

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND
LIST OF INVESTMENTS AS OF August 31, 2018 (UNAUDITED)

Par	Issuer	Issue	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating	Category
Bank Deposit Instruments								
								37.2%
75,000,000	ANZ Bank	ANZ Bank CD	1.91%	09/04/18	75,000,000	75,000,000	A-1+	Bank Deposit Instruments
50,000,000	ANZ Bank	ANZ Bank CD	2.32%	11/19/18	50,000,000	50,000,000	A-1+	Bank Deposit Instruments
15,000,000	ANZ Bank	ANZ Bank CD	2.32%	11/27/18	15,000,000	15,000,000	A-1+	Bank Deposit Instruments
15,000,000	ANZ Bank	ANZ Bank CD	2.35%	12/27/18	15,000,000	15,000,000	A-1+	Bank Deposit Instruments
15,000,000	ANZ Bank	ANZ Bank CD	2.39%	01/28/19	15,000,000	15,000,000	A-1+	Bank Deposit Instruments
15,000,000	ANZ Bank	ANZ Bank CD	2.42%	02/22/19	15,000,000	15,000,000	A-1+	Bank Deposit Instruments
227	BANK OF NEW YORK	BNY DEPOSIT	0.01%	09/04/18	227	227	A-1+	Bank Deposit Instruments
125,000,000	BB&T CO.	BB&T CD (2)	2.10%	09/04/18	125,000,000	125,000,000	A-1	Bank Deposit Instruments
100,000,000	BB&T CO.	BB&T CD (2)	2.10%	09/04/18	100,000,000	100,000,000	A-1	Bank Deposit Instruments
25,000,000	DEXIA CREDIT LOCAL SA NY	DEXCRD 0 09/05/18	2.27%	9/5/2018	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
25,000,000	DEXIA CREDIT LOCAL SA NY	DEXCRD 2.34 11/09/18	2.34%	11/09/18	25,000,000	25,011,250	A-1+	Bank Deposit Instruments
25,000,000	DEXIA CREDIT LOCAL SA NY	DEXCRD 2.4 01/14/19	2.40%	01/14/19	25,000,000	25,008,500	A-1+	Bank Deposit Instruments
10,000,000	DEXIA CREDIT LOCAL SA NY	DEXCRD 2.31 10/01/18	2.31%	10/01/18	10,000,000	10,002,700	A-1+	Bank Deposit Instruments
25,000,000	DEXIA CREDIT LOCAL SA NY	DEXCRD 2.4 01/02/19	2.40%	01/02/19	25,000,000	25,009,750	A-1+	Bank Deposit Instruments
25,000,000	DEXIA CREDIT LOCAL SA NY	DEXCRD 2.4 01/16/19	2.40%	01/16/19	25,000,000	25,008,250	A-1+	Bank Deposit Instruments
50,000,000	DEXIA CREDIT LOCAL SA NY	DEXCRD 2.4 01/18/19	2.40%	01/18/19	50,000,000	50,016,000	A-1+	Bank Deposit Instruments
25,000,000	DEXIA CREDIT LOCAL SA NY	DEXCRD 2.3 10/09/18	2.27%	09/10/18	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
25,000,000	DEXIA CREDIT LOCAL SA NY	DEXCRD 2.2 11/09/2018	2.24%	11/09/18	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
100,000,000	MUFG BANK LTD/NY	MUFGBK 1.92 09/06/18	1.92%	09/06/18	100,000,000	99,999,398	A-1	Bank Deposit Instruments
150,000,000	MUFG BANK LTD/NY	MUFGBK 1.92 09/05/18	1.92%	09/05/18	150,000,000	150,000,000	A-1	Bank Deposit Instruments
25,000,000	NORDEA BANK	NORDEA BANK CD	2.25%	09/18/18	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
25,000,000	NORDEA BANK	NORDEA BANK CD	2.37%	12/17/18	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
50,000,000	NORDEA BANK	NORDEA BANK CD	2.40%	02/19/19	50,000,000	50,000,000	A-1+	Bank Deposit Instruments
25,000,000	ROYAL BANK OF CANADA NY	RY 2.42 02/01/19	2.42%	02/01/19	25,000,000	25,001,750	A-1+	Bank Deposit Instruments
8,300,000	ROYAL BANK OF CANADA NY	RY 1.7 10/04/18	2.41%	10/04/18	8,294,783	8,297,344	A-1+	Bank Deposit Instruments
21,900,000	ROYAL BANK OF CANADA NY	RY 0 12/06/18	2.47%	12/06/18	21,908,459	21,918,812	A-1+	Bank Deposit Instruments
25,000,000	ROYAL BANK OF CANADA NY	RY 0 10/02/18	2.47%	10/02/18	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
25,000,000	ROYAL BANK OF CANADA NY	RY 0 10/05/18	2.47%	10/05/18	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
25,000,000	ROYAL BANK OF CANADA NY	RY 0 09/17/18	2.46%	09/17/18	25,000,000	25,005,625	A-1+	Bank Deposit Instruments
