

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND  
LIST OF INVESTMENTS AS OF November 30, 2017 (UNAUDITED)**

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (22.20%)</b>							
\$11,958,600	FANNIE MAE 0.85 7/18	0.85	7/13/2018	7/13/2018	\$11,969,988	\$11,941,596	3135G0L43
\$2,990,010	FANNIE MAE 0.85 7/18	0.85	7/13/2018	7/13/2018	\$2,992,758	\$2,985,399	3135G0L43
\$998,500	FANNIE MAE 0.87 12/17	0.87	12/26/2017	12/26/2017	\$1,000,000	\$999,795	3136G14R7
\$6,043,545	FANNIE MAE 0.88 12/17	0.88	12/20/2017	12/20/2017	\$6,050,329	\$6,050,002	3135G0RT2
\$3,994,432	FANNIE MAE 0.88 12/17	0.88	12/20/2017	12/20/2017	\$3,999,481	\$3,999,340	3135G0RT2
\$14,964,150	FANNIE MAE 0.88 2/18	0.88	2/8/2018	2/8/2018	\$14,989,650	\$14,988,255	3135G0TG8
\$15,496,007	FANNIE MAE 0.88 3/18	0.88	3/28/2018	3/28/2018	\$15,518,289	\$15,511,200	3135G0J61
\$9,967,340	FANNIE MAE 0.88 5/18	0.88	5/21/2018	5/21/2018	\$9,983,905	\$9,972,280	3135G0WJ8
\$2,955,055	FANNIE MAE 0.88 5/18	0.88	5/21/2018	5/21/2018	\$2,960,380	\$2,957,778	3135G0WJ8
\$4,982,995	FANNIE MAE 0.88 5/18	0.88	5/21/2018	5/21/2018	\$4,990,856	\$4,986,140	3135G0WJ8
\$1,794,537	FANNIE MAE 0.88 5/18	0.88	5/21/2018	5/21/2018	\$1,796,865	\$1,795,010	3135G0WJ8
\$11,953,120	FANNIE MAE 0.88 7/18	0.88	7/27/2018	7/27/2018	\$12,000,000	\$11,932,836	3135G0L84
\$998,700	FANNIE MAE 1.00 2/18	1.00	2/28/2018	2/28/2018	\$1,000,000	\$999,182	3136G05Y3
\$1,897,289	FANNIE MAE 1.05 4/18	1.05	4/17/2018	4/17/2018	\$1,898,604	\$1,897,557	3136G1JY2
\$1,986,896	FANNIE MAE 1.05 5/18	1.05	5/25/2018	5/25/2018	\$1,990,000	\$1,985,616	3135G0XK4
\$2,500,230	FANNIE MAE 1.30 6/18	1.30	6/27/2018	6/27/2018	\$2,500,174	\$2,496,700	3136G0QL8
\$8,267,119	FED FARM CREDIT 1.13 12/17	1.13	12/18/2017	12/18/2017	\$8,250,764	\$8,250,182	3133EEF5E
\$1,499,730	FED FARM CREDIT 1.13 12/17	1.13	12/18/2017	12/18/2017	\$1,499,976	\$1,500,033	3133EEF5E
\$998,358	FED FARM CREDIT 0.84 12/17	0.84	12/13/2017	12/13/2017	\$999,909	\$999,922	3133EC7B4
\$4,970,050	FED FARM CREDIT 0.97 11/18	0.97	11/1/2018	11/1/2018	\$4,971,577	\$4,968,735	3133EGA70
\$8,741,087	FED FARM CREDIT 0.97 11/18	0.97	11/1/2018	11/1/2018	\$8,743,397	\$8,740,005	3133EGA70
\$1,001,730	FED FARM CREDIT 1.34 12/17	1.34	12/29/2017	12/29/2017	\$1,000,168	\$1,000,185	3133EDE99
\$14,964,825	FED FARM CREDIT 0.74 4/18	0.74	4/6/2018	4/6/2018	\$14,970,453	\$14,963,280	3133EGKJ3
\$996,180	FED FARM CREDIT 0.75 4/18	0.75	4/18/2018	4/18/2018	\$998,201	\$997,458	3133EF3B1
\$2,994,564	FED FARM CREDIT 0.91 3/18	0.91	3/1/2018	3/1/2018	\$2,997,613	\$2,997,075	3133ECGW8
\$4,128,420	FED FARM CREDIT 1.10 10/18	1.10	10/15/2018	10/15/2018	\$4,128,488	\$4,126,179	3133EFJP3
\$4,678,528	FED FARM CREDIT 4.25 4/18	4.25	4/16/2018	4/16/2018	\$4,620,896	\$4,617,409	31331YF21
