	313397NT4
\$1,356,964,937.45					\$1,356,486,804.55	\$1,356,673,326.39	

REPURCHASE AGREEMENTS (7.19%)							
\$290,704,000	MERRILL LYNCH REPO 0.78 6/17	0.78	6/1/2017	6/1/2017	\$290,704,000	\$290,704,000	n/a
\$150,000,000	RBC REPO 0.77 6/17	0.77	6/1/2017	6/1/2017	\$150,000,000	\$150,000,000	n/a
\$440,704,000					\$440,704,000	\$440,704,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
DEPOSIT INSTRUMENTS (39.72%)							
\$225,000,000	BB&T COMPANY 1.11 10/17 (2)	1.11	6/1/2017	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$759	BNY MELLON LATE MONEY DEPOSIT 0.01 6/17	0.01	6/1/2017	6/1/2017	\$759	\$759	n/a
\$200,000,000	BANK OF TOKYO 0.90 6/17	0.90	6/17/2017	6/6/2017	\$200,000,000	\$200,000,000	n/a
\$50,000,000	BANK OF TOKYO 0.91 6/17	0.91	6/1/2017	6/1/2017	\$50,000,000	\$50,000,000	n/a
\$225,000,000	CITIZENS BANK PA 0.93 10/17 (2)(8)	0.93	6/1/2017	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$200,000,000	DZ BANK 0.83 6/17	0.83	6/1/2017	6/1/2017	\$200,000,000	\$200,000,000	n/a
\$175,000,000	NORDEA BANK 0.80 6/17	0.80	6/1/2017	6/1/2017	\$175,000,000	\$175,000,000	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
\$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
\$25,000,000	ROYAL BANK CANADA 1.02 06/17	1.02	6/9/2017	6/9/2017	\$25,000,000	\$25,000,000	78009NM37
\$25,000,000	ROYAL BANK CANADA VAR 7/17	1.32	7/12/2017	7/12/2017	\$25,000,000	\$25,009,900	78009NQ41
\$25,000,000	ROYAL BANK CANADA VAR 9/17	1.19	6/20/2017	9/20/2017	\$25,000,000	\$25,009,800	78009NS23
\$2,501,255	ROYAL BANK CANADA 1.40 10/17	1.40	10/13/2017	10/13/2017	\$2,501,045	\$2,500,150	78010U4A2
\$225,000,000	SANTANDER BANK NA 0.90 10/17 (2)(8)	0.90	6/1/2017	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$250,000,000	SCOTIA BANK 0.94 10/17 (2)	0.94	6/1/2017	10/2/2017	\$250,000,000	\$250,000,000	n/a
\$200,000,000	SUMITOMO 0.92 10/17 (2)	0.92	6/1/2017	10/2/2017	\$200,000,000	\$200,000,000	n/a
\$25,000,000	SVENSKA HANDELSBANK 0.80 6/17	0.80	6/1/2017	6/1/2017	\$25,000,000	\$25,000,000	n/a
\$25,000,000	SVENSKA HANDELSBANK 1.02 6/17	1.02	6/30/2017	6/30/2017	\$25,000,000	\$25,001,250	86958JLE7
\$50,000,000	SVENSKA HANDELSBANK 1.03 7/17	1.03	7/3/2017	7/3/2017	\$50,000,000	\$50,003,000	86958JLG2
\$50,000,000	SVENSKA HANDELSBANK 1.02 07/17	1.02	7/10/2017	7/10/2017	\$50,000,000	\$50,002,000	86958JLR8
\$25,000,000	SVENSKA HANDELSBANK 1.18 7/17	1.18	7/21/2017	7/21/2017	\$25,000,000	\$25,006,000	86958JHQ5
\$25,000,000	SVENSKA HANDELSBANK 1.14 8/17	1.14	8/23/2017	8/23/2017	\$25,000,000	\$25,002,000	86958JVV2
\$25,000,000	SVENSKA HANDELSBANK 1.18 9/17	1.18	9/27/2017	9/27/2017	\$25,000,000	\$25,000,000	86958JLF4
\$50,000,000	SVENSKA HANDELSBANK VAR 10/17	1.07	6/2/2017	10/27/2017	\$50,000,000	\$50,004,200	86958JMR7
\$25,000,000	TD BANK 0.99 6/17 (2)	0.99	6/1/2017	6/2/2017	\$25,000,000	\$25,000,000	n/a
\$50,000,000	TD BANK 0.99 6/17 (2)	0.99	6/1/2017	6/5/2017	\$50,000,000	\$50,000,000	n/a
\$25,000,000	TD BANK 0.99 6/17 (2)	0.99	6/1/2017	6/7/2017	\$25,000,000	\$25,000,000	n/a
\$50,000,000	TD BANK 1.01 6/17 (2)	1.01	6/1/2017	6/21/2017	\$50,000,000	\$50,000,000	n/a
\$50,000,000	TD BANK 1.01 6/17 (2)	1.01	6/1/2017	6/19/2017	\$50,000,000	\$50,000,000	n/a
\$25,007,547	TORONTO DOMINION 1.265 6/17	1.27	6/1/2017	6/1/2017	\$25,000,000	\$25,000,250	89113WBC9
\$5,579,421	TORONTO DOMINION 1.24 6/17	1.24	6/20/2017	6/16/2017	\$5,575,422	\$5,575,613	89113ESN7
\$2,433,088,982					\$2,433,077,226	\$2,433,114,922	

