

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (23.21%)							
\$4,181,920	FANNIE MAE 5.00 5/17	5.00	5/11/2017	5/11/2017	\$4,004,738	\$4,004,672	31359M7X5
\$1,487,454	FANNIE MAE 5.00 5/17	5.00	5/11/2017	5/11/2017	\$1,428,689	\$1,428,667	31359M7X5
\$6,708,086	FANNIE MAE 5.375 6/17	5.38	6/12/2017	6/12/2017	\$6,445,469	\$6,443,946	31398ADM1
\$1,137,878	FANNIE MAE 5.375 6/17	5.38	6/12/2017	6/12/2017	\$1,093,868	\$1,093,591	31398ADM1
\$1,409,740	FANNIE MAE 1.00 9/17	1.00	9/20/2017	9/20/2017	\$1,407,526	\$1,406,219	3135G0PP2
\$9,544,282	FANNIE MAE 1.00 9/17	1.00	9/27/2017	9/27/2017	\$9,530,212	\$9,528,595	3135G0ZL0
\$4,451,424	FANNIE MAE 0.875 10/17	0.88	10/26/2017	10/26/2017	\$4,450,780	\$4,447,699	3135G0PQ0
\$16,964,300	FANNIE MAE VAR 10/17	0.99	5/5/2017	10/5/2017	\$16,990,468	\$17,011,084	3135G0F57
\$24,995,153	FANNIE MAE VAR 8/17	1.00	5/16/2017	8/16/2017	\$24,999,259	\$25,013,350	3135G0F24
\$3,994,648	FANNIE MAE VAR 7/17	1.01	5/20/2017	7/20/2017	\$3,999,162	\$4,001,896	3135G0F81
\$2,497,000	FED FARM CREDIT 0.68 7/17	0.68	7/19/2017	7/19/2017	\$2,498,908	\$2,498,828	3133EFKD8
\$1,998,540	FED FARM CREDIT 0.70 8/17	0.70	8/9/2017	8/9/2017	\$1,998,910	\$1,998,184	3133ECP24
\$5,013,565	FED FARM CREDIT 1.23 10/17	1.23	10/4/2017	10/4/2017	\$5,007,399	\$5,004,825	3133ED3Z3
\$2,173,580	FED FARM CREDIT 5.05 11/17	5.05	11/15/2017	11/15/2017	\$2,147,301	\$2,145,236	31331YEK2
\$2,996,310	FED FARM CREDIT 0.87 11/17	0.87	11/27/2017	11/27/2017	\$2,997,760	\$2,997,255	3133EC5A8
\$8,267,119	FED FARM CREDIT 1.125 12/17	1.13	12/18/2017	12/18/2017	\$8,260,379	\$8,253,671	3133EEFES
\$1,001,730	FED FARM CREDIT 1.34 12/17	1.34	12/29/2017	12/29/2017	\$1,001,454	\$1,001,967	3133EDE99
\$4,986,270	FED FARM CREDIT VAR 1/18	1.03	5/1/2017	1/30/2018	\$4,994,716	\$5,000,375	3133EE5C0
\$4,004,216	FED FARM CREDIT VAR 8/17	1.02	5/29/2017	8/29/2017	\$4,000,664	\$4,003,440	3133EDTT9
\$17,418,340	FED FARM CREDIT VAR 8/17	1.02	5/29/2017	8/29/2017	\$17,402,888	\$17,414,964	3133EDTT9
\$9,996,985	FED FARM CREDIT VAR 2/18	1.18	5/1/2017	2/1/2018	\$9,998,862	\$10,019,550	3133EFWZ6
\$5,007,485	FED FARM CREDIT VAR 2/18	1.18	5/1/2017	2/1/2018	\$5,003,233	\$5,009,775	3133EFWZ6
\$25,001,225	FED FARM CREDIT VAR 1/19	1.03	5/3/2017	1/3/2019	\$25,001,027	\$25,068,225	3133EG2V6
\$3,446,447	FED FARM CREDIT VAR 6/17	1.01	5/5/2017	6/5/2017	\$3,445,066	\$3,445,903	3133EDMX7
\$5,003,200	FED FARM CREDIT VAR 6/17	1.01	5/5/2017	6/5/2017	\$5,000,172	\$5,001,310	3133EDMX7
\$6,015,842	FED FARM CREDIT VAR 6/17	1.01	5/5/2017	6/5/2017	\$6,015,047	\$6,016,576	3133EDMX7
\$14,986,155	FED FARM CREDIT VAR 2/18	1.00	5/6/2017	2/6/2018	\$14,994,894	\$15,028,575	3133EEMX5
\$14,995,545	FED FARM CREDIT VAR 10/17	1.00	5/13/2017	10/13/2017	\$14,998,986	\$15,013,395	3133EFJT5
\$9,997,100	FED FARM CREDIT VAR 10/17	1.00	5/13/2017	10/13/2017	\$9,999,340	\$10,008,930	3133EFJT5
\$3,496,675	FED FARM CREDIT VAR 10/17	1.00	5/13/2017	10/13/2017	\$3,498,969	\$3,503,126	3133EFJT5
\$25,020,550	FED FARM CREDIT VAR 7/17	1.02	5/13/2017	7/13/2017	\$25,002,038	\$25,013,250	3133EEHV5
\$11,514,548	FED FARM CREDIT VAR 9/17	1.04	5/13/2017	9/13/2017	\$11,502,581	\$11,511,259	3133EEPS3
\$25,020,500	FED FARM CREDIT VAR 9/17	1.04	5/13/2017	9/13/2017	\$25,003,770	\$25,024,475	3133EEPS3
\$1,000,815	FED FARM CREDIT VAR 9/17	1.04	5/13/2017	9/13/2017	\$1,000,150	\$1,000,979	3133EEPS3
\$9,185,409	FED FARM CREDIT VAR 1/18	1.02	5/17/2017	1/17/2018	\$9,201,454	\$9,223,889	3133EEZM5
\$14,956,453	FED FARM CREDIT VAR 2/18	1.07	5/20/2017	2/20/2018	\$14,982,940	\$15,018,195	3133EE7B0
14,956,821	FED FARM CREDIT VAR 2/18	1.07	5/20/2017	2/20/2018	\$14,982,948	\$15,018,195	3133EE7B0
\$25,015,803	FED FARM CREDIT VAR 6/17	1.02	5/20/2017	6/20/2017	\$25,001,037	\$25,009,475	3133EECD0
\$7,988,896	FED FARM CREDIT VAR 6/17	1.02	5/20/2017	6/20/2017	\$7,999,009	\$8,003,032	3133EECD0
9,985,400	FED FARM CREDIT VAR 6/17	1.02	5/20/2017	6/20/2017	\$9,998,682	\$10,003,790	3133EECD0
\$24,945,019	FED FARM CREDIT VAR 8/17	0.97	5/21/2017	8/21/2017	\$24,990,891	\$25,008,525	3133EFAL1
\$3,000,030	FED FARM CREDIT VAR 10/18	1.05	5/22/2017	10/22/2018	\$3,000,024	\$3,012,096	3133EFKN6
\$9,974,400	FED FARM CREDIT VAR 3/18	1.02	5/22/2017	3/22/2018	\$9,988,364	\$10,018,030	3133EEN71

