

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

Par	Issuer	Issue	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating	Category
Bank Commercial Paper								
150,000,000	BANK OF NEW YORK MELLON	BNYMEL 0 08/01/18	1.87%	8/1/2018	150,000,000	149,992,500	A-1+	Bank Commercial Paper
150,000,000					150,000,000	149,992,500		
Bank Deposit Instruments								
2.0%								
300,000,000	ANZ Bank	ANZ Bank CD	1.90%	8/1/2018	300,000,000	300,000,000	A-1+	Bank Deposit Instruments
940	BANK OF NEW YORK	BNY DEPOSIT	0.01%	8/1/2018	940	940	A-1+	Bank Deposit Instruments
100,000,000	BB&T CO.	BB&T CD (2)	2.29%	8/1/2018	100,000,000	100,000,000	A-1	Bank Deposit Instruments
125,000,000	BB&T CO.	BB&T CD (2)	2.29%	8/1/2018	125,000,000	125,000,000	A-1	Bank Deposit Instruments
10,000,000	DEXIA CREDIT LOCAL SA NY	DEXCRD 2.31 10/01/18	2.31%	10/1/2018	10,000,000	10,003,800	A-1+	Bank Deposit Instruments
25,000,000	DEXIA CREDIT LOCAL SA NY	DEXCRD 0 09/05/18	2.30%	8/9/2018	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
25,000,000	DEXIA CREDIT LOCAL SA NY	DEXCRD 1.86 08/06/18	1.86%	8/6/2018	25,000,000	24,999,500	A-1+	Bank Deposit Instruments
25,000,000	DEXIA CREDIT LOCAL SA NY	DEXCRD 2.34 11/09/18	2.34%	11/9/2018	25,000,000	25,003,250	A-1+	Bank Deposit Instruments
25,000,000	DEXIA CREDIT LOCAL SA NY	DEXCRD 2.4 01/14/19	2.40%	1/14/2019	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
25,000,000	DEXIA CREDIT LOCAL SA NY	DEXCRD 2.4 01/02/19	2.40%	1/2/2019	25,000,000	25,002,000	A-1+	Bank Deposit Instruments
25,000,000	DEXIA CREDIT LOCAL SA NY	DEXCRD 2.4 01/16/19	2.40%	1/16/2019	25,000,000	24,999,500	A-1+	Bank Deposit Instruments
25,000,000	DEXIA CREDIT LOCAL SA NY	DEXCRD 0 10/09/18	2.33%	8/9/2018	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
50,000,000	DEXIA CREDIT LOCAL SA NY	DEXCRD 2.4 01/18/19	2.40%	1/18/2019	50,000,000	49,998,563	A-1+	Bank Deposit Instruments
25,000,000	DZ BANK	DZ BANK CD	2.24%	11/9/2018	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
300,000,000	DZ BANK	DZ BANK CD	1.89%	8/1/2018	300,000,000	300,000,000	A-1+	Bank Deposit Instruments
25,000,000	NORDEA BANK	NORDEA BANK CD	2.00%	8/15/2018	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
25,000,000	NORDEA BANK	NORDEA BANK CD	2.25%	9/18/2018	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
25,000,000	NORDEA BANK	NORDEA BANK CD	2.37%	12/17/2018	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
50,000,000	NORDEA BANK	NORDEA BANK CD	1.90%	8/1/2018	50,000,000	50,000,000	A-1+	Bank Deposit Instruments
224,850,000	NORDEA BANK	NORDEA BANK CD	1.88%	8/1/2018	224,850,000	224,850,000	A-1+	Bank Deposit Instruments
12,342,000	ROYAL BANK OF CANADA NY	RY 2 12/10/18	2.46%	12/10/2018	12,321,994	12,324,300	A-1+	Bank Deposit Instruments
8,300,000	ROYAL BANK OF CANADA NY	RY 1.7 10/04/18	2.41%	10/4/2018	8,289,882	8,292,447	A-1+	Bank Deposit Instruments
21,900,000	ROYAL BANK OF CANADA NY	RY 0 12/06/18	2.47%	9/6/2018	21,911,191	21,918,725	A-1+	Bank Deposit Instruments
25,000,000	ROYAL BANK OF CANADA NY	RY 0 10/02/18	2.48%	8/2/2018	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
25,000,000	ROYAL BANK OF CANADA NY	RY 0 09/17/18	2.47%	8/17/2018	25,000,000	25,013,725	A-1+	Bank Deposit Instruments
25,000,000	ROYAL BANK OF CANADA NY	RY 0 10/05/18	2.48%	9/6/2018	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
30,000,000	ROYAL BANK OF CANADA NY	RY 0 09/17/18	2.51%	8/17/2018	30,000,000	30,018,060	A-1+	Bank Deposit Instruments
50,000,000	SCOTIA BANK	SCOTIA BANK CD (2)	2.04%	8/1/2018	50,000,000	50,000,000	A-1	Bank Deposit Instruments
