

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (22.10%)							
\$1,226,584	FANNIE MAE 0.875 8/17	0.88	8/28/2017	8/28/2017	\$1,226,885	\$1,226,798	3135G0MZ3
\$1,409,740	FANNIE MAE 1.00 9/17	1.00	9/20/2017	9/20/2017	\$1,406,537	\$1,405,654	3135G0PP2
\$9,544,282	FANNIE MAE 1.00 9/17	1.00	9/27/2017	9/27/2017	\$9,523,289	\$9,516,239	3135G0ZL0
\$4,451,424	FANNIE MAE 0.875 10/17	0.88	10/26/2017	10/26/2017	\$4,450,377	\$4,447,504	3135G0PQ0
\$4,047,145	FANNIE MAE 0.875 10/17	0.88	10/26/2017	10/26/2017	\$4,048,547	\$4,047,728	3135G0PQ0
\$2,247,863	FANNIE MAE 0.875 10/17	0.88	10/26/2017	10/26/2017	\$2,248,806	\$2,248,738	3135G0PQ0
\$6,043,545	FANNIE MAE 0.875 12/17	0.88	12/20/2017	12/20/2017	\$6,046,018	\$6,044,568	3135G0RT2
\$3,994,432	FANNIE MAE 0.875 12/17	0.88	12/20/2017	12/20/2017	\$3,996,152	\$3,995,748	3135G0RT2
\$998,500	FANNIE MAE 0.87 12/17	0.87	12/26/2017	12/26/2017	\$1,000,000	\$998,907	3136G14R7
\$14,964,150	FANNIE MAE 0.875 2/18	0.88	2/8/2018	2/8/2018	\$14,971,350	\$14,973,945	3135G0TG8
\$998,700	FANNIE MAE 1.00 2/18	1.00	2/28/2018	2/28/2018	\$999,577	\$998,868	3136G05Y3
\$15,496,007	FANNIE MAE 0.875 3/18	0.88	3/28/2018	3/28/2018	\$15,500,863	\$15,500,932	3135G0J61
\$1,897,289	FANNIE MAE 1.05 4/18	1.05	4/17/2018	4/17/2018	\$1,897,360	\$1,897,213	3136G1JV2
\$9,967,340	FANNIE MAE 0.875 5/18	0.88	5/21/2018	5/21/2018	\$9,972,423	\$9,968,880	3135G0WJ8
\$2,955,055	FANNIE MAE 0.875 5/18	0.88	5/21/2018	5/21/2018	\$2,956,370	\$2,956,770	3135G0WJ8
\$4,982,995	FANNIE MAE 0.875 5/18	0.88	5/21/2018	5/21/2018	\$4,984,332	\$4,984,440	3135G0WJ8
\$1,794,537	FANNIE MAE 0.875 5/18	0.88	5/21/2018	5/21/2018	\$1,794,629	\$1,794,398	3135G0WJ8
\$1,986,896	FANNIE MAE 1.05 5/18	1.05	5/25/2018	5/25/2018	\$1,990,000	\$1,986,022	3135G0XK4
\$11,953,120	FANNIE MAE 0.875 7/18	0.88	7/27/2018	7/27/2018	\$11,953,653	\$11,948,964	3135G0L84
\$16,964,300	FANNIE MAE VAR 10/17	1.24	8/5/2017	10/5/2017	\$16,996,054	\$17,005,287	3135G0F57
\$24,995,153	FANNIE MAE VAR 8/17	1.24	8/16/2017	8/16/2017	\$24,999,896	\$25,001,900	3135G0F24
\$1,998,540	FED FARM CREDIT 0.70 8/17	0.70	8/9/2017	8/9/2017	\$1,999,913	\$1,999,754	3133ECP24
\$5,001,559	FED FARM CREDIT 1.125 9/17	1.13	9/22/2017	9/22/2017	\$5,000,681	\$5,000,175	3133EDVU3
\$5,013,565	FED FARM CREDIT 1.23 10/17	1.23	10/4/2017	10/4/2017	\$5,003,036	\$5,001,400	3133ED3Z3
\$2,173,580	FED FARM CREDIT 5.05 11/17	5.05	11/15/2017	11/15/2017	\$2,125,323	\$2,124,578	31331YEK2
\$2,996,310	FED FARM CREDIT 0.87 11/17	0.87	11/27/2017	11/27/2017	\$2,998,742	\$2,998,203	3133EC5A8
\$998,358	FED FARM CREDIT 0.84 12/17	0.84	12/13/2017	12/13/2017	\$998,981	\$998,936	3133EC7B4
\$8,267,119	FED FARM CREDIT 1.125 12/17	1.13	12/18/2017	12/18/2017	\$8,256,245	\$8,252,178	3133EEFE5
\$1,499,730	FED FARM CREDIT 1.125 12/17	1.13	12/18/2017	12/18/2017	\$1,499,800	\$1,500,396	3133EEFE5
\$1,001,730	FED FARM CREDIT 1.34 12/17	1.34	12/29/2017	12/29/2017	\$1,000,901	\$1,001,044	3133EDE99
