

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (19.63%)							
\$1,897,289	FANNIE MAE 1.05 4/18	1.05	10/17/2017	4/17/2018	\$1,897,982	\$1,897,562	3136G1JV2
\$4,451,424	FANNIE MAE 0.875 10/17	0.88	10/26/2017	10/26/2017	\$4,450,110	\$4,449,497	3135G0PQ0
\$4,047,145	FANNIE MAE 0.875 10/17	0.88	10/26/2017	10/26/2017	\$4,049,578	\$4,049,542	3135G0PQ0
\$2,247,863	FANNIE MAE 0.875 10/17	0.88	10/26/2017	10/26/2017	\$2,249,653	\$2,249,746	3135G0PQ0
\$9,967,340	FANNIE MAE 0.875 5/18	0.88	11/21/2017	5/21/2018	\$9,978,164	\$9,974,440	3135G0WJ8
\$2,955,055	FANNIE MAE 0.875 5/18	0.88	11/21/2017	5/21/2018	\$2,958,375	\$2,958,419	3135G0WJ8
\$4,982,995	FANNIE MAE 0.875 5/18	0.88	11/21/2017	5/21/2018	\$4,987,594	\$4,987,220	3135G0WJ8
\$1,794,537	FANNIE MAE 0.875 5/18	0.88	11/21/2017	5/21/2018	\$1,795,747	\$1,795,399	3135G0WJ8
\$1,986,896	FANNIE MAE 1.05 5/18	1.05	11/25/2017	5/25/2018	\$1,990,000	\$1,986,794	3135G0XK4
\$6,043,545	FANNIE MAE 0.875 12/17	0.88	12/20/2017	12/20/2017	\$6,048,174	\$6,048,120	3135G0RT2
\$3,994,432	FANNIE MAE 0.875 12/17	0.88	12/20/2017	12/20/2017	\$3,997,816	\$3,998,096	3135G0RT2
\$998,500	FANNIE MAE 0.87 12/17	0.87	12/26/2017	12/26/2017	\$1,000,000	\$999,391	3136G14R7
\$2,500,230	FANNIE MAE 1.30 6/18	1.30	12/27/2017	6/27/2018	\$2,500,225	\$2,499,615	3136G0QL8
\$11,958,600	FANNIE MAE 0.85 7/18	0.85	1/13/2018	7/13/2018	\$11,961,816	\$11,949,612	3135G0L43
\$2,990,010	FANNIE MAE 0.85 7/18	0.85	1/13/2018	7/13/2018	\$2,990,786	\$2,987,403	3135G0L43
\$11,953,120	FANNIE MAE 0.875 7/18	0.88	1/27/2018	7/27/2018	\$11,986,149	\$11,953,536	3135G0L84
\$14,964,150	FANNIE MAE 0.875 2/18	0.88	2/8/2018	2/8/2018	\$14,980,500	\$14,980,110	3135G0TG8
\$998,700	FANNIE MAE 1.00 2/18	1.00	2/28/2018	2/28/2018	\$1,000,000	\$999,023	3136G05Y3
\$15,496,007	FANNIE MAE 0.875 3/18	0.88	3/28/2018	3/28/2018	\$15,509,576	\$15,511,791	3135G0J61
\$16,964,300	FANNIE MAE VAR 10/17	1.24	10/5/2017	10/5/2017	\$16,999,757	\$17,000,308	3135G0F57
\$5,013,565	FED FARM CREDIT 1.23 10/17	1.23	10/4/2017	10/4/2017	\$5,000,142	\$5,000,085	3133ED3Z3
\$4,678,528	FED FARM CREDIT 4.25 4/18	4.25	10/16/2017	4/16/2018	\$4,643,724	\$4,642,713	31331YF21
\$996,180	FED FARM CREDIT 0.75 4/18	0.75	10/18/2017	4/18/2018	\$997,406	\$997,428	3133EF3B1
\$2,173,580	FED FARM CREDIT 5.05 11/17	5.05	11/15/2017	11/15/2017	\$2,110,750	\$2,109,992	31331YEK2
\$2,996,310	FED FARM CREDIT 0.87 11/17	0.87	11/27/2017	11/27/2017	\$2,999,392	\$2,999,037	3133EC5A8
\$998,358	FED FARM CREDIT 0.84 12/17	0.84	12/13/2017	12/13/2017	\$999,445	\$999,468	3133EC7B4
\$8,267,119	FED FARM CREDIT 1.125 12/17	1.13	12/18/2017	12/18/2017	\$8,253,505	\$8,247,872	3133EEFE5
\$1,499,730	FED FARM CREDIT 1.125 12/17	1.13	12/18/2017	12/18/2017	\$1,499,888	\$1,499,613	3133EEFE5
\$1,001,730	FED FARM CREDIT 1.34 12/17	1.34	12/29/2017	12/29/2017	\$1,000,535	\$1,000,731	3133EDE99
