

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (21.00% )</b>							
\$1,226,584	FANNIE MAE 0.875 8/28/2017	0.88	8/28/2017	8/28/2017	\$1,226,754	\$1,226,591	3135G0MZ3
\$1,409,740	FANNIE MAE 1.00 9/20/2017	1.00	9/20/2017	9/20/2017	\$1,406,871	\$1,405,793	3135G0PP2
\$9,544,282	FANNIE MAE 1.00 9/27/2017	1.00	9/27/2017	9/27/2017	\$9,525,622	\$9,516,573	3135G0ZL0
\$4,451,424	FANNIE MAE 0.875 10/26/2017	0.88	10/26/2017	10/26/2017	\$4,450,513	\$4,446,858	3135G0PQ0
\$4,047,145	FANNIE MAE 0.875 10/26/2017	0.88	10/26/2017	10/26/2017	\$4,048,023	\$4,047,141	3135G0PQ0
\$2,247,863	FANNIE MAE 0.875 10/26/2017	0.88	10/26/2017	10/26/2017	\$2,248,376	\$2,248,412	3135G0PQ0
\$6,043,545	FANNIE MAE 0.875 12/20/2017	0.88	12/20/2017	12/20/2017	\$6,044,923	\$6,042,831	3135G0RT2
\$3,994,432	FANNIE MAE 0.875 12/20/2017	0.88	12/20/2017	12/20/2017	\$3,995,305	\$3,994,600	3135G0RT2
\$998,500	FANNIE MAE 0.87 12/26/2017	0.87	12/26/2017	12/26/2017	\$1,000,000	\$998,579	3136G14R7
\$14,964,150	FANNIE MAE 0.875 2/8/2018	0.88	2/8/2018	2/8/2018	\$14,966,700	\$14,970,735	3135G0TG8
\$998,700	FANNIE MAE 1.00 2/8/2018	1.00	2/28/2018	2/28/2018	\$999,092	\$998,406	3136G05Y3
\$15,496,007	FANNIE MAE 0.875 3/28/2018	0.88	3/28/2018	3/28/2018	\$15,496,436	\$15,493,972	3135G0J61
\$9,967,340	FANNIE MAE 0.875 5/21/2018	0.88	5/21/2018	5/21/2018	\$9,969,505	\$9,965,810	3135G0WJ8
\$2,955,055	FANNIE MAE 0.875 5/21/2018	0.88	5/21/2018	5/21/2018	\$2,955,351	\$2,955,859	3135G0WJ8
\$1,986,896	FANNIE MAE 1.05 5/25/2018	1.05	5/25/2018	5/25/2018	\$1,990,000	\$1,984,808	3135G0XK4
\$16,964,300	FANNIE MAE VAR 7/5/2017	1.09	7/5/2017	10/5/2017	\$16,994,171	\$17,007,497	3135G0F57
\$24,995,153	FANNIE MAE VAR 7/16/2017	1.18	7/16/2017	8/16/2017	\$24,999,681	\$25,005,600	3135G0F24
\$3,994,648	FANNIE MAE VAR 7/20/2017	1.23	7/20/2017	7/20/2017	\$3,999,801	\$4,000,408	3135G0F81
\$2,497,000	FED FARM CREDIT 0.68 7/19/2017	0.68	7/19/2017	7/19/2017	\$2,499,751	\$2,499,528	3133EFKD8
\$1,998,540	FED FARM CREDIT 0.70 8/9/2017	0.70	8/9/2017	8/9/2017	\$1,999,575	\$1,999,056	3133ECP24
\$5,001,559	FED FARM CREDIT 1.125 9/22/2017	1.13	9/22/2017	9/22/2017	\$5,001,087	\$4,999,560	3133EDVU3
\$5,013,565	FED FARM CREDIT 1.23 10/4/2017	1.23	10/4/2017	10/4/2017	\$5,004,506	\$5,002,455	3133ED3Z3
\$2,173,580	FED FARM CREDIT 5.05 11/15/2017	5.05	11/15/2017	11/15/2017	\$2,132,729	\$2,130,181	31331YEK2
\$2,996,310	FED FARM CREDIT 0.87 11/27/2017	0.87	11/27/2017	11/27/2017	\$2,998,411	\$2,997,462	3133EC5A8
\$998,358	FED FARM CREDIT 0.84 12/13/2017	0.84	12/13/2017	12/13/2017	\$998,746	\$998,606	3133EC7B4
\$8,267,119	FED FARM CREDIT 1.125 12/18/2017	1.13	12/18/2017	12/18/2017	\$8,257,638	\$8,246,906	3133EEFE5
\$1,499,730	FED FARM CREDIT 1.125 12/18/2017	1.13	12/18/2017	12/18/2017	\$1,499,756	\$1,499,438	3133EEFE5
\$1,001,730	FED FARM CREDIT 1.34 12/29/2017	1.34	12/29/2017	12/29/2017	\$1,001,087	\$1,001,058	3133EDE99