30,000,000	ROYAL BANK OF CANADA NY	RY 0 09/17/18	2.50%	09/17/18	30,000,000	30,007,290	A-1+	Bank Deposit Instruments
50,000,000	ROYAL BANK OF CANADA NY	RY 0 09/24/18	2.47%	09/24/18	50,014,257	50,015,700	A-1+	Bank Deposit Instruments
12,342,000	ROYAL BANK OF CANADA	RY 2 12/10/18	2.46%	12/10/18	12,326,728	12,329,836	A-1+	Bank Deposit Instruments
250,000,000	SCOTIA BANK	SCOTIA BANK CD (2)	2.04%	09/04/18	250,000,000	250,000,000	A-1	Bank Deposit Instruments
50,000,000	SCOTIA BANK	SCOTIA BANK CD (2)	2.04%	09/04/18	50,000,000	50,000,000	A-1	Bank Deposit Instruments
100,000,000	SUMITOMO MITSUI BANK	SUMITOMO MITSUI BANK CD (2)	2.00%	09/04/18	100,000,000	100,000,000	A-1	Bank Deposit Instruments
25,000,000	SUMITOMO MITSUI BANK	SUMITOMO MITSUI BANK CD (2)	2.00%	09/04/18	25,000,000	25,000,000	A-1	Bank Deposit Instruments
50,000,000	SUMITOMO MITSUI BANK	SUMITOMO MITSUI BANK CD (2)	2.00%	09/04/18	50,000,000	50,000,000	A-1	Bank Deposit Instruments
25,000,000	SUMITOMO MITSUI BANK	SUMITOMO MITSUI BANK CD (2)	2.00%	09/04/18	25,000,000	25,000,000	A-1	Bank Deposit Instruments
100,000,000	SUMITOMO MITSUI BANK	SUMITOMO MITSUI BANK CD (2)	2.00%	09/04/18	100,000,000	100,000,000	A-1	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN	SVENSKA CD	2.35%	10/24/18	25,000,000	25,011,000	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN	SVENSKA CD	2.38%	09/24/18	25,000,000	25,006,250	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN	SVENSKA CD	2.40%	02/11/19	25,000,000	25,003,000	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN	SVENSKA CD	2.43%	01/04/19	25,000,000	25,012,250	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN	SVENSKA CD	2.40%	11/05/18	25,000,000	25,013,500	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN	SVENSKA CD	2.40%	12/21/18	25,000,000	25,010,000	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN	SVENSKA CD	2.42%	01/22/19	25,000,000	25,010,250	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN NY	SHBASS 0 11/20/18	2.29%	09/20/18	25,000,000	25,010,675	A-1+	Bank Deposit Instruments
50,000,000	SVENSKA HANDELSBANKEN NY	SHBASS 0 12/21/18	2.27%	09/21/18	50,000,000	50,000,000	A-1+	Bank Deposit Instruments
50,000,000	SVENSKA HANDELSBANKEN NY	SHBASS 0 09/28/18	2.43%	09/28/18	50,000,000	50,000,000	A-1+	Bank Deposit Instruments
100,000,000	TORONTO DOMINION BANK	TD BANK CD (2)	2.02%	09/04/18	100,000,000	100,000,000	A-1+	Bank Deposit Instruments
25,000,000	TORONTO DOMINION BANK	TD BANK CD (2)	2.02%	09/04/18	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
50,000,000	TORONTO DOMINION BANK	TD BANK CD (2)	2.02%	09/04/18	50,000,000	50,000,000	A-1+	Bank Deposit Instruments
50,000,000	TORONTO DOMINION BANK	TD BANK CD (2)	2.02%	09/04/18	50,000,000	50,000,000	A-1+	Bank Deposit Instruments
25,000,000	TORONTO DOMINION BANK	TD BANK CD (2)	2.02%	09/04/18	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
25,000,000	TORONTO DOMINION BANK	TD BANK CD (2)	2.02%	09/04/18	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
25,000,000	TORONTO DOMINION BANK NY	TDNY 2.35 09/28/18	2.35%	09/28/18	25,000,000	25,006,500	A-1+	Bank Deposit Instruments
50,000,000	US BANK	U.S. BANK CD	2.40%	02/22/19	50,000,000	50,001,500	A-1+	Bank Deposit Instruments
25,000,000	US BANK	U.S. BANK CD	2.18%	02/08/19	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
25,000,000	US BANK	U.S. BANK CD	2.40%	02/08/19	25,000,000	25,005,500	A-1+	Bank Deposit Instruments
25,000,000	US BANK	U.S. BANK CD	2.35%	01/18/19	25,000,000	25,005,250	A-1+	Bank Deposit Instruments
2,542,542,227					2,542,544,454	2,542,728,107		