\$2,994,564	FED FARM CREDIT 0.91 3/18	0.91	3/1/2018	3/1/2018	\$2,995,996	\$2,996,490	3133ECGW8
\$15,000,000	FED FARM CREDIT VAR 3/19	1.13	10/1/2017	3/1/2019	\$15,000,000	\$14,992,627	3133EHLR2
\$25,001,225	FED FARM CREDIT VAR 1/19	1.28	10/3/2017	1/3/2019	\$25,000,770	\$25,043,514	3133EG2V6
\$14,995,545	FED FARM CREDIT VAR 10/17	1.25	10/13/2017	10/13/2017	\$14,999,926	\$15,000,941	3133EFJT5
\$9,997,100	FED FARM CREDIT VAR 10/17	1.25	10/13/2017	10/13/2017	\$9,999,952	\$10,000,628	3133EFJT5
\$3,496,675	FED FARM CREDIT VAR 10/17	1.25	10/13/2017	10/13/2017	\$3,499,925	\$3,500,220	3133EFJT5
\$9,185,409	FED FARM CREDIT VAR 1/18	1.26	10/17/2017	1/17/2018	\$9,206,464	\$9,215,794	3133EEZM5
\$29,994,000	FED FARM CREDIT VAR 7/19	1.17	10/17/2017	7/17/2019	\$29,994,625	\$29,983,970	3133EHRH8
\$3,000,030	FED FARM CREDIT VAR 10/18	1.30	10/22/2017	10/22/2018	\$3,000,017	\$3,004,995	3133EFKN6
\$9,974,400	FED FARM CREDIT VAR 3/18	1.27	10/22/2017	3/22/2018	\$9,993,842	\$10,008,891	3133EEN71
\$4,999,750	FED FARM CREDIT VAR 2/18	1.39	10/23/2017	2/23/2018	\$4,999,950	\$5,005,860	3133EFE29
\$5,002,195	FED FARM CREDIT VAR 1/18	1.38	10/25/2017	1/25/2018	\$5,000,398	\$5,004,541	3133EFVY0
\$1,507,395	FED FARM CREDIT VAR 2/19	1.41	10/25/2017	2/25/2019	\$1,505,702	\$1,505,388	3133EGBU8
\$4,986,270	FED FARM CREDIT VAR 1/18	1.28	10/30/2017	1/30/2018	\$4,997,667	\$5,000,158	3133EE5C0

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 2/18	1.43	11/1/2017	2/1/2018	\$9,999,493	\$10,008,625	3133EFWZ6
\$5,007,485	FED FARM CREDIT VAR 2/18	1.43	11/1/2017	2/1/2018	\$5,001,441	\$5,004,312	3133EFWZ6
\$14,986,155	FED FARM CREDIT VAR 2/18	1.28	11/6/2017	2/6/2018	\$14,997,674	\$15,007,249	3133EEMX5
\$25,000,000	FED FARM CREDIT VAR 8/19	1.17	11/16/2017	8/16/2019	\$25,000,000	\$24,990,691	3133EHVD2
\$14,956,453	FED FARM CREDIT VAR 2/18	1.30	11/20/2017	2/20/2018	\$14,991,788	\$15,009,382	3133EE7B0
\$14,956,821	FED FARM CREDIT VAR 2/18	1.30	11/20/2017	2/20/2018	\$14,991,792	\$15,009,382	3133EE7B0
\$3,191,296	FED FARM CREDIT VAR 6/18	1.29	12/1/2017	6/1/2018	\$3,197,213	\$3,202,967	3133EEQ78
\$25,000,000	FED FARM CREDIT VAR 6/19	1.19	12/5/2017	6/5/2019	\$25,000,000	\$24,995,884	3133EHLV3
\$25,001,250	FED FARM CREDIT VAR 6/19	1.19	12/5/2017	6/5/2019	\$25,001,048	\$24,995,884	3133EHLV3
\$24,997,500	FED FARM CREDIT VAR 9/19	1.18	12/5/2017	9/5/2019	\$24,997,589	\$24,997,597	3133EHWZ2
\$24,997,500	FED FARM CREDIT VAR 9/19	1.18	12/5/2017	9/5/2019	\$24,997,589	\$24,997,597	3133EHWZ2
\$24,998,250	FED FARM CREDIT VAR 3/19	1.28	12/6/2017	3/6/2019	\$24,998,751	\$24,988,115	3133EHAU7
\$25,000,000	FED FARM CREDIT VAR 3/19	1.28	12/6/2017	3/6/2019	\$25,000,000	\$24,988,115	3133EHAU7
\$19,918,400	FED FARM CREDIT VAR 3/18	1.27	12/9/2017	3/9/2018	\$19,982,906	\$20,016,670	3133EEV80
