

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF June 30, 2019 (UNAUDITED)

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
Bank Deposit Instruments						34.8%
100,000,000	ANZ Bank	2.39%	7/1/2019	100,000,000	100,000,000	A-1+
25,000,000	ANZ Bank	2.65%	10/1/2019	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	2.60%	11/4/2019	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	2.58%	11/8/2019	25,000,000	25,000,000	A-1+
50,000,000	ANZ Bank	2.32%	12/17/2019	50,000,000	50,000,000	A-1+
50,000,000	ANZ Bank	2.32%	12/18/2019	50,000,000	50,000,000	A-1+
25,000,000	ANZ Bank	2.62%	11/1/2019	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	2.60%	11/19/2019	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	2.61%	10/23/2019	25,000,000	25,000,000	A-1+
0	BANK OF NEW YORK	0.01%	7/1/2019	0	0	A-1+
125,000,000	BB&T CO. (2)	2.60%	7/1/2019	125,000,000	125,000,000	A-1
100,000,000	BB&T CO. (2)	2.60%	7/1/2019	100,000,000	100,000,000	A-1
25,000,000	BB&T CO. (2)	2.60%	7/1/2019	25,000,000	25,000,000	A-1
25,000,000	DEXIA CREDIT LOCAL SA NY	2.74%	7/12/2019	25,000,000	25,003,000	A-1+
50,000,000	DEXIA CREDIT LOCAL SA NY	2.59%	7/1/2019	50,000,000	50,000,000	A-1+
250,000,000	DZ BANK	2.38%	7/1/2019	250,000,000	250,000,000	A-1+
100,000,000	DZ BANK	2.40%	8/1/2019	100,000,000	100,000,000	A-1+
150,000,000	NATIONAL BANK OF CANADA	2.73%	7/1/2019	150,000,000	150,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA	2.73%	7/1/2019	50,000,000	50,000,000	A-1
25,000,000	NORDEA BANK CD	2.59%	7/18/2019	25,000,000	24,999,938	A-1+
50,000,000	NORDEA BANK CD	2.46%	7/12/2019	50,000,000	49,983,500	A-1+
25,000,000	NORDEA BANK CD	2.60%	8/16/2019	25,000,000	25,000,000	A-1+
25,000,000	NORDEA BANK CD	2.57%	10/11/2019	25,000,000	25,000,000	A-1+
25,000,000	NORDEA BANK CD	2.57%	10/15/2019	25,000,000	25,000,000	A-1+
25,000,000	NORDEA BANK CD	2.56%	10/18/2019	25,000,000	25,000,000	A-1+
25,000,000	NORDEA BANK CD	2.57%	10/23/2019	25,000,000	25,000,000	A-1+
50,000,000	NORDEA BANK CD	2.54%	11/4/2019	50,000,000	50,000,000	A-1+
25,000,000	NORDEA BANK CD	2.48%	11/15/2019	25,000,000	25,000,000	A-1+
25,000,000	ROYAL BANK OF CANADA NY	2.61%	9/3/2019	25,000,000	25,012,250	A-1+
25,000,000	ROYAL BANK OF CANADA NY	2.53%	9/3/2019	25,000,000	25,009,500	A-1+
25,000,000	ROYAL BANK OF CANADA NY	2.77%	7/8/2019	25,012,076	25,016,966	A-1+
50,000,000	ROYAL BANK OF CANADA NY	2.49%	9/20/2019	50,012,484	50,013,061	A-1+
50,000,000	ROYAL BANK OF CANADA NY	2.47%	7/18/2019	50,000,000	50,012,500	A-1+
250,000,000	SCOTIA BANK (2)	2.60%	7/1/2019	250,000,000	250,000,000	A-1
50,000,000	SCOTIA BANK (2)	2.60%	7/1/2019	50,000,000	50,000,000	A-1
25,000,000	SVENSKA HANDELSBANKEN NY	2.61%	8/30/2019	25,000,000	25,008,750	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.46%	12/17/2019	50,000,000	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.48%	7/22/2019	50,000,000	49,954,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.51%	7/8/2019	50,000,000	50,010,580	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	2.62%	7/12/2019	25,000,000	25,000,263	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	2.61%	7/19/2019	25,000,000	25,000,467	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	2.50%	7/29/2019	25,000,000	25,004,230	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.50%	7/26/2019	50,000,000	50,012,334	A-1+
39,948,000	SVENSKA HANDELSBANKEN NY	2.32%	7/1/2019	39,948,000	39,948,000	A-1+
100,000,000	TORONTO DOMINION BANK(2)	2.52%	7/1/2019	100,000,000	100,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	2.52%	7/1/2019	25,000,000	25,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	2.52%	7/1/2019	50,000,000	50,000,000	A-1+