\$4,678,528	FED FARM CREDIT 4.25 4/18	4.25	4/16/2018	4/16/2018	\$4,666,553	\$4,667,771	31331YF21
\$996,180	FED FARM CREDIT 0.75 4/18	0.75	4/18/2018	4/18/2018	\$996,610	\$996,574	3133EF3B1
\$4,004,216	FED FARM CREDIT VAR 8/17	1.26	8/29/2017	8/29/2017	\$4,000,155	\$4,000,664	3133EDTT9
\$17,418,340	FED FARM CREDIT VAR 8/17	1.26	8/29/2017	8/29/2017	\$17,400,674	\$17,402,888	3133EDTT9
\$9,996,985	FED FARM CREDIT VAR 2/18	1.43	8/1/2017	2/1/2018	\$9,999,241	\$10,013,090	3133EFWZ6
\$5,007,485	FED FARM CREDIT VAR 2/18	1.43	8/1/2017	2/1/2018	\$5,002,155	\$5,006,545	3133EFWZ6
15,000,000	FED FARM CREDIT VAR 3/19	1.12	8/1/2017	3/1/2019	\$15,000,000	\$14,991,750	3133EHLR2
\$25,001,225	FED FARM CREDIT VAR 1/19	1.28	8/3/2017	1/3/2019	\$25,000,873	\$25,049,350	3133EG2V6
\$14,986,155	FED FARM CREDIT VAR 2/18	1.15	8/6/2017	2/6/2018	\$14,996,566	\$15,010,860	3133EEMX5
14,995,545	FED FARM CREDIT VAR 10/17	1.23	8/13/2017	10/13/2017	\$14,999,551	\$15,004,230	3133EFJT5
\$9,997,100	FED FARM CREDIT VAR 10/17	1.23	8/13/2017	10/13/2017	\$9,999,708	\$10,002,820	3133EFJT5
\$3,496,675	FED FARM CREDIT VAR 10/17	1.23	8/13/2017	10/13/2017	\$3,499,544	\$3,500,987	3133EFJT5
\$11,514,548	FED FARM CREDIT VAR 9/17	1.27	8/13/2017	9/13/2017	\$11,500,822	\$11,503,634	3133EEPS3

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$25,020,500	FED FARM CREDIT VAR 9/17	1.27	8/13/2017	9/13/2017	\$25,001,201	\$25,007,900	3133EEPS3
\$1,000,815	FED FARM CREDIT VAR 9/17	1.27	8/13/2017	9/13/2017	\$1,000,048	\$1,000,316	3133EEPS3
\$9,185,409	FED FARM CREDIT VAR 1/18	1.26	8/17/2017	1/17/2018	\$9,204,466	\$9,217,902	3133EEZM5
\$14,956,453	FED FARM CREDIT VAR 2/18	1.43	8/20/2017	2/20/2018	\$14,988,260	\$15,012,555	3133EE7B0
\$14,956,821	FED FARM CREDIT VAR 2/18	1.43	8/20/2017	2/20/2018	\$14,988,266	\$15,012,555	3133EE7B0
\$24,945,019	FED FARM CREDIT VAR 8/17	1.22	8/21/2017	8/21/2017	\$24,998,373	\$25,001,500	3133EFAL1
\$3,000,030	FED FARM CREDIT VAR 10/18	1.29	8/22/2017	10/22/2018	\$3,000,020	\$3,005,385	3133EFKN6
\$9,974,400	FED FARM CREDIT VAR 3/18	1.26	8/22/2017	3/22/2018	\$9,991,658	\$10,012,210	3133EEN71
\$4,999,750	FED FARM CREDIT VAR 2/18	1.38	8/23/2017	2/23/2018	\$4,999,930	\$5,008,385	3133EFE29
\$5,002,195	FED FARM CREDIT VAR 1/18	1.37	8/25/2017	1/25/2018	\$5,000,607	\$5,006,985	3133EFVY0
\$1,507,395	FED FARM CREDIT VAR 2/19	1.41	8/25/2017	2/25/2019	\$1,506,382	\$1,505,562	3133EGBU8
\$24,992,125	FED FARM CREDIT VAR 9/17	1.22	8/25/2017	9/25/2017	\$24,999,430	\$25,006,825	3133EE2E9
\$3,191,296	FED FARM CREDIT VAR 6/18	1.29	9/1/2017	6/1/2018	\$3,196,514	\$3,203,718	3133EEQ78
\$25,000,000	FED FARM CREDIT VAR 6/19	1.19	9/5/2017	6/5/2019	\$25,000,000	\$24,995,475	3133EHLV3
\$25,001,250	FED FARM CREDIT VAR 6/19	1.19	9/5/2017	6/5/2019	\$25,001,152	\$24,995,475	3133EHLV3
\$24,998,250	FED FARM CREDIT VAR 3/19	1.28	9/6/2017	3/6/2019	\$24,998,605	\$24,986,725	3133EHAU7