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$9,970,000	FED FARM CREDIT VAR 5/17	0.94	5/22/2017	5/22/2017	\$9,998,779	\$10,000,920	3133EE4L1
\$14,955,600	FED FARM CREDIT VAR 5/17	0.94	5/22/2017	5/22/2017	\$14,998,165	\$15,001,380	3133EE4L1
\$9,971,530	FED FARM CREDIT VAR 5/17	0.94	5/22/2017	5/22/2017	\$9,998,777	\$10,000,920	3133EE4L1
\$4,999,750	FED FARM CREDIT VAR 2/18	1.14	5/23/2017	2/23/2018	\$4,999,898	\$5,013,105	3133EFE29
\$25,004,123	FED FARM CREDIT VAR 7/17	0.99	5/24/2017	7/24/2017	\$25,000,464	\$25,013,325	3133EEZX1
\$5,002,195	FED FARM CREDIT VAR 1/18	1.13	5/25/2017	1/25/2018	\$5,000,923	\$5,011,735	3133EFVY0
\$24,992,125	FED FARM CREDIT VAR 9/17	0.98	5/25/2017	9/25/2017	\$24,998,477	\$25,020,075	3133EE2E9
\$25,000,000	FED FARM CREDIT VAR 5/17	1.15	5/30/2017	5/30/2017	\$25,000,000	\$25,007,250	3133EFFV4
\$3,191,296	FED FARM CREDIT VAR 6/18	1.04	6/1/2017	6/1/2018	\$3,195,459	\$3,204,835	3133EEQ78
\$24,998,250	FED FARM CREDIT VAR 3/19	1.03	6/6/2017	3/6/2019	\$24,998,384	\$24,984,650	3133EHAU7
\$25,000,000	FED FARM CREDIT VAR 3/19	1.03	6/6/2017	3/6/2019	\$25,000,000	\$24,984,650	3133EHAU7
\$19,918,400	FED FARM CREDIT VAR 3/18	1.02	6/9/2017	3/9/2018	\$19,966,457	\$20,017,060	3133EEV80
\$5,008,110	FED FARM CREDIT VAR 9/18	1.17	6/12/2017	9/12/2018	\$5,006,517	\$5,003,380	3133EGTW5
\$9,998,000	FED FARM CREDIT VAR 6/18	1.12	6/13/2017	6/13/2018	\$9,998,882	\$10,024,470	3133EGER2
\$4,208,791	FED FARM CREDIT VAR 9/17	1.23	6/14/2017	9/14/2017	\$4,202,445	\$4,205,607	3133EFS00
\$2,386,745	FED FARM CREDIT VAR 3/18	1.10	6/26/2017	3/26/2018	\$2,388,521	\$2,394,804	3133EEUZ1
\$10,004,610	FED FARM CREDIT VAR 3/18	1.10	6/26/2017	3/26/2018	\$10,002,244	\$10,020,100	3133EEUZ1
\$3,074,008	FED HOME LOAN BANK 0.625 5/17	0.63	5/9/2017	5/9/2017	\$3,074,978	\$3,074,948	3130A7ZG3
\$4,578,914	FED HOME LOAN BANK 4.875 5/17	4.88	5/17/2017	5/17/2017	\$4,403,084	\$4,403,126	3133XKQX6
\$15,584,145	FED HOME LOAN BANK 4.875 5/17	4.88	5/17/2017	5/17/2017	\$15,026,780	\$15,027,735	3133XKQX6
\$15,570,900	FED HOME LOAN BANK 4.875 5/17	4.88	5/17/2017	5/17/2017	\$15,027,680	\$15,027,735	3133XKQX6
\$10,023,580	FED HOME LOAN BANK 0.875 5/17	0.88	5/24/2017	5/24/2017	\$10,001,458	\$10,000,380	3130A1NN4
\$15,000,000	FED HOME LOAN BANK 0.75 5/17	0.75	5/25/2017	5/25/2017	\$15,000,000	\$14,999,745	3130A7WA9