\$9,185,409	FED FARM CREDIT VAR 1.30 12/17	1.30	12/17/2017	1/17/2018	\$9,208,461	\$9,212,594	3133EEZM5
\$5,002,195	FED FARM CREDIT VAR 1.47 12/17	1.47	12/25/2017	1/25/2018	\$5,000,189	\$5,002,212	3133EEVY0
\$4,986,270	FED FARM CREDIT VAR 1.28 01/18	1.28	1/30/2018	1/30/2018	\$4,998,843	\$5,000,071	3133EE5C0
\$25,001,225	FED FARM CREDIT VAR 1.29 12/17	1.29	12/3/2017	1/3/2019	\$25,000,668	\$25,038,696	3133EG2V6
\$3,000,030	FED FARM CREDIT VAR 1.36 12/17	1.36	12/22/2017	10/22/2018	\$3,000,014	\$3,004,306	3133EFKN6
\$9,996,985	FED FARM CREDIT VAR 1.43 02/18	1.43	2/1/2018	2/1/2018	\$9,999,744	\$10,004,445	3133EFWZ6
\$5,007,485	FED FARM CREDIT VAR 1.43 02/18	1.43	2/1/2018	2/1/2018	\$5,000,726	\$5,002,222	3133EFWZ6
\$14,986,155	FED FARM CREDIT VAR 1.36 02/18	1.36	2/6/2018	2/6/2018	\$14,998,783	\$15,003,862	3133EEMX5
\$14,956,453	FED FARM CREDIT VAR 1.54 02/18	1.54	2/20/2018	2/20/2018	\$14,995,316	\$15,005,460	3133EE7B0
14,956,821	FED FARM CREDIT VAR 1.54 02/18	1.54	2/20/2018	2/20/2018	\$14,995,318	\$15,005,460	3133EE7B0
\$4,999,750	FED FARM CREDIT VAR 1.46 12/17	1.46	12/23/2017	2/23/2018	\$4,999,971	\$5,003,451	3133EFE29
\$1,507,395	FED FARM CREDIT VAR 1.50 12/17	1.50	12/25/2017	2/25/2019	\$1,505,023	\$1,504,869	3133EGBU8
19,918,400	FED FARM CREDIT VAR 1.27 12/17	1.27	12/9/2017	3/9/2018	\$19,989,464	\$20,009,567	3133EEV80
\$9,974,400	FED FARM CREDIT VAR 1.33 12/17	1.33	12/22/2017	3/22/2018	\$9,996,026	\$10,005,774	3133EEN71
\$2,386,745	FED FARM CREDIT VAR 1.28 12/17	1.28	12/26/2017	3/26/2018	\$2,389,483	\$2,391,348	3133EEU21
\$10,004,610	FED FARM CREDIT VAR 1.28 12/17	1.28	12/26/2017	3/26/2018	\$10,000,784	\$10,005,642	3133EEU21
\$15,000,000	FED FARM CREDIT VAR 1.14 12/17	1.14	12/1/2017	3/1/2019	\$15,000,000	\$14,997,136	3133EHLR2
\$24,998,250	FED FARM CREDIT VAR 1.28 12/17	1.28	12/6/2017	3/6/2019	\$24,998,897	\$24,989,506	3133EHAU7
\$25,000,000	FED FARM CREDIT VAR 1.28 12/17	1.28	12/6/2017	3/6/2019	\$25,000,000	\$24,989,506	3133EHAU7
\$3,191,296	FED FARM CREDIT VAR 1.29 12/17	1.29	12/1/2017	6/1/2018	\$3,197,913	\$3,202,230	3133EEQ78
\$9,998,000	FED FARM CREDIT VAR 1.37 12/17	1.37	12/13/2017	6/13/2018	\$9,999,468	\$10,011,675	3133EGER2
\$25,000,000	FED FARM CREDIT VAR 1.19 12/17	1.19	12/5/2017	6/5/2019	\$25,000,000	\$24,996,306	3133EHLV3
\$25,001,250	FED FARM CREDIT VAR 1.19 12/17	1.19	12/5/2017	6/5/2019	\$25,000,943	\$24,996,306	3133EHLV3
\$29,994,000	FED FARM CREDIT VAR 1.17 01/18	1.17	1/17/2018	7/17/2019	\$29,995,126	\$29,985,379	3133EHRH8

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$25,000,000	FED FARM CREDIT VAR 1.17 02/18	1.17	2/16/2018	8/16/2019	\$25,000,000	\$24,991,493	3133EHVD2
\$5,008,110	FED FARM CREDIT VAR 1.42 12/17	1.42	12/12/2017	9/12/2018	\$5,003,722	\$5,010,228	3133EGTW5
