

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (20.38%)</b>							
\$11,958,600	FANNIE MAE 0.85 07/18	0.85	1/13/2018	7/13/2018	\$11,965,969	\$11,946,972	3135G0L43
\$2,990,010	FANNIE MAE 0.85 07/18	0.85	1/13/2018	7/13/2018	\$2,991,788	\$2,986,743	3135G0L43
\$998,500	FANNIE MAE 0.87 12/17	0.87	12/26/2017	12/26/2017	\$1,000,000	\$999,644	3136G14R7
\$6,043,545	FANNIE MAE 0.875 12/17	0.88	12/20/2017	12/20/2017	\$6,049,269	\$6,049,275	3135G0RT2
\$3,994,432	FANNIE MAE 0.875 12/17	0.88	12/20/2017	12/20/2017	\$3,998,663	\$3,998,860	3135G0RT2
\$14,964,150	FANNIE MAE 0.875 02/18	0.88	2/8/2018	2/8/2018	\$14,985,150	\$14,987,130	3135G0TG8
\$15,496,007	FANNIE MAE 0.875 03/18	0.88	3/28/2018	3/28/2018	\$15,514,004	\$15,509,942	3135G0J61
\$9,967,340	FANNIE MAE 0.875 05/18	0.88	11/21/2017	5/21/2018	\$9,981,082	\$9,975,130	3135G0WJ8
\$2,955,055	FANNIE MAE 0.875 05/18	0.88	11/21/2017	5/21/2018	\$2,959,394	\$2,958,624	3135G0WJ8
\$4,982,995	FANNIE MAE 0.875 05/18	0.88	11/21/2017	5/21/2018	\$4,989,252	\$4,987,565	3135G0WJ8
\$1,794,537	FANNIE MAE 0.875 05/18	0.88	11/21/2017	5/21/2018	\$1,796,315	\$1,795,523	3135G0WJ8
\$11,953,120	FANNIE MAE 0.875 07/18	0.88	1/27/2018	7/27/2018	\$12,000,000	\$11,949,852	3135G0L84
\$998,700	FANNIE MAE 1.00 02/18	1.00	2/28/2018	2/28/2018	\$1,000,000	\$999,048	3136G05Y3
\$1,897,289	FANNIE MAE 1.05 04/18	1.05	4/17/2018	4/17/2018	\$1,898,298	\$1,897,258	3136G1JV2
\$1,986,896	FANNIE MAE 1.05 05/18	1.05	11/25/2017	5/25/2018	\$1,990,000	\$1,985,224	3135G0XK4
\$2,500,230	FANNIE MAE 1.30 06/18	1.30	12/27/2017	6/27/2018	\$2,500,199	\$2,498,160	3136G0QL8
\$8,267,119	FED FARM CREDIT 1.12 12/17	1.12	12/18/2017	12/18/2017	\$8,252,112	\$8,249,629	3133EEF55
\$1,499,730	FED FARM CREDIT 1.12 12/17	1.12	12/18/2017	12/18/2017	\$1,499,933	\$1,499,933	3133EEF55
\$998,358	FED FARM CREDIT 0.84 12/17	0.84	12/13/2017	12/13/2017	\$999,681	\$999,584	3133EC7B4
\$2,996,310	FED FARM CREDIT 0.87 11/17	0.87	11/27/2017	11/27/2017	\$2,999,723	\$2,999,424	3133EC5A8
\$1,001,730	FED FARM CREDIT 1.34 12/17	1.34	12/29/2017	12/29/2017	\$1,000,348	\$1,000,292	3133EDE99
\$2,173,580	FED FARM CREDIT 5.05 11/17	5.05	11/15/2017	11/15/2017	\$2,103,345	\$2,103,182	31331YEK2
\$996,180	FED FARM CREDIT 0.75 04/18	0.75	4/18/2018	4/18/2018	\$997,810	\$997,401	3133EF3B1
\$2,994,564	FED FARM CREDIT 0.91 03/18	0.91	3/1/2018	3/1/2018	\$2,996,818	\$2,996,610	3133ECGW8
\$4,678,528	FED FARM CREDIT 4.25 04/18	4.25	4/16/2018	4/16/2018	\$4,632,123	\$4,630,584	31331YF21
\$9,185,409	FED FARM CREDIT VAR 1.26 01/18	1.26	11/17/2017	1/17/2018	\$9,207,479	\$9,214,195	3133EEZM5
\$5,002,195	FED FARM CREDIT VAR 1.37 01/18	1.37	11/25/2017	1/25/2018	\$5,000,292	\$5,003,417	3133EFVY0
\$4,986,270	FED FARM CREDIT VAR 1.28 01/18	1.28	1/30/2018	1/30/2018	\$4,998,264	\$5,000,124	3133EE5C0
\$25,001,225	FED FARM CREDIT VAR 1.28 01/19	1.28	11/3/2017	1/3/2019	\$25,000,718	\$25,040,732	3133EG2V6
\$3,000,030	FED FARM CREDIT VAR 1.30 10/18	1.30	11/22/2017	10/22/2018	\$3,000,016	\$3,004,616	3133EFKN6
\$9,996,985	FED FARM CREDIT VAR 1.42 02/18	1.42	11/1/2017	2/1/2018	\$9,999,621	\$10,006,625	3133EFWZ6
\$5,007,485	FED FARM CREDIT VAR 1.42 02/18	1.42	11/1/2017	2/1/2018	\$5,001,078	\$5,003,312	3133EFWZ6
\$14,986,155	FED FARM CREDIT VAR 1.28 02/18	1.28	11/6/2017	2/6/2018	\$14,998,238	\$15,005,520	3133EEMX5
\$14,956,453	FED FARM CREDIT VAR 1.38 02/18	1.38	11/20/2017	2/20/2018	\$14,993,581	\$15,007,359	3133EE7B0
\$14,956,821	FED FARM CREDIT VAR 1.38 02/18	1.38	11/20/2017	2/20/2018	\$14,993,584	\$15,007,359	3133EE7B0
\$4,999,750	FED FARM CREDIT VAR 1.38 02/18	1.38	11/23/2017	2/23/2018	\$4,999,961	\$5,004,697	3133EFE29
1,507,395	FED FARM CREDIT VAR 1.41 02/19	1.41	11/25/2017	2/25/2019	\$1,505,357	\$1,505,089	3133EGBU8
\$19,918,400	FED FARM CREDIT VAR 1.27 03/18	1.27	12/9/2017	3/9/2018	\$19,986,239	\$20,012,479	3133EEV80
\$9,974,400	FED FARM CREDIT VAR 1.27 03/18	1.27	11/22/2017	3/22/2018	\$9,994,952	\$10,008,336	3133EEN71
2,386,745	FED FARM CREDIT VAR 1.27 03/18	1.27	12/26/2017	3/26/2018	\$2,389,348	\$2,391,092	3133EEU21
\$10,004,610	FED FARM CREDIT VAR 1.27 03/18	1.27	12/26/2017	3/26/2018	\$10,000,989	\$10,004,571	3133EEU21
\$15,000,000	FED FARM CREDIT VAR 1.13 03/19	1.13	11/1/2017	3/1/2019	\$15,000,000	\$14,993,058	3133EHLR2
\$24,998,250	FED FARM CREDIT VAR 1.28 03/19	1.28	12/6/2017	3/6/2019	\$24,998,825	\$24,988,796	3133EHAU7
\$25,000,000	FED FARM CREDIT VAR 1.28 03/19	1.28	12/6/2017	3/6/2019	\$25,000,000	\$24,988,796	3133EHAU7
\$3,191,296	FED FARM CREDIT VAR 1.28 06/18	1.28	12/1/2017	6/1/2018	\$3,197,569	\$3,202,597	3133EEQ78
\$9,998,000	FED FARM CREDIT VAR 1.37 06/18	1.37	12/13/2017	6/13/2018	\$9,999,386	\$10,013,487	3133EGER2
\$25,000,000	FED FARM CREDIT VAR 1.19 06/19	1.19	12/5/2017	6/5/2019	\$25,000,000	\$24,996,083	3133EHLV3
\$25,001,250	FED FARM CREDIT VAR 1.19 06/19	1.19	12/5/2017	6/5/2019	\$25,000,995	\$24,996,083	3133EHLV3
\$29,994,000	FED FARM CREDIT VAR 1.17 07/19	1.17	1/17/2018	7/17/2019	\$29,994,879	\$29,984,656	3133EHRH8
\$25,000,000	FED FARM CREDIT VAR 1.17 08/19	1.17	11/16/2017	8/16/2019	\$25,000,000	\$24,991,113	3133EHVD2
\$5,008,110	FED FARM CREDIT VAR 1.41 09/18	1.41	12/12/2017	9/12/2018	\$5,004,114	\$5,011,311	3133EGTW5