\$6,099,939	FED HOME LOAN BANK 0.625 5/17	0.63	5/30/2017	5/30/2017	\$6,099,995	\$6,099,274	3130A5EP0
\$2,002,000	FED HOME LOAN BANK 0.82 6/17	0.82	6/12/2017	6/12/2017	\$2,000,228	\$2,000,070	3130A5PC7
\$1,855,643	FED HOME LOAN BANK 1.00 6/17	1.00	6/21/2017	6/21/2017	\$1,850,778	\$1,850,520	313379DD8
\$8,636,641	FED HOME LOAN BANK 0.75 8/17	0.75	8/28/2017	8/28/2017	\$8,635,608	\$8,630,328	3130A62S5
\$15,005,849	FED HOME LOAN BANK 0.75 8/17	0.75	8/28/2017	8/28/2017	\$15,002,168	\$14,991,885	3130A62S5
\$1,014,000	FED HOME LOAN BANK 2.25 9/17	2.25	9/8/2017	9/8/2017	\$1,005,417	\$1,004,431	313370S22
\$15,487,193	FED HOME LOAN BANK 0.625 9/17	0.63	9/20/2017	9/20/2017	\$15,494,990	\$15,481,075	3130A9JR3
\$2,001,880	FED HOME LOAN BANK 0.94 11/17	0.94	11/17/2017	11/17/2017	\$2,001,430	\$1,998,500	3130A6SA6
\$2,498,856	FED HOME LOAN BANK 5.00 11/17/17	5.00	11/17/2017	11/17/2017	\$2,475,532	\$2,472,277	3133XMQ87
\$10,481,550	FED HOME LOAN BANK 5.00 11/17/17	5.00	11/17/2017	11/17/2017	\$10,383,486	\$10,369,260	3133XMQ87
\$15,396,645	FED HOME LOAN BANK 5.00 11/17/17	5.00	11/17/2017	11/17/2017	\$15,321,170	\$15,324,030	3133XMQ87
\$23,551,465	FED HOME LOAN BANK 1.125 12/17	1.13	12/8/2017	12/8/2017	\$23,530,411	\$23,504,230	3130A3HF4
\$10,010,990	FED HOME LOAN BANK 1.125 12/17	1.13	12/8/2017	12/8/2017	\$10,006,803	\$10,001,800	3130A3HF4
\$25,280,650	FED HOME LOAN BANK 2.125 12/17	2.13	12/8/2017	12/8/2017	\$25,191,431	\$25,159,975	313371N28
\$2,826,410	FED HOME LOAN BANK 1 12/17	1.00	12/19/2017	12/19/2017	\$2,825,882	\$2,823,972	3130A6SW8
\$10,004,977	FED HOME LOAN BANK 1 12/17	1.00	12/19/2017	12/19/2017	\$10,003,121	\$9,996,360	3130A6SW8
\$10,005,990	FED HOME LOAN BANK 1 12/17	1.00	12/19/2017	12/19/2017	\$10,003,756	\$9,996,360	3130A6SW8
\$20,025,360	FED HOME LOAN BANK 1 12/17	1.00	12/19/2017	12/19/2017	\$20,017,829	\$19,992,720	3130A6SW8
\$15,018,525	FED HOME LOAN BANK 1 12/17	1.00	12/19/2017	12/19/2017	\$15,012,906	\$14,994,540	3130A6SW8
\$8,000,400	FED HOME LOAN BANK 1 12/17	1.00	12/19/2017	12/19/2017	\$8,000,254	\$7,994,168	3130AAH50
\$10,000,000	FED HOME LOAN BANK 1 12/17	1.00	12/19/2017	12/19/2017	\$10,000,000	\$9,992,710	3130AAH50
\$20,000,000	FED HOME LOAN BANK VAR 8/17	0.98	5/21/2017	8/21/2017	\$20,000,000	\$20,013,060	3130A6C54