\$24,997,500	FED FARM CREDIT VAR 1.18 12/17	1.18	12/5/2017	9/5/2019	\$24,997,798	\$24,997,820	3133EHWZ2
\$24,997,500	FED FARM CREDIT VAR 1.18 12/17	1.18	12/5/2017	9/5/2019	\$24,997,798	\$24,997,820	3133EHWZ2
\$24,996,500	FED FARM CREDIT VAR 1.17 12/17	1.17	12/13/2017	9/13/2019	\$24,996,594	\$24,991,158	3133EHYK3
\$4,972,125	FED HOME LOAN BANK 0.88 10/18	0.88	10/1/2018	10/1/2018	\$4,974,243	\$4,967,145	3130A9AE1
\$6,875,135	FED HOME LOAN BANK 0.88 10/18	0.88	10/1/2018	10/1/2018	\$6,877,939	\$6,869,562	3130A9AE1
\$2,523,618	FED HOME LOAN BANK 0.88 10/18	0.88	10/1/2018	10/1/2018	\$2,523,831	\$2,523,310	3130A9AE1
\$23,551,465	FED HOME LOAN BANK 1.13 12/17	1.13	12/8/2017	12/8/2017	\$23,500,963	\$23,500,329	3130A3HF4
\$10,010,990	FED HOME LOAN BANK 1.13 12/17	1.13	12/8/2017	12/8/2017	\$10,000,215	\$10,000,140	3130A3HF4
\$1,997,720	FED HOME LOAN BANK 1.38 10/18	1.38	10/30/2018	10/30/2018	\$1,997,908	\$1,994,790	3130ACQUI
\$25,280,650	FED HOME LOAN BANK 2.13 12/17	2.13	12/8/2017	12/8/2017	\$25,006,063	\$25,005,075	313371N28
\$2,986,276	FED HOME LOAN BANK 0.88 3/18	0.88	3/19/2018	3/19/2018	\$2,991,586	\$2,990,708	3130A7CX1
\$1,140,927	FED HOME LOAN BANK 0.88 6/18	0.88	6/29/2018	6/29/2018	\$1,142,400	\$1,140,908	3130A8BD4
\$2,997,393	FED HOME LOAN BANK 1.13 4/18	1.13	4/17/2018	4/17/2018	\$2,998,697	\$2,997,024	3130A4Q88
\$2,997,330	FED HOME LOAN BANK 1.13 4/18	1.13	4/25/2018	4/25/2018	\$2,998,627	\$2,996,400	3130A4GJ5
\$9,541,405	FED HOME LOAN BANK 1.13 5/18	1.13	5/16/2018	5/16/2018	\$9,545,840	\$9,535,159	3130ABFV3
\$10,010,230	FED HOME LOAN BANK 1.75 12/18	1.75	12/14/2018	12/14/2018	\$10,009,865	\$10,003,500	313376BRS
\$2,793,227	FED HOME LOAN BANK 0.75 01/18	0.75	1/19/2018	1/19/2018	\$2,798,373	\$2,798,208	3130A8SE4
\$1,001,687	FED HOME LOAN BANK 1.48 04/18	1.48	4/17/2018	4/17/2018	\$1,000,814	\$1,000,198	3130A0QT0
\$4,999,500	FED HOME LOAN BANK 1.50 11/18	1.50	11/6/2018	11/6/2018	\$4,999,534	\$4,994,105	3130ACRE6
\$3,092,155	FED HOME LOAN BANK 4.11 04/18	4.11	4/18/2018	4/18/2018	\$3,057,291	\$3,056,118	3133XQSE3
\$2,826,410	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$2,825,068	\$2,824,836	3130A6SW8
\$10,004,977	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$10,000,242	\$9,999,420	3130A6SW8
\$10,005,990	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$10,000,291	\$9,999,420	3130A6SW8
\$20,025,360	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$20,001,383	\$19,998,840	3130A6SW8
\$15,018,525	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$15,001,001	\$14,999,130	3130A6SW8
\$8,000,400	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$8,000,020	\$7,999,568	3130AAH50
\$10,000,000	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$10,000,000	\$9,999,460	3130AAH50