\$5,008,110	FED FARM CREDIT VAR 9/18	1.42	12/12/2017	9/12/2018	\$5,004,519	\$5,012,398	3133EGTW5
\$9,998,000	FED FARM CREDIT VAR 6/18	1.37	12/13/2017	6/13/2018	\$9,999,301	\$10,015,308	3133EGER2
\$2,386,745	FED FARM CREDIT VAR 3/18	1.28	12/26/2017	3/26/2018	\$2,389,209	\$2,391,321	3133EEUZ1
\$10,004,610	FED FARM CREDIT VAR 3/18	1.28	12/26/2017	3/26/2018	\$10,001,200	\$10,005,527	3133EEUZ1
\$1,346,865	FED FARM CREDIT DISCOUNT NOTE 0.00 4/18	0.00	4/9/2018	4/9/2018	\$1,351,243	\$1,351,646	313313VH8
\$2,997,393	FED HOME LOAN BANK 1.125 4/18	1.13	10/17/2017	4/17/2018	\$2,998,116	\$2,998,521	3130A4Q88
\$1,001,687	FED HOME LOAN BANK 1.48 4/18	1.48	10/17/2017	4/17/2018	\$1,001,176	\$1,001,215	3130A0QT0
\$3,092,155	FED HOME LOAN BANK 4.11 4/18	4.11	10/18/2017	4/18/2018	\$3,071,564	\$3,072,359	3133XQSE3
\$2,997,330	FED HOME LOAN BANK 1.125 4/18	1.13	10/25/2017	4/25/2018	\$2,998,050	\$2,997,726	3130A4GJ5
\$1,496,865	FED HOME LOAN BANK 1.00 5/18	1.00	11/4/2017	5/4/2018	\$1,497,958	\$1,497,422	3130A57K9
\$9,541,405	FED HOME LOAN BANK 1.125 5/18	1.13	11/16/2017	5/16/2018	\$9,544,312	\$9,540,889	3130ABFV3
\$2,001,880	FED HOME LOAN BANK 0.94 11/17	0.94	11/17/2017	11/17/2017	\$2,000,336	\$1,999,668	3130A6SA6
\$2,498,856	FED HOME LOAN BANK 5.00 11/17	5.00	11/17/2017	11/17/2017	\$2,433,050	\$2,431,650	3133XMQ87
\$10,481,550	FED HOME LOAN BANK 5.00 11/17	5.00	11/17/2017	11/17/2017	\$10,204,869	\$10,198,862	3133XMQ87
\$15,396,645	FED HOME LOAN BANK 5.00 11/17	5.00	11/17/2017	11/17/2017	\$15,075,475	\$15,072,210	3133XMQ87
\$23,551,465	FED HOME LOAN BANK 1.125 12/17	1.13	12/8/2017	12/8/2017	\$23,509,357	\$23,502,397	3130A3HF4
\$10,010,990	FED HOME LOAN BANK 1.125 12/17	1.13	12/8/2017	12/8/2017	\$10,002,093	\$10,001,020	3130A3HF4
\$25,280,650	FED HOME LOAN BANK 2.125 12/17	2.13	12/8/2017	12/8/2017	\$25,058,902	\$25,043,875	313371N28
\$2,826,410	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$2,825,300	\$2,824,517	3130A6SW8
\$10,004,977	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$10,001,063	\$9,998,290	3130A6SW8
\$10,005,990	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$10,001,279	\$9,998,290	3130A6SW8
\$20,025,360	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$20,006,071	\$19,996,580	3130A6SW8
\$15,018,525	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$15,004,395	\$14,997,435	3130A6SW8
\$8,000,400	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$8,000,087	\$7,998,416	3130AAH50
\$10,000,000	FED HOME LOAN BANK 1.00 12/17	1.00	12/19/2017	12/19/2017	\$10,000,000	\$9,998,020	3130AAH50
\$1,140,927	FED HOME LOAN BANK 0.875 6/18	0.88	12/29/2017	6/29/2018	\$1,141,645	\$1,141,809	3130A8BD4
\$2,793,227	FED HOME LOAN BANK 0.75 1/18	0.75	1/19/2018	1/19/2018	\$2,796,348	\$2,796,881	3130A8SE4