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$15,001,455	FED HOME LOAN BANK VAR 2/18	1.05	5/22/2017	2/22/2018	\$15,000,591	\$15,033,450	3130A7DE2
\$20,001,980	FED HOME LOAN BANK VAR 8/17	0.99	5/25/2017	8/25/2017	\$20,000,314	\$20,013,980	3130A6DC8
\$10,000,865	FED HOME LOAN BANK VAR 8/17	1.03	5/25/2017	8/25/2017	\$10,000,183	\$10,011,150	3130A7EC5
\$10,000,600	FED HOME LOAN BANK VAR 3/18	1.11	6/8/2017	3/8/2018	\$10,000,260	\$10,023,450	3130A7G90
\$10,001,220	FED HOME LOAN BANK VAR 3/18	1.11	6/8/2017	3/8/2018	\$10,000,531	\$10,023,450	3130A7G90
\$39,018,938	FED HOME LOAN BANK VAR 1/19	0.96	7/18/2017	1/18/2019	\$39,016,608	\$39,000,000	3130AANZ7
\$49,997,167	FHLB DISCOUNT NOTE 0.00 5/17	0.00	5/1/2017	5/1/2017	\$50,000,000	\$50,000,000	313385FA9
\$49,997,167	FHLB DISCOUNT NOTE 0.00 5/17	0.00	5/1/2017	5/1/2017	\$50,000,000	\$50,000,000	313385FA9
\$49,997,167	FHLB DISCOUNT NOTE 0.00 5/17	0.00	5/1/2017	5/1/2017	\$50,000,000	\$50,000,000	313385FA9
\$49,997,167	FHLB DISCOUNT NOTE 0.00 5/17	0.00	5/1/2017	5/1/2017	\$50,000,000	\$50,000,000	313385FA9
\$49,997,167	FHLB DISCOUNT NOTE 0.00 5/17	0.00	5/1/2017	5/1/2017	\$50,000,000	\$50,000,000	313385FA9
\$24,998,583	FHLB DISCOUNT NOTE 0.00 5/17	0.00	5/1/2017	5/1/2017	\$25,000,000	\$25,000,000	313385FA9
\$11,623,082	FHLB DISCOUNT NOTE 0.00 5/17	0.00	5/22/2017	5/22/2017	\$11,636,703	\$11,636,971	313385FX9
\$24,952,410	FHLB DISCOUNT NOTE 0.00 6/17	0.00	6/5/2017	6/5/2017	\$24,981,285	\$24,980,800	313385GM2
\$24,949,824	FHLB DISCOUNT NOTE 0.00 6/17	0.00	6/7/2017	6/7/2017	\$24,979,599	\$24,979,700	313385GP5
\$24,950,076	FHLB DISCOUNT NOTE 0.00 6/17	0.00	6/9/2017	6/9/2017	\$24,978,604	\$24,978,600	313385GR1
\$6,934,054	FHLB DISCOUNT NOTE 0.00 12/17	0.00	12/21/2017	12/21/2017	\$6,956,775	\$6,956,775	313385QU3
\$9,903,944	FHLB DISCOUNT NOTE 0.00 12/17	0.00	12/29/2017	12/29/2017	\$9,936,139	\$9,936,140	313385RC2
\$1,699,894	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$1,689,306	\$1,689,253	3137EADF3
\$11,344,133	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$11,296,567	\$11,296,694	3137EADF3
\$20,106,380	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$20,003,472	\$20,003,000	3137EADF3
\$1,129,300	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$1,123,210	\$1,123,168	3137EADF3
\$2,625,435	FREDDIE MAC 5.125 11/17	5.13	5/17/2017	11/17/2017	\$2,600,166	\$2,596,632	3137EABA6
\$25,034,665	FREDDIE MAC 1.00 12/17	1.00	6/15/2017	12/15/2017	\$25,023,523	\$24,989,800	3137EADX4
\$25,028,200	FREDDIE MAC 1.00 12/17	1.00	6/15/2017	12/15/2017	\$25,019,543	\$24,989,800	3137EADX4
\$9,639,299	FREDDIE MAC 1.00 7/28/2017	1.00	7/28/2017	7/28/2017	\$9,617,982	\$9,612,556	3137EADJ5
\$1,406,813	FREDDIE MAC 1.00 9/17	1.00	9/27/2017	9/27/2017	\$1,404,601	\$1,402,631	3134G3M31
\$5,014,250	FREDDIE MAC 1.00 9/17	1.00	9/29/2017	9/29/2017	\$5,005,994	\$4,999,975	3137EADL0
\$10,000,000	FREDDIE MAC VAR 3/18	1.13	6/8/2017	3/8/2018	\$10,000,000	\$10,028,270	3134G8PF0
\$49,962,500	FREDDIE MAC DISCOUNT NOTE 0.00 5/17	0.00	5/4/2017	5/4/2017	\$49,996,875	\$49,996,900	313397FD8
\$1,574,702,623.98					\$1,572,690,427.23	\$1,573,115,643.74	