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$24,997,500	FED FARM CREDIT VAR 1.17 09/19	1.17	12/5/2017	9/5/2019	\$24,997,695	\$24,997,696	3133EHW22
\$24,997,500	FED FARM CREDIT VAR 1.17 09/19	1.17	12/5/2017	9/5/2019	\$24,997,695	\$24,997,696	3133EHW22
\$23,551,465	FED HOME LOAN BANK 1.12 12/17	1.12	12/8/2017	12/8/2017	\$23,505,091	\$23,500,306	3130A3HF4
\$10,010,990	FED HOME LOAN BANK 1.12 12/17	1.12	12/8/2017	12/8/2017	\$10,001,139	\$10,000,130	3130A3HF4
\$25,280,650	FED HOME LOAN BANK 2.12 12/17	2.12	12/8/2017	12/8/2017	\$25,032,050	\$25,026,275	313371N28
\$2,986,276	FED HOME LOAN BANK 0.87 03/18	0.87	3/19/2018	3/19/2018	\$2,990,638	\$2,990,606	3130A7CX1
\$1,140,927	FED HOME LOAN BANK 0.87 06/18	0.87	12/29/2017	6/29/2018	\$1,142,029	\$1,141,125	3130A8BD4
\$2,001,880	FED HOME LOAN BANK 0.94 11/17	0.94	11/17/2017	11/17/2017	\$2,000,114	\$1,999,912	3130A6SA6
\$2,997,393	FED HOME LOAN BANK 1.12 04/18	1.12	4/17/2018	4/17/2018	\$2,998,411	\$2,998,032	3130A4Q88
\$2,997,330	FED HOME LOAN BANK 1.12 04/18	1.12	4/25/2018	4/25/2018	\$2,998,343	\$2,997,507	3130A4GJ5
\$9,541,405	FED HOME LOAN BANK 1.12 05/18	1.12	11/16/2017	5/16/2018	\$9,545,089	\$9,539,686	3130ABFV3
\$2,793,227	FED HOME LOAN BANK 0.75 01/18	0.75	1/19/2018	1/19/2018	\$2,797,377	\$2,797,612	3130A8SE4
\$1,001,687	FED HOME LOAN BANK 1.48 04/18	1.48	4/17/2018	4/17/2018	\$1,000,992	\$1,000,798	3130A0QT0
\$3,092,155	FED HOME LOAN BANK 4.11 04/18	4.11	4/18/2018	4/18/2018	\$3,064,310	\$3,064,655	3133XQSE3
\$2,826,410	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$2,825,182	\$2,824,698	3130A6SW8
\$10,004,977	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$10,000,646	\$9,998,930	3130A6SW8
\$10,005,990	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$10,000,777	\$9,998,930	3130A6SW8
\$20,025,360	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$20,003,689	\$19,997,860	3130A6SW8
\$15,018,525	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$15,002,670	\$14,998,395	3130A6SW8
\$8,000,400	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$8,000,053	\$7,998,872	3130AAH50
\$10,000,000	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$10,000,000	\$9,998,590	3130AAH50
\$1,496,865	FED HOME LOAN BANK 1.00 05/18	1.00	11/4/2017	5/4/2018	\$1,498,252	\$1,497,459	3130A57K9
\$1,995,700	FED HOME LOAN BANK 1.10 09/18	1.10	3/21/2018	9/21/2018	\$1,996,255	\$1,993,542	3130A9AC5
\$2,515,965	FED HOME LOAN BANK 2.00 09/18	2.00	3/14/2018	9/14/2018	\$2,514,296	\$2,511,265	313375K48
\$2,498,856	FED HOME LOAN BANK 5.00 11/17	5.00	11/17/2017	11/17/2017	\$2,424,443	\$2,424,235	3133XM087
\$10,481,550	FED HOME LOAN BANK 5.00 11/17	5.00	11/17/2017	11/17/2017	\$10,168,679	\$10,167,763	3133XM087
\$15,396,645	FED HOME LOAN BANK 5.00 11/17	5.00	11/17/2017	11/17/2017	\$15,025,694	\$15,026,250	3133XM087
\$25,001,850	FED HOME LOAN BANK VAR 1.14 01/19	1.14	11/14/2017	1/14/2019	\$25,001,479	\$24,994,070	3130ABSV9
\$39,018,938	FED HOME LOAN BANK VAR 1.15 01/19	1.15	1/18/2018	1/18/2019	\$39,011,734	\$38,969,087	3130AANZ7
\$15,001,455	FED HOME LOAN BANK VAR 1.31 02/18	1.31	11/22/2017	2/22/2018	\$15,000,225	\$15,010,588	3130A7DE2
\$25,000,350	FED HOME LOAN BANK VAR 1.16 02/19	1.16	11/25/2017	2/25/2019	\$25,000,307	\$24,993,455	3130ACBS2
\$10,000,600	FED HOME LOAN BANK VAR 1.31 03/18	1.31	12/8/2017	3/8/2018	\$10,000,106	\$10,008,321	3130A7G90
\$10,001,220	FED HOME LOAN BANK VAR 1.31 03/18	1.31	12/8/2017	3/8/2018	\$10,000,217	\$10,008,321	3130A7G90
\$24,973,250	FED HOME LOAN BANK VAR 1.08 03/19	1.08	12/6/2017	3/6/2019	\$24,979,927	\$24,964,351	3130AAWH7
\$3,995,552	FED HOME LOAN BANK VAR 1.08 03/19	1.08	12/6/2017	3/6/2019	\$3,996,657	\$3,994,296	3130AAWH7
\$6,195,796	FED HOME LOAN BANK VAR 1.12 05/19	1.12	11/10/2017	5/10/2019	\$6,196,099	\$6,194,235	3130ABE28
\$25,000,000	FED HOME LOAN BANK VAR 1.15 05/19	1.15	11/24/2017	5/24/2019	\$25,000,000	\$24,998,547	3130ABHN9
\$21,989,748	FED HOME LOAN BANK VAR 1.15 05/19	1.15	11/24/2017	5/24/2019	\$21,991,409	\$21,998,054	3130ABH22
\$4,098,885	FED HOME LOAN BANK VAR 1.14 06/19	1.14	12/12/2017	6/12/2019	\$4,099,012	\$4,100,864	3130ABK54
\$15,000,150	FED HOME LOAN BANK VAR 1.16 07/19	1.16	11/19/2017	7/19/2019	\$15,000,136	\$15,001,412	3130ABUX2
\$25,000,000	FED HOME LOAN BANK VAR 1.16 08/19	1.16	11/1/2017	8/1/2019	\$25,000,000	\$24,992,786	3130ABXG6
\$25,001,225	FED HOME LOAN BANK VAR 1.17 08/19	1.17	11/7/2017	8/7/2019	\$25,001,081	\$24,995,630	3130AC2N3
\$49,747,222	FED HOME LOAN BANK DISCOUNT NOTE 0.00 0 11/17	0.00	11/1/2017	11/1/2017	\$50,000,000	\$50,000,000	313385NS1
\$6,934,054	FED HOME LOAN BANK DISCOUNT NOTE 0.00 0 12/17	0.00	12/21/2017	12/21/2017	\$6,990,764	\$6,989,892	313385QU3