\$25,000,000	FED FARM CREDIT VAR 3/19	1.28	9/6/2017	3/6/2019	\$25,000,000	\$24,986,725	3133EHAU7
\$19,918,400	FED FARM CREDIT VAR 3/18	1.27	9/9/2017	3/9/2018	\$19,976,348	\$20,012,080	3133EEV80
\$5,008,110	FED FARM CREDIT VAR 9/18	1.42	9/12/2017	9/12/2018	\$5,005,315	\$5,014,600	3133EGTW5
\$9,998,000	FED FARM CREDIT VAR 6/18	1.37	9/13/2017	6/13/2018	\$9,999,134	\$10,018,990	3133EGER2
\$4,208,791	FED FARM CREDIT VAR 9/17	1.48	9/14/2017	9/14/2017	\$4,200,791	\$4,201,835	3133EFS00
\$2,386,745	FED FARM CREDIT VAR 3/18	1.25	9/26/2017	3/26/2018	\$2,388,935	\$2,392,275	3133EEUZ1
\$10,004,610	FED FARM CREDIT VAR 3/18	1.25	9/26/2017	3/26/2018	\$10,001,616	\$10,009,520	3133EEUZ1
\$29,994,000	FED FARM CREDIT VAR 7/19	1.17	10/17/2017	7/17/2019	\$29,994,123	\$29,982,450	3133EHRH8
\$4,986,270	FED FARM CREDIT VAR 1/18	1.28	10/30/2017	1/30/2018	\$4,996,490	\$5,000,250	3133EE5C0
\$1,346,865	FED FARM CREDIT DISCOUNT NOTE 0.00 4/18	0.00	4/9/2018	4/9/2018	\$1,348,432	\$1,349,096	313313VH8
\$8,636,641	FED HOME LOAN BANK 0.75 8/17	0.75	8/28/2017	8/28/2017	\$8,635,138	\$8,632,651	3130A62S5
\$15,005,849	FED HOME LOAN BANK 0.75 8/17	0.75	8/28/2017	8/28/2017	\$15,000,492	\$14,995,920	3130A62S5
\$1,014,000	FED HOME LOAN BANK 2.25 9/17	2.25	9/8/2017	9/8/2017	\$1,001,583	\$1,001,181	313370S22
\$15,487,193	FED HOME LOAN BANK 0.625 9/17	0.63	9/20/2017	9/20/2017	\$15,498,236	\$15,489,631	3130A9JR3
\$2,001,880	FED HOME LOAN BANK 0.94 11/17	0.94	11/17/2017	11/17/2017	\$2,000,772	\$1,998,768	3130A6SA6
\$2,498,856	FED HOME LOAN BANK 5.00 11/17	5.00	11/17/2017	11/17/2017	\$2,449,987	\$2,447,457	3133XMQ87
\$10,481,550	FED HOME LOAN BANK 5.00 11/17	5.00	11/17/2017	11/17/2017	\$10,276,082	\$10,265,162	3133XMQ87
\$15,396,645	FED HOME LOAN BANK 5.00 11/17	5.00	11/17/2017	11/17/2017	\$15,173,432	\$15,170,190	3133XMQ87
\$23,551,465	FED HOME LOAN BANK 1.125 12/17	1.13	12/8/2017	12/8/2017	\$23,517,751	\$23,495,183	3130A3HF4
\$10,010,990	FED HOME LOAN BANK 1.125 12/17	1.13	12/8/2017	12/8/2017	\$10,003,971	\$9,997,950	3130A3HF4
\$25,280,650	FED HOME LOAN BANK 2.125 12/17	2.13	12/8/2017	12/8/2017	\$25,111,740	\$25,088,550	313371N28
\$2,826,410	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$2,825,532	\$2,823,469	3130A6SW8
\$10,004,977	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$10,001,883	\$9,994,580	3130A6SW8
\$10,005,990	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$10,002,266	\$9,994,580	3130A6SW8
\$20,025,360	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$20,010,759	\$19,989,160	3130A6SW8
\$15,018,525	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$15,007,788	\$14,991,870	3130A6SW8
\$8,000,400	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$8,000,153	\$7,995,256	3130AAH50
\$10,000,000	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$10,000,000	\$9,994,070	3130AAH50
\$2,793,227	FED HOME LOAN BANK 0.75 1/18	0.75	1/19/2018	1/19/2018	\$2,794,322	\$2,794,313	3130A8SE4