REPURCHASE AGREEMENTS (11.44%)							
\$325,000,000	MERRILL LYNCH REPO 0.78 5/17	0.78	5/1/2017	5/1/2017	\$325,000,000	\$325,000,000	n/a
\$450,000,000	RBC REPO 0.78 5/17	0.78	5/1/2017	5/1/2017	\$450,000,000	\$450,000,000	n/a
\$775,000,000					\$775,000,000	\$775,000,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
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DEPOSIT INSTRUMENTS (39.51%)							
\$225,000,000	BB&T COMPANY 1.11 10/17	1.11	5/1/2017	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$50,000,000	BANK OF TOKYO 0.88 5/17	0.88	5/4/2017	5/4/2017	\$50,000,000	\$49,999,500	n/a
\$100,000,000	BANK OF TOKYO 0.92 5/17	0.92	5/1/2017	5/1/2017	\$100,000,000	\$100,000,000	n/a

\$100,000,000	BANK OF TOKYO 0.92 5/17	0.92	5/2/2017	5/2/2017	\$100,000,000	\$100,000,000	n/a
\$225,000,000	CITIZENS BANK PA 0.93 10/17 (2)(8)	0.93	5/1/2017	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$300,000,000	DZ BANK 0.83 05/17	0.83	5/1/2017	5/1/2017	\$300,000,000	\$300,000,000	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 7/24	1.14	7/24/2017	7/24/2017	\$40,000,000	\$40,000,000	n/a
\$200,000,000	NORDEA BANK 0.89 5/17	0.89	5/1/2017	5/1/2017	\$200,000,000	\$200,000,000	n/a
\$125,000,000	PEOPLES UNITED BANK 0.83 10/17 (2)(8)	0.83	5/1/2017	10/2/2017	\$125,000,000	\$125,000,000	n/a
\$25,000,000	ROYAL BANK CANADA 1.02 06/17	1.02	5/9/2017	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	\$25,013,900	78009NQ41
\$25,000,000	ROYAL BANK CANADA VAR 9/17	1.17	5/22/2017	9/20/2017	\$25,000,000	\$25,001,775	78009NS23
\$225,000,000	SANTANDER BANK NA 0.90 10/17 (2) (8)	0.90	5/1/2017	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$250,000,000	SCOTIA BANK 0.94 10/17 (2)	0.94	5/1/2017	10/2/2017	\$250,000,000	\$250,000,000	n/a
\$200,000,000	SUMITOMO BANK 0.92 10/17 (2)	0.92	5/1/2017	10/2/2017	\$200,000,000	\$200,000,000	n/a
\$25,000,000	SVENSKA HANDELSBANK 1.02 6/17	1.02	6/30/2017	6/30/2017	\$25,000,000	\$25,002,250	86958JLE7
\$25,000,000	SVENSKA HANDELSBANK 1.14 8/17	1.14	8/23/2017	8/23/2017	\$25,000,000	\$25,002,750	86958JLV2
\$25,000,000	SVENSKA HANDELSBANK 1.18 9/17	1.18	9/27/2017	9/27/2017	\$25,000,000	\$25,001,500	86958JLF4
\$50,000,000	SVENSKA HANDELSBANK 1.02 07/17	1.02	7/10/2017	7/10/2017	\$50,000,000	\$50,002,000	86958JLR8
\$50,000,000	SVENSKA HANDELSBANK 1.03 7/17	1.03	7/3/2017	7/3/2017	\$50,000,000	\$50,004,500	86958JLG2
\$25,000,000	SVENSKA HANDELSBANK 1.18 7/17	1.18	7/21/2017	7/21/2017	\$25,000,000	\$25,008,500	86958JHQ5
\$101,745,000	SVENSKA HANDELSBANK 0.80 5/17	0.80	5/1/2017	5/1/2017	\$101,745,000	\$101,745,000	n/a
\$25,000,000	TD BANK 1.00 5/17 (2)	1.00	5/1/2017	5/3/2017	\$25,000,000	\$25,000,000	n/a
\$50,000,000	TD BANK 1.00 5/17 (2)	1.00	5/1/2017	5/5/2017	\$50,000,000	\$50,000,000	n/a
\$50,000,000	TD BANK 1.01 5/17 (2)	1.01	5/1/2017	5/19/2017	\$50,000,000	\$50,000,000	n/a
\$50,000,000	TD BANK 1.01 5/17 (2)	1.01	5/1/2017	5/22/2017	\$50,000,000	\$50,000,000	n/a
\$25,000,000	TD BANK 1.01 5/17 (2)	1.01	5/1/2017	5/24/2017	\$25,000,000	\$25,000,000	
\$2,676,745,000					\$2,676,745,000	\$2,676,781,675	