Bank Deposit Instruments with Government Backing

10.2%

75,000,000	CITIZENS BANK	CITIZENS BANK CD (2,3)	2.00%	09/04/18	75,000,000	75,000,000	A-2	Bank Deposit Instruments
50,000,000	CITIZENS BANK	CITIZENS BANK CD (2,3)	2.00%	09/04/18	50,000,000	50,000,000	A-2	Bank Deposit Instruments
100,000,000	CITIZENS BANK	CITIZENS BANK CD (2,3)	2.00%	09/04/18	100,000,000	100,000,000	A-2	Bank Deposit Instruments
25,000,000	CITIZENS BANK	CITIZENS BANK CD (2,3)	2.00%	09/04/18	25,000,000	25,000,000	A-2	Bank Deposit Instruments
35,000,000	FICA C/D	FDIC Insured Bank Deposits	1.95%	09/04/18	35,000,000	35,000,000	N/A	Bank Deposit Instruments
35,000,000	FICA C/D	FDIC Insured Bank Deposits	1.95%	09/04/18	35,000,000	35,000,000	N/A	Bank Deposit Instruments
200,000,000	FIRST REPUBLIC BANK	FIRST REPUBLIC CD (2,3)	2.00%	09/04/18	200,000,000	200,000,000	A-2	Bank Deposit Instruments
75,000,000	FIRST REPUBLIC BANK	FIRST REPUBLIC CD (2,3)	2.03%	09/04/18	75,000,000	75,000,000	A-2	Bank Deposit Instruments
50,000,000	UNITED BANK	UNITED BANK CD (2,3)	2.04%	09/04/18	50,000,000	50,000,000	N/A	Bank Deposit Instruments
50,000,000	UNITED BANK	UNITED BANK CD (2,3)	2.04%	09/04/18	50,000,000	50,000,000	N/A	Bank Deposit Instruments
<u>695,000,000</u>					<u>695,000,000</u>	<u>695,000,000</u>		