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$9,903,944	FED HOME LOAN BANK DISCOUNT NOTE 0.00 12/17	0.00	12/29/2017	12/29/2017	\$9,984,694	\$9,983,240	313385RC2
\$1,346,865	FED HOME LOAN BANK DISCOUNT NOTE 0.00 04/18	0.00	4/9/2018	4/9/2018	\$1,352,672	\$1,352,491	313313VH8
\$4,577,700	FREDDIE MAC 0.75 01/18	0.75	1/12/2018	1/12/2018	\$4,584,117	\$4,584,334	3137EADN6
\$4,212,420	FREDDIE MAC 0.75 04/18	0.75	4/9/2018	4/9/2018	\$4,220,589	\$4,220,123	3137EAEA3
\$1,070,969	FREDDIE MAC 0.75 04/18	0.75	4/9/2018	4/9/2018	\$1,072,743	\$1,072,490	3137EAEA3
\$3,187,616	FREDDIE MAC 0.75 04/18	0.75	4/9/2018	4/9/2018	\$3,192,866	\$3,192,528	3137EAEA3
\$1,620,970	FREDDIE MAC 0.87 03/18	0.88	3/7/2018	3/7/2018	\$1,622,910	\$1,623,042	3137EADP1
\$25,034,665	FREDDIE MAC 1.00 12/17	1.00	12/15/2017	12/15/2017	\$25,004,539	\$24,995,050	3137EADX4
\$25,028,200	FREDDIE MAC 1.00 12/17	1.00	12/15/2017	12/15/2017	\$25,003,771	\$24,995,050	3137EADX4
\$1,994,398	FREDDIE MAC 1.00 07/18	1.00	1/27/2018	7/27/2018	\$2,000,000	\$1,992,472	3134G9X51