COMMERCIAL PAPER AND CORPORATE SECURITIES (25.72%)

\$24,951,972	APPLE INC 0.76 05/17	0.76	5/30/2017	5/30/2017	\$24,984,694	\$24,982,250	03785DSW7
\$24,934,444	APPLE INC 0.80 06/17	0.80	6/26/2017	6/26/2017	\$24,968,889	\$24,964,750	03785DTSS
\$24,902,083	APPLE INC 1.00 09/17	1.00	9/5/2017	9/5/2017	\$24,911,806	\$24,911,500	03785DW51
\$24,928,333	APPLE INC 0.86 7/17	0.86	7/5/2017	7/5/2017	\$24,961,181	\$24,958,750	03785DU53
\$24,934,722	APPLE INC 0.94 7/17	0.94	7/5/2017	7/5/2017	\$24,957,569	\$24,958,750	03785DU53
\$24,932,111	APPLE INC 0.94 07/17	0.94	7/10/2017	7/10/2017	\$24,954,306	\$24,955,500	03785DUA2
\$24,894,854	APPLE INC 1.03 9/17	1.03	9/12/2017	9/12/2017	\$24,904,153	\$24,906,000	03785DWC6
\$24,925,833	COCA COLA 0.89 6/17	0.89	6/15/2017	6/15/2017	\$24,972,188	\$24,972,500	19121ATF8
\$24,893,333	COCA COLA 0.96 7/17	0.96	7/25/2017	7/25/2017	\$24,943,333	\$24,944,000	19121AUR0
\$9,963,928	COCA COLA 0.86 05/17	0.86	5/9/2017	5/9/2017	\$9,998,089	\$9,997,600	19121AS93
\$19,906,500	COCA COLA 0.99 07/17	0.99	7/21/2017	7/21/2017	\$19,955,450	\$19,957,800	19121AUM1

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
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COMMERCIAL PAPER AND CORPORATE SECURITIES (continued)

\$24,883,813	COCA COLA 0.99 07/17	0.99	7/21/2017	7/21/2017	\$24,944,313	\$24,947,250	19121AUM1
\$24,883,333	COCA COLA 1.00 08/17	1.00	8/21/2017	8/21/2017	\$24,922,222	\$24,921,250	19121AVM0
\$24,864,028	COCA COLA 1.10 09/17	1.10	9/15/2017	9/15/2017	\$24,895,347	\$24,899,000	19121AWF4

