

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

PRINCIPAL (1)	ISSUER	Coupon	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (22.84%)							
\$5,004,450	FANNIE MAE 0.75 4/20/2017	0.75	4/20/2017	4/20/2017	\$5,000,237	\$4,999,890	3135G0ZB2
\$4,181,920	FANNIE MAE 5.00 5/11/2017	5.00	5/11/2017	5/11/2017	\$4,018,950	\$4,017,672	31359M7X5
\$1,487,454	FANNIE MAE 5.00 5/11/2017	5.00	5/11/2017	5/11/2017	\$1,433,755	\$1,433,304	31359M7X5
\$6,708,086	FANNIE MAE 5.375 6/12/2017	5.38	6/12/2017	6/12/2017	\$6,470,089	\$6,466,173	31398ADM1
\$1,137,878	FANNIE MAE 5.375 6/12/2017	5.38	6/12/2017	6/12/2017	\$1,098,059	\$1,097,363	31398ADM1
\$1,409,740	FANNIE MAE 1.00 9/20/2017	1.00	9/20/2017	9/20/2017	\$1,407,848	\$1,406,082	3135G0PP2
\$9,544,282	FANNIE MAE 1.00 9/27/2017	1.00	9/27/2017	9/27/2017	\$9,532,469	\$9,521,618	3135G0ZL0
\$4,451,424	FANNIE MAE 0.875 10/26/2017	0.88	10/26/2017	10/26/2017	\$4,450,911	\$4,446,783	3135G0PQ0
\$16,964,300	FANNIE MAE VAR 10/5/2017	0.84	4/5/2017	10/5/2017	\$16,988,646	\$17,014,807	3135G0F57
\$24,995,153	FANNIE MAE VAR 8/16/2017	0.94	4/16/2017	8/16/2017	\$24,999,051	\$25,021,375	3135G0F24
\$3,994,648	FANNIE MAE VAR 7/20/2017	1.00	4/20/2017	7/20/2017	\$3,998,848	\$4,002,968	3135G0F81
\$2,497,000	FED FARM CREDIT 0.68 7/19/2017	0.68	7/19/2017	7/19/2017	\$2,498,493	\$2,498,455	3133EFKD8
\$1,998,540	FED FARM CREDIT 0.70 8/9/2017	0.70	8/9/2017	8/9/2017	\$1,998,584	\$1,998,064	3133ECP24
\$5,013,565	FED FARM CREDIT 1.23 10/4/2017	1.23	10/4/2017	10/4/2017	\$5,008,822	\$5,007,130	3133ED3Z3
\$2,173,580	FED FARM CREDIT 5.05 11/15/2017	5.05	11/15/2017	11/15/2017	\$2,154,468	\$2,153,157	31331YEK2
\$2,996,310	FED FARM CREDIT 0.87 11/27/2017	0.87	11/27/2017	11/27/2017	\$2,997,440	\$2,998,953	3133EC5A8
\$8,267,119	FED FARM CREDIT 1.125 12/18/2017	1.13	12/18/2017	12/18/2017	\$8,261,727	\$8,254,637	3133EEFE5
\$1,001,730	FED FARM CREDIT 1.34 12/29/2017	1.34	12/29/2017	12/29/2017	\$1,001,634	\$1,001,776	3133EDE99
\$25,001,225	FED FARM CREDIT VAR 1/3/2019	0.86	4/3/2017	1/3/2019	\$25,001,077	\$25,071,350	3133EG2V6
\$3,446,447	FED FARM CREDIT VAR 6/5/2017	0.86	4/5/2017	6/5/2017	\$3,445,123	\$3,446,647	3133EDMX7
\$5,003,200	FED FARM CREDIT VAR 6/5/2017	0.86	4/5/2017	6/5/2017	\$5,000,320	\$5,002,390	3133EDMX7
\$6,015,842	FED FARM CREDIT VAR 6/5/2017	0.86	4/5/2017	6/5/2017	\$6,015,087	\$6,017,875	3133EDMX7
\$4,601,932	FED FARM CREDIT VAR 4/10/2017	1.00	4/10/2017	4/10/2017	\$4,600,023	\$4,600,060	3133EDX64
\$14,995,545	FED FARM CREDIT VAR 10/13/2017	0.89	4/13/2017	10/13/2017	\$14,998,802	\$15,013,140	3133EFJT5
\$9,997,100	FED FARM CREDIT VAR 10/13/2017	0.89	4/13/2017	10/13/2017	\$9,999,220	\$10,008,760	3133EFJT5
\$3,496,675	FED FARM CREDIT VAR 10/13/2017	0.89	4/13/2017	10/13/2017	\$3,498,781	\$3,503,066	3133EFJT5
\$25,020,550	FED FARM CREDIT VAR 7/13/2017	0.91	4/13/2017	7/13/2017	\$25,002,876	\$25,018,400	3133EEHV5
\$11,514,548	FED FARM CREDIT VAR 9/13/2017	0.93	4/13/2017	9/13/2017	\$11,503,154	\$11,513,536	3133EEPS3