250,000,000	SCOTIA BANK	SCOTIA BANK CD (2)	2.04%	8/1/2018	250,000,000	250,000,000	A-1	Bank Deposit Instruments
25,000,000	SUMITOMO MITSUI BANK	SUMITOMO MITSUI BANK CD (2)	2.00%	8/1/2018	25,000,000	25,000,000	A-1	Bank Deposit Instruments
25,000,000	SUMITOMO MITSUI BANK	SUMITOMO MITSUI BANK CD (2)	2.00%	8/1/2018	25,000,000	25,000,000	A-1	Bank Deposit Instruments
50,000,000	SUMITOMO MITSUI BANK	SUMITOMO MITSUI BANK CD (2)	2.00%	8/1/2018	50,000,000	50,000,000	A-1	Bank Deposit Instruments
100,000,000	SUMITOMO MITSUI BANK	SUMITOMO MITSUI BANK CD (2)	2.00%	8/1/2018	100,000,000	100,000,000	A-1	Bank Deposit Instruments
100,000,000	SUMITOMO MITSUI BANK	SUMITOMO MITSUI BANK CD (2)	2.00%	8/1/2018	100,000,000	100,000,000	A-1	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN NY	SVENSKA CD	2.35%	10/24/2018	25,000,000	25,006,750	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN NY	SVENSKA CD	2.38%	9/24/2018	25,000,000	25,011,250	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN NY	SVENSKA CD	2.43%	1/4/2019	25,000,000	25,004,250	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN NY	SVENSKA CD	2.40%	11/5/2018	25,000,000	25,008,250	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN NY	SVENSKA CD	2.40%	12/21/2018	25,000,000	25,003,500	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN NY	SVENSKA CD	2.42%	1/22/2019	25,000,000	24,999,000	A-1+	Bank Deposit Instruments
50,000,000	SVENSKA HANDELSBANKEN NY	SVENSKA CD	1.87%	8/1/2018	50,000,000	50,000,000	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN NY	SHBASS 0 11/20/18	2.30%	8/20/2018	25,000,000	25,005,950	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN NY	SHBASS 0 08/24/18	2.24%	8/24/2018	25,000,639	25,003,900	A-1+	Bank Deposit Instruments
50,000,000	SVENSKA HANDELSBANKEN NY	SHBASS 0 09/28/18	2.44%	8/28/2018	50,000,000	50,000,000	A-1+	Bank Deposit Instruments
50,000,000	SVENSKA HANDELSBANKEN NY	SHBASS 0 12/21/18	2.28%	8/21/2018	50,000,000	50,000,000	A-1+	Bank Deposit Instruments
25,000,000	TORONTO DOMINION BANK	TD BANK CD (2)	2.02%	8/1/2018	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
25,000,000	TORONTO DOMINION BANK	TD BANK CD (2)	2.02%	8/1/2018	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
50,000,000	TORONTO DOMINION BANK	TD BANK CD (2)	2.02%	8/1/2018	50,000,000	50,000,000	A-1+	Bank Deposit Instruments
50,000,000	TORONTO DOMINION BANK	TD BANK CD (2)	2.02%	8/1/2018	50,000,000	50,000,000	A-1+	Bank Deposit Instruments
100,000,000	TORONTO DOMINION BANK	TD BANK CD (2)	2.02%	8/1/2018	100,000,000	100,000,000	A-1+	Bank Deposit Instruments
25,000,000	TORONTO DOMINION BANK NY	TDNY 2.18 08/27/18	2.18%	8/27/2018	25,000,000	25,003,250	A-1+	Bank Deposit Instruments
25,000,000	TORONTO DOMINION BANK NY	TDNY 2.35 09/28/18	2.35%	9/28/2018	25,000,000	25,009,750	A-1+	Bank Deposit Instruments
25,000,000	US BANK	U.S. BANK CD	2.35%	1/18/2019	25,000,000	25,001,750	A-1+	Bank Deposit Instruments
2,857,392,940					2,857,374,645	2,857,482,409		
Bank Deposit Instruments with Government Backing								
8.9%								
25,000,000	CITIZENS BANK	CITIZENS BANK CD (2,3)	2.00%	8/1/2018	25,000,000	25,000,000	A-2	Bank Deposit Instruments
50,000,000	CITIZENS BANK	CITIZENS BANK CD (2,3)	2.00%	8/1/2018	50,000,000	50,000,000	A-2	Bank Deposit Instruments
75,000,000	CITIZENS BANK	CITIZENS BANK CD (2,3)	2.00%	8/1/2018	75,000,000	75,000,000	A-2	Bank Deposit Instruments
100,000,000	CITIZENS BANK	CITIZENS BANK CD (2,3)	2.00%	8/1/2018	100,000,000	100,000,000	A-2	Bank Deposit Instruments