COMMERCIAL PAPER AND CORPORATE SECURITIES (30.81%)							
\$24,934,444	APPLE INC 0.80 06/17	0.80	6/26/2017	6/26/2017	\$24,986,111	\$24,985,000	03785DTSS
\$24,928,333	APPLE INC 086 7/17	0.86	7/5/2017	7/5/2017	\$24,979,694	\$24,979,750	03785DU53
\$24,934,722	APPLE INC 0.94 7/17	0.94	7/5/2017	7/5/2017	\$24,977,806	\$24,979,750	03785DU53
\$24,932,111	APPLE INC 0.94 07/17	0.94	7/10/2017	7/10/2017	\$24,974,542	\$24,976,500	03785DUA2
\$24,902,083	APPLE INC 1.00 09/17	1.00	9/5/2017	9/5/2017	\$24,933,333	\$24,935,500	03785DW51
\$24,894,854	APPLE INC 1.03 9/17	1.03	9/12/2017	9/12/2017	\$24,926,326	\$24,929,750	03785DWC6
\$24,903,667	APPLE INC 1.02 9/17	1.02	9/18/2017	9/18/2017	\$24,922,792	\$24,924,500	03785DWJ1
\$24,915,708	APPLE INC 1.02 9/17	1.02	9/19/2017	9/19/2017	\$24,922,083	\$24,923,750	03785DWK8
\$24,914,778	APPLE INC 1.04 9/17	1.04	9/25/2017	9/25/2017	\$24,916,222	\$24,918,500	03785DWR3