\$14,945,021	COCA COLA 0.91 6/17	0.91	6/7/2017	6/7/2017	\$14,985,971	\$14,986,350	19121AT76
\$19,930,000	COCA COLA 1.05 8/17	1.05	8/16/2017	8/16/2017	\$19,937,583	\$19,940,600	19121AVG3
\$14,929,800	COCA COLA 1.04 8/17	1.04	8/22/2017	8/22/2017	\$14,951,033	\$14,952,150	19121AVN8
\$24,862,500	COCA COLA 1.10 9/17	1.10	9/20/2017	9/20/2017	\$24,891,528	\$24,894,250	19121AWL1
\$9,955,250	COCA COLA 0.90 6/17	0.90	6/6/2017	6/6/2017	\$9,990,605	\$9,991,128	19121AT68
\$10,449,758	COCA COLA 0.99 7/17	0.99	7/17/2017	7/17/2017	\$10,477,766	\$10,479,210	19121AUH2
\$24,972,257	EXXON MOBIL 0.85 05/17	0.85	5/1/2017	5/1/2017	\$25,000,000	\$24,998,500	30229AS18
\$49,916,000	EXXON MOBIL 0.84 06/17	0.84	6/14/2017	6/14/2017	\$49,948,667	\$49,945,500	30229ATE9
\$24,960,556	EXXON MOBIL 0.71 5/17	0.71	5/15/2017	5/15/2017	\$24,993,097	\$24,990,750	30229ASF7
\$24,974,639	EXXON MOBIL 0.83 6/17	0.83	6/2/2017	6/2/2017	\$24,981,556	\$24,980,000	30229AT25
\$24,974,469	EXXON MOBIL 0.86 6/17	0.86	6/2/2017	6/2/2017	\$24,981,000	\$24,980,000	30229AT25
\$49,931,528	EXXON MOBIL 0.85 6/17	0.85	6/21/2017	6/21/2017	\$49,939,792	\$49,937,000	30229ATM1
\$5,913,144	IBM CORP VAR 8/17	1.50	5/18/2017	8/18/2017	\$5,909,243	\$5,907,505	459200JD4
\$13,923,309	JOHNSON & JOHNSON 0.84 6/17	0.84	6/14/2017	6/14/2017	\$13,935,678	\$13,934,934	47816FTE1
\$24,964,628	JOHNSON & JOHNSON 0.84 5/17	0.84	5/23/2017	5/23/2017	\$24,987,243	\$24,986,000	47816FSP7
\$24,888,194	MICROSOFT 0.92 05/17	0.92	5/9/2017	5/9/2017	\$24,994,889	\$24,993,750	59515MS97
\$49,903,583	MICROSOFT 0.89 06/17	0.89	6/8/2017	6/8/2017	\$49,953,028	\$49,951,500	59515MT88
\$24,976,083	MICROSOFT 0.85 6/17	0.82	6/7/2017	6/7/2017	\$24,978,931	\$24,976,500	59515MT70
\$24,952,333	MICROSOFT 0.88 7/17	0.88	7/6/2017	7/6/2017	\$24,959,667	\$24,957,250	59515MU60
\$24,955,563	MICROSOFT 0.79 5/17	0.79	5/30/2017	5/30/2017	\$24,984,090	\$24,981,250	59515MSW6
\$49,923,264	MICROSOFT 0.85 6/17	0.85	6/15/2017	6/15/2017	\$49,946,875	\$49,943,000	59515MTF2
\$24,943,750	NATL SEC CLEARING CORP 0.90 5/17	0.90	5/23/2017	5/23/2017	\$24,986,250	\$24,985,500	63763PSP5
\$24,915,438	NATL SEC CLEARING CORP 0.99 6/17	0.99	6/13/2017	6/13/2017	\$24,970,438	\$24,972,250	63763PTD1
\$24,945,625	NATL SEC CLEARING CORP 0.90 5/17	0.90	5/15/2017	5/15/2017	\$24,991,250	\$24,990,250	63763PSF7
\$24,960,417	NATL SEC CLEARING CORP 0.95 05/17	0.95	5/19/2017	5/19/2017	\$24,988,125	\$24,988,000	63763PSK6
\$49,888,750	NATL SEC CLEARING CORP 0.90 5/17	0.90	5/16/2017	5/16/2017	\$49,981,250	\$49,979,500	63763PSG5
\$24,950,826	NATL SEC CLEARING CORP 0.97 6/17	0.97	6/19/2017	6/19/2017	\$24,966,993	\$24,968,250	63763PTK5
\$49,919,514	NATL SEC CLEARING CORP 0.95 6/17	0.95	6/6/2017	6/6/2017	\$49,952,500	\$49,953,500	63763PT66
\$24,958,438	NATL SEC CLEARING CORP 0.95 6/17	0.95	6/20/2017	6/20/2017	\$24,967,014	\$24,967,750	63763PTL3
\$24,979,500	PROCTER & GAMBLE 0.82 6/17	0.82	6/1/2017	6/1/2017	\$24,982,347	\$24,980,750	74271TT11
\$49,960,806	PROCTER & GAMBLE 0.83 5/17	0.83	5/23/2017	5/23/2017	\$49,974,639	\$49,972,000	74271TSP9
\$49,959,653	PROCTER & GAMBLE 0.83 5/17	0.83	5/26/2017	5/26/2017	\$49,971,181	\$49,968,500	74271TSS3
\$24,942,556	ROYAL BANK CANADA 0.94 7/17	0.94	7/24/2017	7/24/2017	\$24,945,167	\$24,938,750	78009AUQ5
\$10,008,186	ROYAL BANK CANADA 1.25 6/17	1.25	6/16/2017	6/16/2017	\$10,002,429	\$10,001,640	78010UD20
\$24,015,168	ROYAL BANK CANADA 1.25 6/17	1.25	6/16/2017	6/16/2017	\$24,004,879	\$24,003,936	78010UD20
\$10,009,100	ROYAL BANK CANADA 1.25 6/17	1.25	6/16/2017	6/16/2017	\$10,003,987	\$10,001,640	78010UD20
\$25,007,547	TORONTO DOMINION 1.265 6/17	1.27	6/1/2017	6/1/2017	\$25,001,828	\$25,007,000	89113WBC9
\$5,579,421	TORONTO DOMINION 1.24 6/17	1.24	6/20/2017	6/16/2017	\$5,576,295	\$5,576,896	89113ESN7
\$24,854,958	TOYOTA MOTOR CREDIT CORP 1.18 6/17	1.18	6/22/2017	6/22/2017	\$24,957,389	\$24,962,250	89233GTN6
\$24,847,500	TOYOTA MOTOR CREDIT CORP 1.22 10/17	1.22	10/23/2017	10/23/2017	\$24,851,736	\$24,847,750	89233GXP6
\$24,853,729	TOYOTA MOTOR CREDIT CORP 1.19 7/17	1.19	7/26/2017	7/26/2017	\$24,928,931	\$24,935,500	89233GUS3
\$24,859,028	TOYOTA MOTOR CREDIT CORP 1.16 7/17	1.16	7/31/2017	7/31/2017	\$24,926,694	\$24,931,500	89233GUX2