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$2,986,276	FED HOME LOAN BANK 0.875 3/18	0.88	3/19/2018	3/19/2018	\$2,987,730	\$2,988,696	3130A7CX1
\$2,997,393	FED HOME LOAN BANK 1.125 4/18	1.13	4/17/2018	4/17/2018	\$2,997,536	\$2,997,399	3130A4Q88
\$1,001,687	FED HOME LOAN BANK 1.48 4/18	1.48	4/17/2018	4/17/2018	\$1,001,539	\$1,001,568	3130A0QT0
\$3,092,155	FED HOME LOAN BANK 4.11 4/18	4.11	4/18/2018	4/18/2018	\$3,085,837	\$3,086,141	3133XQSE3
\$2,997,330	FED HOME LOAN BANK 1.125 4/18	1.13	4/25/2018	4/25/2018	\$2,997,472	\$2,997,162	3130A4GJ5
\$1,496,865	FED HOME LOAN BANK 1.00 5/18	1.00	5/4/2018	5/4/2018	\$1,497,378	\$1,496,804	3130A57K9
\$9,541,405	FED HOME LOAN BANK 1.125 5/18	1.13	5/16/2018	5/16/2018	\$9,542,783	\$9,539,753	3130ABFV3
\$25,001,850	FED HOME LOAN BANK VAR 1/19	1.13	8/14/2017	1/14/2019	\$25,001,789	\$24,992,850	3130ABSV9
\$20,000,000	FED HOME LOAN BANK VAR 8/17	1.22	8/21/2017	8/21/2017	\$20,000,000	\$20,001,700	3130A6C54
\$15,001,455	FED HOME LOAN BANK VAR 2/18	1.17	8/22/2017	2/22/2018	\$15,000,408	\$15,015,630	3130A7DE2
\$25,000,000	FED HOME LOAN BANK VAR 5/19	1.03	8/24/2017	5/24/2019	\$25,000,000	\$25,001,600	3130ABHN9
\$21,989,748	FED HOME LOAN BANK VAR 5/19	1.04	8/24/2017	5/24/2019	\$21,990,020	\$21,989,748	3130ABHZ2
\$20,001,980	FED HOME LOAN BANK VAR 8/17	1.23	8/25/2017	8/25/2017	\$20,000,065	\$20,002,180	3130A6DC8
\$10,000,865	FED HOME LOAN BANK VAR 8/17	1.17	8/25/2017	8/25/2017	\$10,000,038	\$10,000,870	3130A7EC5
\$24,973,250	FED HOME LOAN BANK VAR 3/19	0.99	9/6/2017	3/6/2019	\$24,976,159	\$24,970,750	3130AAWH7
\$3,995,552	FED HOME LOAN BANK VAR 3/19	0.99	9/6/2017	3/6/2019	\$3,996,030	\$3,995,320	3130AAWH7
\$10,000,600	FED HOME LOAN BANK VAR 3/18	1.22	9/8/2017	3/8/2018	\$10,000,183	\$10,010,740	3130A7G90
\$10,001,220	FED HOME LOAN BANK VAR 3/18	1.22	9/8/2017	3/8/2018	\$10,000,374	\$10,010,740	3130A7G90
\$39,018,938	FED HOME LOAN BANK VAR 1/19	1.10	10/18/2017	1/18/2019	\$39,014,171	\$38,962,794	3130AANZ7
\$24,940,597	FHLB DISCOUNT NOTE 0.00 8/17	0.00	8/9/2017	8/9/2017	\$24,994,778	\$24,994,450	313385KE5
\$24,930,069	FHLB DISCOUNT NOTE 0.00 8/17	0.00	8/23/2017	8/23/2017	\$24,985,486	\$24,984,725	313385KU9
\$3,989,990	FHLB DISCOUNT NOTE 0.00 8/17	0.00	8/30/2017	8/30/2017	\$3,996,810	\$3,996,776	313385LB0
\$19,949,950	FHLB DISCOUNT NOTE 0.00 8/17	0.00	8/30/2017	8/30/2017	\$19,984,050	\$19,983,880	313385LB0
\$24,925,229	FHLB DISCOUNT NOTE 0.00 9/17	0.00	9/5/2017	9/5/2017	\$24,976,424	\$24,975,450	313385LH7
\$24,922,417	FHLB DISCOUNT NOTE 0.00 9/17	0.00	9/14/2017	9/14/2017	\$24,970,056	\$24,969,150	313385LS3
\$8,308,920	FHLB DISCOUNT NOTE 0.00 10/17	0.00	10/27/2017	10/27/2017	\$8,329,922	\$8,328,808	313385NM4
\$49,747,222	FHLB DISCOUNT NOTE 0.00 11/17	0.00	11/1/2017	11/1/2017	\$49,872,222	\$49,862,000	313385NS1