50,000,000	TORONTO DOMINION BANK(2)	2.52%	7/1/2019	50,000,000	50,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	2.52%	7/1/2019	25,000,000	25,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	2.52%	7/1/2019	25,000,000	25,000,000	A-1+
75,000,000	TORONTO DOMINION BANK(2)	2.52%	7/1/2019	75,000,000	75,000,000	A-1+
25,000,000	US BANK	2.51%	11/4/2019	25,000,000	25,028,000	A-1+
25,000,000	US BANK	2.51%	7/22/2019	25,000,000	25,000,000	A-1+
25,000,000	US BANK	2.73%	7/22/2019	25,000,000	25,006,750	A-1+
25,000,000	US BANK	2.49%	7/22/2019	25,000,000	25,000,000	A-1+
25,000,000	US BANK	2.62%	8/21/2019	25,000,000	25,013,250	A-1+
25,000,000	US BANK	2.58%	7/22/2019	25,000,000	25,000,000	A-1+
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2,814,948,000				2,814,972,559	2,815,037,337	

Bank Deposit Instruments with Government Backing	10.5%
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50,000,000	BERKSHIRE BANK (2,3)	2.53%	7/1/2019	50,000,000	50,000,000	N/A
75,000,000	CITIZENS BANK (2,3)	2.55%	7/1/2019	75,000,000	75,000,000	A-2
50,000,000	CITIZENS BANK (2,3)	2.55%	7/1/2019	50,000,000	50,000,000	A-2
100,000,000	CITIZENS BANK (2,3)	2.55%	7/1/2019	100,000,000	100,000,000	A-2
25,000,000	CITIZENS BANK (2,3)	2.55%	7/1/2019	25,000,000	25,000,000	A-2
50,000,000	FICA C/D	2.37%	7/1/2019	50,000,000	50,000,000	N/A
200,000,000	FIRST REPUBLIC BANK (2,3)	2.50%	7/1/2019	200,000,000	200,000,000	A-2
50,000,000	PEOPLE'S UNITED BANK (2,3)	2.55%	7/1/2019	50,000,000	50,000,000	A-2
100,000,000	SANTANDER BANK (2,3)	2.53%	7/1/2019	100,000,000	100,000,000	A-2
50,000,000	SANTANDER BANK (2,3)	2.53%	7/1/2019	50,000,000	50,000,000	A-2
50,000,000	UNITED BANK (2,3)	2.43%	7/1/2019	50,000,000	50,000,000	N/A
50,000,000	UNITED BANK (2,3)	2.43%	7/1/2019	50,000,000	50,000,000	N/A
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850,000,000				850,000,000	850,000,000	