\$5,756,931	FREDDIE MAC 1.05 04/18	1.05	4/11/2018	4/11/2018	\$5,761,578	\$5,760,356	3134GUD9
\$2,993,042	FREDDIE MAC 1.05 07/18	1.05	1/27/2018	7/27/2018	\$3,000,000	\$2,990,847	3134G9Q67
\$2,625,435	FREDDIE MAC 5.13 11/17	5.13	11/17/2017	11/17/2017	\$2,544,813	\$2,544,572	3137EABA6
\$10,000,000	FREDDIE MAC VAR 1.34 03/18	1.34	12/8/2017	3/8/2018	\$10,000,000	\$10,008,057	3134G8PF0
\$24,874,535	FREDDIE MAC DISCOUNT NOTE 0.00 11/17	0.00	11/2/2017	11/2/2017	\$24,999,295	\$24,999,300	313397NT4
\$1,168,994,352.31					\$1,168,512,106.00	\$1,168,403,774.87	

**REPURCHASE AGREEMENTS (5.23%)**

\$100,000,000	MERRILL LYNCH 1.02 11/17	1.02	11/1/2017	11/1/2017	\$100,000,000	\$100,000,000	99ZML0253
\$200,000,000	RBC 1.02 11/17	1.02	11/1/2017	11/1/2017	\$200,000,000	\$200,000,000	99ZRBC164
\$300,000,000					\$300,000,000	\$300,000,000	
<b>PRINCIPAL (1)</b>	<b>ISSUER</b>	<b>COUPON</b>	<b>NEXT RESET or MATURITY</b>	<b>FINAL MATURITY</b>	<b>AMORTIZED COST (1)</b>	<b>FAIR VALUE (1)</b>	<b>CUSIP</b>