Non-Financial Commercial Paper and Corporate Notes

24.6%

25,000,000	APPLE INC	APPINC 0 02/01/19	2.37%	02/01/19	24,754,563	24,749,750	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 09/10/18	2.14%	09/10/18	24,986,938	24,986,750	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 09/12/18	2.15%	09/12/18	24,983,958	24,984,000	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 09/17/18	2.21%	09/17/18	24,976,000	24,977,250	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 09/17/18	2.22%	09/17/18	24,975,889	24,977,250	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 09/18/18	2.21%	09/18/18	24,974,500	24,976,000	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 09/18/18	2.22%	09/18/18	24,974,382	24,976,000	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 12/03/18	2.34%	12/03/18	24,852,750	24,857,750	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 12/03/18	2.34%	12/03/18	24,852,750	24,857,750	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 12/04/18	2.34%	12/04/18	24,851,167	24,856,250	A-1+	Commercial Paper
10,000,000	COCA-COLA CO	KOPP 0 09/10/18	2.32%	09/10/18	9,994,325	9,994,600	A-1	Commercial Paper
25,000,000	COCA-COLA CO	KOPP 0 09/24/18	2.34%	09/24/18	24,963,583	24,967,250	A-1	Commercial Paper
25,000,000	COCA-COLA CO	KOPP 0 09/25/18	2.34%	09/25/18	24,962,000	24,965,750	A-1	Commercial Paper
25,000,000	COCA-COLA CO	KOPP 0 09/12/18	2.32%	09/12/18	24,982,660	24,983,750	A-1	Commercial Paper
99,400,000	COLGATE-PALMOLIVE CO	CL 0 09/04/18	1.95%	09/04/18	99,384,096	99,379,126	A-1+	Commercial Paper
25,000,000	EXXON MOBIL CORP	XON 0 09/14/18	2.07%	09/14/18	24,981,674	24,981,250	A-1+	Commercial Paper
25,000,000	EXXON MOBIL CORP	XON 0 09/14/18	2.09%	09/14/18	24,981,493	24,981,250	A-1+	Commercial Paper
25,000,000	EXXON MOBIL CORP	XON 0 09/17/18	2.08%	09/17/18	24,977,333	24,977,250	A-1+	Commercial Paper
50,000,000	EXXON MOBIL CORP	XON 0 09/17/18	1.97%	09/17/18	49,956,889	49,954,500	A-1+	Commercial Paper
25,000,000	EXXON MOBIL CORP	XON 0 09/21/18	2.08%	09/21/18	24,971,667	24,971,500	A-1+	Commercial Paper
50,000,000	EXXON MOBIL CORP	XON 0 09/21/18	1.98%	09/21/18	49,945,833	49,943,000	A-1+	Commercial Paper
50,000,000	EXXON MOBIL CORP	XON 0 09/24/18	1.99%	09/24/18	49,937,389	49,934,500	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 01/02/19	2.41%	01/02/19	24,799,271	24,799,500	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 09/17/18	2.29%	09/17/18	24,975,000	24,977,000	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 10/01/18	2.20%	10/01/18	24,955,208	24,957,000	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 10/01/18	2.24%	10/01/18	24,954,167	24,957,000	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 10/02/18	2.25%	10/02/18	24,952,639	24,955,500	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 10/05/18	2.24%	10/05/18	24,948,056	24,951,250	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 11/05/18	2.21%	11/05/18	24,902,049	24,903,000	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 11/28/18	2.31%	11/28/18	24,862,500	24,863,750	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 12/04/18	2.41%	12/04/18	24,846,597	24,853,000	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 12/13/18	2.42%	12/13/18	24,831,194	24,836,750	A-1+	Commercial Paper
50,000,000	PROCTER & GAMBLE CO	PGPP 0 09/24/18	1.97%	09/24/18	49,938,028	49,935,000	A-1+	Commercial Paper
200,000,000	PROCTER & GAMBLE CO	PGPP 0 09/04/18	1.97%	09/04/18	199,967,667	199,958,000	A-1+	Commercial Paper
10,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 01/04/19	2.46%	01/04/19	9,916,667	9,918,200	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 01/10/19	2.48%	01/10/19	24,779,847	24,785,000	A-1+	Commercial Paper
15,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 09/14/18	2.36%	09/14/18	14,987,488	14,989,050	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 09/26/18	2.33%	09/26/18	24,960,417	24,964,750	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 10/05/18	2.37%	10/05/18	24,945,222	24,951,500	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 12/11/18	2.36%	12/11/18	24,837,979	24,839,750	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 12/21/18	2.29%	10/03/18	25,000,000	25,000,000	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 12/21/18	2.36%	10/03/18	25,000,000	25,000,000	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 01/18/19	2.46%	01/18/19	24,768,333	24,770,750	A-1+	Commercial Paper
50,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 09/21/18	2.35%	09/21/18	49,936,111	49,944,000	A-1+	Commercial Paper
100,000,000	WALMART INC	WMTTP 0 09/14/18	2.00%	09/14/18	99,928,861	99,924,000	A-1+	Commercial Paper
75,000,000	WALMART INC	WMTTP 0 09/04/18	2.00%	09/04/18	74,987,688	74,984,250	A-1+	Commercial Paper
75,000,000	WALMART INC	WMTTP 0 09/13/18	2.00%	09/13/18	74,950,750	74,946,750	A-1+	Commercial Paper
<u>1,684,400,000</u>					<u>1,681,153,575</u>	<u>1,681,197,226</u>		