\$2,515,965	FED HOME LOAN BANK 2.00 9/18	2.00	3/14/2018	9/14/2018	\$2,515,694	\$2,513,960	313375K48
\$2,986,276	FED HOME LOAN BANK 0.875 3/18	0.88	3/19/2018	3/19/2018	\$2,989,658	\$2,990,855	3130A7CX1
\$1,995,700	FED HOME LOAN BANK 1.10 9/18	1.10	3/21/2018	9/21/2018	\$1,995,897	\$1,994,744	3130A9AC5
\$25,000,000	FED HOME LOAN BANK VAR 8/19	1.17	10/1/2017	8/1/2019	\$25,000,000	\$24,992,445	3130ABXG6

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$25,001,225	FED HOME LOAN BANK VAR 8/19	1.17	10/7/2017	8/7/2019	\$25,001,133	\$24,995,425	3130AC2N3
\$25,001,850	FED HOME LOAN BANK VAR 1/19	1.15	10/14/2017	1/14/2019	\$25,001,584	\$24,993,661	3130ABSV9
\$39,018,938	FED HOME LOAN BANK VAR 1/19	1.10	10/18/2017	1/18/2019	\$39,012,555	\$38,967,119	3130AANZ7
\$15,000,150	FED HOME LOAN BANK VAR 7/19	1.17	10/19/2017	7/19/2019	\$15,000,143	\$15,001,478	3130ABUX2
\$25,000,350	FED HOME LOAN BANK VAR 2/19	1.17	10/25/2017	2/25/2019	\$25,000,326	\$24,993,073	3130ACBS2
\$6,195,796	FED HOME LOAN BANK VAR 5/19	1.12	11/10/2017	5/10/2019	\$6,195,881	\$6,193,917	3130ABE28
\$15,001,455	FED HOME LOAN BANK VAR 2/18	1.32	11/22/2017	2/22/2018	\$15,000,287	\$15,011,581	3130A7DE2
\$25,000,000	FED HOME LOAN BANK VAR 5/19	1.16	11/24/2017	5/24/2019	\$25,000,000	\$25,001,451	3130ABHN9
\$21,989,748	FED HOME LOAN BANK VAR 5/19	1.16	11/24/2017	5/24/2019	\$21,990,941	\$21,994,326	3130ABHZ2
\$24,973,250	FED HOME LOAN BANK VAR 3/19	1.08	12/6/2017	3/6/2019	\$24,978,657	\$24,962,157	3130AAWH7
\$3,995,552	FED HOME LOAN BANK VAR 3/19	1.08	12/6/2017	3/6/2019	\$3,996,446	\$3,993,945	3130AAWH7
\$10,000,600	FED HOME LOAN BANK VAR 3/18	1.32	12/8/2017	3/8/2018	\$10,000,132	\$10,007,740	3130A7G90
\$10,001,220	FED HOME LOAN BANK VAR 3/18	1.32	12/8/2017	3/8/2018	\$10,000,270	\$10,007,740	3130A7G90
\$4,098,885	FED HOME LOAN BANK VAR 6/19	1.15	12/12/2017	6/12/2019	\$4,098,960	\$4,099,357	3130ABK54
\$8,308,920	FED HOME LOAN BANK DISCOUNT NOTE 0.00 10/17	0.00	10/27/2017	10/27/2017	\$8,344,000	\$8,344,255	313385NM4
\$49,747,222	FED HOME LOAN BANK DISCOUNT NOTE 0.00 11/17	0.00	11/1/2017	11/1/2017	\$49,956,944	\$49,958,350	313385NS1
\$6,934,054	FED HOME LOAN BANK DISCOUNT NOTE 0.00 12/17	0.00	12/21/2017	12/21/2017	\$6,985,038	\$6,983,823	313385QU3
\$9,903,944	FED HOME LOAN BANK DISCOUNT NOTE 0.00 12/17	0.00	12/29/2017	12/29/2017	\$9,976,514	\$9,974,580	313385RC2
\$4,212,420	FREDDIE MAC 0.75 4/18	0.75	10/9/2017	4/9/2018	\$4,218,754	\$4,218,338	3137EAEA3
\$1,070,969	FREDDIE MAC 0.75 4/18	0.75	10/9/2017	4/9/2018	\$1,072,303	\$1,072,036	3137EAEA3
\$3,187,616	FREDDIE MAC 0.75 4/18	0.75	10/9/2017	4/9/2018	\$3,191,475	\$3,191,178	3137EAEA3
\$5,756,931	FREDDIE MAC 1.05 4/18	1.05	10/11/2017	4/11/2018	\$5,760,534	\$5,760,847	3134G8UD9
\$2,625,435	FREDDIE MAC 5.125 11/17	5.13	11/17/2017	11/17/2017	\$2,554,139	\$2,552,847	3137EABA6