\$4,678,528	FED FARM CREDIT 4.25 4/16/2018	4.25	4/16/2018	4/16/2018	\$4,678,154	\$4,676,294	31331YF21
\$996,180	FED FARM CREDIT 0.75 4/18/2018	0.75	4/18/2018	4/18/2018	\$996,206	\$996,034	3133EF3B1
\$15,000,000	FED FARM CREDIT VAR 7/1/2017	0.95	7/1/2017	3/1/2019	\$15,000,000	\$14,991,345	3133EHLR2
\$25,001,225	FED FARM CREDIT VAR 7/3/2017	1.13	7/3/2017	1/3/2019	\$25,000,925	\$25,052,125	3133EG2V6
\$14,995,545	FED FARM CREDIT VAR 7/13/2017	1.14	7/13/2017	10/13/2017	\$14,999,361	\$15,005,880	3133EFJT5
\$9,997,100	FED FARM CREDIT VAR 7/13/2017	1.14	7/13/2017	10/13/2017	\$9,999,584	\$10,003,920	3133EFJT5
\$3,496,675	FED FARM CREDIT VAR 7/13/2017	1.14	7/13/2017	10/13/2017	\$3,499,350	\$3,501,372	3133EFJT5
\$25,020,550	FED FARM CREDIT VAR 7/13/2017	1.16	7/13/2017	7/13/2017	\$25,000,335	\$25,001,825	3133EEHV5
\$11,514,548	FED FARM CREDIT VAR 7/13/2017	1.18	7/13/2017	9/13/2017	\$11,501,415	\$11,505,923	3133EEPS3
\$25,020,500	FED FARM CREDIT VAR 7/13/2017	1.18	7/13/2017	9/13/2017	\$25,002,067	\$25,012,875	3133EEPS3
\$1,000,815	FED FARM CREDIT VAR 7/13/2017	1.18	7/13/2017	9/13/2017	\$1,000,082	\$1,000,515	3133EEPS3
\$9,185,409	FED FARM CREDIT VAR 7/17/2017	1.24	7/17/2017	1/17/2018	\$9,203,451	\$9,218,906	3133EEZM5
\$3,000,030	FED FARM CREDIT VAR 7/22/2017	1.28	7/22/2017	10/22/2018	\$3,000,021	\$3,006,786	3133EFKN6
\$9,974,400	FED FARM CREDIT VAR 7/22/2017	1.25	7/22/2017	3/22/2018	\$9,990,548	\$10,013,580	3133EEN71
\$4,999,750	FED FARM CREDIT VAR 7/23/2017	1.37	7/23/2017	2/23/2018	\$4,999,919	\$5,009,585	3133EFE29

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$25,004,123	FED FARM CREDIT VAR 7/24/2017	1.22	7/24/2017	7/24/2017	\$25,000,127	\$25,003,375	3133EEZX1
\$5,002,195	FED FARM CREDIT VAR 7/25/2017	1.36	7/25/2017	1/25/2018	\$5,000,713	\$5,008,110	3133EFVY0
\$1,507,395	FED FARM CREDIT VAR 7/25/2017	1.39	7/25/2017	2/25/2019	\$1,506,727	\$1,506,228	3133EGBU8
\$24,992,125	FED FARM CREDIT VAR 7/25/2017	1.21	7/25/2017	9/25/2017	\$24,999,109	\$25,011,425	3133EE2E9
\$4,004,216	FED FARM CREDIT VAR 7/29/2017	1.26	7/29/2017	8/29/2017	\$4,000,326	\$4,001,648	3133EDTT9
\$17,418,340	FED FARM CREDIT VAR 7/29/2017	1.26	7/29/2017	8/29/2017	\$17,401,420	\$17,407,169	3133EDTT9
\$4,986,270	FED FARM CREDIT VAR 7/30/2017	1.28	7/30/2017	1/30/2018	\$4,995,893	\$5,000,280	3133EE5C0
\$9,996,985	FED FARM CREDIT VAR 8/1/2017	1.43	8/1/2017	2/1/2018	\$9,999,113	\$10,015,010	3133EFWZ6
\$5,007,485	FED FARM CREDIT VAR 8/1/2017	1.43	8/1/2017	2/1/2018	\$5,002,518	\$5,007,505	3133EFWZ6
\$14,986,155	FED FARM CREDIT VAR 8/6/2017	1.15	8/6/2017	2/6/2018	\$14,996,003	\$15,012,525	3133EEMX5
\$14,956,453	FED FARM CREDIT VAR 8/20/2017	1.25	8/20/2017	2/20/2018	\$14,986,467	\$15,014,370	3133EE7B0
\$14,956,821	FED FARM CREDIT VAR 8/20/2017	1.25	8/20/2017	2/20/2018	\$14,986,474	\$15,014,370	3133EE7B0
\$24,945,019	FED FARM CREDIT VAR 8/21/2017	1.22	8/21/2017	8/21/2017	\$24,995,852	\$25,003,675	3133EFAL1