Commercial Paper and Corporate Notes	23.1%
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25,000,000	APPLE INC	2.57%	10/8/2019	24,828,125	24,842,750	A-1+
25,000,000	APPLE INC	2.57%	10/8/2019	24,828,125	24,842,750	A-1+
15,000,000	APPLE INC	2.28%	9/13/2019	14,930,933	14,927,850	A-1+
25,000,000	APPLE INC	2.28%	9/13/2019	24,884,889	24,879,750	A-1+
10,200,000	APPLE INC	2.55%	7/15/2019	10,190,083	10,188,780	A-1+
50,000,000	APPLE INC	2.73%	7/22/2019	49,922,417	49,922,500	A-1+
14,900,000	APPLE INC	2.70%	7/22/2019	14,877,141	14,876,905	A-1+
25,000,000	APPLE INC	2.64%	7/23/2019	24,960,736	24,959,500	A-1+
25,000,000	APPLE INC	2.63%	8/5/2019	24,937,656	24,938,500	A-1+
50,000,000	APPLE INC	2.62%	9/3/2019	49,773,333	49,787,500	A-1+
30,000,000	APPLE INC	2.51%	11/4/2019	29,742,750	29,758,500	A-1+
200,000,000	BANK OF NEW YORK MELLON	2.41%	7/2/2019	199,986,778	199,948,000	A-1+
150,000,000	BANK OF NEW YORK MELLON	2.38%	7/1/2019	150,000,000	149,970,000	A-1+
50,000,000	EXXON MOBIL CORP	2.38%	9/5/2019	49,786,417	49,780,000	A-1+
25,000,000	EXXON MOBIL CORP	2.42%	9/30/2019	24,850,229	24,852,250	A-1+
25,000,000	EXXON MOBIL CORP	2.54%	7/1/2019	25,000,000	24,995,250	A-1+
25,000,000	EXXON MOBIL CORP	2.32%	10/15/2019	24,832,903	24,828,000	A-1+
24,800,000	EXXON MOBIL CORP	2.30%	10/15/2019	24,635,700	24,629,376	A-1+
25,000,000	EXXON MOBIL CORP	2.54%	7/5/2019	24,993,083	24,988,750	A-1+
25,000,000	EXXON MOBIL CORP	2.53%	7/10/2019	24,984,500	24,980,750	A-1+
50,000,000	EXXON MOBIL CORP	2.30%	10/22/2019	49,646,875	49,633,000	A-1+
50,000,000	EXXON MOBIL CORP	2.27%	10/25/2019	49,642,333	49,623,500	A-1+
14,550,000	NATL SEC CLEARING CORP	2.52%	8/1/2019	14,519,053	14,517,554	A-1+
15,000,000	NATL SEC CLEARING CORP	2.53%	8/1/2019	14,967,967	14,966,550	A-1+
25,000,000	NATL SEC CLEARING CORP	2.45%	7/30/2019	24,951,465	24,947,500	A-1+
23,000,000	NATL SEC CLEARING CORP	2.40%	8/5/2019	22,947,340	22,942,730	A-1+
25,000,000	NATL SEC CLEARING CORP	2.52%	7/31/2019	24,948,542	24,946,000	A-1+
25,000,000	NATL SEC CLEARING CORP	2.88%	7/2/2019	24,998,056	24,993,500	A-1+

25,000,000	NATL SEC CLEARING CORP	2.88%	7/3/2019	24,996,111	24,991,750	A-1+
50,000,000	NATL SEC CLEARING CORP	2.54%	7/9/2019	49,972,333	49,964,000	A-1+
25,000,000	NATL SEC CLEARING CORP	2.52%	7/25/2019	24,958,833	24,955,750	A-1+
15,000,000	NATL SEC CLEARING CORP	2.52%	8/2/2019	14,967,067	14,965,500	A-1+
35,000,000	NATL SEC CLEARING CORP	2.53%	8/6/2019	34,913,200	34,910,400	A-1+
25,000,000	NATL SEC CLEARING CORP	2.55%	7/1/2019	25,000,000	24,995,000	A-1+
25,000,000	NATL SEC CLEARING CORP	2.55%	7/8/2019	24,987,847	24,983,750	A-1+
25,000,000	NATL SEC CLEARING CORP	2.54%	7/15/2019	24,975,792	24,972,250	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.62%	8/13/2019	24,923,854	24,925,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.64%	9/4/2019	49,767,986	49,780,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.59%	7/8/2019	25,000,000	25,001,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.65%	7/9/2019	25,000,000	25,002,250	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.61%	7/9/2019	25,000,000	25,001,750	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.63%	7/12/2019	25,000,000	25,002,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.45%	8/12/2019	25,000,000	25,003,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.50%	7/15/2019	25,000,000	25,012,750	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.38%	9/16/2019	50,000,000	50,011,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.48%	7/22/2019	50,000,000	50,023,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.52%	8/14/2019	25,000,000	25,012,500	A-1+
50,000,000	WALMART INC	2.37%	7/31/2019	49,902,917	49,893,000	A-1+
50,000,000	WALMART INC	2.42%	7/1/2019	50,000,000	49,990,500	A-1+
75,000,000	WALMART INC	2.39%	7/1/2019	75,000,000	74,985,750	A-1+
25,000,000	WALMART INC	2.33%	7/5/2019	24,993,611	24,988,750	A-1+
30,000,000	WALMART INC	2.47%	8/21/2019	29,897,150	29,894,700	A-1+
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1,877,450,000				1,873,824,130	1,873,736,845	