\$25,034,665	FREDDIE MAC 1.00 12/17	1.00	12/15/2017	12/15/2017	\$25,007,738	\$24,995,600	3137EADX4
\$25,028,200	FREDDIE MAC 1.00 12/17	1.00	12/15/2017	12/15/2017	\$25,006,429	\$24,995,600	3137EADX4
\$4,577,700	FREDDIE MAC 0.75 1/18	0.75	1/12/2018	1/12/2018	\$4,582,446	\$4,582,637	3137EADN6
\$1,994,398	FREDDIE MAC 1.00 7/18	1.00	1/27/2018	7/27/2018	\$1,998,202	\$1,994,592	3134G9X51
\$2,993,042	FREDDIE MAC 1.05 7/18	1.05	1/27/2018	7/27/2018	\$2,997,767	\$2,991,960	3134G9Q67
\$1,620,970	FREDDIE MAC 0.875 3/18	0.88	3/7/2018	3/7/2018	\$1,622,396	\$1,622,689	3137EADP1
\$10,000,000	FREDDIE MAC VAR 3/18	1.34	12/8/2017	3/8/2018	\$10,000,000	\$10,009,963	3134G8PF0
\$24,874,535	FREDDIE MAC DISCOUNT NOTE 0.00 11/17	0.00	11/2/2017	11/2/2017	\$24,977,444	\$24,978,475	313397NT4
\$1,238,516,888.88					\$1,238,136,906.01	\$1,238,076,041.24	

REPURCHASE AGREEMENTS (8.32%)							
\$200,000,000	MERRILL LYNCH 1.01 10/17	1.01	10/2/2017	10/2/2017	\$200,000,000	\$200,000,000	n/a
\$25,000,000	RBC 0.90 10/17	0.90	10/2/2017	10/2/2017	\$25,000,000	\$25,000,000	n/a
\$300,000,000	RBC 1.01 10/17	1.01	10/2/2017	10/2/2017	\$300,000,000	\$300,000,000	n/a
\$525,000,000					\$525,000,000	\$525,000,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
DEPOSIT INSTRUMENTS (43.98%)							
\$225,000,000	BB&T COMPANY 1.26 10/17 (2)	1.26	10/17/2017	10/4/2018	\$225,000,000	\$225,000,000	n/a
\$874	BNY MELLON MONEY DEPOSIT 0.01 10/17	0.01	10/2/2017	10/2/2017	\$874	\$874	n/a
\$125,000,000	BANK OF TOKYO 1.13 10/17	1.13	10/4/2017	10/4/2017	\$125,000,000	\$125,000,000	06539RGQ4
\$100,000,000	BANK OF TOKYO 1.16 10/17	1.16	10/3/2017	10/3/2017	\$100,000,000	\$100,000,000	06539RGN1
\$225,000,000	CITIZENS BANK PA (2)(7)	1.18	10/2/2017	10/2/2017	\$225,000,000	\$225,000,000	n/a
\$300,000,000	DZ BANK 1.06 10/17	1.06	10/2/2017	10/2/2017	\$300,000,000	\$300,000,000	n/a
\$50,001,667	FIRST REPUBLIC BANK 1.20 10/17(2)(7)	1.20	10/2/2017	10/4/2018	\$50,001,667	\$50,001,667	n/a
\$200,000,000	FIRST REPUBLIC BANK 1.30 10/17 (2)(7)	1.30	10/3/2017	12/20/2017	\$200,000,000	\$200,000,000	n/a
\$150,000,000	NORDEA BANK 1.03 10/17	1.03	10/2/2017	10/2/2017	\$150,000,000	\$150,000,000	99NORD185
\$30,000,000	NORDEA BANK 1.12 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 3/18	1.37	3/23/2018	3/23/2018	\$30,000,000	\$30,000,000	99NORD181
\$250,000,000	SCOTIA BANK 1.20 10/17 (2)	1.20	10/2/2017	10/2/2017	\$250,000,000	\$250,000,000	n/a
\$200,000,000	SUMITOMO BANK 1.17 10/18 (2)	1.17	10/2/2017	10/2/2017	\$200,000,000	\$200,000,000	n/a
\$25,003,891	ROYAL BANK CANADA 1.31 10/17	1.31	10/19/2017	10/19/2017	\$25,000,722	\$25,001,250	78009NK62
\$2,501,255	ROYAL BANK CANADA 1.40 10/17	1.40	10/13/2017	10/13/2017	\$2,500,094	\$2,500,050	78010U4A2
\$25,012,500	ROYAL BANK CANADA 1.50 1/4/18	1.50	1/4/2018	1/4/2018	\$25,008,996	\$25,013,250	78009NP59