\$3,191,296	FED FARM CREDIT VAR 9/1/2017	1.29	9/1/2017	6/1/2018	\$3,196,158	\$3,204,077	3133EEQ78
\$25,000,000	FED FARM CREDIT VAR 9/5/2017	1.19	9/5/2017	6/5/2019	\$25,000,000	\$24,995,275	3133EHLV3
\$25,001,250	FED FARM CREDIT VAR 9/5/2017	1.19	9/5/2017	6/5/2019	\$25,001,205	\$24,995,275	3133EHLV3
\$24,998,250	FED FARM CREDIT VAR 9/6/2017	1.28	9/6/2017	3/6/2019	\$24,998,530	\$24,986,075	3133EHAU7
\$25,000,000	FED FARM CREDIT VAR 9/6/2017	1.28	9/6/2017	3/6/2019	\$25,000,000	\$24,986,075	3133EHAU7
\$19,918,400	FED FARM CREDIT VAR 9/6/2017	1.27	9/9/2017	3/9/2018	\$19,973,015	\$20,013,680	3133EEV80
\$5,008,110	FED FARM CREDIT VAR 9/12/2017	1.42	9/12/2017	9/12/2018	\$5,005,720	\$5,015,650	3133EGTW5
\$9,998,000	FED FARM CREDIT VAR 9/13/2017	1.37	9/13/2017	6/13/2018	\$9,999,049	\$10,020,750	3133EGER2
\$4,208,791	FED FARM CREDIT VAR 9/14/2017	1.48	9/14/2017	9/14/2017	\$4,201,348	\$4,203,053	3133EFS00
\$2,386,745	FED FARM CREDIT VAR 9/26/2017	1.25	9/26/2017	3/26/2018	\$2,388,795	\$2,392,098	3133EEUZ1
\$10,004,610	FED FARM CREDIT VAR 9/26/2017	1.25	9/26/2017	3/26/2018	\$10,001,828	\$10,008,780	3133EEUZ1
\$1,346,865	FED FARM CREDIT DISCOUNT NOTE 0.00 4/9/2018	0.00	4/9/2018	4/9/2018	\$1,347,003	\$1,347,412	313313VH8
\$8,636,641	FED HOME LOAN BANK 0.75 8/28/2017	0.75	8/28/2017	8/28/2017	\$8,635,296	\$8,630,259	3130A62S5
\$15,005,849	FED HOME LOAN BANK 0.75 8/28/2017	0.75	8/28/2017	8/28/2017	\$15,001,057	\$14,991,765	3130A62S5
\$1,014,000	FED HOME LOAN BANK 2.25 9/8/2017	2.25	9/8/2017	9/8/2017	\$1,002,875	\$1,002,032	313370S22
\$15,487,193	FED HOME LOAN BANK 0.625 9/20/2017	0.63	9/20/2017	9/20/2017	\$15,497,142	\$15,484,004	3130A9JR3
\$2,001,880	FED HOME LOAN BANK 0.94 11/17/2017	0.94	11/17/2017	11/17/2017	\$2,000,994	\$1,998,538	3130A6SA6
\$2,498,856	FED HOME LOAN BANK 5.00 11/17/17	5.00	11/17/2017	11/17/2017	\$2,458,595	\$2,454,045	3133XMQ87
\$10,481,550	FED HOME LOAN BANK 5.00 11/17/17	5.00	11/17/2017	11/17/2017	\$10,312,273	\$10,292,790	3133XMQ87
\$15,396,645	FED HOME LOAN BANK 5.00 11/17/17	5.00	11/17/2017	11/17/2017	\$15,223,213	\$15,211,020	3133XMQ87
\$23,551,465	FED HOME LOAN BANK 1.125 12/8/2017	1.13	12/8/2017	12/8/2017	\$23,522,017	\$23,493,044	3130A3HF4
\$10,010,990	FED HOME LOAN BANK 1.125 12/8/2017	1.13	12/8/2017	12/8/2017	\$10,004,925	\$9,997,040	3130A3HF4
\$25,280,650	FED HOME LOAN BANK 2.125 12/8/2017	2.13	12/8/2017	12/8/2017	\$25,138,593	\$25,104,375	313371N28
\$2,826,410	FED HOME LOAN BANK 1.00 12/19/2017	1.00	12/19/2017	12/19/2017	\$2,825,650	\$2,822,506	3130A6SW8
\$10,004,977	FED HOME LOAN BANK 1.00 12/19/2017	1.00	12/19/2017	12/19/2017	\$10,002,300	\$9,991,170	3130A6SW8
\$10,005,990	FED HOME LOAN BANK 1.00 12/19/2017	1.00	12/19/2017	12/19/2017	\$10,002,768	\$9,991,170	3130A6SW8
\$20,025,360	FED HOME LOAN BANK 1.00 12/19/2017	1.00	12/19/2017	12/19/2017	\$20,013,141	\$19,982,340	3130A6SW8