**DEPOSIT INSTRUMENTS (46.59%)**

\$125,000,000	BB&T COMPANY 1.31 10/18(2)	1.31	11/1/2017	10/4/2018	\$125,000,000	\$125,000,000	n/a
\$100,000,000	BB&T COMPANY 1.31 10/18(2)	1.31	11/1/2017	10/4/2018	\$100,000,000	\$100,000,000	n/a
\$458	BNY MELLON MONEY DEPOSIT 0.01 11/17	0.01	11/1/2017	11/1/2017	\$458	\$458	n/a
\$100,000,000	BANK OF TOKYO 1.15 11/17	1.15	11/7/2017	11/7/2017	\$100,000,000	\$99,999,338	06539RKK2
\$100,000,000	BANK OF TOKYO 1.16 11/17	1.16	11/1/2017	11/1/2017	\$100,000,000	\$100,000,000	06539RJZ1
\$225,000,000	CITIZENS BANK PA 1.18 10/18 (2)(7)	1.18	11/1/2017	10/4/2018	\$225,000,000	\$225,000,000	n/a
\$250,000,000	DZ BANK 1.08 11/17	1.08	11/1/2017	11/1/2017	\$250,000,000	\$250,000,000	n/a
\$50,000,000	FIRST REPUBLIC BANK 1.20 10/18 (2)(7)	1.20	11/1/2017	10/4/2018	\$50,000,000	\$50,000,000	n/a
\$200,000,000	FIRST REPUBLIC BANK 1.30 12/17 (2)(7)	1.30	11/1/2017	12/20/2017	\$200,000,000	\$200,000,000	n/a
\$5,000,000	FEDERALLY INSURED CUSTODIAL ACCOUNT 1.04 10/18 (2)	1.04	11/1/2017	10/4/2018	\$5,000,000	\$5,000,000	n/a
\$100,000,000	NORDEA BANK 1.07 11/17	1.07	11/1/2017	11/1/2017	\$100,000,000	\$100,000,000	n/a
\$30,000,000	NORDEA BANK 1.30 12/17	1.30	12/22/2017	12/22/2017	\$30,000,000	\$30,000,000	99NORD127
\$15,000,000	NORDEA BANK 1.27 01/18	1.27	1/2/2018	1/2/2018	\$15,000,000	\$15,000,000	99NORD147
\$25,000,000	NORDEA BANK 1.29 01/18	1.29	1/19/2018	1/19/2018	\$25,000,000	\$25,000,000	99NORD138
\$25,000,000	NORDEA BANK 1.32 01/18	1.32	1/22/2018	1/22/2018	\$25,000,000	\$25,000,000	99NORD161
\$25,000,000	NORDEA BANK 1.36 02/18	1.36	2/16/2018	2/16/2018	\$25,000,000	\$25,000,000	99NORD162
\$30,000,000	NORDEA BANK 1.37 03/18	1.37	3/23/2018	3/23/2018	\$30,000,000	\$30,000,000	99NORD181
\$25,012,500	ROYAL BANK CANADA 1.50 01/18	1.50	1/4/2018	1/4/2018	\$25,006,061	\$25,010,500	78009NP59
\$25,010,097	ROYAL BANK CANADA 1.50 01/18	1.50	1/4/2018	1/4/2018	\$25,008,179	\$25,010,500	78009NP59
\$50,000,000	ROYAL BANK CANADA 1.37 03/18	1.37	12/27/2017	3/27/2018	\$50,000,000	\$50,080,500	78009N2G0
\$50,000,000	ROYAL BANK CANADA VAR 1.33 12/17	1.33	11/20/2017	12/19/2017	\$50,000,000	\$50,007,350	78009NU61
\$25,000,000	ROYAL BANK CANADA VAR 1.34 11/17	1.34	11/3/2017	11/3/2017	\$25,000,000	\$25,000,000	78009N2Q8
\$250,000,000	SCOTIA BANK 1.20 10/18(2)	1.20	11/1/2017	10/4/2018	\$250,000,000	\$250,000,000	n/a
\$200,000,000	SUMITOMO 1.20 10/18(2)	1.20	11/1/2017	10/4/2018	\$200,000,000	\$200,000,000	n/a
\$51,812,000	SVENSKA HANDELSBANKEN 1.05 11/17	1.05	11/1/2017	11/1/2017	\$51,812,000	\$51,812,000	99SVEN288
\$25,000,000	SVENSKA HANDELSBANKEN 1.32 01/18	1.32	1/26/2018	1/26/2018	\$25,000,000	\$25,000,000	86958JVM8
\$25,000,000	SVENSKA HANDELSBANKEN 1.36 02/18	1.36	2/16/2018	2/16/2018	\$25,000,000	\$25,000,750	86958JTD1
\$25,000,000	SVENSKA HANDELSBANKEN 1.40 10/18	1.40	10/28/2018	10/28/2018	\$25,000,000	\$24,999,000	86958JUHO
\$25,000,000	SVENSKA HANDELSBANKEN 1.40 03/18	1.40	3/26/2018	3/26/2018	\$25,000,000	\$24,999,500	86958JUF4
\$25,000,000	SVENSKA HANDELSBANKEN 1.41 03/18	1.41	3/16/2018	3/16/2018	\$25,000,000	\$25,002,000	86958JVA4
\$25,000,000	SVENSKA HANDELSBANKEN VAR 1.34 04/18	1.34	11/27/2017	4/27/2018	\$25,000,000	\$25,000,000	86958JVQ9