\$6,934,054	FHLB DISCOUNT NOTE 0.00 12/17	0.00	12/21/2017	12/21/2017	\$6,973,769	\$6,969,907	313385QU3
\$9,903,944	FHLB DISCOUNT NOTE 0.00 12/17	0.00	12/29/2017	12/29/2017	\$9,960,417	\$9,954,580	313385RC2
\$1,406,813	FREDDIE MAC 1.00 9/17	1.00	9/27/2017	9/27/2017	\$1,403,612	\$1,402,710	3134G3M31
\$5,014,250	FREDDIE MAC 1.00 9/17	1.00	9/29/2017	9/29/2017	\$5,002,342	\$4,998,880	3137EADL0
\$2,625,435	FREDDIE MAC 5.125 11/17	5.13	11/17/2017	11/17/2017	\$2,572,490	\$2,569,936	3137EABA6
\$25,034,665	FREDDIE MAC 1.00 12/17	1.00	12/15/2017	12/15/2017	\$25,014,031	\$24,987,025	3137EADX4
\$25,028,200	FREDDIE MAC 1.00 12/17	1.00	12/15/2017	12/15/2017	\$25,011,657	\$24,987,025	3137EADX4
\$4,577,700	FREDDIE MAC 0.75 1/18	0.75	1/12/2018	1/12/2018	\$4,579,156	\$4,579,434	3137EADN6
\$1,620,970	FREDDIE MAC 0.875 3/18	0.88	3/7/2018	3/7/2018	\$1,621,385	\$1,621,943	3137EADP1
\$4,212,420	FREDDIE MAC 0.75 4/18	0.75	4/9/2018	4/9/2018	\$4,215,143	\$4,216,096	3137EAEA3
\$1,070,969	FREDDIE MAC 0.75 4/18	0.75	4/9/2018	4/9/2018	\$1,071,437	\$1,071,466	3137EAEA3
\$3,187,616	FREDDIE MAC 0.75 4/18	0.75	4/9/2018	4/9/2018	\$3,188,738	\$3,189,482	3137EAEA3
\$5,756,931	FREDDIE MAC 1.05 4/18	1.05	4/11/2018	4/11/2018	\$5,758,480	\$5,754,762	3134G8UD9
\$10,000,000	FREDDIE MAC VAR 3/18	1.24	9/8/2017	3/8/2018	\$10,000,000	\$10,014,280	3134G8PF0
\$24,874,535	FREDDIE MAC DISCOUNT NOTE 0.00 11/17	0.00	11/2/2017	11/2/2017	\$24,934,448	\$24,930,250	313397NT4
\$1,409,648,100.44					\$1,409,513,539.29	\$1,409,490,024.51	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
REPURCHASE AGREEMENTS (7.06%)							
\$200,000,000	MERRILL LYNCH 1.02 8/17	1.02	8/1/2017	8/1/2017	\$200,000,000	\$200,000,000	n/a
\$250,000,000	RBC 1.02 8/17	1.02	8/1/2017	8/1/2017	\$250,000,000	\$250,000,000	n/a
\$450,000,000					\$450,000,000	\$450,000,000	
DEPOSIT INSTRUMENTS (41.42%)							
\$225,000,000	BB&T COMPANY 1.25 10/17 (2)	1.26	8/1/2017	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$499	BNY MELLON LATE MONEY DEPOSIT 0.01 8/17	0.01	8/1/2017	8/1/2017	\$499	\$499	n/a
\$50,000,000	BANK OF TOKYO 1.15 8/17	1.15	8/7/2017	8/7/2017	\$50,000,000	\$50,000,000	n/a
\$200,000,000	BANK OF TOKYO 1.16 8/17	1.16	8/2/2017	8/2/2017	\$200,000,000	\$200,000,000	n/a
\$225,000,000	CITIZENS BANK PA 1.18 10/17 (2)(8)	1.18	8/1/2017	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$275,000,000	DZ BANK 1.08 8/17	1.08	8/1/2017	8/1/2017	\$275,000,000	\$275,000,000	n/a
\$190,000,000	NORDEA BANK 1.05	1.05	8/1/2017	8/1/2017	\$190,000,000	\$190,000,000	n/a
\$30,000,000	NORDEA BANK 1.11	1.11	9/26/2017	9/26/2017	\$30,000,000	\$30,000,000	n/a
\$30,000,000	NORDEA BANK 1.12	1.30	12/22/2017	12/22/2017	\$30,000,000	\$30,000,000	n/a
\$25,000,000	NORDEA BANK 1.29	1.29	1/19/2018	1/19/2018	\$25,000,000	\$25,000,000	n/a
\$50,000,000	ROYAL BANK CANADA VAR 12/17	1.32	8/21/2017	12/19/2017	\$50,000,000	\$49,998,100	78009NU61
\$25,000,000	ROYAL BANK CANADA VAR 9/17	1.41	8/21/2017	9/20/2017	\$25,000,000	\$25,006,650	78009NS23