\$1,496,865	FED HOME LOAN BANK 1.00 05/18	1.00	5/4/2018	5/4/2018	\$1,498,537	\$1,497,029	3130A57K9
\$1,995,700	FED HOME LOAN BANK 1.10 09/18	1.10	9/21/2018	9/21/2018	\$1,996,602	\$1,991,628	3130A9AC5
\$2,515,965	FED HOME LOAN BANK 2.00 09/18	2.00	9/14/2018	9/14/2018	\$2,512,943	\$2,507,283	313375K48
\$25,001,850	FED HOME LOAN BANK VAR 1.16 12/17	1.16	12/14/2017	1/14/2019	\$25,001,378	\$24,994,065	3130ABSV9
\$39,018,938	FED HOME LOAN BANK VAR 1.15 01/18	1.15	1/18/2018	1/18/2019	\$39,010,939	\$38,971,179	3130AANZ7
\$15,001,455	FED HOME LOAN BANK VAR 1.45 02/18	1.45	2/22/2018	2/22/2018	\$15,000,165	\$15,006,768	3130A7DE2
\$25,000,350	FED HOME LOAN BANK VAR 1.26 02/17	1.26	12/25/2017	2/25/2019	\$25,000,288	\$24,997,650	3130ACBS2
\$10,000,600	FED HOME LOAN BANK VAR 1.32 12/17	1.32	12/8/2017	3/8/2018	\$10,000,081	\$10,006,362	3130A7G90
\$10,001,220	FED HOME LOAN BANK VAR 1.32 12/17	1.32	12/8/2017	3/8/2018	\$10,000,166	\$10,006,362	3130A7G90
\$24,973,250	FED HOME LOAN BANK VAR 1.08 12/17	1.08	12/6/2017	3/6/2019	\$24,981,156	\$24,970,772	3130AAWH7
\$3,995,552	FED HOME LOAN BANK VAR 1.08 12/17	1.08	12/6/2017	3/6/2019	\$3,996,862	\$3,995,324	3130AAWH7
\$6,195,796	FED HOME LOAN BANK VAR 1.23 02/18	1.23	2/10/2018	5/10/2019	\$6,196,310	\$6,194,538	3130ABE28
\$25,000,000	FED HOME LOAN BANK VAR 1.29 02/18	1.29	2/24/2018	5/24/2019	\$25,000,000	\$25,004,996	3130ABHN9
\$21,989,748	FED HOME LOAN BANK VAR 1.29 02/18	1.29	2/24/2018	5/24/2019	\$21,991,862	\$21,998,164	3130ABHZ2
\$4,098,885	FED HOME LOAN BANK VAR 1.15 12/17	1.15	12/12/2017	6/12/2019	\$4,099,063	\$4,100,117	3130ABK54
\$15,000,150	FED HOME LOAN BANK VAR 1.21 12/17	1.21	12/19/2017	7/19/2019	\$15,000,130	\$14,992,905	3130ABUX2
\$25,000,000	FED HOME LOAN BANK VAR 1.17 12/17	1.17	12/1/2017	8/1/2019	\$25,000,000	\$24,987,114	3130ABXG6
\$25,001,225	FED HOME LOAN BANK VAR 1.18 12/17	1.18	12/7/2017	8/7/2019	\$25,001,030	\$24,990,791	3130AC2N3
\$1,346,865	FED HOME LOAN BANK DISCOUNT NOTE 0.00 04/18	0.00	4/9/2018	4/9/2018	\$1,354,055	\$1,353,324	313313VH8
\$6,934,054	FED HOME LOAN BANK DISCOUNT NOTE 0.00 12/17	0.00	12/21/2017	12/21/2017	\$6,996,306	\$6,995,492	313385QU3
\$9,903,944	FED HOME LOAN BANK DISCOUNT NOTE 0.00 12/17	0.00	12/29/2017	12/29/2017	\$9,992,611	\$9,990,980	313385RC2
\$4,577,700	FREDDIE MAC 0.75 01/18	0.75	1/12/2018	1/12/2018	\$4,585,735	\$4,585,417	3137EADN6
\$4,212,420	FREDDIE MAC 0.75 04/18	0.75	4/9/2018	4/9/2018	\$4,222,364	\$4,220,102	3137EAEA3
\$1,070,969	FREDDIE MAC 0.75 04/18	0.75	4/9/2018	4/9/2018	\$1,073,169	\$1,072,485	3137EAEA3
\$3,187,616	FREDDIE MAC 0.75 04/18	0.75	4/9/2018	4/9/2018	\$3,194,212	\$3,192,512	3137EAEA3
\$1,620,970	FREDDIE MAC 0.88 03/18	0.88	3/7/2018	3/7/2018	\$1,623,408	\$1,622,746	3137EADP1