\$30,034,200	ROYAL BANK CANADA VAR 10/17	1.70	10/13/2017	10/13/2017	\$30,003,664	\$30,006,180	78009NK47
\$10,000,800	ROYAL BANK CANADA VAR 10/5/17	1.71	10/5/2017	10/5/2017	\$10,000,533	\$10,000,920	78009NJ31
\$50,000,000	ROYAL BANK CANADA VAR 12/17	1.33	10/19/2017	12/19/2017	\$50,000,000	\$50,005,900	78009NU61
\$50,000,000	ROYAL BANK CANADA VAR 3/27/18	1.37	12/27/2017	3/27/2018	\$50,000,000	\$50,000,000	78009N2G0
\$57,081,000	SVENSKA HANDELSBANKEN 1.05 10/17	1.05	10/2/2017	10/2/2017	\$57,081,000	\$57,081,000	n/a
\$50,000,000	SVENSKA HANDELSBANKEN 1.23 10/17	1.23	10/3/2017	10/3/2017	\$50,000,000	\$50,000,000	86958JQR3
\$50,000,000	SVENSKA HANDELSBANKEN 1.24 10/17	1.24	10/10/2017	10/10/2017	\$50,000,000	\$50,000,500	86958JRC5
\$25,000,000	SVENSKA HANDELSBANKEN 1.25 10/17	1.25	10/23/2017	10/23/2017	\$25,000,000	\$25,000,750	86958JRD4
\$25,000,000	SVENSKA HANDELSBANKEN 1.4 10/18	1.40	10/28/2017	10/28/2018	\$25,000,000	\$25,000,000	86958JUHO
\$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 1.4 3/18	1.40	3/26/2018	3/26/2018	\$25,000,000	\$25,001,500	86958JUF4
\$50,000,000	SVENSKA HANDELSBANKEN VAR 10/17	1.31	10/2/2017	10/27/2017	\$50,000,000	\$50,004,750	86958JMR7
\$25,000,000	TD BANK 1.27 10/17	1.27	10/6/2017	10/6/2017	\$25,000,000	\$25,000,500	89113W4X1
\$25,000,000	TD BANK 1.35 12/17	1.35	12/4/2017	12/4/2017	\$25,000,000	\$25,004,250	89113W2R6
\$25,000,000	TD BANK 1.37 1/18	1.37	1/2/2018	1/2/2018	\$25,000,000	\$25,006,750	89113W4Y9
\$25,000,000	TD BANK 1.37 2/18	1.37	2/28/2018	2/28/2018	\$25,000,000	\$25,003,500	89113XDD3
\$50,000,000	TD BANK 1.40 3/18	1.40	3/21/2018	3/21/2018	\$50,000,000	\$50,002,000	89113XFY5
\$50,000,000	TD BANK 1.40 3/18	1.40	3/21/2018	3/21/2018	\$50,000,000	\$50,002,000	89113XFX7
\$50,000,000	TD BANK VAR 11/17	1.32	10/30/2017	11/29/2017	\$50,000,000	\$50,000,000	89113W2D7
\$50,000,000	UNITED BANK 1.20 10/18 (2) (7)	1.21	10/2/2017	10/2/2017	\$50,000,000	\$50,000,000	n/a
\$2,774,636,186					\$2,774,597,550	\$2,774,638,340	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
COMMERCIAL PAPER AND CORPORATE SECURITIES (28.07%)							
\$24,842,917	APPLE INC	1.30 02/18	2/27/2018	2/27/2018	\$24,865,486	\$24,868,750	03785EBT0
\$24,859,125	APPLE INC	1.26 12/17	12/4/2017	12/4/2017	\$24,944,000	\$24,947,750	03785DZ41
\$24,867,000	APPLE INC	1.26 12/17	12/4/2017	12/4/2017	\$24,944,000	\$24,947,750	03785DZ41
\$24,843,556	APPLE INC	1.28 01/18	1/3/2018	1/3/2018	\$24,916,444	\$24,920,250	03785EA38
\$24,842,333	APPLE INC	1.29 01/18	1/16/2018	1/16/2018	\$24,904,146	\$24,908,000	03785EAG9
\$24,837,500	APPLE INC	1.30 03/18	3/19/2018	3/19/2018	\$24,847,431	\$24,849,000	03785ECK8
\$24,837,500	APPLE INC	1.30 03/18	3/19/2018	3/19/2018	\$24,847,431	\$24,849,000	03785ECK8