35,000,000	FICA C/D	FDIC Insured Bank Deposits	2.00%	8/1/2018	35,000,000	35,000,000	N/A	Bank Deposit Instruments
75,000,000	FIRST REPUBLIC BANK	FIRST REPUBLIC CD (2,3)	2.03%	8/1/2018	75,000,000	75,000,000	A-2	Bank Deposit Instruments
200,000,000	FIRST REPUBLIC BANK	FIRST REPUBLIC CD (2,3)	2.00%	8/1/2018	200,000,000	200,000,000	A-2	Bank Deposit Instruments
50,000,000	UNITED BANK	UNITED BANK CD (2,3)	2.05%	8/1/2018	50,000,000	50,000,000	N/A	Bank Deposit Instruments
50,000,000	UNITED BANK	UNITED BANK CD (2,3)	2.05%	8/1/2018	50,000,000	50,000,000	N/A	Bank Deposit Instruments
660,000,000					660,000,000	660,000,000		

Non-Financial Commercial Paper and Corporate Notes

18.7%

25,000,000	APPLE INC	APPINC 0 12/04/18	2.34%	12/4/2018	24,802,083	24,801,500	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 12/03/18	2.34%	12/3/2018	24,803,667	24,803,250	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 12/03/18	2.34%	12/3/2018	24,803,667	24,803,250	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 09/18/18	2.22%	9/18/2018	24,927,667	24,931,250	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 09/18/18	2.21%	9/18/2018	24,928,000	24,931,250	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 09/17/18	2.22%	9/17/2018	24,929,174	24,932,750	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 09/17/18	2.21%	9/17/2018	24,929,500	24,932,750	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 09/12/18	2.15%	9/12/2018	24,938,750	24,940,250	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 09/10/18	2.14%	9/10/2018	24,941,944	24,943,250	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 08/13/18	1.94%	8/13/2018	24,984,167	24,982,750	A-1+	Commercial Paper
25,000,000	AUTOMATIC DATA PROCESSNG	ADPPP 0 08/01/18	1.90%	8/1/2018	25,000,000	24,998,750	A-1+	Commercial Paper
10,000,000	COCA-COLA CO	KOPP 0 09/10/18	2.32%	9/10/2018	9,974,778	9,977,000	A-1	Commercial Paper
25,000,000	COCA-COLA CO	KOPP 0 09/25/18	2.34%	9/25/2018	24,912,917	24,920,250	A-1	Commercial Paper
25,000,000	COCA-COLA CO	KOPP 0 09/24/18	2.34%	9/24/2018	24,914,500	24,921,750	A-1	Commercial Paper
25,000,000	COCA-COLA CO	KOPP 0 09/12/18	2.32%	9/12/2018	24,933,792	24,939,750	A-1	Commercial Paper
25,000,000	COCA-COLA CO	KOPP 0 08/24/18	2.15%	8/24/2018	24,966,458	24,967,250	A-1	Commercial Paper
25,000,000	COCA-COLA CO	KOPP 0 08/23/18	2.14%	8/23/2018	24,968,069	24,968,500	A-1	Commercial Paper
25,000,000	COCA-COLA CO	KOPP 0 08/23/18	2.14%	8/23/2018	24,968,069	24,968,500	A-1	Commercial Paper
25,000,000	EXXON MOBIL CORP	XON 0 09/21/18	2.08%	9/21/2018	24,927,750	24,928,500	A-1+	Commercial Paper
25,000,000	EXXON MOBIL CORP	XON 0 09/17/18	2.08%	9/17/2018	24,933,417	24,934,250	A-1+	Commercial Paper
25,000,000	EXXON MOBIL CORP	XON 0 09/14/18	2.09%	9/14/2018	24,937,361	24,938,500	A-1+	Commercial Paper
25,000,000	EXXON MOBIL CORP	XON 0 09/14/18	2.07%	9/14/2018	24,937,972	24,938,500	A-1+	Commercial Paper
50,000,000	EXXON MOBIL CORP	XON 0 08/21/18	2.06%	8/21/2018	49,943,889	49,944,500	A-1+	Commercial Paper
50,000,000	EXXON MOBIL CORP	XON 0 08/17/18	2.06%	8/17/2018	49,955,111	49,955,500	A-1+	Commercial Paper
50,000,000	EXXON MOBIL CORP	XON 0 08/16/18	2.06%	8/16/2018	49,957,917	49,958,000	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 01/02/19	2.41%	1/2/2019	24,748,681	24,740,000	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 12/13/18	2.42%	12/13/2018	24,780,389	24,777,250	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 12/04/18	2.41%	12/4/2018	24,796,007	24,794,000	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 11/28/18	2.31%	11/28/2018	24,814,063	24,805,000	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 10/05/18	2.24%	10/5/2018	24,900,694	24,903,750	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 10/02/18	2.25%	10/2/2018	24,905,278	24,908,500	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 10/01/18	2.24%	10/1/2018	24,906,806	24,910,250	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 10/01/18	2.20%	10/1/2018	24,908,924	24,910,250	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 09/17/18	2.29%	9/17/2018	24,926,563	24,932,000	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 08/07/18	2.09%	8/7/2018	24,991,458	24,990,500	A-1+	Commercial Paper
200,000,000	PROCTER & GAMBLE CO	PGPP 0 08/02/18	1.93%	8/2/2018	199,989,444	199,978,000	A-1+	Commercial Paper
10,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 01/04/19	2.46%	1/4/2019	9,896,000	9,898,400	A-1+	Commercial Paper
15,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 09/14/18	2.36%	9/14/2018	14,957,650	14,962,350	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 01/18/19	2.46%	1/18/2019	24,716,667	24,721,250	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 01/10/19	2.48%	1/10/2019	24,727,750	24,735,500	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 10/05/18	2.37%	10/5/2018	24,895,278	24,904,750	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 09/26/18	2.33%	9/26/2018	24,911,333	24,919,250	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 08/16/18	2.40%	8/16/2018	24,975,521	24,979,250	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 12/21/18	2.30%	8/3/2018	25,000,000	25,000,000	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 12/21/18	2.36%	10/3/2018	25,000,000	25,000,000	A-1+	Commercial Paper
50,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 09/21/18	2.35%	9/21/2018	49,837,083	49,853,500	A-1+	Commercial Paper
1,385,000,000					1,380,806,206	1,380,885,500		