\$25,020,500	FED FARM CREDIT VAR 9/13/2017	0.93	4/13/2017	9/13/2017	\$25,004,608	\$25,029,425	3133EEPS3
\$1,000,815	FED FARM CREDIT VAR 9/13/2017	0.93	4/13/2017	9/13/2017	\$1,000,183	\$1,001,177	3133EEPS3
\$9,185,409	FED FARM CREDIT VAR 1/17/2018	0.97	4/17/2017	1/17/2018	\$9,200,472	\$9,225,408	3133EEZM5
\$25,015,803	FED FARM CREDIT VAR 6/20/2017	1.01	4/20/2017	6/20/2017	\$25,001,659	\$25,014,600	3133EECD0
\$7,988,896	FED FARM CREDIT VAR 6/20/2017	1.01	4/20/2017	6/20/2017	\$7,998,414	\$8,004,672	3133EECD0
\$9,985,400	FED FARM CREDIT VAR 6/20/2017	1.01	4/20/2017	6/20/2017	\$9,997,892	\$10,005,840	3133EECD0
\$3,000,030	FED FARM CREDIT VAR 10/22/2018	1.04	4/22/2017	10/22/2018	\$3,000,025	\$3,006,705	3133EFKN6
\$9,974,400	FED FARM CREDIT VAR 3/22/2018	1.01	4/22/2017	3/22/2018	\$9,987,290	\$10,020,060	3133EEN71
4,999,750	FED FARM CREDIT VAR 2/23/2018	1.13	4/23/2017	2/23/2018	\$4,999,888	\$5,014,530	3133EFE29
\$25,004,123	FED FARM CREDIT VAR 7/24/2017	0.98	4/24/2017	7/24/2017	\$25,000,629	\$25,017,800	3133EEZX1
\$5,002,195	FED FARM CREDIT VAR 1/25/2018	1.12	4/25/2017	1/25/2018	\$5,001,025	\$5,012,975	3133EFVY0
24,992,125	FED FARM CREDIT VAR 9/25/2017	0.97	4/25/2017	9/25/2017	\$24,998,166	\$25,023,975	3133EE2E9
\$4,004,216	FED FARM CREDIT VAR 8/29/2017	1.02	4/29/2017	8/29/2017	\$4,000,830	\$4,004,220	3133EDTT9
\$17,418,340	FED FARM CREDIT VAR 8/29/2017	1.02	4/29/2017	8/29/2017	\$17,403,610	\$17,418,357	3133EDTT9
\$4,986,270	FED FARM CREDIT VAR 1/30/2018	1.03	4/30/2017	1/30/2018	\$4,994,138	\$5,000,410	3133EESC0

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$9,996,985	FED FARM CREDIT VAR 2/1/2018	1.18	5/1/2017	2/1/2018	\$9,998,738	\$10,021,410	3133EFWZ6
\$5,007,485	FED FARM CREDIT VAR 2/1/2018	1.18	5/1/2017	2/1/2018	\$5,003,584	\$5,010,705	3133EFWZ6
\$14,986,155	FED FARM CREDIT VAR 2/6/2018	1.00	5/6/2017	2/6/2018	\$14,994,349	\$15,036,675	3133EEMX5
\$14,956,453	FED FARM CREDIT VAR 2/20/2018	1.03	5/20/2017	2/20/2018	\$14,981,205	\$15,018,630	3133EE7B0
\$14,956,821	FED FARM CREDIT VAR 2/20/2018	1.03	5/20/2017	2/20/2018	\$14,981,214	\$15,018,630	3133EE7B0
\$24,945,019	FED FARM CREDIT VAR 8/21/2017	0.97	5/21/2017	8/21/2017	\$24,988,451	\$25,012,600	3133EFAL1
\$9,970,000	FED FARM CREDIT VAR 5/22/2017	0.94	5/22/2017	5/22/2017	\$9,997,035	\$10,000,650	3133EE4L1
\$14,955,600	FED FARM CREDIT VAR 5/22/2017	0.94	5/22/2017	5/22/2017	\$14,995,543	\$15,000,975	3133EE4L1
\$9,971,530	FED FARM CREDIT VAR 5/22/2017	0.94	5/22/2017	5/22/2017	\$9,997,031	\$10,000,650	3133EE4L1
\$25,000,000	FED FARM CREDIT VAR 5/30/2017	1.15	5/30/2017	5/30/2017	\$25,000,000	\$25,014,075	3133EFFV4
\$3,191,296	FED FARM CREDIT VAR 6/1/2018	1.04	6/1/2017	6/1/2018	\$3,195,115	\$3,199,258	3133EEQ78
\$24,998,250	FED FARM CREDIT VAR 3/6/2019	1.03	6/6/2017	3/6/2019	\$24,998,312	\$24,984,000	3133EHAU7
\$25,000,000	FED FARM CREDIT VAR 3/6/2019	1.03	6/6/2017	3/6/2019	\$25,000,000	\$24,984,000	3133EHAU7
\$19,918,400	FED FARM CREDIT VAR 3/9/2018	1.02	6/9/2017	3/9/2018	\$19,963,232	\$20,018,600	3133EEV80