Government Agency Securities

24.7%

20,000,000	FANNIE MAE	FNMA 0 01/30/19	2.01%	09/06/18	20,000,000	20,000,600	AA+	Government Agency
20,000,000	FANNIE MAE	FNMA 0 07/30/19	2.05%	09/06/18	20,000,000	20,007,400	AA+	Government Agency
1,972,000	FANNIE MAE	FNMA 1 1/8 10/19/18	1.76%	10/19/18	1,970,373	1,969,466	AA+	Government Agency
15,000,000	FANNIE MAE	FNMA 1 1/8 10/19/18	1.89%	10/19/18	14,985,032	14,980,725	AA+	Government Agency
10,000,000	FANNIE MAE	FNMA 1 1/8 10/19/18	1.92%	10/19/18	9,989,676	9,987,150	AA+	Government Agency
14,516,000	FANNIE MAE	FNMA 1 5/8 11/27/18	1.90%	11/27/18	14,506,541	14,497,521	AA+	Government Agency
7,536,000	FANNIE MAE	FNMA 1 02/26/19	2.02%	02/26/19	7,499,214	7,489,149	AA+	Government Agency
11,714,000	FANNIE MAE	FNMA 1 02/26/19	2.12%	02/26/19	11,651,255	11,641,174	AA+	Government Agency
15,000,000	FANNIE MAE	FNMA 1 02/26/19	2.24%	02/26/19	14,911,095	14,906,745	AA+	Government Agency