\$15,018,525	FED HOME LOAN BANK 1.00 12/19/2017	1.00	12/19/2017	12/19/2017	\$15,009,513	\$14,986,755	3130A6SW8
\$8,000,400	FED HOME LOAN BANK 1.00 12/19/2017	1.00	12/19/2017	12/19/2017	\$8,000,187	\$7,992,784	3130AAH50
\$10,000,000	FED HOME LOAN BANK 1.00 12/19/2017	1.00	12/19/2017	12/19/2017	\$10,000,000	\$9,990,980	3130AAH50
\$39,018,938	FED HOME LOAN BANK VAR 7/18/2017	0.96	7/18/2017	1/18/2019	\$39,014,992	\$38,979,564	3130AANZ7
\$20,000,000	FED HOME LOAN BANK VAR 7/21/2017	1.20	7/21/2017	8/21/2017	\$20,000,000	\$20,004,100	3130A6C54

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$20,001,980	FED HOME LOAN BANK VAR 7/25/2017	1.22	7/25/2017	8/25/2017	\$20,000,149	\$20,004,720	3130A6DC8
\$15,001,455	FED HOME LOAN BANK VAR 8/22/2017	1.17	8/22/2017	2/22/2018	\$15,000,470	\$15,019,740	3130A7DE2
\$25,000,000	FED HOME LOAN BANK VAR 8/24/2017	1.03	8/24/2017	5/24/2019	\$25,000,000	\$25,001,675	3130ABHN9
\$10,000,865	FED HOME LOAN BANK VAR 8/25/2017	1.17	8/25/2017	8/25/2017	\$10,000,087	\$10,002,980	3130A7EC5
\$24,973,250	FED HOME LOAN BANK VAR 9/6/2017	0.99	9/6/2017	3/6/2019	\$24,974,889	\$24,969,300	3130AAWH7
\$3,995,552	FED HOME LOAN BANK VAR 9/6/2017	0.99	9/6/2017	3/6/2019	\$3,995,818	\$3,995,088	3130AAWH7
\$10,000,600	FED HOME LOAN BANK VAR 9/8/2017	1.22	9/8/2017	3/8/2018	\$10,000,209	\$10,012,970	3130A7G90
\$10,001,220	FED HOME LOAN BANK VAR 9/8/2017	1.22	9/8/2017	3/8/2018	\$10,000,427	\$10,012,970	3130A7G90
\$2,793,227	FED HOME LOAN BANK 0.75 1/19/2018	0.75	1/19/2018	1/19/2018	\$2,793,293	\$2,792,720	3130A8SE4
\$2,986,276	FED HOME LOAN BANK 0.875 3/19/2018	0.88	3/19/2018	3/19/2018	\$2,986,750	\$2,987,375	3130A7CX1
\$1,496,865	FED HOME LOAN BANK 1.00 5/4/2018	1.00	5/4/2018	5/4/2018	\$1,497,084	\$1,496,334	3130A57K9
\$9,541,405	FED HOME LOAN BANK 1.125 5/16/2018	1.13	5/16/2018	5/16/2018	\$9,542,006	\$9,537,184	3130ABFV3
\$24,940,597	FHLB DISCOUNT NOTE 0.00 8/23/2017	0.00	8/9/2017	8/9/2017	\$24,974,542	\$24,973,800	313385KE5
\$24,930,069	FHLB DISCOUNT NOTE 0.00 8/23/17	0.00	8/23/2017	8/23/2017	\$24,965,035	\$24,963,875	313385KU9
\$3,989,990	FHLB DISCOUNT NOTE 0.00 8/30/2017	0.00	8/30/2017	8/30/2017	\$3,993,400	\$3,993,428	313385LB0
\$19,949,950	FHLB DISCOUNT NOTE 0.00 8/30/2017	0.00	8/30/2017	8/30/2017	\$19,967,000	\$19,967,140	313385LB0
\$24,925,229	FHLB DISCOUNT NOTE 0.00 9/5/2017	0.00	9/5/2017	9/5/2017	\$24,955,542	\$24,954,225	313385LH7
\$24,922,417	FHLB DISCOUNT NOTE 0.00 9/14/2017	0.00	9/14/2017	9/14/2017	\$24,948,958	\$24,947,775	313385LS3
\$8,308,920	FHLB DISCOUNT NOTE 0.00 10/27/2017	0.00	10/27/2017	10/27/2017	\$8,322,767	\$8,321,476	313385NM4
\$49,747,222	FHLB DISCOUNT NOTE 0.00 11/1/2017	0.00	11/1/2017	11/1/2017	\$49,829,167	\$49,820,200	313385NS1
\$6,934,054	FHLB DISCOUNT NOTE 0.00 12/21/2017	0.00	12/21/2017	12/21/2017	\$6,968,043	\$6,962,760	313385QU3
\$9,903,944	FHLB DISCOUNT NOTE 0.00 12/29/2017	0.00	12/29/2017	12/29/2017	\$9,952,236	\$9,944,310	313385RC2