\$5,008,110	FED FARM CREDIT VAR 9/12/2018	1.17	6/12/2017	9/12/2018	\$5,006,909	\$5,003,575	3133EGTW5
\$9,998,000	FED FARM CREDIT VAR 6/13/2018	1.12	6/13/2017	6/13/2018	\$9,998,800	\$10,005,740	3133EGER2
\$4,208,791	FED FARM CREDIT VAR 9/14/2017	1.23	6/14/2017	9/14/2017	\$4,202,984	\$4,207,346	3133EFS00
\$2,386,745	FED FARM CREDIT VAR 3/26/2018	1.10	6/26/2017	3/26/2018	\$2,388,386	\$2,396,312	3133EEUZI
\$10,004,610	FED FARM CREDIT VAR 3/26/2018	1.10	6/26/2017	3/26/2018	\$10,002,448	\$10,026,410	3133EEUZI
\$1,244,046	FED HOME LOAN BANK 0.625 4/20/2017	0.63	4/20/2017	4/20/2017	\$1,244,946	\$1,244,910	3130A7TL9
\$14,981,751	FED HOME LOAN BANK 0.625 4/20/2017	0.63	4/20/2017	4/20/2017	\$14,998,949	\$14,998,920	3130A7TL9
\$10,697,496	FED HOME LOAN BANK 0.53 4/28/2017	0.53	4/28/2017	4/28/2017	\$10,697,669	\$10,699,251	3130A8SA2
\$3,074,008	FED HOME LOAN BANK 0.625 5/9/2017	0.63	5/9/2017	5/9/2017	\$3,074,894	\$3,074,699	3130A7ZG3
\$4,578,914	FED HOME LOAN BANK 4.875 5/17/2017	4.88	5/17/2017	5/17/2017	\$4,418,242	\$4,417,300	3133XKQX6
\$15,584,145	FED HOME LOAN BANK 4.875 5/17/2017	4.88	5/17/2017	5/17/2017	\$15,076,993	\$15,076,110	3133XKQX6
\$15,570,900	FED HOME LOAN BANK 4.875 5/17/2017	4.88	5/17/2017	5/17/2017	\$15,079,580	\$15,076,110	3133XKQX6
\$10,023,580	FED HOME LOAN BANK 0.875 5/24/2017	0.88	5/24/2017	5/24/2017	\$10,003,360	\$10,001,200	3130A1NN4
\$15,000,000	FED HOME LOAN BANK 0.75 5/25/2017	0.75	5/25/2017	5/25/2017	\$15,000,000	\$14,998,725	3130A7WA9
\$6,099,939	FED HOME LOAN BANK 0.625 5/30/2017	0.63	5/30/2017	5/30/2017	\$6,099,990	\$6,098,243	3130A5EP0
\$2,002,000	FED HOME LOAN BANK 0.82 6/12/2017	0.82	6/12/2017	6/12/2017	\$2,000,391	\$2,000,044	3130A5PC7
\$1,855,643	FED HOME LOAN BANK 1.00 6/21/2017	1.00	6/21/2017	6/21/2017	\$1,851,235	\$1,850,681	313379DD8
\$8,636,641	FED HOME LOAN BANK 0.75 8/28/2017	0.75	8/28/2017	8/28/2017	\$8,635,762	\$8,629,672	3130A62S5
\$15,005,849	FED HOME LOAN BANK 0.75 8/28/2017	0.75	8/28/2017	8/28/2017	\$15,002,715	\$14,990,745	3130A62S5
\$1,014,000	FED HOME LOAN BANK 2.25 9/8/2017	2.25	9/8/2017	9/8/2017	\$1,006,667	\$1,005,516	313370SZ2
\$15,487,193	FED HOME LOAN BANK 0.625 9/20/2017	0.63	9/20/2017	9/20/2017	\$15,493,931	\$15,478,130	3130A9JR3
\$2,001,880	FED HOME LOAN BANK 0.94 11/17/2017	0.94	11/17/2017	11/17/2017	\$2,001,644	\$1,998,716	3130A6SA6
\$2,498,856	FED HOME LOAN BANK 5.00 11/17/2017	5.00	11/17/2017	11/17/2017	\$2,483,862	\$2,478,298	3133XMQ87
\$10,481,550	FED HOME LOAN BANK 5.00 11/17/2017	5.00	11/17/2017	11/17/2017	\$10,418,509	\$10,394,514	3133XMQ87
\$15,396,645	FED HOME LOAN BANK 5.00 11/17/17	5.00	11/17/2017	11/17/2017	\$15,369,346	\$15,361,350	3133XMQ87
\$23,551,465	FED HOME LOAN BANK 1.125 12/8/2017	1.13	12/8/2017	12/8/2017	\$23,534,539	\$23,512,173	3130A3HF4
\$10,010,990	FED HOME LOAN BANK 1.125 12/8/2017	1.13	12/8/2017	12/8/2017	\$10,007,727	\$10,005,180	3130A3HF4
\$25,280,650	FED HOME LOAN BANK 2.125 12/8/2017	2.13	12/8/2017	12/8/2017	\$25,217,417	\$25,174,275	313371N28