\$24,844,778	APPLE INC	1.27 01/18	1/2/2018	1/2/2018	\$24,917,979	\$24,921,000	03785EA20
\$24,849,484	COCA COLA	1.28 01/18	1/10/2018	1/10/2018	\$24,910,047	\$24,911,500	19121BAA7
\$24,862,042	COCA COLA	1.29 01/18	1/10/2018	1/10/2018	\$24,909,521	\$24,911,500	19121BAA7
\$24,877,500	COCA COLA	1.20 11/17	11/2/2017	11/2/2017	\$24,973,333	\$24,973,750	19121AY21
\$24,841,708	COCA COLA	1.31 02/18	2/6/2018	2/6/2018	\$24,883,556	\$24,885,000	19121BB65
\$24,846,000	COCA COLA	1.32 02/18	2/6/2018	2/6/2018	\$24,882,667	\$24,885,000	19121BB65
\$14,907,600	COCA COLA	1.32 02/18	2/14/2018	2/14/2018	\$14,925,200	\$14,926,200	19121BBE8
\$24,840,799	COCA COLA	1.31 03/18	3/9/2018	3/9/2018	\$24,855,354	\$24,853,000	19121BC98
\$14,396,160	COCA COLA	1.29 02/18	2/20/2018	2/20/2018	\$14,401,346	\$14,400,164	19121BBL2
\$9,946,556	COCA COLA	1.30 02/18	2/20/2018	2/20/2018	\$9,948,722	\$9,948,300	19121BBL2
\$24,842,618	COCA COLA	1.31 03/18	3/12/2018	3/12/2018	\$24,852,625	\$24,849,750	19121BCC1
\$24,849,500	COCA COLA	1.29 01/18	1/9/2018	1/9/2018	\$24,910,417	\$24,912,500	19121BA90
\$24,836,833	COCA COLA	1.32 03/18	3/8/2018	3/8/2018	\$24,855,167	\$24,854,000	19121BC80
\$24,919,743	DEXIA	1.27 12/17	12/21/2017	12/21/2017	\$24,928,563	\$25,000,000	25214PBA0
\$24,947,111	EXXON MOBIL	1.12 10/17	10/23/2017	10/23/2017	\$24,982,889	\$24,981,750	30229AXP9
\$24,947,424	EXXON MOBIL	1.13 11/17	11/3/2017	11/3/2017	\$24,974,104	\$24,973,250	30229AY37
\$24,943,750	EXXON MOBIL	1.12 11/17	11/1/2017	11/1/2017	\$24,975,781	\$24,975,000	30229AY11
\$24,935,653	JOHNSON & JOHNSON	1.13 11/17	11/6/2017	11/6/2017	\$24,971,750	\$24,970,500	47816FY62
\$24,899,181	MICROSOFT	1.22 01/2018	1/9/2018	1/9/2018	\$24,915,278	\$24,914,500	59515NA94
\$24,837,500	MICROSOFT	1.30 03/2018	3/12/2018	3/12/2018	\$24,853,750	\$24,853,250	59515NCC5
\$49,805,389	MICROSOFT	1.13 10/2017	10/10/2017	10/10/2017	\$49,985,875	\$49,983,500	59515MXA8
\$24,907,500	MICROSOFT	1.20 11/17	11/28/2017	11/28/2017	\$24,951,667	\$24,953,000	59515MYU3
\$9,972,139	MICROSOFT	1.18 11/17	11/7/2017	11/7/2017	\$9,987,872	\$9,987,900	59515MY74
\$24,869,792	NATL. SEC. CLEARING CORP	1.25 11/17	11/10/2017	11/10/2017	\$24,965,278	\$24,965,750	63763PYA1
\$24,898,354	NATL. SEC. CLEARING CORP	1.20 12/17	12/15/2017	12/15/2017	\$24,935,938	\$24,935,250	63763PZF9
\$24,871,021	NATL. SEC. CLEARING CORP	1.23 11/17	11/13/2017	11/13/2017	\$24,963,271	\$24,963,250	63763PYD5
\$24,848,090	NATL. SEC. CLEARING CORP	1.25 11/17	11/28/2017	11/28/2017	\$24,949,653	\$24,950,500	63763PYU7
\$24,837,500	NATL. SEC. CLEARING CORP	1.30 12/17	12/11/2017	12/11/2017	\$24,935,903	\$24,938,750	63763PZB8
\$24,897,500	NATL. SEC. CLEARING CORP	1.23 12/17	12/12/2017	12/12/2017	\$24,938,500	\$24,937,750	63763PZC6
\$24,924,597	NATL. SEC. CLEARING CORP	1.22 12/17	12/18/2017	12/18/2017	\$24,933,917	\$24,932,500	63763PZJ1