Government Securities

24.1%

8,000,000	FANNIE MAE	2.38%	11/15/2019	7,929,181	7,918,843	AA+
1,964,000	FANNIE MAE	2.51%	8/28/2019	1,959,387	1,960,272	AA+
7,095,000	FANNIE MAE	2.57%	8/28/2019	7,077,475	7,081,533	AA+
20,000,000	FANNIE MAE	2.59%	7/5/2019	19,996,871	19,997,451	AA+
2,000,000	FANNIE MAE	2.55%	10/28/2019	1,996,968	1,992,624	AA+
2,500,000	FANNIE MAE	2.50%	8/2/2019	2,500,000	2,497,840	AA+
1,000,000	FANNIE MAE	2.57%	11/26/2019	995,138	996,776	AA+
10,000,000	FANNIE MAE	2.59%	10/28/2019	9,961,944	9,977,972	AA+
13,200,000	FANNIE MAE	2.57%	2/28/2020	13,108,543	13,149,278	AA+
15,000,000	FANNIE MAE	2.56%	2/28/2020	14,896,692	14,942,362	AA+
3,060,000	FANNIE MAE	2.46%	2/28/2020	3,040,821	3,048,242	AA+
2,050,000	FANNIE MAE	2.58%	8/28/2019	2,046,513	2,047,478	AA+
20,000,000	FANNIE MAE	2.56%	1/21/2020	19,897,761	19,948,286	AA+
4,997,000	FANNIE MAE	2.42%	1/21/2020	4,975,277	4,984,079	AA+
20,000,000	FANNIE MAE	2.54%	7/1/2019	20,000,000	20,001,922	AA+
1,055,000	FEDERAL FARM CREDIT BANK	2.11%	6/29/2020	1,044,956	1,044,972	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.30%	6/19/2020	25,000,000	25,002,644	AA+
20,000,000	FEDERAL FARM CREDIT BANK	2.40%	6/5/2020	20,000,000	20,004,778	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.45%	7/1/2019	24,999,342	24,993,190	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.26%	7/2/2019	24,996,156	25,008,818	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.46%	7/19/2019	24,998,193	24,976,619	AA+
30,000,000	FEDERAL FARM CREDIT BANK	2.44%	7/1/2019	29,975,614	29,990,662	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.44%	7/1/2019	24,999,390	24,993,118	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.36%	7/25/2019	24,999,434	24,992,382	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.35%	7/27/2019	24,999,924	24,990,643	AA+
50,000,000	FEDERAL FARM CREDIT BANK	2.51%	7/1/2019	50,000,000	49,997,751	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.51%	7/1/2019	9,994,061	9,999,550	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.54%	7/1/2019	24,998,253	25,003,403	AA+