\$2,826,410	FED HOME LOAN BANK 1.00 12/19/2017	1.00	12/19/2017	12/19/2017	\$2,825,996	\$2,824,443	3130A6SW8
\$10,004,977	FED HOME LOAN BANK 1.00 12/19/2017	1.00	12/19/2017	12/19/2017	\$10,003,524	\$9,998,030	3130A6SW8
\$10,005,990	FED HOME LOAN BANK 1.00 12/19/2017	1.00	12/19/2017	12/19/2017	\$10,004,242	\$9,998,030	3130A6SW8

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$20,025,360	FED HOME LOAN BANK 1.00 12/19/2017	1.00	12/19/2017	12/19/2017	\$20,020,134	\$19,996,060	3130A6SW8
\$15,018,525	FED HOME LOAN BANK 1.00 12/19/2017	1.00	12/19/2017	12/19/2017	\$15,014,575	\$14,997,045	3130A6SW8
\$8,000,400	FED HOME LOAN BANK 1.00 12/19/2017	1.00	12/19/2017	12/19/2017	\$8,000,287	\$7,992,744	3130AAH50
\$10,000,000	FED HOME LOAN BANK 1.00 12/19/2017	1.00	12/19/2017	12/19/2017	\$10,000,000	\$9,990,930	3130AAH50
\$39,018,938	FED HOME LOAN BANK VAR 1/18/2019	0.83	4/18/2017	1/18/2019	\$39,017,402	\$39,032,058	3130AANZ7
\$20,000,000	FED HOME LOAN BANK VAR 8/21/2017	0.97	4/21/2017	8/21/2017	\$20,000,000	\$20,016,240	3130A6C54
\$20,001,980	FED HOME LOAN BANK VAR 8/25/2017	0.98	4/25/2017	8/25/2017	\$20,000,395	\$20,017,400	3130A6DC8
\$15,001,455	FED HOME LOAN BANK VAR 2/22/2018	1.05	5/22/2017	2/22/2018	\$15,000,651	\$15,042,330	3130A7DE2
\$10,000,865	FED HOME LOAN BANK VAR 8/25/2017	1.03	5/25/2017	8/25/2017	\$10,000,231	\$10,013,410	3130A7EC5
\$10,000,600	FED HOME LOAN BANK VAR 3/8/2018	1.11	6/8/2017	3/8/2018	\$10,000,285	\$10,029,710	3130A7G90
\$10,001,220	FED HOME LOAN BANK VAR 3/8/2018	1.11	6/8/2017	3/8/2018	\$10,000,582	\$10,029,710	3130A7G90
\$49,947,917	FED HOME LOAN BANK DISC NOTE 0.00 4/28/2017	0.00	4/28/2017	4/28/2017	\$49,971,875	\$49,976,050	313385EX0
\$11,623,082	FED HOME LOAN BANK DISC NOTE 0.00 5/22/2017	0.00	5/22/2017	5/22/2017	\$11,629,136	\$11,630,428	313385FX9
\$24,952,410	FED HOME LOAN BANK DISC NOTE 0.00 6/5/2017	0.00	6/5/2017	6/5/2017	\$24,965,243	\$24,967,175	313385GM2
\$24,949,824	FED HOME LOAN BANK DISC NOTE 0.00 6/7/2017	0.00	6/7/2017	6/7/2017	\$24,963,057	\$24,966,150	313385GP5
\$24,950,076	FED HOME LOAN BANK DISC NOTE 0.00 6/9/2017	0.00	6/9/2017	6/9/2017	\$24,962,146	\$24,965,100	313385GR1
\$6,934,054	FED HOME LOAN BANK DISC NOTE 0.00 12/21/2017	0.00	12/21/2017	12/21/2017	\$6,951,233	\$6,952,113	313385QU3
\$9,903,944	FED HOME LOAN BANK DISC NOTE 0.00 12/29/2017	0.00	12/29/2017	12/29/2017	\$9,928,222	\$9,929,500	313385RC2
\$1,699,894	FREDDIE MAC 1.25 5/12/2017	1.25	5/12/2017	5/12/2017	\$1,690,139	\$1,689,784	3137EADF3
\$11,344,133	FREDDIE MAC 1.25 5/12/2017	1.25	5/12/2017	5/12/2017	\$11,300,839	\$11,300,241	3137EADF3
\$20,106,380	FREDDIE MAC 1.25 5/12/2017	1.25	5/12/2017	5/12/2017	\$20,012,942	\$20,009,280	3137EADF3
\$1,129,300	FREDDIE MAC 1.25 5/12/2017	1.25	5/12/2017	5/12/2017	\$1,123,783	\$1,123,521	3137EADF3
\$9,639,299	FREDDIE MAC 1.00 7/28/2017	1.00	7/28/2017	7/28/2017	\$9,620,704	\$9,613,440	3137EADJ5
\$1,406,813	FREDDIE MAC 1.00 9/27/2017	1.00	9/27/2017	9/27/2017	\$1,404,923	\$1,403,328	3134G3M31