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
COMMERCIAL PAPER AND CORPORATE SECURITIES (continued)							
\$24,848,750	TOYOTA MOTOR CREDIT CORP 1.21 9/17	1.21	9/13/2017	9/13/2017	\$24,886,563	\$24,891,000	89233GWD4
\$24,865,264	TOYOTA MOTOR CREDIT CORP 1.09 05/17	1.09	5/25/2017	5/25/2017	\$24,981,833	\$24,983,000	89233GSR8
\$25,000,000	TOYOTA MOTOR CREDIT CORP VAR 6/17	1.32	5/8/2017	6/5/2017	\$25,000,000	\$25,000,000	89233ARY7
\$25,000,000	TOYOTA MOTOR CREDIT CORP VAR 7/17	1.32	5/11/2017	7/7/2017	\$25,000,000	\$25,013,875	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
\$25,000,000	U.S. BANK 0.95 6/17	0.95	5/15/2017	6/15/2017	\$25,000,000	\$25,000,000	99USBA010
\$50,000,000	U.S. BANK 1.03 7/17	1.03	5/17/2017	7/14/2017	\$50,000,000	\$50,000,000	99USBA011
\$25,000,000	U.S. BANK 0.95 7/17	0.95	5/6/2017	7/6/2017	\$25,000,000	\$25,000,000	99USBA012
\$25,000,000	U.S. BANK 0.85 5/17	0.85	5/8/2017	5/8/2017	\$25,000,000	\$25,000,000	99USBA008
\$25,000,000	U.S. BANK 1.05 6/17	1.05	5/5/2017	6/5/2017	\$25,000,000	\$25,000,000	99USBA003
\$25,000,000	U.S. BANK 1.14 7/17	1.14	5/3/2017	7/3/2017	\$25,000,000	\$25,000,000	99USBA004
\$1,741,075,089					\$1,742,801,497	\$1,742,805,013	

GOVERNMENT MONEY MARKET FUNDS (0.12%)							
\$7,934,311	FEDERATED GOVT MONEY FUND #636 0.55 5/17	0.56	5/1/2017	10/2/2017	\$7,934,311	\$7,934,311	n/a
\$7,934,311					\$7,934,311	\$7,934,311	

\$6,775,457,024					\$6,775,171,235	\$6,775,636,643	
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Fund Net Asset Value = \$1.011 per unit (4)

Effective 7-Day Net Yield = 0.81% (5)

Effective 7-Day Gross Yield = 0.84%

WAM(R) = 30 Days (6)

WAM(F) = 54 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.