Government Agency Securities

23.8%

1,972,000	FANNIE MAE	FNMA 1 1/8 10/19/18	1.76%	10/19/2018	1,969,323	1,967,786	AA+	Government Agency
7,536,000	FANNIE MAE	FNMA 1 02/26/19	2.02%	2/26/2019	7,492,808	7,478,983	AA+	Government Agency
10,000,000	FANNIE MAE	FNMA 1 1/8 10/19/18	1.92%	10/19/2018	9,983,008	9,978,630	AA+	Government Agency
11,714,000	FANNIE MAE	FNMA 1 02/26/19	2.12%	2/26/2019	11,640,327	11,625,372	AA+	Government Agency
14,516,000	FANNIE MAE	FNMA 1 5/8 11/27/18	1.90%	11/27/2018	14,503,171	14,491,947	AA+	Government Agency
15,000,000	FANNIE MAE	FNMA 1 02/26/19	2.24%	2/26/2019	14,895,612	14,886,510	AA+	Government Agency
15,000,000	FANNIE MAE	FNMA 1 1/8 10/19/18	1.89%	10/19/2018	14,975,364	14,967,945	AA+	Government Agency
20,000,000	FANNIE MAE	FNMA 0 01/30/19	1.96%	8/3/2018	20,000,000	20,000,000	AA+	Government Agency
20,000,000	FANNIE MAE	FNMA 0 07/30/19	2.00%	8/3/2018	20,000,000	20,004,981	AA+	Government Agency
15,000,000	FED HOME LN DISCOUNT NT	FHLBDN 02/26/19	2.13%	2/26/2019	14,820,608	14,808,420	AA+	Government Agency
50,000,000	FED HOME LN DISCOUNT NT	FHLBDN 08/01/18	1.72%	8/1/2018	50,000,000	50,000,000	AA+	Government Agency
300,000,000	FED HOME LN DISCOUNT NT	FHLBDN 08/01/18	1.88%	8/1/2018	300,000,000	300,000,000	AA+	Government Agency
1,000,000	FEDERAL FARM CREDIT BANK	FFCB 1.95 09/17/18	1.76%	9/17/2018	1,000,240	1,000,034	AA+	Government Agency
1,500,000	FEDERAL FARM CREDIT BANK	FFCB 0 02/25/19	2.23%	8/25/2018	1,502,317	1,502,343	AA+	Government Agency
2,000,000	FEDERAL FARM CREDIT BANK	FFCB 1.12 12/19/18	2.10%	12/19/2018	1,992,603	1,991,888	AA+	Government Agency