\$5,014,250	FREDDIE MAC 1.00 9/29/2017	1.00	9/29/2017	9/29/2017	\$5,007,185	\$5,001,115	3137EADL0
\$2,625,435	FREDDIE MAC 5.125 11/17/2017	5.13	11/17/2017	11/17/2017	\$2,609,191	\$2,604,968	3137EABA6
\$25,034,665	FREDDIE MAC 1.00 12/15/2017	1.00	12/15/2017	12/15/2017	\$25,026,618	\$24,997,025	3137EADX4
\$25,028,200	FREDDIE MAC 1.00 12/15/2017	1.00	12/15/2017	12/15/2017	\$25,022,114	\$24,997,025	3137EADX4
\$14,995,415	FREDDIE MAC VAR 4/27/2017	1.02	4/27/2017	4/27/2017	\$14,999,782	\$15,002,400	3134G75N7
\$10,000,000	FREDDIE MAC VAR 3/8/2018	1.13	6/8/2017	3/8/2018	\$10,000,000	\$10,033,430	3134G8PF0
\$49,962,500	FREDDIE MAC DISCOUNT NOTE 0.00 5/4/2017	0.00	5/4/2017	5/4/2017	\$49,965,625	\$49,968,550	313397FD8
\$1,401,191,213.95					\$1,399,428,088.13	\$1,399,969,349.53	

US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (0.11%)							
\$7,000,000	OVERSEAS PRIVATE INVEST CORP 0.82 4/30/2017	0.82	4/30/2017	4/30/2017	\$7,000,000	\$7,049,980	690353M95
\$7,000,000					\$7,000,000	\$7,049,980	

REPURCHASE AGREEMENTS (7.34%)							
\$150,000,000	MERRILL LYNCH REPO 0.78 4/3/2017	0.78	4/3/2017	4/3/2017	\$150,000,000	\$150,000,000	n/a
\$300,000,000	RBC REPO 0.76 4/3/2017	0.76	4/3/2017	4/3/2017	\$300,000,000	\$300,000,000	n/a
\$450,000,000					\$450,000,000	\$450,000,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
DEPOSIT INSTRUMENTS (39.48%)							
\$225,000,000	BB&T COMPANY 0.97 10/2/2017 (2)	0.97	4/3/2017	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$466	BNY MELLON 0.01 4/3/2017	0.01	4/3/2017	4/3/2017	\$466	\$466	n/a
\$225,000,000	CITIZENS BANK PA 0.93 10/2/2017 (2)(8)	0.93	4/3/2017	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$300,000,000	DZ BANK 0.80 4/3/2017	0.80	4/3/2017	4/3/2017	\$300,000,000	\$300,000,000	n/a
\$50,000,000	NORDEA BANK 1.12 4/3/2017	1.12	4/3/2017	4/3/2017	\$50,000,000	\$50,000,000	n/a
\$30,000,000	NORDEA BANK 1.00 5/26/2017	1.00	5/26/2017	5/26/2017	\$30,000,000	\$30,000,000	n/a
\$30,000,000	NORDEA BANK 1.05 6/26/2017	1.05	6/26/2017	6/26/2017	\$30,000,000	\$30,000,000	n/a
\$40,000,000	NORDEA BANK 1.14 7/24/2017	1.14	7/24/2017	7/24/2017	\$40,000,000	\$40,000,000	n/a
\$150,000,000	NORDEA BANK 0.88 7/3/2017	0.88	7/3/2017	7/3/2017	\$150,000,000	\$150,000,000	n/a
\$125,000,000	PEOPLES UNITED BANK 0.83 10/2/2017 (2)(8)	0.83	4/3/2017	10/2/2017	\$125,000,000	\$125,000,000	n/a
\$25,000,000	ROYAL BANK CANADA 1.22 06/09/2017	1.22	4/9/2017	6/9/2017	\$25,000,000	\$25,000,000	78009NM37
\$25,000,000	ROYAL BANK CANADA 1.18 7/12/2017	1.18	4/12/2017	7/12/2017	\$25,000,000	\$25,012,075	78009NQ41
\$25,000,000	ROYAL BANK CANADA 1.16 9/20/2017	1.16	4/20/2017	9/20/2017	\$25,000,000	\$24,997,875	78009NS23
\$225,000,000	SANTANDER BANK NA 0.90 10/2/2017 (2)(8)	0.90	4/3/2017	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$200,000,000	SUMITOMO BANK 0.92 10/2/2017 (2)	0.92	4/3/2017	10/2/2017	\$200,000,000	\$200,000,000	n/a
\$250,000,000	SCOTIA BANK 0.94 10/2/17 (2)	0.94	4/3/2017	10/2/2017	\$250,000,000	\$250,000,000	n/a