\$9,639,299	FREDDIE MAC 1.00 7/28/2017	1.00	7/28/2017	7/28/2017	\$9,612,449	\$9,609,664	3137EADJ5
\$1,406,813	FREDDIE MAC 1.00 9/27/2017	1.00	9/27/2017	9/27/2017	\$1,403,945	\$1,402,675	3134G3M31
\$5,014,250	FREDDIE MAC 1.00 9/29/2017	1.00	9/29/2017	9/29/2017	\$5,003,572	\$4,998,825	3137EADL0
\$2,625,435	FREDDIE MAC 5.125 11/17/2017	5.13	11/17/2017	11/17/2017	\$2,581,815	\$2,577,854	3137EABA6
\$25,034,665	FREDDIE MAC 1.00 12/15/2017	1.00	12/15/2017	12/15/2017	\$25,017,229	\$24,980,900	3137EADX4
\$25,028,200	FREDDIE MAC 1.00 12/15/2017	1.00	12/15/2017	12/15/2017	\$25,014,314	\$24,980,900	3137EADX4
\$4,212,420	FREDDIE MAC 0.75 4/9/2018	0.75	4/9/2018	4/9/2018	\$4,213,308	\$4,214,129	3137EAEA3
\$1,070,969	FREDDIE MAC 0.75 4/9/2018	0.75	4/9/2018	4/9/2018	\$1,070,997	\$1,070,967	3137EAEA3
\$5,756,931	FREDDIE MAC 1.05 4/11/2018	1.05	4/11/2018	4/11/2018	\$5,757,436	\$5,757,225	3134G8UD9
\$10,000,000	FREDDIE MAC VAR 9/8/2017	1.24	9/8/2017	3/8/2018	\$10,000,000	\$10,017,380	3134G8PF0
\$24,874,535	FREDDIE MAC DISCOUNT NOTE 0.00 11/2/2017	0.00	11/2/2017	11/2/2017	\$24,912,597	\$24,909,350	313397NT4
\$1,358,715,331.42					\$1,358,486,288.83	\$1,358,457,770.39	

<b>REPURCHASE AGREEMENTS (10.82%)</b>							
\$250,000,000	MERRILL LYNCH REPO 1.04 7/3/17	1.04	7/3/2017	7/3/2017	\$250,000,000	\$250,000,000	n/a
\$450,000,000	RBC REPO 1.05 7/3/17	1.05	7/3/2017	7/3/2017	\$450,000,000	\$450,000,000	n/a
\$700,000,000					\$700,000,000	\$700,000,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>DEPOSIT INSTRUMENTS (38.76%)</b>							
\$225,000,000	BB&T COMPANY 1.11 7/3/17 (2)	1.11	7/3/2017	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$200,000,000	BANK OF TOKYO 1.17 7/5/17	1.17	7/5/2017	7/5/2017	\$200,000,000	\$200,000,000	n/a
\$190	BNY MELLON LATE MONEY DEPOSIT 0.01 7/3/17	0.01	7/3/2017	7/3/2017	\$190	\$190	n/a
\$225,000,000	CITIZENS BANK PA 1.18 7/3/17 (2)(8)	1.18	7/3/2017	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$275,000,000	DZ BANK 1.12 7/3/17	1.12	7/3/2017	7/3/2017	\$275,000,000	\$275,000,000	n/a
\$175,000,000	NORDEA BANK 1.30 7/3/17	1.30	7/3/2017	7/3/2017	\$175,000,000	\$175,000,000	n/a
\$40,000,000	NORDEA BANK 1.14 7/24/17	1.14	7/24/2017	7/24/2017	\$40,000,000	\$40,000,000	n/a
\$30,000,000	NORDEA BANK 1.11 9/26/17	1.11	9/26/2017	9/26/2017	\$30,000,000	\$30,000,000	n/a
\$30,000,000	NORDEA BANK 1.30 12/22/17	1.30	12/22/2017	12/22/2017	\$30,000,000	\$30,000,000	n/a
\$25,000,000	ROYAL BANK CANADA VAR 7/12/17	1.32	7/12/2017	7/12/2017	\$25,000,000	\$25,001,225	78009NQ41
\$30,034,200	ROYAL BANK CANADA VAR 7/13/17	1.56	7/13/2017	10/13/2017	\$30,031,757	\$30,034,080	78009NK47
\$50,000,000	ROYAL BANK CANADA VAR 7/19/17	1.30	7/19/2017	12/19/2017	\$50,000,000	\$49,996,500	78009NU61
\$25,000,000	ROYAL BANK CANADA VAR 7/20/17	1.39	7/20/2017	9/20/2017	\$25,000,000	\$25,008,000	78009NS23
\$2,501,255	ROYAL BANK CANADA 1.40 10/13/17	1.40	10/13/2017	10/13/2017	\$2,500,811	\$2,500,175	78010U4A2