\$30,034,200	ROYAL BANK CANADA VAR 10/17	1.70	10/13/2017	10/13/2017	\$30,022,291	\$30,027,540	78009NK47
\$2,501,255	ROYAL BANK CANADA 1.40 10/17	1.40	10/13/2017	10/13/2017	\$2,500,569	\$2,500,368	78010U4A2
\$25,003,891	ROYAL BANK CANADA 1.31 10/17	1.31	10/19/2017	10/19/2017	\$25,003,169	\$25,002,500	78009NK62
\$225,000,000	SANTANDER BANK NA 1.15 8/17 (2)(8)	1.15	8/1/2017	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$250,000,000	SCOTIA BANK 1.18 10/17 (2)	1.18	8/1/2017	10/2/2017	\$250,000,000	\$250,000,000	n/a
\$200,000,000	SUMITOMO BANK 1.17 10/17 (2)	1.17	8/1/2017	10/2/2017	\$200,000,000	\$200,000,000	n/a
\$33,788,000	SVENSKA HANDELSBANK 1.05 8/17	1.05	8/1/2017	8/1/2017	\$33,788,000	\$33,788,000	n/a
\$50,000,000	SVENSKA HANDELSBANK VAR 10/17	1.31	8/2/2017	10/27/2017	\$50,000,000	\$50,004,850	86958JMR7
\$25,000,000	SVENSKA HANDELSBANK 1.14 8/17	1.14	8/23/2017	8/23/2017	\$25,000,000	\$24,999,000	86958JV2
\$25,000,000	SVENSKA HANDELSBANK 1.18 9/17	1.18	9/27/2017	9/27/2017	\$25,000,000	\$24,998,750	86958JLF4
\$25,000,000	SVENSKA HANDELSBANK 1.23 9/17	1.23	9/29/2017	9/29/2017	\$25,000,000	\$25,000,000	86958JQQ5
\$50,000,000	SVENSKA HANDELSBANK 1.23 10/17	1.23	10/3/2017	10/3/2017	\$50,000,000	\$50,001,000	86958JQR3
\$50,000,000	SVENSKA HANDELSBANK 1.24 10/17	1.24	10/10/2017	10/10/2017	\$50,000,000	\$50,000,500	86958JRC5
\$25,000,000	SVENSKA HANDELSBANK 1.25 10/17	1.25	10/23/2017	10/23/2017	\$25,000,000	\$24,999,500	86958JRW4
\$25,000,000	TD BANK 1.27 10/17 (2)	1.27	8/1/2017	10/6/2017	\$25,000,000	\$25,001,250	89113W4X1
\$25,000,000	TD BANK 1.35 12/17 (2)	1.35	8/1/2017	12/4/2017	\$25,000,000	\$25,003,000	89113W2R6
\$25,000,000	TD BANK 1.37 1/18 (2)	1.37	8/1/2017	1/2/2018	\$25,000,000	\$25,003,750	89113W4Y9
\$25,000,000	TD BANK 1.15 8/17 (2)	1.15	8/1/2017	8/30/2017	\$25,000,000	\$25,000,000	n/a
\$50,000,000	TD BANK 1.22 9/17 (2)	1.22	8/1/2017	9/21/2017	\$50,000,000	\$50,000,000	n/a
\$50,000,000	TD BANK 1.22 9/17 (2)	1.22	8/1/2017	9/22/2017	\$50,000,000	\$50,000,000	n/a
\$50,000,000	TD BANK VAR 11/17	1.31	8/29/2017	11/29/2017	\$50,000,000	\$50,000,000	89113W2D7
\$50,000,000	UNITED BANK 1.20 10/17 (2)	1.20	8/1/2017	10/2/2017	\$50,000,000	\$50,000,000	n/a
\$2,641,327,845					\$2,641,314,528	\$2,641,335,257	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
COMMERCIAL PAPER AND CORPORATE SECURITIES (29.26%)							
\$24,902,083	APPLE INC 1.00 09/17	1.00	9/5/2017	9/5/2017	\$24,975,694	\$24,972,750	03785DW51
\$24,894,854	APPLE INC 1.03 9/17	1.03	9/12/2017	9/12/2017	\$24,969,958	\$24,967,250	03785DWC6
\$24,903,667	APPLE INC 1.02 9/17	1.02	9/18/2017	9/18/2017	\$24,966,000	\$24,962,500	03785DWJ1
\$24,915,708	APPLE INC 1.02 9/17	1.02	9/19/2017	9/19/2017	\$24,965,292	\$24,961,750	03785DWK8
\$24,914,778	APPLE INC 1.04 9/17	1.04	9/25/2017	9/25/2017	\$24,960,278	\$24,957,000	03785DWR3