\$88,275,000	SVENSKA HANDELSBANK 0.62 4/3/2017	0.80	4/3/2017	4/3/2017	\$88,275,000	\$88,275,000	n/a
\$50,000,000	SVENSKA HANDELSBANK 1.13 4/3/17	1.13	4/3/2017	4/3/2017	\$50,000,000	\$50,001,500	86958JDS5
\$50,000,000	SVENSKA HANDELSBANK 0.93 4/10/17	0.93	4/10/2017	4/10/2017	\$50,000,000	\$50,002,500	86958JGV5
\$25,000,000	SVENSKA HANDELSBANK 1.18 7/21/17	1.18	7/21/2017	7/21/2017	\$25,000,000	\$25,008,750	86958JHQ5
\$25,000,000	SVENSKA HANDELSBANK 1.14 8/23/17	1.14	8/23/2017	8/23/2017	\$25,000,000	\$24,997,500	86958JIV2
\$25,000,000	SVENSKA HANDELSBANK 1.02 6/30/17	1.02	6/30/2017	6/30/2017	\$25,000,000	\$25,000,000	86958JLE7
\$25,000,000	SVENSKA HANDELSBANK 1.18 9/27/17	1.18	9/27/2017	9/27/2017	\$25,000,000	\$25,000,000	86958JLF4
\$5,579,421	TORONTO DOMINION 1.24 6/16/2017	1.24	6/16/2017	6/16/2017	\$5,577,140	\$5,577,007	89113ESN7
\$25,007,547	TORONTO DOMINION 1.265 6/1/2017	1.27	6/1/2017	6/1/2017	\$25,003,597	\$25,012,250	89113WBC9
\$25,000,000	TD BANK 1.00 4/24/2017 (2)	1.00	4/3/2017	4/24/2017	\$25,000,000	\$25,000,000	n/a
\$50,000,000	TD BANK 0.86 4/6/2017 (2)	0.86	4/3/2017	4/6/2017	\$50,000,000	\$50,000,000	n/a
\$50,000,000	TD BANK 1.00 4/19/2017 (2)	1.00	4/3/2017	4/19/2017	\$50,000,000	\$50,000,000	n/a
\$50,000,000	TD BANK 1.00 4/20/2017 (2)	1.00	4/3/2017	4/20/2017	\$50,000,000	\$50,000,000	n/a
\$2,418,862,434					\$2,418,856,202	\$2,418,884,923	

COMMERCIAL PAPER AND CORPORATE SECURITIES (29.23%)							
\$24,951,972	APPLE INC 0.76 05/30/2017	0.76	5/30/2017	5/30/2017	\$24,968,861	\$24,969,250	03785DSW7
\$24,934,444	APPLE INC 0.80 06/26/2017	0.80	6/26/2017	6/26/2017	\$24,952,222	\$24,952,000	03785DTS5
\$24,928,333	APPLE INC 0.86 7/5/2017	0.86	7/5/2017	7/5/2017	\$24,943,264	\$24,945,750	03785DU53
\$24,934,722	APPLE INC 0.94 7/5/2017	0.94	7/5/2017	7/5/2017	\$24,937,986	\$24,945,750	03785DU53
\$24,932,111	APPLE INC 0.94 7/10/2017	0.94	7/10/2017	7/10/2017	\$24,934,722	\$24,942,000	03785DUA2
\$9,969,667	COCA COLA 0.84 04/18/2017	0.84	4/18/2017	4/18/2017	\$9,996,033	\$9,996,100	19121ARJ2
\$9,963,928	COCA COLA 0.86 05/09/2017	0.86	5/9/2017	5/9/2017	\$9,990,922	\$9,991,100	19121AS93
\$9,955,250	COCA COLA 0.90 6/8/2017	0.90	6/8/2017	6/8/2017	\$9,983,188	\$9,983,700	19121AT68
\$14,945,021	COCA COLA 0.91 6/7/2017	0.91	6/7/2017	6/7/2017	\$14,974,596	\$14,975,100	19121AT76
\$24,925,833	COCA COLA 0.89 6/15/2017	0.89	6/15/2017	6/15/2017	\$24,953,646	\$24,952,750	19121ATF8
\$10,449,758	COCA COLA 0.99 7/17/17	0.99	7/17/2017	7/17/2017	\$10,469,104	\$10,469,235	19121AUH2

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
COMMERCIAL PAPER AND CORPORATE SECURITIES (continued)							
\$19,906,500	COCA COLA 0.99 07/21/2017	0.99	7/21/2017	7/21/2017	\$19,938,950	\$19,938,400	19121AUM1
\$24,883,813	COCA COLA 0.99 07/21/2017	0.99	7/21/2017	7/21/2017	\$24,923,688	\$24,923,000	19121AUM1
\$24,893,333	COCA COLA 0.96 7/25/2017	0.96	7/25/2017	7/25/2017	\$24,923,333	\$24,919,500	19121AUR0
\$24,883,333	COCA COLA 1.00 08/21/2017	1.00	8/21/2017	8/21/2017	\$24,901,389	\$24,894,250	19121AVM0