2,500,000	FANNIE MAE	FNMA 1.26 08/02/19	2.50%	08/02/19	2,472,427	2,469,708	AA+	Government Agency
1,964,000	FANNIE MAE	FNMA 1 08/28/19	2.51%	08/28/19	1,935,291	1,935,925	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 01/09/20	1.95%	09/06/18	24,998,305	24,943,525	AA+	Government Agency
30,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 12/18/19	1.94%	09/06/18	29,932,149	29,929,911	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 12/26/19	1.94%	09/06/18	24,998,353	24,941,469	AA+	Government Agency
50,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 02/28/20	2.01%	09/06/18	50,000,000	49,959,280	AA+	Government Agency
10,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 02/28/20	2.01%	09/06/18	9,986,625	9,991,856	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 03/06/19	2.03%	09/06/18	24,999,554	25,008,033	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 03/06/19	2.03%	09/06/18	25,000,000	25,008,033	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 03/13/20	2.04%	09/06/18	24,996,185	24,984,612	AA+	Government Agency
15,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 03/13/20	2.04%	09/06/18	14,990,872	14,990,767	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 06/05/19	1.94%	09/06/18	25,000,000	24,976,417	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 06/05/19	1.94%	09/06/18	25,000,474	24,976,417	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 06/18/20	2.11%	09/06/18	24,997,757	25,011,400	AA+	Government Agency
30,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 07/17/19	1.92%	09/06/18	29,997,378	29,973,566	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 08/16/19	1.92%	09/06/18	25,000,000	24,972,932	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 08/27/20	2.07%	09/06/18	24,995,075	24,980,538	AA+	Government Agency
5,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 09/12/18	2.17%	09/06/18	5,000,144	5,000,268	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 09/05/19	1.93%	09/06/18	24,998,736	24,970,730	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 09/05/19	1.93%	09/06/18	24,998,736	24,970,730	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 09/13/19	1.92%	09/06/18	24,998,028	24,969,114	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 11/04/19	1.93%	09/06/18	24,996,321	24,950,237	AA+	Government Agency
15,790,000	FEDERAL FARM CREDIT BANK	FFCB 0 02/10/20	2.11%	09/10/18	15,814,159	15,815,365	AA+	Government Agency
7,275,000	FEDERAL FARM CREDIT BANK	FFCB 0 02/10/20	2.11%	09/10/18	7,285,562	7,286,687	AA+	Government Agency
1,000,000	FEDERAL FARM CREDIT BANK	FFCB 1.95 09/17/18	1.76%	09/17/18	1,000,082	1,000,007	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 11/19/19	2.02%	09/19/18	24,984,569	25,005,390	AA+	Government Agency
7,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 7/8 09/20/18	1.67%	09/20/18	6,997,124	6,995,989	AA+	Government Agency
3,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 10/22/18	2.13%	09/22/18	3,000,002	3,000,933	AA+	Government Agency
1,500,000	FEDERAL FARM CREDIT BANK	FFCB 0 02/25/19	2.23%	09/25/18	1,501,971	1,501,957	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 02/27/20	2.01%	09/27/18	24,999,829	25,002,149	AA+	Government Agency
15,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 03/01/19	1.98%	10/01/18	15,000,000	14,999,687	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 01/03/19	2.13%	10/03/18	25,000,208	25,016,826	AA+	Government Agency
9,000,000	FEDERAL FARM CREDIT BANK	FFCB 2 10/11/18	1.95%	10/11/18	9,000,531	8,999,937	AA+	Government Agency
4,150,000	FEDERAL FARM CREDIT BANK	FFCB 1.1 10/15/18	1.70%	10/15/18	4,147,023	4,144,916	AA+	Government Agency
3,000,000	FEDERAL FARM CREDIT BANK	FFCB 2 10/24/18	1.76%	10/24/18	3,001,013	3,000,111	AA+	Government Agency
5,000,000	FEDERAL FARM CREDIT BANK	FFCB 0.97 11/01/18	1.60%	11/01/18	4,994,825	4,989,455	AA+	Government Agency