\$50,000,000	SVENSKA HANDELSBANKEN VAR 1.34 11/17	1.34	11/3/2017	11/3/2017	\$50,000,000	\$50,000,000	86958JUN7
\$25,000,000	TD BANK 1.35 12/17	1.35	12/4/2017	12/4/2017	\$25,000,000	\$25,002,750	89113W2R6
\$25,000,000	TD BANK 1.37 01/18	1.37	1/2/2018	1/2/2018	\$25,000,000	\$25,003,250	89113W4Y9
\$50,000,000	TD BANK 1.40 03/18	1.40	3/21/2018	3/21/2018	\$50,000,000	\$49,981,500	89113XFY5
\$50,000,000	TD BANK 1.40 03/18	1.40	3/21/2018	3/21/2018	\$50,000,000	\$49,981,500	89113XFX7
\$25,000,000	TD BANK 1.37 02/18	1.37	2/28/2018	2/28/2018	\$25,000,000	\$24,993,000	89113XDD3
\$50,000,000	TD BANK VAR 1.32 11/17	1.32	11/29/2017	11/29/2017	\$50,000,000	\$50,000,000	89113W2D7
\$50,000,000	UNITED BANK 1.21 10/18 (2) (7)	1.21	11/1/2017	10/4/2018	\$50,000,000	\$50,000,000	n/a
\$2,556,835,054					\$2,556,826,698	\$2,556,883,896	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>COMMERCIAL PAPER AND CORPORATE SECURITIES (29.81%)</b>							
\$24,842,917	APPLE INC 1.30 02/18	1.30	2/27/2018	2/27/2018	\$24,893,472	\$24,893,500	03785EBT0
\$24,859,125	APPLE INC 1.26 12/17	1.26	12/4/2017	12/4/2017	\$24,971,125	\$24,973,500	03785DZ41
\$24,867,000	APPLE INC 1.26 12/17	1.26	12/4/2017	12/4/2017	\$24,971,125	\$24,973,500	03785DZ41
\$24,843,556	APPLE INC 1.28 01/18	1.28	1/3/2018	1/3/2018	\$24,944,000	\$24,948,500	03785EA38
\$24,842,333	APPLE INC 1.29 01/18	1.29	1/16/2018	1/16/2018	\$24,931,917	\$24,936,000	03785EAG9
\$24,837,500	APPLE INC 1.30 03/18	1.30	3/19/2018	3/19/2018	\$24,875,417	\$24,874,250	03785ECK8
\$24,837,500	APPLE INC 1.30 03/18	1.30	3/19/2018	3/19/2018	\$24,875,417	\$24,874,250	03785ECK8
\$24,844,778	APPLE INC 1.27 01/18	1.27	1/2/2018	1/2/2018	\$24,945,319	\$24,949,250	03785EA20
\$49,998,472	AUTOMATED DATA PROCESSING DISCOUNT NOTE 0.00 11/17	0.00	11/1/2017	11/1/2017	\$50,000,000	\$49,998,442	0530A2Y12
\$4,999,847	AUTOMATED DATA PROCESSING DISCOUNT NOTE 0.00 11/17	0.00	11/1/2017	11/1/2017	\$5,000,000	\$4,999,844	0530A2Y12
\$49,996,889	AUTOMATED DATA PROCESSING DISCOUNT NOTE 0.00 11/17	0.00	11/2/2017	11/2/2017	\$49,998,444	\$49,996,878	0530A2Y20
\$49,996,889	AUTOMATED DATA PROCESSING DISCOUNT NOTE 0.00 11/17	0.00	11/2/2017	11/2/2017	\$49,998,444	\$49,996,878	0530A2Y20
\$49,996,889	AUTOMATED DATA PROCESSING DISCOUNT NOTE 0.00 11/17	0.00	11/2/2017	11/2/2017	\$49,998,444	\$49,996,878	0530A2Y20
\$24,849,484	COCA COLA 1.29 01/18	1.29	1/10/2018	1/10/2018	\$24,937,656	\$24,940,500	19121BAA7
\$24,862,042	COCA COLA 1.29 01/18	1.29	1/10/2018	1/10/2018	\$24,937,292	\$24,940,500	19121BAA7
\$24,841,708	COCA COLA 1.31 02/18	1.31	2/6/2018	2/6/2018	\$24,911,757	\$24,913,250	19121BB65
\$24,846,000	COCA COLA 1.31 02/18	1.31	2/6/2018	2/6/2018	\$24,911,083	\$24,913,250	19121BB65
\$14,907,600	COCA COLA 1.32 02/18	1.32	2/14/2018	2/14/2018	\$14,942,250	\$14,943,000	19121BBE8
\$24,840,799	COCA COLA 1.31 03/18	1.31	3/9/2018	3/9/2018	\$24,883,556	\$24,880,750	19121BC98
\$24,877,500	COCA COLA DISCOUNT NOTE 0.00 11/17	0.00	11/2/2017	11/2/2017	\$24,999,167	\$24,998,500	19121AY21
\$24,919,743	DEXIA 1.27 12/17	1.27	12/21/2017	12/21/2017	\$24,955,903	\$24,919,743	25214PBA0
\$24,947,424	EXXON MOBIL 1.13 11/17	1.13	11/3/2017	11/3/2017	\$24,998,431	\$24,997,750	30229AY37