\$225,000,000	SANTANDER BANK NA 1.15 7/3/17 (2)(8)	1.15	7/3/2017	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$250,000,000	SCOTIA BANK 1.20 7/3/17 (2)	1.20	7/3/2017	10/2/2017	\$250,000,000	\$250,000,000	n/a
\$200,000,000	SUMITOMO BANK 1.17 7/3/17 (2)	1.17	7/3/2017	10/2/2017	\$200,000,000	\$200,000,000	n/a
\$50,000,000	SVENSKA HANDELSBANK 1.03 7/3/17	1.03	7/3/2017	7/3/2017	\$50,000,000	\$49,999,500	86958JLG2
\$25,000,000	SVENSKA HANDELSBANK 1.05 7/3/17	1.05	7/3/2017	7/3/2017	\$25,000,000	\$25,000,000	99SVEN177
\$50,000,000	SVENSKA HANDELSBANK 1.02 7/10/17	1.02	7/10/2017	7/10/2017	\$50,000,000	\$49,998,000	86958JLR8
\$25,000,000	SVENSKA HANDELSBANK 1.18 7/21/17	1.18	7/21/2017	7/21/2017	\$25,000,000	\$25,000,000	86958JHQ5
\$25,000,000	SVENSKA HANDELSBANK 1.14 8/23/17	1.14	8/23/2017	8/23/2017	\$25,000,000	\$24,997,750	86958JVV2
\$25,000,000	SVENSKA HANDELSBANK 1.18 9/27/17	1.18	9/27/2017	9/27/2017	\$25,000,000	\$24,996,250	86958JLF4
\$25,000,000	SVENSKA HANDELSBANK 1.23 9/29/17	1.23	9/29/2017	9/29/2017	\$25,000,000	\$25,000,000	86958JQQ5
\$50,000,000	SVENSKA HANDELSBANK VAR 7/3/17	1.14	7/3/2017	10/27/2017	\$50,000,000	\$50,003,800	86958JMR7
\$25,000,000	TD BANK 1.05 7/3/17 (2)	1.05	7/3/2017	7/5/2017	\$25,000,000	\$25,000,000	n/a
\$25,000,000	TD BANK 1.15 7/3/17 (2)	1.15	7/3/2017	8/30/2017	\$25,000,000	\$25,000,000	n/a
\$50,000,000	TD BANK 1.22 7/3/17 (2)	1.22	7/3/2017	9/21/2017	\$50,000,000	\$50,000,000	n/a
\$50,000,000	TD BANK 1.22 7/3/17 (2)	1.22	7/3/2017	9/22/2017	\$50,000,000	\$50,000,000	n/a
\$50,000,000	TD BANK VAR 7/31/17	1.30	7/31/2017	11/29/2017	\$50,000,000	\$50,000,000	89113W2D7
\$25,000,000	TD BANK 1.35 12/4/17	1.35	12/4/2017	12/4/2017	\$25,000,000	\$25,004,500	89113W2R6
\$2,507,535,645					\$2,507,532,758	\$2,507,539,970	

<b>COMMERCIAL PAPER AND CORPORATE SECURITIES (28.03%)</b>							
\$24,928,333	APPLE INC 0.86 7/5/17	0.86	7/5/2017	7/5/2017	\$24,997,611	\$24,996,250	03785DU53
\$24,934,722	APPLE INC 0.947/5/17	0.94	7/5/2017	7/5/2017	\$24,997,389	\$24,996,250	03785DU53
\$24,932,111	APPLE INC 0.94 7/10/17	0.94	7/10/2017	7/10/2017	\$24,994,125	\$24,992,500	03785DUA2
\$24,902,083	APPLE INC 1.00 9/05/17	1.00	9/5/2017	9/5/2017	\$24,954,167	\$24,948,000	03785DW51
\$24,894,854	APPLE INC 1.03 9/12/17	1.03	9/12/2017	9/12/2017	\$24,947,785	\$24,942,250	03785DWC6
\$24,903,667	APPLE INC 1.03 9/18/17	1.03	9/18/2017	9/18/2017	\$24,944,042	\$24,937,250	03785DWJ1
\$24,915,708	APPLE INC 1.02 9/19/17	1.02	9/19/2017	9/19/2017	\$24,943,333	\$24,936,500	03785DWK8
\$24,914,778	APPLE INC 1.04 9/25/17	1.04	9/25/2017	9/25/2017	\$24,937,889	\$24,931,250	03785DWR3
\$24,859,125	APPLE INC 1.26 12/4/17	1.26	12/4/2017	12/4/2017	\$24,863,500	\$24,868,500	03785DZ41

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>							
\$10,449,758	COCA COLA 0.99 7/17/17	0.99	7/17/2017	7/17/2017	\$10,495,380	\$10,494,645	19121AUH2