\$24,922,903	NATL. SEC. CLEARING CORP	1.22 12/17	12/20/2017	12/20/2017	\$24,932,222	\$24,930,500	63763PZL6
\$24,996,111	NATL. SEC. CLEARING CORP	1.12 10/17	3/27/2018	10/3/2017	\$24,996,176	\$24,996,750	63763PX38
\$24,875,000	NATL. SEC. CLEARING CORP	1.20 11/17	11/3/2017	11/3/2017	\$24,972,500	\$24,971,500	63763PY37
\$24,929,111	PROCTER & GAMBPLE	1.16 11/17	11/21/2017	11/21/2017	\$24,958,917	\$24,958,500	74271TYM9
\$24,932,118	PROCTER & GAMBPLE	1.15 11/17	11/21/2017	11/21/2017	\$24,959,271	\$24,958,500	74271TYM9
\$24,938,507	PROCTER & GAMBPLE	1.15 11/2017	11/22/2017	11/22/2017	\$24,958,472	\$24,957,750	74271TYN7
\$24,928,500	PROCTER & GAMBPLE	1.17 12/2017	12/5/2017	12/5/2017	\$24,947,188	\$24,946,750	74271TZ55

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 OF CANADA 1.20 10/17	1.20	10/20/2017	10/20/2017	\$24,984,167	\$24,982,250	78009AXL3
\$24,828,750	TOYOTA MOTOR CREDIT CORP 1.37 01/18	1.37	1/22/2018	1/22/2018	\$24,892,493	\$24,892,750	89233HAN4
\$24,833,125	TOYOTA MOTOR CREDIT CORP 1.35 01/18	1.35	1/25/2018	1/25/2018	\$24,891,250	\$24,889,250	89233HAR5
\$24,826,444	TOYOTA MOTOR CREDIT CORP 1.42 03/18	1.42	3/21/2018	3/21/2018	\$24,831,375	\$24,828,250	89233HCM4
\$24,847,500	TOYOTA MOTOR CREDIT CORP 1.22 10/17	1.22	10/23/2017	10/23/2017	\$24,981,361	\$24,981,000	89233GXP6
\$24,848,750	TOYOTA MOTOR CREDIT CORP 1.21 11/17	1.21	11/21/2017	11/21/2017	\$24,957,146	\$24,956,500	89233GYM2
\$24,832,500	TOYOTA MOTOR CREDIT CORP 1.34 12/17	1.34	12/19/2017	12/19/2017	\$24,926,486	\$24,929,750	89233GZK5
\$24,832,833	TOYOTA MOTOR CREDIT CORP 1.36 03/18	1.36	3/9/2018	3/9/2018	\$24,849,833	\$24,842,000	89233HC93
\$25,000,000	TOYOTA MOTOR CREDIT CORP VAR 01/18	1.31	10/10/2017	1/3/2018	\$25,000,000	\$25,000,000	89233AWS4
\$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
\$25,000,000	TOYOTA MOTOR CREDIT CORP VAR 11/17	1.29	10/5/2017	11/30/2017	\$25,000,000	\$25,000,000	89233AVT3
\$300,000,000	U.S. BANK 1.10 11/15 (2)	1.10	10/15/2017	11/15/2017	\$300,000,000	\$300,000,000	n/a
\$24,949,333	WAL-MART 1.14 10/17	1.14	10/31/2017	10/31/2017	\$24,976,250	\$24,975,250	93114EXX0
\$49,956,444	WAL-MART 1.12 10/17	1.12	10/3/2017	10/3/2017	\$49,996,889	\$49,994,000	93114EX36
\$24,951,708	WAL-MART 1.14 10/17	1.14	10/30/2017	10/30/2017	\$24,977,042	\$24,976,000	93114EXW2
\$24,967,625	WAL-MART 1.11 10/17	1.11	10/2/2017	10/2/2017	\$24,999,229	\$24,997,750	93114EX28
\$1,768,057,681					\$1,770,633,124	\$1,770,703,564	
<u>\$6,306,210,756</u>					<u>\$6,308,367,580</u>	<u>\$6,308,417,946</u>	

Fund Net Asset Value = \$1.009 per unit (3)

Effective 7-Day Net Yield = 1.08% (4)

Effective 7-Day Gross Yield = 1.11%

WAM(R) = 43 Days (5)

WAM(F) = 92 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 Banks of Boston and San Francisco guaranteeing principal amount.