\$24,859,125	APPLE INC 1.24 12/17	1.26	12/4/2017	12/4/2017	\$24,890,625	\$24,896,500	03785DZ41
\$24,867,000	APPLE INC 1.24 12/17	1.26	12/4/2017	12/4/2017	\$24,890,625	\$24,896,500	03785DZ41
\$24,844,778	APPLE INC 1.27 1/18	1.27	1/2/2018	1/2/2018	\$24,864,181	\$24,871,500	03785EA20
\$24,843,556	APPLE INC 1.28 1/18	1.28	1/3/2018	1/3/2018	\$24,862,222	\$24,870,750	03785EA38
\$24,842,333	APPLE INC 1.29 1/18	1.29	1/16/2018	1/16/2018	\$24,849,500	\$24,858,750	03785EAG9
\$49,995,250	AUTOMATIC DATA PROCESSING 1.14 8/17	1.14	8/3/2017	8/3/2017	\$49,996,833	\$49,995,500	0530A2V31
\$49,995,250	AUTOMATIC DATA PROCESSING 1.14 8/17	1.14	8/3/2017	8/3/2017	\$49,996,833	\$49,995,500	0530A2V31
\$49,995,250	AUTOMATIC DATA PROCESSING 1.14 8/17	1.14	8/3/2017	8/3/2017	\$49,996,833	\$49,995,500	0530A2V31
\$49,995,250	AUTOMATIC DATA PROCESSING 1.14 8/17	1.14	8/3/2017	8/3/2017	\$49,996,833	\$49,995,500	0530A2V31
\$49,995,250	AUTOMATIC DATA PROCESSING 1.14 8/17	1.14	8/3/2017	8/3/2017	\$49,996,833	\$49,995,500	0530A2V31
\$19,930,000	COCA COLA 1.05 8/17	1.05	8/16/2017	8/16/2017	\$19,991,250	\$19,990,400	19121AVG3
\$24,883,333	COCA COLA 1.00 8/17	1.00	8/21/2017	8/21/2017	\$24,986,111	\$24,984,250	19121AVM0
\$14,929,800	COCA COLA 1.04 8/17	1.04	8/22/2017	8/22/2017	\$14,990,900	\$14,990,100	19121AVN8
\$24,933,500	COCA COLA 1.14 9/17	1.14	9/7/2017	9/7/2017	\$24,970,708	\$24,971,000	19121AW72
\$9,962,111	COCA COLA 1.10 9/17	1.10	9/11/2017	9/11/2017	\$9,987,472	\$9,987,200	19121AWB3
\$24,864,028	COCA COLA 1.10 9/17	1.10	9/15/2017	9/15/2017	\$24,965,625	\$24,964,750	19121AWF4
\$24,862,500	COCA COLA 1.10 9/17	1.10	9/20/2017	9/20/2017	\$24,961,806	\$24,961,000	19121AWL1
\$24,877,500	COCA COLA 1.20 11/17	1.20	11/2/2017	11/2/2017	\$24,922,500	\$24,924,750	19121AY21
\$24,849,500	COCA COLA 1.29 1/18	1.29	1/9/2018	1/9/2018	\$24,855,771	\$24,856,500	19121BA90
\$24,849,484	COCA COLA 1.28 1/18	1.28	1/10/2018	1/10/2018	\$24,855,719	\$24,855,500	19121BAA7
\$49,959,875	COLGATAE PALMOLIVE 1.07 8/17	1.07	8/2/2017	8/2/2017	\$49,998,514	\$49,997,000	19416EV20
\$49,985,278	EXXON MOBIL 1.06 8/7/17	1.06	8/7/2017	8/7/2017	\$49,991,167	\$49,989,500	30229AV71
\$24,926,111	EXXON MOBIL 1.12 9/17	1.12	9/18/2017	9/18/2017	\$24,962,667	\$24,961,750	30229AWJ4
\$22,943,688	EXXON MOBIL 1.13 9/17	1.13	9/21/2017	9/21/2017	\$22,963,181	\$22,962,510	30229AWM7
\$49,886,000	EXXON MOBIL 1.14 9/17	1.14	9/21/2017	9/21/2017	\$49,919,250	\$49,918,500	30229AWM7
\$49,853,396	EXXON MOBIL 1.135 9/17	1.14	9/22/2017	9/22/2017	\$49,918,028	\$49,916,500	30229AWN5
\$5,913,144	IBM CORP VAR 8/17	1.63	8/18/2017	8/18/2017	\$5,901,442	\$5,901,121	459200JD4
\$24,930,219	MICROSOFT 1.155 9/17	1.16	9/15/2017	9/15/2017	\$24,963,906	\$24,963,750	59515MWF8
\$24,915,972	MICROSOFT 1.10 9/17	1.10	9/25/2017	9/25/2017	\$24,957,986	\$24,955,750	59515MWR2
\$49,805,389	MICROSOFT 1.13 10/17	1.13	10/10/2017	10/10/2017	\$49,890,139	\$49,886,000	59515MXA8