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
COMMERCIAL PAPER AND CORPORATE SECURITIES (continued)							
\$9,955,250	COCA COLA 0.90 06/17	0.90	6/6/2017	6/6/2017	\$9,998,750	\$9,998,700	19121AT68
\$14,945,021	COCA COLA 0.91 6/17	0.91	6/7/2017	6/7/2017	\$14,997,725	\$14,997,600	19121AT76
\$24,925,833	COCA COLA 0.89 6/17	0.89	6/15/2017	6/15/2017	\$24,991,347	\$24,991,500	19121ATF8
\$10,449,758	COCA COLA 0.99 7/17	0.99	7/17/2017	7/17/2017	\$10,488,718	\$10,488,345	19121AUH2
\$19,906,500	COCA COLA 0.99 07/17	0.99	7/21/2017	7/21/2017	\$19,972,500	\$19,975,600	19121AUM1
\$24,883,813	COCA COLA 0.99 07/17	0.99	7/21/2017	7/21/2017	\$24,965,625	\$24,969,500	19121AUM1
\$24,893,333	COCA COLA 0.96 7/17	0.96	7/25/2017	7/25/2017	\$24,964,000	\$24,967,000	19121AUR0
\$19,930,000	COCA COLA 1.05 8/17	1.05	8/16/2017	8/16/2017	\$19,955,667	\$19,961,000	19121AVG3
\$24,883,333	COCA COLA 1.00 08/17	1.00	8/21/2017	8/21/2017	\$24,943,750	\$24,947,500	19121AVM0
\$14,929,800	COCA COLA 1.04 8/17	1.04	8/22/2017	8/22/2017	\$14,964,467	\$14,968,050	19121AVN8
\$9,962,111	COCA COLA 1.10 09/17	1.10	9/11/2017	9/11/2017	\$9,968,833	\$9,972,200	19121AWB3
\$24,864,028	COCA COLA 1.10 09/17	1.10	9/15/2017	9/15/2017	\$24,919,028	\$24,927,250	19121AWF4
\$24,862,500	COCA COLA 1.10 09/17	1.10	9/20/2017	9/20/2017	\$24,915,208	\$24,923,000	19121AWL1
\$24,974,639	EXXON MOBIL 0.83 6/17	0.83	6/2/2017	6/2/2017	\$24,999,424	\$24,999,000	30229AT25
\$24,974,469	EXXON MOBIL 0.86 6/17	0.86	6/2/2017	6/2/2017	\$24,999,406	\$24,999,000	30229AT25
\$49,916,000	EXXON MOBIL 0.84 06/17	0.84	6/14/2017	6/14/2017	\$49,984,833	\$49,984,500	30229ATE9
\$24,975,792	EXXON MOBIL 0.83 6/17	0.83	6/15/2017	6/15/2017	\$24,991,931	\$24,991,750	30229ATF6
\$24,974,063	EXXON MOBIL 0.83 6/17	0.83	6/16/2017	6/16/2017	\$24,991,354	\$24,991,000	30229ATG4
\$49,931,528	EXXON MOBIL 0.85 6/17	0.85	6/21/2017	6/21/2017	\$49,976,389	\$49,976,500	30229ATM1
\$5,913,144	IBM CORP VAR 8/17	1.63	8/18/2017	8/18/2017	\$5,906,614	\$5,906,537	459200JD4
\$13,923,309	JOHNSON & JOHNSON 0.84 6/17	0.84	6/14/2017	6/14/2017	\$13,945,769	\$13,945,676	47816FTE1
\$24,976,083	MICROSOFT 0.82 6/17	0.82	6/7/2017	6/7/2017	\$24,996,583	\$24,996,000	59515MT70
\$49,903,583	MICROSOFT 0.89 06/17	0.89	6/8/2017	6/8/2017	\$49,991,347	\$49,991,000	59515MT88
\$49,923,264	MICROSOFT 0.85 6/17	0.85	6/15/2017	6/15/2017	\$49,983,472	\$49,982,500	59515MTF2
\$24,971,757	MICROSOFT 0.83 6/17	0.83	6/20/2017	6/20/2017	\$24,989,049	\$24,988,250	59515MTL9
\$24,952,333	MICROSOFT 0.88 7/17	0.88	7/6/2017	7/6/2017	\$24,978,611	\$24,978,250	59515MU60
\$49,919,514	NATL SEC CLEARING CORP 0.95 6/17	0.95	6/6/2017	6/6/2017	\$49,993,403	\$49,993,000	63763PT66
\$24,915,438	NATL SEC CLEARING CORP 0.99 6/17	0.99	6/13/2017	6/13/2017	\$24,991,750	\$24,992,250	63763PTD1
\$24,985,944	NATL SEC CLEARING CORP 0.92 6/17	0.92	6/14/2017	6/14/2017	\$24,991,694	\$24,991,750	63763PTE9
\$24,980,410	NATL SEC CLEARING CORP 0.91 6/17	0.91	6/15/2017	6/15/2017	\$24,991,153	\$24,991,000	63763PTF6
\$49,962,083	NATL SEC CLEARING CORP 0.91 6/17	0.91	6/15/2017	6/15/2017	\$49,982,306	\$49,982,000	63763PTF6
\$24,981,917	NATL SEC CLEARING CORP 0.93 6/17	0.93	6/16/2017	6/16/2017	\$24,990,313	\$24,990,500	63763PTG4
\$24,950,826	NATL SEC CLEARING CORP 0.97 6/17	0.97	6/19/2017	6/19/2017	\$24,987,875	\$24,988,750	63763PTK5
\$24,958,438	NATL SEC CLEARING CORP 0.95 6/17	0.95	6/20/2017	6/20/2017	\$24,987,465	\$24,988,000	63763PTL3
\$24,979,500	PROCTER & GAMBLE 0.82 6/17	0.82	6/1/2017	6/1/2017	\$25,000,000	\$24,999,500	74271TT11
\$24,988,042	PROCTER & GAMBLE 0.82 6/17	0.82	6/13/2017	6/13/2017	\$24,993,167	\$24,992,750	74271TTD5
\$49,971,667	PROCTER & GAMBLE 0.85 6/17	0.85	6/19/2017	6/19/2017	\$49,978,750	\$49,978,500	74271TTK9
\$24,987,472	PROCTER & GAMBLE 0.82 6/17	0.82	6/16/2017	6/16/2017	\$24,991,458	\$24,991,000	74271TTG8
\$24,942,556	ROYAL BANK CANADA 0.94 7/17	0.94	7/24/2017	7/24/2017	\$24,965,403	\$24,963,750	78009AUQ5
\$10,008,186	ROYAL BANK CANADA 1.25 6/17	1.25	6/16/2017	6/16/2017	\$10,000,792	\$10,000,150	78010UD20
\$24,015,168	ROYAL BANK CANADA 1.25 6/17	1.25	6/16/2017	6/16/2017	\$24,001,591	\$24,000,360	78010UD20
\$10,009,100	ROYAL BANK CANADA 1.25 6/17	1.25	6/16/2017	6/16/2017	\$10,001,300	\$10,000,150	78010UD20
\$25,000,000	TOYOTA MOTOR CREDIT CORP VAR 6/17	1.32	6/5/2017	6/5/2017	\$25,000,000	\$25,000,000	89233ARY7
\$25,000,000	TOYOTA MOTOR CREDIT CORP VAR 7/17	1.32	6/12/2017	7/7/2017	\$25,000,000	\$25,010,350	89233ASL4
\$25,000,000	TOYOTA MOTOR CREDIT CORP VAR 7/17	1.27	7/7/2017	7/7/2017	\$25,000,000	\$25,000,000	89233ASM2