8,795,000	FEDERAL FARM CREDIT BANK	FFCB 0.97 11/01/18	1.62%	11/01/18	8,785,604	8,776,451	AA+	Government Agency
3,000,000	FEDERAL FARM CREDIT BANK	FFCB 1.06 11/09/18	2.06%	11/09/18	2,994,445	2,992,641	AA+	Government Agency
2,000,000	FEDERAL FARM CREDIT BANK	FFCB 1.12 12/19/18	2.10%	12/19/18	1,994,241	1,993,512	AA+	Government Agency
15,000,000	FEDERAL FARM CREDIT BANK	FFCB 1.2 01/08/19	2.19%	01/08/19	14,948,527	14,947,035	AA+	Government Agency
2,340,000	FEDERAL FARM CREDIT BANK	FFCB 1.23 01/25/19	2.21%	01/25/19	2,330,932	2,329,051	AA+	Government Agency
6,539,000	FEDERAL FARM CREDIT BANK	FFCB 1.2 02/11/19	2.08%	02/11/19	6,513,739	6,500,426	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 08/07/19	2.02%	09/07/18	25,000,571	25,003,768	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLBDN 09/07/18	1.91%	09/07/18	24,992,167	24,995,950	AA+	Government Agency
4,100,000	FEDERAL HOME LOAN BANK	FHLB 0 06/12/19	2.17%	09/12/18	4,099,523	4,102,197	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 11/13/19	1.99%	09/13/18	24,999,119	24,991,613	AA+	Government Agency
2,500,000	FEDERAL HOME LOAN BANK	FHLB 2 09/14/18	1.33%	09/14/18	2,500,586	2,499,863	AA+	Government Agency
2,000,000	FEDERAL HOME LOAN BANK	FHLB 2 09/14/18	1.76%	09/14/18	2,000,168	1,999,890	AA+	Government Agency
14,660,000	FEDERAL HOME LOAN BANK	FHLB 2 09/14/18	1.76%	09/14/18	14,661,231	14,659,194	AA+	Government Agency
2,000,000	FEDERAL HOME LOAN BANK	FHLB 2 09/14/18	1.76%	09/14/18	2,000,168	1,999,890	AA+	Government Agency
4,000,000	FEDERAL HOME LOAN BANK	FHLB 2 09/14/18	1.81%	09/14/18	4,000,260	3,999,780	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 01/14/19	1.98%	09/14/18	25,000,455	25,001,658	AA+	Government Agency
15,000,000	FEDERAL HOME LOAN BANK	FHLB 0 07/19/19	2.01%	09/19/18	15,000,070	15,001,117	AA+	Government Agency
50,000,000	FEDERAL HOME LOAN BANK	FHLBDN 09/20/18	1.96%	09/20/18	49,949,069	49,956,900	AA+	Government Agency
100,000,000	FEDERAL HOME LOAN BANK	FHLBDN 09/20/18	1.96%	09/20/18	99,998,139	99,913,800	AA+	Government Agency
2,000,000	FEDERAL HOME LOAN BANK	FHLB 1.1 09/21/18	1.31%	09/21/18	1,999,769	1,998,976	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 01/22/20	2.00%	09/22/18	25,000,000	24,990,463	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 02/25/19	1.99%	09/25/18	25,000,113	25,002,946	AA+	Government Agency
5,000,000	FEDERAL HOME LOAN BANK	FHLB 0 7/8 10/01/18	1.50%	10/01/18	4,997,458	4,995,085	AA+	Government Agency
6,915,000	FEDERAL HOME LOAN BANK	FHLB 0 7/8 10/01/18	1.53%	10/01/18	6,911,343	6,908,203	AA+	Government Agency
2,540,000	FEDERAL HOME LOAN BANK	FHLB 0 7/8 10/01/18	1.65%	10/01/18	2,538,404	2,537,503	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 7/8 10/01/18	1.74%	10/01/18	24,982,432	24,975,425	AA+	Government Agency
8,495,000	FEDERAL HOME LOAN BANK	FHLB 0 7/8 10/01/18	1.77%	10/01/18	8,488,850	8,486,649	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 08/01/19	2.01%	10/01/18	25,000,000	25,001,613	AA+	Government Agency
4,000,000	FEDERAL HOME LOAN BANK	FHLB 1 3/8 10/16/18	1.75%	10/16/18	3,998,162	3,996,128	AA+	Government Agency
5,555,000	FEDERAL HOME LOAN BANK	FHLB 1 3/8 10/16/18	1.78%	10/16/18	5,552,236	5,549,623	AA+	Government Agency
39,000,000	FEDERAL HOME LOAN BANK	FHLB 0 01/18/19	2.13%	10/18/18	39,003,682	39,012,441	AA+	Government Agency
2,000,000	FEDERAL HOME LOAN BANK	FHLB 1 3/8 10/30/18	1.49%	10/30/18	1,999,629	1,997,422	AA+	Government Agency
5,000,000	FEDERAL HOME LOAN BANK	FHLB 1 1/2 11/06/18	1.51%	11/06/18	4,999,910	4,993,835	AA+	Government Agency
6,200,000	FEDERAL HOME LOAN BANK	FHLB 0 05/10/19	2.16%	11/10/18	6,198,236	6,202,110	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 05/24/19	2.15%	11/24/18	25,000,000	25,004,488	AA+	Government Agency
22,000,000	FEDERAL HOME LOAN BANK	FHLB 0 05/24/19	2.15%	11/24/18	21,995,999	22,011,512	AA+	Government Agency
10,000,000	FEDERAL HOME LOAN BANK	FHLB 1.7 11/30/18	1.80%	11/30/18	9,997,561	9,987,400	AA+	Government Agency