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$25,034,665	FREDDIE MAC 1.00 12/17	1.00	12/15/2017	12/15/2017	\$25,001,444	\$24,998,575	3137EADX4
\$25,028,200	FREDDIE MAC 1.00 12/17	1.00	12/15/2017	12/15/2017	\$25,001,200	\$24,998,575	3137EADX4
\$9,978,350	FREDDIE MAC 1.00 05/18	1.00	5/11/2018	5/11/2018	\$9,981,219	\$9,978,830	3134G9D0
\$1,994,398	FREDDIE MAC 1.00 07/18	1.00	7/27/2018	7/27/2018	\$2,000,000	\$1,992,770	3134G9X51
\$5,756,931	FREDDIE MAC 1.05 04/18	1.05	4/11/2018	4/11/2018	\$5,762,588	\$5,759,532	3134G8UD9
\$2,993,042	FREDDIE MAC 1.05 07/18	1.05	7/27/2018	7/27/2018	\$3,000,000	\$2,987,589	3134G9Q67
\$10,000,000	FREDDIE MAC VAR 1.34 12/17	1.34	12/8/2017	3/8/2018	\$10,000,000	\$10,006,473	3134G8PF0
\$1,155,355,899.25					\$1,155,417,812.70	\$1,155,177,489.83	

<b>REPURCHASE AGREEMENTS (5.76%)</b>							
\$300,000,000	RBC REPO 1.03 12/17	1.03	12/1/2017	12/1/2017	\$300,000,000	\$300,000,000	n/a
\$300,000,000					\$300,000,000	\$300,000,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
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<b>DEPOSIT INSTRUMENTS (44.83%)</b>							
\$225,000,000	BB&T COMPANY 1.31 12/17 (2)	1.31	12/1/2017	10/4/2018	\$225,000,000	\$225,000,000	n/a
\$557	LATE MONEY DEPOSIT .01 12/17	0.01	12/1/2017	12/1/2017	\$557	\$557	n/a
\$50,000,000	FIRST REPUBLIC BANK 1.20 12/17 (2)(3)	1.20	12/1/2017	10/4/2018	\$50,000,000	\$50,000,000	n/a
\$200,000,000	FIRST REPUBLIC BANK 1.30 12/17 (2)(3)	1.30	12/1/2017	12/20/2017	\$200,000,000	\$200,000,000	n/a
\$5,000,000	FEDERALLY INSURED CUSTODIAL ACCOUNT 1.04 12/17 (2)	1.04	12/1/2017	10/4/2018	\$5,000,000	\$5,000,000	n/a
\$225,000,000	CITIZENS BANK PA 1.18 12/17 (2)(3)	1.18	12/1/2017	10/4/2018	\$225,000,000	\$225,000,000	n/a
\$100,000,000	D Z BANK 1.07 12/17	1.07	12/1/2017	12/1/2017	\$100,000,000	\$100,000,000	n/a
\$50,000,000	DZ BANK 1.43 02/18	1.43	2/16/2018	2/16/2018	\$50,000,000	\$49,997,000	23328AYH1
\$50,000,000	DZ BANK 1.53 4/18	1.53	4/16/2018	4/16/2018	\$50,000,000	\$49,993,000	23328AYJ7
\$50,000,000	DEXIA 1.56 05/18	1.56	5/14/2018	5/14/2018	\$50,000,000	\$50,002,000	25215FCM4
\$100,000,000	NORDEA BANK 1.07 12/17	1.07	12/1/2017	12/1/2017	\$100,000,000	\$100,000,000	n/a
\$30,000,000	NORDEA BANK 1.30 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 01/18	1.27	1/2/2018	1/2/2018	\$15,000,000	\$15,000,000	n/a
\$25,000,000	NORDEA BANK 1.29 01/18	1.29	1/19/2018	1/19/2018	\$25,000,000	\$25,000,000	n/a
\$25,000,000	NORDEA BANK 1.32 01/18	1.32	1/22/2018	1/22/2018	\$25,000,000	\$25,000,000	n/a
\$25,000,000	NORDEA BANK 1.36 02/18	1.36	2/16/2018	2/16/2018	\$25,000,000	\$25,000,000	n/a
\$30,000,000	NORDEA BANK 1.37 03/18	1.37	3/23/2018	3/23/2018	\$30,000,000	\$30,000,000	n/a
\$25,012,500	ROYAL BANK CANADA 1.50 01/18	1.50	1/4/2018	1/4/2018	\$25,003,220	\$25,005,250	78009NP59