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
COMMERCIAL PAPER AND CORPORATE SECURITIES (continued)							
\$24,854,958	TOYOTA MOTOR CREDIT CORP 1.18 6/17	1.18	6/22/2017	6/22/2017	\$24,982,792	\$24,986,000	89233GTN6
\$24,853,729	TOYOTA MOTOR CREDIT CORP 1.19 7/17	1.19	7/26/2017	7/26/2017	\$24,954,549	\$24,960,250	89233GUS3
\$24,859,028	TOYOTA MOTOR CREDIT CORP 1.16 7/17	1.16	7/31/2017	7/31/2017	\$24,951,667	\$24,955,750	89233GUX2
\$24,848,750	TOYOTA MOTOR CREDIT CORP 1.21 9/17	1.21	9/13/2017	9/13/2017	\$24,912,611	\$24,919,750	89233GWD4
\$24,847,500	TOYOTA MOTOR CREDIT CORP 1.22 10/17	1.22	10/23/2017	10/23/2017	\$24,878,000	\$24,884,000	89233GXP6
\$24,848,750	TOYOTA MOTOR CREDIT CORP 1.21 11/17	1.21	11/21/2017	11/21/2017	\$24,854,632	\$24,854,000	89233GYM2
\$25,000,000	U.S. BANK 1.14 7/17	1.14	6/3/2017	7/3/2017	\$25,000,000	\$25,000,000	99USBA004
\$25,000,000	U.S. BANK 1.05 6/17	1.05	6/5/2017	6/5/2017	\$25,000,000	\$25,000,000	99USBA003
\$25,000,000	U.S. BANK 0.95 7/17	0.95	6/6/2017	7/6/2017	\$25,000,000	\$25,000,000	99USBA012
\$25,000,000	U.S. BANK 0.95 6/17	0.95	6/15/2017	6/15/2017	\$25,000,000	\$25,000,000	99USBA010
\$75,000,000	U.S. BANK 0.85 6/17 (2)	0.85	6/1/2017	6/15/2017	\$75,000,000	\$75,000,000	99USBA014
\$50,000,000	U.S. BANK 1.03 7/17	1.03	6/17/2017	7/14/2017	\$50,000,000	\$50,000,000	99USBA011
\$25,000,000	U.S. BANK 0.85 6/17 (2)	0.85	6/1/2017	6/20/2017	\$25,000,000	\$25,000,000	99USBA013
\$49,971,007	WAL-MART 0.84 6/17	0.84	6/5/2017	6/5/2017	\$49,995,361	\$49,994,500	93114ET56
\$49,946,875	WAL-MART 0.85 6/17	0.85	6/15/2017	6/15/2017	\$49,983,472	\$49,983,000	93114ETF4
\$1,885,548,801					\$1,887,678,812	\$1,887,761,218	

GOVERNMENT MONEY MARKET FUNDS (0.13%)							
\$7,939,407	FEDERATED GOVT MONEY FUND #636 0.61 6/17	0.61	6/1/2017	10/2/2017	\$7,939,407	\$7,939,407	n/a
\$7,939,407					\$7,939,407	\$7,939,407	
\$6,124,246,128					\$6,125,886,250	\$6,126,192,874	

Fund Net Asset Value = \$1.009 per unit (4)

Effective 7-Day Net Yield = 0.84% (5)

Effective 7-Day Gross Yield = 0.87%

WAM(R) = 31 Days (6)

WAM(F) = 61 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.