\$14,929,800	COCA COLA 1.04 8/22/17	1.04	8/22/2017	8/22/2017	\$14,938,033	\$14,936,100	19121AVN8
\$24,864,028	COCA COLA 1.10 09/15/2017	1.10	9/15/2017	9/15/2017	\$24,872,431	\$24,869,000	19121AWF4
\$24,862,500	COCA COLA 1.10 09/20/17	1.10	9/20/2017	9/20/2017	\$24,868,611	\$24,863,750	19121AWL1
\$49,941,667	EXXON MOBIL 0.70 4/3/2017	0.70	4/3/2017	4/3/2017	\$49,998,056	\$49,996,500	30229AR35
\$24,970,722	EXXON MOBIL 0.62 04/04/2017	0.62	4/4/2017	4/4/2017	\$24,998,708	\$24,997,750	30229AR43
\$24,976,271	EXXON MOBIL 0.67 4/5/2017	0.67	4/5/2017	4/5/2017	\$24,998,139	\$24,997,250	30229AR50
\$24,964,000	EXXON MOBIL 0.64 04/17/2017	0.64	4/17/2017	4/17/2017	\$24,992,889	\$24,990,250	30229ARH4
\$49,952,167	EXXON MOBIL 0.82 4/24/17	0.82	4/24/2017	4/24/2017	\$49,973,806	\$49,972,000	30229ARQ4
\$24,972,257	EXXON MOBIL 0.85 05/01/2017	0.85	5/1/2017	5/1/2017	\$24,982,292	\$24,981,750	30229AS18
\$24,960,556	EXXON MOBIL 0.71 5/15/17	0.71	5/15/2017	5/15/2017	\$24,978,306	\$24,973,250	30229ASF7
\$5,913,144	IBM CORP VAR 8/18/2017	1.50	5/18/2017	8/18/2017	\$5,911,787	\$5,910,638	459200JD4
\$24,964,628	JOHNSON & JOHNSON 0.84 5/23/17	0.84	5/23/2017	5/23/2017	\$24,969,847	\$24,968,750	47816FSP7
\$13,923,309	JOHNSON & JOHNSON 0.84 6/14/17	0.84	6/14/2017	6/14/2017	\$13,925,913	\$13,924,053	47816FTE1
\$49,795,889	MICROSOFT 0.88 4/11/2017	0.88	4/11/2017	4/11/2017	\$49,987,778	\$49,987,500	59515MRB3
\$24,910,000	MICROSOFT 0.90 04/24/2017	0.90	4/24/2017	4/24/2017	\$24,985,625	\$24,986,250	59515MRQ0
\$24,888,194	MICROSOFT 0.92 05/09/2017	0.92	5/9/2017	5/9/2017	\$24,975,722	\$24,976,750	59515MS97
\$24,955,563	MICROSOFT 0.79 05/30/17	0.79	5/30/2017	5/30/2017	\$24,967,632	\$24,963,000	59515MSW6
\$49,903,583	MICROSOFT 0.89 06/08/2017	0.89	6/8/2017	6/8/2017	\$49,915,944	\$49,912,500	59515MT88
\$49,886,250	NATL SEC CLEARING CORP 0.90 4/6/2017	0.90	4/6/2017	4/6/2017	\$49,993,750	\$49,993,500	63763PR68
\$24,966,667	NATL SEC CLEARING CORP 0.80 4/7/17	0.80	4/7/2017	4/7/2017	\$24,996,667	\$24,996,000	63763PR76
\$24,967,778	NATL SEC CLEARING CORP 0.80 4/12/17	0.80	4/12/2017	4/12/2017	\$24,993,889	\$24,993,250	63763PRC5
\$24,945,625	NATL SEC CLEARING CORP 0.90 5/15/2017	0.90	5/15/2017	5/15/2017	\$24,972,500	\$24,972,250	63763PSF7
\$49,888,750	NATL SEC CLEARING CORP 0.90 5/16/17	0.90	5/16/2017	5/16/2017	\$49,943,750	\$49,943,500	63763PSG5
\$24,960,417	NATL SEC CLEARING CORP 0.95 05/19/2017	0.95	5/19/2017	5/19/2017	\$24,968,333	\$24,969,750	63763PSK6
\$24,943,750	NATL SEC CLEARING CORP 0.90 5/23/17	0.90	5/23/2017	5/23/2017	\$24,967,500	\$24,967,000	63763PSP5
\$24,915,438	NATL SEC CLEARING CORP 0.99 6/13/17	0.99	6/13/2017	6/13/2017	\$24,949,813	\$24,951,500	63763PTD1
\$49,962,222	PROCTER & GAMBLE 0.80 4/19/17	0.80	4/19/2017	4/19/2017	\$49,980,000	\$49,979,000	74271TRK1
\$49,961,111	PROCTER & GAMBLE 0.80 4/21/17	0.80	4/21/2017	4/21/2017	\$49,977,778	\$49,977,000	74271TRM7
\$10,008,186	ROYAL BANK CANADA 1.25 6/16/2017	1.25	6/16/2017	6/16/2017	\$10,004,014	\$9,999,120	78010UD20