\$49,989,208	NATL. SEC. CLEARING CORP 1.11 8/17	1.11	8/4/2017	8/4/2017	\$49,995,375	\$49,994,000	63763PV48
\$49,905,764	NATL. SEC. CLEARING CORP 1.15 8/17	1.15	8/14/2017	8/14/2017	\$49,979,236	\$49,978,000	63763PVE6
\$24,952,083	NATL. SEC. CLEARING CORP 1.15 8/17	1.15	8/18/2017	8/18/2017	\$24,986,424	\$24,985,750	63763PVJ5
\$24,875,000	NATL. SEC. CLEARING CORP 1.20 11/17	1.20	11/3/2017	11/3/2017	\$24,921,667	\$24,920,500	63763PY37
\$24,869,792	NATL. SEC. CLEARING CORP 1.25 11/17	1.25	11/10/2017	11/10/2017	\$24,912,326	\$24,914,250	63763PYA1
\$24,871,021	NATL. SEC. CLEARING CORP 1.23 11/17	1.23	11/13/2017	11/13/2017	\$24,911,167	\$24,911,500	63763PYD5
\$24,848,090	NATL. SEC. CLEARING CORP 1.25 11/17	1.25	11/28/2017	11/28/2017	\$24,896,701	\$24,897,500	63763PYU7
\$24,837,500	NATL. SEC. CLEARING CORP 1.30 12/17	1.30	12/11/2017	12/11/2017	\$24,880,833	\$24,884,250	63763PZB8
\$24,972,750	PROCTER & GAMBLE 1.09 8/17	1.09	8/18/2017	8/18/2017	\$24,987,132	\$24,986,500	74271TVJ9

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
COMMERCIAL PAPER AND CORPORATE SECURITIES (continued)							
\$24,926,667	ROYAL BANK CANADA 1.20 10/17	1.20	10/20/2017	10/20/2017	\$24,933,333	\$24,929,750	78009AXL3
\$25,000,000	TOYOTA MOTOR CREDIT CORP VAR 01/18	1.30	8/7/2017	1/3/2018	\$25,000,000	\$25,000,000	89233AWS4
\$25,000,000	TOYOTA MOTOR CREDIT CORP 1.14 11/17	1.29	8/7/2017	11/30/2017	\$25,000,000	\$25,000,000	89233AVT3
\$24,848,750	TOYOTA MOTOR CREDIT CORP 1.14 9/17	1.21	9/13/2017	9/13/2017	\$24,963,868	\$24,965,750	89233GWD4
\$25,000,000	TOYOTA MOTOR CREDIT CORP VAR 01/18	1.32	10/10/2017	1/3/2018	\$25,000,000	\$25,000,000	89233AWT2
\$24,847,500	TOYOTA MOTOR CREDIT CORP 1.22 10/17	1.22	10/23/2017	10/23/2017	\$24,929,681	\$24,932,250	89233GXP6
\$24,848,750	TOYOTA MOTOR CREDIT CORP 1.21 11/17	1.21	11/21/2017	11/21/2017	\$24,905,889	\$24,905,250	89233GYM2
\$24,832,500	TOYOTA MOTOR CREDIT CORP 1.34 12/17	1.34	12/19/2017	12/19/2017	\$24,869,722	\$24,877,000	89233GZK5
\$24,828,750	TOYOTA MOTOR CREDIT CORP 1.37 1/18	1.37	1/22/2018	1/22/2018	\$24,834,458	\$24,830,250	89233HAN4
\$24,833,125	TOYOTA MOTOR CREDIT CORP 1.35 1/18	1.35	1/25/2018	1/25/2018	\$24,834,063	\$25,000,000	89233HAR5
\$250,000,000	U.S. BANK 1.10 8/17	1.10	8/17/2017	8/17/2017	\$250,000,000	\$250,000,000	99USBA022
\$19,986,933	WAL-MART 1.12 8/17	1.12	8/21/2017	8/21/2017	\$19,987,556	\$19,987,353	93114EVM6
\$1,863,899,143					\$1,865,862,113	\$1,866,030,434	
GOVERNMENT MONEY MARKET FUNDS (0.16%)							
\$10,217,740	FEDERATED GOVT FUND #636	0.84	8/1/2017	10/2/2017	\$10,217,740	\$10,217,740	n/a
\$10,217,740					\$10,217,740	\$10,217,740	
\$6,375,092,829					\$6,376,907,921	\$6,377,073,456	

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

Effective 7-Day Net Yield = 1.04% (5)

Effective 7-Day Gross Yield = 1.07%

WAM(R) = 36 Days (6)

WAM(F) = 74 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.