\$25,010,097	ROYAL BANK CANADA 1.50 01/18	1.50	1/4/2018	1/4/2018	\$25,004,345	\$25,005,250	78009NP59
\$25,007,750	ROYAL BANK CANADA VAR 1.62 12/17	1.62	12/8/2017	12/8/2017	\$25,001,750	\$25,002,525	78009NL61
\$50,000,000	ROYAL BANK CANADA VAR 1.37 12/17	1.37	12/19/2017	12/19/2017	\$50,000,000	\$50,004,450	78009NU61
\$50,000,000	ROYAL BANK CANADA VAR 1.37 12/17	1.37	12/27/2017	3/27/2018	\$50,000,000	\$50,069,850	78009N2G0
\$25,000,000	ROYAL BANK CANADA VAR 1.35 12/17	1.35	12/4/2017	4/3/2018	\$25,000,000	\$25,000,000	78009N2Q8
\$250,000,000	SCOTIA BANK 1.18 12/17 (2)	1.18	12/1/2017	10/4/2018	\$250,000,000	\$250,000,000	n/a
\$200,000,000	SUMITOMO 1.20 12/17 (2)	1.20	12/1/2017	10/4/2018	\$200,000,000	\$200,000,000	n/a
\$28,707,000	SVENSKA HANDELSBANKEN 1.05 12/17	1.05	12/1/2017	12/1/2017	\$28,707,000	\$28,707,000	99SVEN308
\$25,000,000	SVENSKA HANDELSBANKEN 1.32 01/18	1.32	1/26/2018	1/26/2018	\$25,000,000	\$24,998,750	86958JVM8
\$25,000,000	SVENSKA HANDELSBANKEN 1.36 02/18	1.36	2/16/2018	2/16/2018	\$25,000,000	\$24,996,500	86958JTD1
\$25,000,000	SVENSKA HANDELSBANKEN 1.40 10/18	1.40	10/28/2018	10/28/2018	\$25,000,000	\$24,991,000	86958JUHO
\$25,000,000	SVENSKA HANDELSBANKEN 1.40 03/18	1.40	3/26/2018	3/26/2018	\$25,000,000	\$24,991,500	86958JUF4
\$25,000,000	SVENSKA HANDELSBANKEN 1.41 03/18	1.41	3/16/2018	3/16/2018	\$25,000,000	\$24,994,250	86958JVA4
\$25,000,000	SVENSKA HANDELSBANKEN VAR 1.43 12/17	1.43	12/27/2017	4/27/2018	\$25,000,000	\$25,000,000	86958JVQ9
\$50,000,000	SVENSKA HANDELSBANKEN VAR 1.34 12/17	1.34	12/4/2017	4/3/2018	\$50,000,000	\$50,000,000	86958JUN7
\$25,000,000	TD BANK 1.35 12/17	1.35	12/4/2017	12/4/2017	\$25,000,000	\$25,000,500	89113W2R6
\$25,000,000	TD BANK 1.37 1/18	1.37	1/2/2018	1/2/2018	\$25,000,000	\$25,001,000	89113W4Y9
\$100,000,000	TD BANK 1.40 3/18	1.40	3/21/2018	3/21/2018	\$100,000,000	\$99,961,000	89113XFY5
\$25,000,000	TD BANK 1.37 02/18	1.37	2/28/2018	2/28/2018	\$25,000,000	\$24,992,750	89113XDD3
\$50,000,000	TORONTO DOMINION VAR 1.49 05/18	1.49	5/29/2018	5/29/2018	\$50,000,000	\$50,000,000	89113XPQ1
\$50,000,000	UNITED BANK 1.20 12/17 (2)(3)	1.20	12/1/2017	10/4/2018	\$50,000,000	\$50,000,000	n/a
\$2,358,737,904					\$2,358,716,872	\$2,358,714,132	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>COMMERCIAL PAPER AND CORPORATE SECURITIES (27.20%)</b>							
\$24,842,917	APPLE INC 1.30 02/18	1.30	2/27/2018	2/27/2018	\$24,920,556	\$24,919,750	03785EBT0
\$24,859,125	APPLE INC 1.26 12/17	1.26	12/4/2017	12/4/2017	\$24,997,375	\$24,997,000	03785DZ41
\$24,867,000	APPLE INC 1.26 12/17	1.26	12/4/2017	12/4/2017	\$24,997,375	\$24,997,000	03785DZ41
\$24,843,556	APPLE INC 1.28 01/18	1.28	1/3/2018	1/3/2018	\$24,970,667	\$24,971,750	03785EA38