\$24,943,750	EXXON MOBIL DISCOUNT NOTE 0.00 11/17	0.00	11/1/2017	11/1/2017	\$25,000,000	\$24,999,250	30229AY11
\$24,935,653	JOHNSON & JOHNSON 1.13 11/17	1.13	11/6/2017	11/6/2017	\$24,996,076	\$24,995,500	47816FY62
\$14,396,160	MICROSOFT 1.30 02/18	1.30	2/20/2018	2/20/2018	\$14,417,426	\$14,416,232	19121BBL2
\$9,946,556	MICROSOFT 1.30 02/18	1.30	2/20/2018	2/20/2018	\$9,959,917	\$9,959,400	19121BBL2
\$24,842,618	MICROSOFT 1.31 03/18	1.31	3/12/2018	3/12/2018	\$24,880,826	\$24,877,500	19121BCC1
\$24,849,500	MICROSOFT 1.29 01/18	1.29	1/9/2018	1/9/2018	\$24,938,188	\$24,941,250	19121BA90
\$24,899,181	MICROSOFT 1.22 01/18	1.22	1/9/2018	1/9/2018	\$24,941,542	\$24,942,750	59515NA94
\$24,837,500	MICROSOFT 1.30 3/18	1.30	3/12/2018	3/12/2018	\$24,881,736	\$24,880,250	59515NCC5
\$24,907,500	MICROSOFT 1.20 01/17	1.20	11/28/2017	11/28/2017	\$24,977,500	\$24,978,250	59515MYU3
\$9,972,139	MICROSOFT 1.18 11/17	1.18	11/7/2017	11/7/2017	\$9,998,033	\$9,997,900	59515MY74
\$24,898,354	NATL. SEC. CLEARING CORP 1.23 12/17	1.23	12/15/2017	12/15/2017	\$24,962,417	\$24,962,250	63763PZF9
\$24,871,021	NATL. SEC. CLEARING CORP 1.23 11/17	1.23	11/13/2017	11/13/2017	\$24,989,750	\$24,989,500	63763PYD5
\$24,848,090	NATL. SEC. CLEARING CORP 1.25 11/17	1.25	11/28/2017	11/28/2017	\$24,976,563	\$24,977,000	63763PYU7
\$24,837,500	NATL. SEC. CLEARING CORP 1.30 02/17	1.30	12/11/2017	12/11/2017	\$24,963,889	\$24,965,750	63763PZB8
\$24,897,500	NATL. SEC. CLEARING CORP 1.23 12/17	1.23	12/12/2017	12/12/2017	\$24,964,979	\$24,965,000	63763PZC6
\$24,924,597	NATL. SEC. CLEARING CORP 1.22 12/17	1.22	12/18/2017	12/18/2017	\$24,960,181	\$24,959,750	63763PZJ1
\$24,922,903	NATL. SEC. CLEARING CORP 1.22 12/17	1.22	12/20/2017	12/20/2017	\$24,958,486	\$24,958,000	63763PZL6
\$24,921,007	NATL. SEC. CLEARING CORP 1.25 01/18	1.25	1/16/2018	1/16/2018	\$24,934,028	\$24,932,750	63763QAG2
\$24,875,000	NATL. SEC. CLEARING CORP 1.20 01/17	1.20	11/3/2017	11/3/2017	\$24,998,333	\$24,997,500	63763PY37
\$24,858,688	NATL. SEC. CLEARING CORP 1.33 03/18	1.33	3/20/2018	3/20/2018	\$24,871,618	\$24,865,750	63763QCL9
\$24,836,833	NATL. SEC. CLEARING CORP 1.32 03/18	1.32	3/8/2018	3/8/2018	\$24,883,583	\$24,881,750	19121BC80
\$24,929,111	PROCTER & GAMBLE 1.15 11/17	1.15	11/21/2017	11/21/2017	\$24,983,889	\$24,983,750	74271TYM9
\$24,932,118	PROCTER & GAMBLE 1.15 11/17	1.15	11/21/2017	11/21/2017	\$24,984,028	\$24,983,750	74271TYM9
\$24,938,507	PROCTER & GAMBLE 1.15 11/17	1.15	11/22/2017	11/22/2017	\$24,983,229	\$24,983,000	74271TYN7
\$24,928,500	PROCTER & GAMBLE 1.17 12/17	1.17	12/5/2017	12/5/2017	\$24,972,375	\$24,972,750	74271TZ55
\$24,828,750	TOYOTA MOTOR CREDIT CORP 1.37 01/18	1.37	1/22/2018	1/22/2018	\$24,921,986	\$24,928,000	89233HAN4
\$24,833,125	TOYOTA MOTOR CREDIT CORP 1.35 01/18	1.35	1/25/2018	1/25/2018	\$24,920,313	\$24,925,000	89233HAR5
\$24,826,444	TOYOTA MOTOR CREDIT CORP 1.42 03/18	1.42	3/21/2018	3/21/2018	\$24,861,944	\$24,866,000	89233HCM4
\$24,848,750	TOYOTA MOTOR CREDIT CORP 1.21 11/17	1.21	11/21/2017	11/21/2017	\$24,983,194	\$24,984,000	89233GYM2
\$24,832,500	TOYOTA MOTOR CREDIT CORP 1.34 12/17	1.34	12/19/2017	12/19/2017	\$24,955,333	\$24,959,500	89233GZK5
\$24,821,771	TOYOTA MOTOR CREDIT CORP 1.45 04/18	1.45	4/18/2018	4/18/2018	\$24,830,833	\$24,831,750	89233HDJ0