\$24,015,168	ROYAL BANK CANADA 1.25 6/16/2017	1.25	6/16/2017	6/16/2017	\$24,008,061	\$23,997,888	78010UD20
\$10,009,100	ROYAL BANK CANADA 1.25 6/16/2017	1.25	6/16/2017	6/16/2017	\$10,006,587	\$9,999,120	78010UD20
\$49,978,500	ROYAL BANK CANADA 1 4/27/2017	1.00	4/27/2017	4/27/2017	\$49,996,091	\$49,998,950	78012KDW4
\$24,930,153	TORONTO DOMINION 1.07 4/3/2017	1.07	4/3/2017	4/3/2017	\$24,998,514	\$24,998,250	89116ER39
\$25,000,000	TOYOTA MOTOR CREDIT CORP VAR 6/5/2017	1.14	4/7/2017	6/5/2017	\$25,000,000	\$25,000,000	89233ARY7
\$25,000,000	TOYOTA MOTOR CREDIT CORP VAR 7/7/17	1.21	4/11/2017	7/7/2017	\$25,000,000	\$25,012,925	89233ASL4
\$25,000,000	TOYOTA MOTOR CREDIT CORP VAR 7/7/17	1.12	4/11/2017	7/7/2017	\$25,000,000	\$25,000,000	89233ASM2
\$24,873,750	TOYOTA MOTOR CREDIT CORP 1.01 04/26/2017	1.01	4/26/2017	4/26/2017	\$24,982,465	\$24,984,000	89233GRS7
\$24,865,264	TOYOTA MOTOR CREDIT CORP 1.09 05/25/2017	1.09	5/25/2017	5/25/2017	\$24,959,125	\$24,961,750	89233GRS8
\$24,854,958	TOYOTA MOTOR CREDIT CORP 1.18 6/22/2017	1.18	6/22/2017	6/22/2017	\$24,932,806	\$24,940,250	89233GTN6
\$24,853,729	TOYOTA MOTOR CREDIT CORP 1.19 7/26/17	1.19	7/26/2017	7/26/2017	\$24,904,139	\$24,910,000	89233GUS3
\$24,859,028	TOYOTA MOTOR CREDIT CORP 1.16 7/31/17	1.16	7/31/2017	7/31/2017	\$24,902,528	\$24,905,250	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 9/13/17	1.21	9/13/2017	9/13/2017	\$24,861,354	\$24,861,750	89233GWD4
\$25,000,000	U.S. BANK 1.05 4/5/2017	1.05	4/5/2017	6/5/2017	\$25,000,000	\$25,000,000	99USBA003
\$25,000,000	U.S. BANK 1.14 4/3/2017	1.14	4/3/2017	7/3/2017	\$25,000,000	\$25,000,000	99USBA004
\$25,000,000	U.S. BANK 0.63 4/7/2017	0.63	4/3/2017	4/7/2017	\$25,000,000	\$25,000,000	99USBA007
\$25,000,000	U.S. BANK 0.85 4/8/2017	0.85	4/8/2017	5/8/2017	\$25,000,000	\$25,000,000	99USBA008
\$25,000,000	U.S. BANK 0.95 4/15/2017	0.95	4/15/2017	6/15/2017	\$25,000,000	\$25,000,000	99USBA010
\$50,000,000	U.S. BANK 1.03 4/17/2017	1.03	4/17/2017	7/14/2017	\$50,000,000	\$50,000,000	99USBA011
\$6,585,449	WAL-MART 5.375 04/05/2017	5.38	4/5/2017	4/5/2017	\$6,498,202	\$6,495,000	931142CG6
\$49,978,889	WAL-MART 0.80 04/10/2017	0.80	4/10/2017	4/10/2017	\$49,990,000	\$49,989,500	93114ERA7
\$49,969,250	WAL-MART 0.82 04/17/2017	0.82	4/17/2017	4/17/2017	\$49,981,778	\$49,981,500	93114ERH2
\$49,966,972	WAL-MART 0.82 04/18/2017	0.82	4/18/2017	4/18/2017	\$49,980,639	\$49,980,500	93114ERJ8
\$1,832,101,449					\$1,833,783,703	\$1,833,763,429	

GOVERNMENT MONEY MARKET FUNDS (0.29%)							
\$17,927,132	FEDERATED GOVT FUND #636 0.51 4/3/2017	0.51	4/3/2017	10/2/2017	\$17,927,132	\$17,927,132	n/a
\$17,927,132					\$17,927,132	\$17,927,132	

\$6,127,082,229					\$6,126,995,126	\$6,127,594,813	
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Fund Net Asset Value = \$1.009 per unit (4)

Effective 7-Day Net Yield = 0.80% (5)

Effective 7-Day Gross Yield = 0.83%

WAM(R) = 35 Days (6)

WAM(F) = 67 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.