\$24,842,333	APPLE INC 1.29 01/18	1.29	1/16/2018	1/16/2018	\$24,958,792	\$24,959,750	03785EAG9
\$24,837,500	APPLE INC 1.30 03/18	1.30	3/19/2018	3/19/2018	\$24,902,500	\$24,898,250	03785ECK8
\$24,837,500	APPLE INC 1.30 03/18	1.30	3/19/2018	3/19/2018	\$24,902,500	\$24,898,250	03785ECK8
\$24,844,778	APPLE INC 1.27 01/18	1.27	1/2/2018	1/2/2018	\$24,971,778	\$24,972,500	03785EA20
\$24,862,042	COCA COLA 1.28 01/18	1.28	1/10/2018	1/10/2018	\$24,964,167	\$24,964,750	19121BAA7
\$24,841,708	COCA COLA 1.31 02/18	1.31	2/6/2018	2/6/2018	\$24,939,049	\$24,938,750	19121BB65
\$24,846,000	COCA COLA 1.31 02/18	1.31	2/6/2018	2/6/2018	\$24,938,583	\$24,938,750	19121BB65
\$14,907,600	COCA COLA 1.32 02/18	1.32	2/14/2018	2/14/2018	\$14,958,750	\$14,958,600	19121BBE8
\$24,840,799	COCA COLA 1.31 03/18	1.31	3/9/2018	3/9/2018	\$24,910,847	\$24,907,750	19121BC98
\$24,841,000	COCA COLA 1.44 04/18	1.44	4/24/2018	4/24/2018	\$24,856,000	\$24,855,750	19121BDQ9
\$9,990,044	COCA COLA 1.12 12/17	1.12	12/4/2017	12/4/2017	\$9,999,067	\$9,998,800	19121AZ46
\$14,396,160	COCA COLA 1.29 02/18	1.29	2/20/2018	2/20/2018	\$14,432,986	\$14,431,720	19121BBL2
\$9,946,556	COCA COLA 1.29 02/18	1.29	2/20/2018	2/20/2018	\$9,970,750	\$9,970,100	19121BBL2
\$24,842,618	COCA COLA 1.31 03/18	1.31	3/12/2018	3/12/2018	\$24,908,118	\$24,904,500	19121BCC1
\$24,849,500	COCA COLA 1.29 01/18	1.29	1/9/2018	1/9/2018	\$24,965,063	\$24,965,750	19121BA90
\$24,836,833	COCA COLA 1.32 03/18	1.32	3/8/2018	3/8/2018	\$24,911,083	\$24,908,750	19121BC80
\$24,919,743	DEXIA DISCOUNT NOTE 0.00 12/17	0.00	12/21/2017	12/21/2017	\$24,982,361	\$25,000,000	25214PBA0
\$24,899,181	MICROSOFT 1.22 01/18	1.22	1/9/2018	1/9/2018	\$24,966,958	\$24,966,250	59515NA94
\$24,837,500	MICROSOFT 1.30 03/18	1.30	3/12/2018	3/12/2018	\$24,908,819	\$24,906,000	59515NCC5
\$21,214,889	MICROSOFT 1.37 03/18	1.37	3/13/2018	3/13/2018	\$21,217,321	\$21,218,847	59515NCD3
\$24,872,514	MICROSOFT 1.37 03/18	1.37	3/20/2018	3/20/2018	\$24,896,299	\$24,897,000	59515NCL5
\$24,872,542	MICROSOFT 1.38 03/18	1.38	3/21/2018	3/21/2018	\$24,894,583	\$24,896,000	59515NCM3
\$24,987,333	NATL. SEC. CLEARING CORP 1.14 12/17	1.14	12/14/2017	12/14/2017	\$24,989,708	\$24,988,500	63763PZE2
\$24,898,354	NATL. SEC. CLEARING CORP 1.23 12/17	1.23	12/15/2017	12/15/2017	\$24,988,042	\$24,987,750	63763PZF9
\$24,837,500	NATL. SEC. CLEARING CORP 1.30 12/17	1.30	12/11/2017	12/11/2017	\$24,990,972	\$24,991,000	63763PZB8
\$24,897,500	NATL. SEC. CLEARING CORP 1.23 12/17	1.23	12/12/2017	12/12/2017	\$24,990,604	\$24,990,250	63763PZC6
\$24,924,597	NATL. SEC. CLEARING CORP 1.22 12/17	1.22	12/18/2017	12/18/2017	\$24,985,597	\$24,985,000	63763PZJ1
\$24,922,903	NATL. SEC. CLEARING CORP 1.22 12/17	1.22	12/20/2017	12/20/2017	\$24,983,903	\$24,983,250	63763PZL6