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>							
\$24,832,833	TOYOTA MOTOR CREDIT CORP 1.36 03/18	1.36	3/9/2018	3/9/2018	\$24,879,111	\$24,879,750	89233HC93
\$25,000,000	TOYOTA MOTOR CREDIT CORP VAR 1.30 11/17	1.30	11/6/2017	11/30/2017	\$25,000,000	\$25,000,000	89233AVT3
\$7,746,695	TOYOTA MOTOR CREDIT CORP VAR 1.68 01/18	1.68	1/12/2018	1/12/2018	\$7,746,260	\$7,744,437	89236TCB9
\$25,000,000	TOYOTA MOTOR CREDIT CORP VAR 1.32 11/17	1.32	11/7/2017	11/7/2017	\$25,000,000	\$25,000,000	89233AWS4
\$25,000,000	TOYOTA MOTOR CREDIT CORP VAR 1.37 01/18	1.37	1/3/2018	1/3/2018	\$25,000,000	\$25,000,000	89233AWT2
\$250,000,000	U.S. BANK 1.10 01/17(2)	1.10	11/1/2017	11/15/2017	\$250,000,000	\$250,000,000	n/a
\$1,706,177,147					\$1,709,357,785	\$1,709,343,881	
<b>\$5,732,006,554</b>					<b>\$5,734,696,589</b>	<b>\$5,734,631,552</b>	

Fund Net Asset Value = \$.99068 per unit (3)

Effective 7-Day Net Yield = 1.20% (4)

Effective 7-Day Gross Yield = 1.23%

WAM(R) = 35 Days (5)

WAM(F) = 88 Days (6)

- (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) Includes designated surplus reserve.
- (4) Includes approximately 3-4 basis points of expenses and a 10 basis point contribution to the designated surplus reserve each day the size of the reserve is less than one percent of the size of the Short-Term Investment Fund.
- (5) Weighted average maturity to the next reset date.
- (6) Weighted average maturity to final maturity date.
- (7) Citizens Bank PA, First Republic Bank and United Bank deposits are backed by irrevocable standby letter of credit provided by the Federal Home Loan Bank of Pittsburgh and San Francisco guaranteeing principal amount.