15,000,000	FEDERAL FARM CREDIT BANK	2.54%	7/1/2019	14,995,820	15,002,042	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.50%	7/1/2019	24,995,644	24,986,688	AA+
20,000,000	FEDERAL FARM CREDIT BANK	2.24%	7/2/2019	20,000,000	19,990,115	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.52%	7/1/2019	10,000,000	10,012,719	AA+
9,475,000	FEDERAL FARM CREDIT BANK	2.45%	7/13/2019	9,473,355	9,465,337	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.24%	7/2/2019	9,998,553	9,979,197	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.61%	7/1/2019	24,998,793	25,036,770	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.49%	7/1/2019	10,003,771	10,001,861	AA+
5,600,000	FEDERAL FARM CREDIT BANK	2.58%	7/1/2019	5,609,769	5,599,994	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.41%	7/28/2019	9,991,286	9,982,820	AA+
30,000,000	FEDERAL FARM CREDIT BANK	2.42%	7/1/2019	29,999,868	29,999,383	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.36%	7/16/2019	24,998,688	24,981,428	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.42%	7/1/2019	25,000,000	25,000,403	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.57%	7/1/2019	24,997,130	25,025,857	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.43%	7/1/2019	24,999,774	24,997,854	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.43%	7/1/2019	24,999,774	24,997,854	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.42%	7/1/2019	24,999,613	24,999,286	AA+
21,000,000	FEDERAL FARM CREDIT BANK	2.46%	7/10/2019	21,000,000	20,999,667	AA+
20,000,000	FEDERAL FARM CREDIT BANK	2.66%	11/8/2019	19,814,389	19,848,333	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.43%	7/1/2019	24,998,920	24,995,171	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.33%	7/19/2019	24,995,100	24,994,508	AA+
3,000,000	FEDERAL HOME LOAN BANK	2.59%	12/13/2019	2,997,131	3,001,796	AA+
2,000,000	FEDERAL HOME LOAN BANK	2.60%	12/13/2019	1,998,028	2,001,197	AA+
20,000,000	FEDERAL HOME LOAN BANK	2.72%	10/18/2019	19,994,432	20,019,126	AA+
9,610,000	FEDERAL HOME LOAN BANK	2.76%	10/29/2019	9,605,854	9,623,532	AA+
1,000,000	FEDERAL HOME LOAN BANK	2.58%	12/13/2019	994,516	996,873	AA+
8,030,000	FEDERAL HOME LOAN BANK	2.57%	2/11/2020	8,008,514	8,033,336	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.56%	2/11/2020	9,973,579	10,004,154	AA+
8,000,000	FEDERAL HOME LOAN BANK	2.50%	8/9/2019	7,998,957	8,000,944	AA+
20,000,000	FEDERAL HOME LOAN BANK	2.50%	5/28/2020	20,000,000	20,010,716	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.55%	12/19/2019	25,000,000	25,024,800	AA+
17,960,000	FEDERAL HOME LOAN BANK	2.73%	10/24/2019	17,961,188	17,988,048	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.73%	10/21/2019	9,962,951	9,978,418	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.73%	10/21/2019	9,962,951	9,978,418	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.75%	10/21/2019	9,962,497	9,978,418	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.73%	10/21/2019	14,944,267	14,967,628	AA+
4,475,000	FEDERAL HOME LOAN BANK	2.09%	6/12/2020	4,460,601	4,463,723	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.57%	1/23/2020	14,960,425	14,996,430	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.57%	2/14/2020	14,961,159	14,990,321	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.55%	4/3/2020	25,000,000	25,000,133	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.58%	3/20/2020	25,000,000	25,017,666	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.45%	7/1/2019	25,000,000	24,997,811	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.40%	7/26/2019	25,000,000	24,993,513	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.33%	7/13/2019	24,999,728	24,992,638	AA+
1,180,000	FEDERAL HOME LOAN BANK	2.12%	6/11/2020	1,178,734	1,180,067	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.58%	9/13/2019	9,988,542	9,994,491	AA+
20,000,000	FEDERAL HOME LOAN BANK	2.40%	6/17/2020	20,000,000	20,001,452	AA+
24,000,000	FEDERAL HOME LOAN BANK	2.59%	1/22/2020	23,988,209	24,045,535	AA+
13,025,000	FEDERAL HOME LOAN BANK	2.59%	1/28/2020	13,018,442	13,052,106	AA+
6,250,000	FEDERAL HOME LOAN BANK	2.56%	2/4/2020	6,247,636	6,264,726	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.34%	7/22/2019	25,000,000	24,989,604	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.45%	7/1/2019	25,000,000	24,992,644	AA+
5,000,000	FEDERAL HOME LOAN BANK	2.50%	7/1/2019	5,000,000	4,997,085	AA+
13,000,000	FEDERAL HOME LOAN BANK	2.50%	7/1/2019	13,000,000	12,992,422	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.32%	7/19/2019	15,000,004	14,999,534	AA+