\$19,906,500	COCA COLA 0.99 7/21/17	0.99	7/21/2017	7/21/2017	\$19,989,000	\$19,987,400	19121AUM1
\$24,883,813	COCA COLA 0.99 7/21/17	0.99	7/21/2017	7/21/2017	\$24,986,250	\$24,984,250	19121AUM1
\$24,893,333	COCA COLA 0.96 7/25/17	0.96	7/25/2017	7/25/2017	\$24,984,000	\$24,981,250	19121AUR0
\$19,930,000	COCA COLA 1.05 8/16/17	1.05	8/16/2017	8/16/2017	\$19,973,167	\$19,971,200	19121AVG3
\$24,883,333	COCA COLA 1.00 8/21/17	1.00	8/21/2017	8/21/2017	\$24,964,583	\$24,960,000	19121AVM0
\$14,929,800	COCA COLA 1.04 8/22/17	1.04	8/22/2017	8/22/2017	\$14,977,467	\$14,975,550	19121AVN8
\$24,933,500	COCA COLA 1.14 9/7/17	1.14	9/7/2017	9/7/2017	\$24,946,167	\$24,946,500	19121AW72
\$9,962,111	COCA COLA 1.10 9/11/17	1.10	9/11/2017	9/11/2017	\$9,978,000	\$9,977,200	19121AWB3
\$24,864,028	COCA COLA 1.10 9/15/17	1.10	9/15/2017	9/15/2017	\$24,941,944	\$24,939,750	19121AWF4
\$24,862,500	COCA COLA 1.10 9/20/17	1.10	9/20/2017	9/20/2017	\$24,938,125	\$24,935,500	19121AWL1
\$24,877,500	COCA COLA 1.20 11/2/17	1.20	11/2/2017	11/2/2017	\$24,896,667	\$24,896,750	19121AY21
\$24,926,111	EXXON MOBIL 1.112 9/18/17	1.12	9/18/2017	9/18/2017	\$24,938,556	\$24,937,000	30229AWJ4
\$49,853,396	EXXON MOBIL 1.135 9/22/17	1.14	9/22/2017	9/22/2017	\$49,869,160	\$49,867,000	30229AWN5
\$5,913,144	IBM CORP VAR 8/17	1.63	8/18/2017	8/18/2017	\$5,904,070	\$5,902,950	459200JD4
\$49,990,278	JOHNSON & JOHNSON 1.00 7/6/17	1.00	7/6/2017	7/6/2017	\$49,993,056	\$49,991,000	47816FU66
\$24,952,333	MICROSOFT 0.88 7/6/17	0.88	7/6/2017	7/6/2017	\$24,996,944	\$24,995,500	59515MU60
\$24,930,219	MICROSOFT 1.155 9/15/17	1.16	9/15/2017	9/15/2017	\$24,939,042	\$24,938,250	59515MWF8
\$24,915,972	MICROSOFT 1.10 9/25/17	1.10	9/25/2017	9/25/2017	\$24,934,306	\$24,929,500	59515MWR2
\$49,805,389	MICROSOFT 1.13 10/10/17	1.13	10/10/2017	10/10/2017	\$49,841,486	\$49,832,000	59515MXA8
\$34,965,642	NATL SEC CLEARING CORP 1.14 7/28/17	1.14	7/28/2017	7/28/2017	\$34,970,075	\$34,968,850	63763PUU1
\$49,905,764	NATL SEC CLEARING CORP 1.15 8/14/17	1.15	8/14/2017	8/14/2017	\$49,929,722	\$49,927,500	63763PVE6
\$24,952,083	NATL SEC CLEARING CORP 1.15 8/18/17	1.15	8/18/2017	8/18/2017	\$24,961,667	\$24,960,500	63763PVJ5
\$24,875,000	NATL SEC CLEARING CORP 1.20 11/3/17	1.20	11/3/2017	11/3/2017	\$24,895,833	\$24,891,500	63763PY37
\$24,869,792	NATL SEC CLEARING CORP 1.25 11/10/17	1.25	11/10/2017	11/10/2017	\$24,885,417	\$24,884,250	63763PYA1
\$24,871,021	NATL SEC CLEARING CORP 1.23 11/13/17	1.23	11/13/2017	11/13/2017	\$24,884,688	\$24,881,000	63763PYD5
\$24,848,090	NATL SEC CLEARING CORP 1.25 11/28/17	1.25	11/28/2017	11/28/2017	\$24,869,792	\$24,865,000	63763PYU7
\$24,837,500	NATL SEC CLEARING CORP 1.30 12/11/17	1.30	12/11/2017	12/11/2017	\$24,852,847	\$24,850,750	63763PZB8
\$49,988,000	PROCTER & GAMBLE 1.08 7/7/17	1.08	7/7/2017	7/7/2017	\$49,991,000	\$49,989,500	74271TU76
\$49,966,389	PROCTER & GAMBLE 1.10 7/11/17	1.10	7/11/2017	7/11/2017	\$49,984,722	\$49,983,500	74271TUB7