10,000,000	FEDERAL HOME LOAN BANK	FHLB 1 5/8 12/04/18	1.77%	12/04/18	9,996,383	9,984,790	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 03/06/19	2.08%	12/06/18	24,992,381	25,001,437	AA+	Government Agency
4,000,000	FEDERAL HOME LOAN BANK	FHLB 0 03/06/19	2.08%	12/06/18	3,998,731	4,000,230	AA+	Government Agency
10,000,000	FEDERAL HOME LOAN BANK	FHLB 1 3/4 12/14/18	1.65%	12/14/18	10,002,714	9,986,250	AA+	Government Agency
10,000,000	FEDERAL HOME LOAN BANK	FHLB 1 3/4 12/14/18	1.81%	12/14/18	9,998,191	9,986,250	AA+	Government Agency
8,400,000	FEDERAL HOME LOAN BANK	FHLB 1 3/4 12/18/18	1.82%	12/18/18	8,398,167	8,388,072	AA+	Government Agency
11,900,000	FEDERAL HOME LOAN BANK	FHLB 1 3/4 12/26/18	1.82%	12/26/18	11,897,507	11,881,603	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 1.22 12/28/18	1.93%	12/28/18	25,000,000	24,918,800	AA+	Government Agency
11,475,000	FEDERAL HOME LOAN BANK	FHLB 1 1/4 01/16/19	1.87%	01/16/19	11,448,585	11,432,875	AA+	Government Agency
15,000,000	FEDERAL HOME LOAN BANK	FHLB 1 1/4 01/16/19	2.02%	01/16/19	14,957,403	14,944,935	AA+	Government Agency
13,000,000	FEDERAL HOME LOAN BANK	FHLB 1 5/8 01/18/19	1.92%	01/18/19	12,985,818	12,969,060	AA+	Government Agency
4,575,000	FEDERAL HOME LOAN BANK	FHLB 1 5/8 01/18/19	1.95%	01/18/19	4,569,504	4,564,112	AA+	Government Agency
15,000,000	FEDERAL HOME LOAN BANK	FHLB 1 3/4 01/18/19	1.88%	01/18/19	14,992,554	14,971,200	AA+	Government Agency
15,000,000	FEDERAL HOME LOAN BANK	FHLB 1 7/8 02/12/19	2.00%	02/12/19	14,991,845	14,973,645	AA+	Government Agency
15,000,000	FEDERAL HOME LOAN BANK	FHLBDN 02/26/19	2.13%	02/26/19	14,847,217	14,837,400	AA+	Government Agency
10,250,000	FEDERAL HOME LOAN BANK	FHLB 2 03/05/19	2.14%	03/05/19	10,242,902	10,234,994	AA+	Government Agency
15,000,000	FEDERAL HOME LOAN BANK	FHLB 1 1/2 03/08/19	2.28%	03/08/19	14,940,567	14,939,250	AA+	Government Agency
20,000,000	FEDERAL HOME LOAN BANK	FHLB 1 3/8 03/18/19	2.24%	03/18/19	19,907,734	19,900,880	AA+	Government Agency
1,200,000	FEDERAL HOME LOAN BANK	FHLB 1 3/8 03/18/19	2.27%	03/18/19	1,194,268	1,194,053	AA+	Government Agency
15,000,000	FEDERAL HOME LOAN BANK	FHLB 5 3/8 05/15/19	2.33%	05/15/19	15,315,253	15,300,345	AA+	Government Agency
15,000,000	FEDERAL HOME LOAN BANK	FHLB 1 3/8 05/28/19	2.36%	05/28/19	14,893,567	14,889,540	AA+	Government Agency
8,000,000	FEDERAL HOME LOAN BANK	FHLB 2 3/8 08/09/19	2.50%	08/09/19	7,990,855	7,991,576	AA+	Government Agency
16,600,000	FEDERAL HOME LOAN BANK	FHLBDN 08/20/19	2.49%	08/20/19	16,209,347	16,211,045	AA+	Government Agency
10,000,000	FEDERAL HOME LOAN BANK	FHLBDN 08/27/19	2.49%	08/27/19	9,760,000	9,761,010	AA+	Government Agency
4,540,000	FREDDIE MAC	FHLMC 0 01/02/19	1.98%	01/02/19	4,510,295	4,501,123	AA+	Government Agency
10,000,000	FREDDIE MAC	FHLMC 1 1/4 07/26/19	2.47%	07/26/19	9,891,819	9,890,810	AA+	Government Agency
10,000,000	FREDDIE MAC	FHLMC 1 1/4 07/26/19	2.47%	07/26/19	9,891,790	9,890,810	AA+	Government Agency
25,000,000	US TREASURY N/B	T 1 5/8 07/31/19	2.46%	07/31/19	24,813,145	24,814,453	AA+	Government Agency
1,686,496,000					1,684,503,828	1,683,831,909		

Repurchase Agreements

3.3%

128,793,000	MERRILL LYNCH	REPO - MERRILL LYNCH	1.94%	09/04/18	128,793,000	128,793,000	A-1	Repurchase Agreements
100,000,000	RBC SECURITIES	REPO - RBC SECURITIES	1.92%	09/04/18	100,000,000	100,000,000	A-1+	Repurchase Agreements
228,793,000					228,793,000	228,793,000		
6,837,231,227					6,831,994,857	6,831,550,242		

Fund Summary Statistics and Notes

Amortized Cost	\$6,831,994,857
Fair market value	\$6,831,550,242
Shares Outstanding	\$6,768,599,433
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	1.98%
Effective 7-Day Gross Yield (5)	2.08%
WAM(R) (6)	33 Days
WAM(F) (7)	84 Days
Ratio of Amortized Cost to Fair Market Value	0.9999

(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) 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, 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.