25,000,000	FEDERAL HOME LOAN BANK	2.37%	8/1/2019	25,000,000	24,998,682	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.36%	7/7/2019	25,000,062	25,001,246	AA+
5,000,000	FED HOME LN DISCOUNT NT	2.65%	1/29/2020	4,924,917	4,939,933	AA+
10,000,000	FED HOME LN DISCOUNT NT	2.69%	9/26/2019	9,937,650	9,947,800	AA+
12,000,000	FED HOME LN DISCOUNT NT	2.65%	1/24/2020	11,824,050	11,859,240	AA+
7,000,000	FED HOME LN DISCOUNT NT	2.62%	10/15/2019	6,947,854	6,956,098	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.43%	10/23/2019	24,811,979	24,831,375	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.59%	3/11/2020	24,562,556	24,648,986	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.49%	7/26/2019	24,957,813	24,961,806	AA+
20,000,000	FED HOME LN DISCOUNT NT	2.42%	8/6/2019	19,952,600	19,955,800	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.38%	8/16/2019	24,925,410	24,929,403	AA+
10,000,000	FED HOME LN DISCOUNT NT	2.49%	8/27/2019	9,962,000	9,965,008	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.40%	2/20/2020	24,623,000	24,671,750	AA+
50,000,000	FED HOME LN DISCOUNT NT	2.44%	7/1/2019	50,000,000	50,000,000	AA+
16,600,000	FED HOME LN DISCOUNT NT	2.49%	8/20/2019	16,544,667	16,549,047	AA+
1,000,000	FREDDIE MAC	2.67%	12/30/2019	992,337	994,126	AA+
10,000,000	FREDDIE MAC	2.59%	10/2/2019	9,966,455	9,975,749	AA+
10,000,000	FREDDIE MAC	2.47%	7/26/2019	9,991,755	9,993,055	AA+
10,000,000	FREDDIE MAC	2.47%	7/26/2019	9,991,752	9,993,055	AA+
12,812,000	FREDDIE MAC	2.45%	8/28/2019	12,788,659	12,791,691	AA+
30,000,000	FREDDIE MAC	2.60%	8/15/2019	29,955,462	29,968,034	AA+
3,920,000	FREDDIE MAC	2.57%	1/17/2020	3,897,483	3,906,103	AA+
7,024,000	FREDDIE MAC	2.42%	1/17/2020	6,989,054	6,999,098	AA+
5,000,000	FREDDIE MAC	2.74%	10/25/2019	4,982,555	4,990,993	AA+
4,500,000	FREDDIE MAC	2.59%	10/25/2019	4,486,500	4,491,894	AA+
20,000,000	FREDDIE MAC	2.47%	6/4/2020	20,002,857	20,003,361	AA+
20,000,000	FREDDIE MAC	2.46%	4/23/2020	20,006,545	20,087,535	AA+
12,200,000	FREDDIE MAC	2.47%	4/23/2020	12,203,002	12,253,396	AA+
25,000,000	FREDDIE MAC	2.51%	4/15/2020	25,001,086	25,029,784	AA+
20,000,000	FREDDIE MAC	2.51%	4/15/2020	20,000,582	20,023,827	AA+
20,000,000	FREDDIE MAC	2.54%	4/22/2020	20,000,000	20,004,622	AA+
25,000,000	FREDDIE MAC	2.45%	7/1/2019	25,000,000	24,998,096	AA+
10,000,000	US TREASURY N/B	2.08%	5/21/2020	9,818,542	9,827,321	A-1+
20,000,000	US TREASURY N/B	2.59%	10/31/2019	19,912,374	19,940,625	A-1+
25,000,000	US TREASURY N/B	2.46%	7/31/2019	24,983,166	24,986,968	A-1+
15,000,000	US TREASURY N/B	2.53%	11/15/2019	14,915,304	14,936,719	A-1+
1,951,582,000				1,948,286,516	1,949,422,303	

Repurchase Agreements							7.5%
160,395,000	BoA Securities	2.47%	7/1/2019	160,395,000	160,395,000	A-1	
450,000,000	RBC SECURITIES	2.45%	7/1/2019	450,000,000	450,000,000	A-1+	
610,395,000				610,395,000	610,395,000		

8,104,375,000

8,097,478,206

8,098,591,484

Fund Summary Statistics and Notes

Amortized Cost	\$8,097,478,206
Fair market value	\$8,098,591,484
Shares Outstanding	\$8,027,425,759
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	2.41%
Effective 7-Day Gross Yield (5)	2.43%
WAM(R) (6)	43 Days
WAM(F) (7)	74 Days

Ratio of Amortized Cost to Fair Market Value

1.0001

(1) Securities rounded to the nearest dollar.

(2) Issues have a daily put option, and thus is calculated as 1 day for WAL and WAM purposes.

(3) Santander Bank, Berkshire Bank, People's United Bank, Citizens Bank N.A., First Republic Bank and United Bank deposits are backed by irrevocable standby letter of credit provided by the Federal Home Loan Bank of Pittsburgh, Boston and San Francisco guaranteeing principal amount.

(4) Includes designated surplus reserve. NAV is calculated as the total amortized cost / participant shares.

(5) Includes approximately 2-4 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. Gross Yield is prior to reserve transfers, after operating expenses.

(6) Weighted average maturity to the next reset date.

(7) Weighted average maturity to final maturity date.