\$24,921,007	NATL. SEC. CLEARING CORP 1.25 01/18	1.25	1/16/2018	1/16/2018	\$24,960,069	\$24,957,750	63763QAG2
\$24,974,813	NATL. SEC. CLEARING CORP 1.17 12/17	1.17	12/4/2017	12/4/2017	\$24,997,563	\$24,996,750	63763PZ44
\$24,858,688	NATL. SEC. CLEARING CORP 1.33 03/18	1.33	3/20/2018	3/20/2018	\$24,899,326	\$24,893,000	63763QCL9
\$24,928,500	PROCTER & GAMBPLE 1.17 12/17	1.17	12/5/2017	12/5/2017	\$24,996,750	\$24,996,250	74271TZ55
\$14,881,596	TOYOTA MOTOR CREDIT CORP 1.57 05/18	1.57	5/21/2018	5/21/2018	\$14,888,138	\$14,887,650	89233HEM2
\$24,828,750	TOYOTA MOTOR CREDIT CORP 1.37 01/18	1.37	1/22/2018	1/22/2018	\$24,950,528	\$24,952,750	89233HAN4
\$24,800,000	TOYOTA MOTOR CREDIT CORP 1.60 05/18	1.60	5/29/2018	5/29/2018	\$24,801,111	\$25,000,000	89233HEV2
\$24,833,125	TOYOTA MOTOR CREDIT CORP 1.35 01/18	1.35	1/25/2018	1/25/2018	\$24,948,438	\$24,949,750	89233HAR5
\$24,826,444	TOYOTA MOTOR CREDIT CORP 1.42 03/18	1.42	3/21/2018	3/21/2018	\$24,891,528	\$24,893,000	89233HCM4
\$24,832,500	TOYOTA MOTOR CREDIT CORP 1.34 12/17	1.34	12/19/2017	12/19/2017	\$24,983,250	\$24,984,750	89233GZK5
\$24,821,771	TOYOTA MOTOR CREDIT CORP 1.45 04/18	1.45	4/18/2018	4/18/2018	\$24,861,042	\$24,859,750	89233HDJ0
\$24,832,833	TOYOTA MOTOR CREDIT CORP 1.36 03/18	1.36	3/9/2018	3/9/2018	\$24,907,444	\$24,906,500	89233HC93
\$7,746,695	TOYOTA MOTOR CREDIT CORP VAR 1.68 01/18	1.68	1/12/2018	1/12/2018	\$7,743,652	\$7,742,226	89236TCB9
\$25,000,000	TOYOTA MOTOR CREDIT CORP VAR 1.32 01/18	1.32	1/3/2018	1/3/2018	\$25,000,000	\$25,000,000	89233AWS4
\$25,000,000	TOYOTA MOTOR CREDIT CORP VAR 1.37 01/18	1.37	1/3/2018	1/3/2018	\$25,000,000	\$25,000,000	89233AWT2

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>							
\$250,000,000	U.S. BANK 1.20 12/17 (2)	1.20	12/19/2017	12/19/2017	\$250,000,000	\$250,000,000	n/a
\$24,974,222	WAL-MART 1.16 12/17	1.16	12/5/2017	12/5/2017	\$24,996,778	\$24,996,000	93114EZ59
\$24,974,222	WAL-MART 1.16 12/17	1.16	12/4/2017	12/4/2017	\$24,997,583	\$24,997,000	93114EZ42
\$1,387,895,289					\$1,390,994,371	\$1,391,181,193	
<u>\$5,201,989,092</u>					<u>\$5,205,129,056</u>	<u>\$5,205,072,815</u>	

Fund Net Asset Value = \$1.010 per unit (4)

Effective 7-Day Net Yield = 1.24% (5)

Effective 7-Day Gross Yield = 1.28%

WAM(R) = 38 Days (6)

WAM(F) = 96 Days (7)

- (1) Securities rounded to the nearest dollar.
- (2) Issues have a daily put option, and thus is calculated as 1 day for WAL and WAM purposes.
- (3) Citizens Bank PA, First Republic Bank and United Bank deposits are backed by irrevocable standby letter of credit provided by the Federal Home Loan Bank of Pittsburgh and San Francisco guaranteeing principal amount.
- (4) Includes designated surplus reserve.
- (5) Includes approximately 3-4 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.