\$24,942,556	ROYAL BANK CANADA 0.94 7/24/17	0.94	7/24/2017	7/24/2017	\$24,984,986	\$24,980,000	78009AUQ5
\$25,000,000	TOYOTA MOTOR CREDIT CORP 1.14 11/30/17	1.14	7/5/2017	11/30/2017	\$25,000,000	\$25,000,000	89233AVT3
\$25,000,000	TOYOTA MOTOR CREDIT CORP VAR 7/7/17	1.45	7/7/2017	7/7/2017	\$25,000,000	\$25,001,225	89233ASL4
\$25,000,000	TOYOTA MOTOR CREDIT CORP VAR 7/7/17	1.27	7/7/2017	7/7/2017	\$25,000,000	\$25,000,000	89233ASM2
\$24,853,729	TOYOTA MOTOR CREDIT CORP 1.19 7/26/17	1.19	7/26/2017	7/26/2017	\$24,979,340	\$24,980,750	89233GUS3
\$24,859,028	TOYOTA MOTOR CREDIT CORP 1.16 7/31/17	1.16	7/31/2017	7/31/2017	\$24,975,833	\$24,976,750	89233GUX2
\$24,848,750	TOYOTA MOTOR CREDIT CORP 1.21 9/13/17	1.21	9/13/2017	9/13/2017	\$24,937,819	\$24,941,000	89233GWD4
\$24,847,500	TOYOTA MOTOR CREDIT CORP 1.22 10/23/17	1.22	10/23/2017	10/23/2017	\$24,903,417	\$24,906,250	89233GXP6
\$24,848,750	TOYOTA MOTOR CREDIT CORP 1.21 11/21/17	1.21	11/21/2017	11/21/2017	\$24,879,840	\$24,877,250	89233GYM2
\$24,832,500	TOYOTA MOTOR CREDIT CORP 1.34 12/19/17	1.34	12/19/2017	12/19/2017	\$24,840,875	\$24,838,000	89233GZK5
\$25,000,000	U.S. BANK 1.14 7/3/17	1.14	7/3/2017	7/3/2017	\$25,000,000	\$25,000,000	99USBA004
\$25,000,000	U.S. BANK 0.95 7/6/17	0.95	7/6/2017	7/6/2017	\$25,000,000	\$25,000,000	99USBA012
\$25,000,000	U.S. BANK 1.10 7/3/17(2)	1.10	7/3/2017	7/7/2017	\$25,000,000	\$25,000,000	n/a
\$25,000,000	U.S. BANK 1.10 7/3/17(2)	1.10	7/3/2017	7/7/2017	\$25,000,000	\$25,000,000	n/a
\$50,000,000	U.S. BANK 1.03 7/14/17	1.03	7/14/2017	7/14/2017	\$50,000,000	\$50,000,000	99USBA011

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>							
\$100,000,000	U.S. BANK 1.10 7/3/17 (2)	1.10	7/3/2017	7/19/2017	\$100,000,000	\$100,000,000	n/a
\$49,981,833	WAL-MART 1.07 7/10/17	1.07	7/10/2017	7/10/2017	\$49,986,375	\$49,985,000	93114EUA3
\$24,990,917	WAL-MART 1.09 7/10/17	1.09	7/10/2017	7/10/2017	\$24,993,188	\$24,992,500	93114EUA3
\$49,983,653	WAL-MART 1.09 7/10/17	1.09	7/10/2017	7/10/2017	\$49,986,625	\$49,985,000	93114EUA3
\$24,978,417	WAL-MART 1.11 7/17/17	1.11	7/17/2017	7/17/2017	\$24,987,667	\$24,987,250	93114EUH8
\$49,969,167	WAL-MART 1.11 7/17/17	1.11	7/17/2017	7/17/2017	\$49,975,333	\$49,974,500	93114EUH8
\$49,967,625	WAL-MART 1.11 7/18/17	1.11	7/18/2017	7/18/2017	\$49,973,792	\$49,973,000	93114EUJ4
\$1,811,832,103					\$1,813,698,061	\$1,813,592,770	
<b>GOVERNMENT MONEY MARKET FUNDS (1.39%)</b>							
\$90,211,355	FEDERATED GOVT FUND #636 0.77 7/3/17	0.77	7/3/2017	10/2/2017	\$90,211,355	\$90,211,355	n/a
\$90,211,355					\$90,211,355	\$90,211,355	
<b>\$6,468,294,435</b>					<b>\$6,469,928,463</b>	<b>\$6,469,801,866</b>	

Fund Net Asset Value = \$1.01 per unit (4)

Effective 7-Day Net Yield = 1.00% (5)

Effective 7-Day Gross Yield = 1.03%

WAM(R) = 35 Days (6)

WAM(F) = 68 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.