2,340,000	FEDERAL FARM CREDIT BANK	FFCB 1.23 01/25/19	2.21%	1/25/2019	2,329,007	2,327,036	AA+	Government Agency
3,000,000	FEDERAL FARM CREDIT BANK	FFCB 1.06 11/09/18	2.06%	11/9/2018	2,991,949	2,989,773	AA+	Government Agency
3,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 10/22/18	2.15%	8/22/2018	3,000,004	3,001,575	AA+	Government Agency
3,000,000	FEDERAL FARM CREDIT BANK	FFCB 2 10/24/18	1.76%	10/24/2018	3,001,606	3,000,252	AA+	Government Agency
4,150,000	FEDERAL FARM CREDIT BANK	FFCB 1.1 10/15/18	1.70%	10/15/2018	4,144,926	4,141,555	AA+	Government Agency
5,000,000	FEDERAL FARM CREDIT BANK	FFCB 0.97 11/01/18	1.60%	11/1/2018	4,992,194	4,985,530	AA+	Government Agency
5,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 09/12/18	2.17%	8/3/2018	5,000,549	5,001,427	AA+	Government Agency
6,539,000	FEDERAL FARM CREDIT BANK	FFCB 1.2 02/11/19	2.08%	2/11/2019	6,508,935	6,493,207	AA+	Government Agency
7,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 7/8 09/20/18	1.67%	9/20/2018	6,992,431	6,989,045	AA+	Government Agency
7,275,000	FEDERAL FARM CREDIT BANK	FFCB 0 02/10/20	2.13%	8/10/2018	7,286,184	7,287,211	AA+	Government Agency
8,795,000	FEDERAL FARM CREDIT BANK	FFCB 0.97 11/01/18	1.62%	11/1/2018	8,780,828	8,769,547	AA+	Government Agency
9,000,000	FEDERAL FARM CREDIT BANK	FFCB 2 10/11/18	1.95%	10/11/2018	9,000,942	9,000,054	AA+	Government Agency
10,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 02/28/20	2.01%	8/3/2018	9,985,864	9,991,362	AA+	Government Agency
15,000,000	FEDERAL FARM CREDIT BANK	FFCB 1.2 01/08/19	2.19%	1/8/2019	14,936,158	14,918,100	AA+	Government Agency
15,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 03/13/20	2.04%	8/3/2018	14,990,366	14,993,276	AA+	Government Agency
15,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 03/01/19	1.99%	9/1/2018	15,000,000	14,999,631	AA+	Government Agency
15,790,000	FEDERAL FARM CREDIT BANK	FFCB 0 02/10/20	2.13%	8/10/2018	15,815,580	15,816,504	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 11/19/19	2.02%	8/19/2018	24,983,492	25,003,424	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 03/13/20	2.04%	8/3/2018	24,995,973	24,988,793	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 11/04/19	1.93%	8/3/2018	24,996,055	24,946,585	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 06/18/20	2.11%	8/3/2018	24,997,650	25,011,946	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 09/13/19	1.92%	8/3/2018	24,997,865	24,941,112	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 01/09/20	1.95%	8/3/2018	24,998,199	24,939,645	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 12/26/19	1.94%	8/3/2018	24,998,247	24,937,298	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 09/05/19	1.93%	8/3/2018	24,998,630	24,967,930	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 09/05/19	1.93%	8/3/2018	24,998,630	24,967,930	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 03/06/19	2.03%	8/3/2018	24,999,480	25,009,453	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 02/27/20	2.02%	8/27/2018	24,999,819	25,001,958	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 03/06/19	2.03%	8/3/2018	25,000,000	25,009,453	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 06/05/19	1.94%	8/3/2018	25,000,000	24,973,409	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 08/16/19	1.92%	8/3/2018	25,000,000	24,970,451	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 01/03/19	2.14%	9/3/2018	25,000,260	25,021,471	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 06/05/19	1.94%	9/21/2018	25,000,527	24,973,409	AA+	Government Agency
30,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 12/18/19	1.94%	8/3/2018	29,927,702	29,924,803	AA+	Government Agency
30,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 07/17/19	1.92%	8/3/2018	29,997,123	29,970,773	AA+	Government Agency
50,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 02/28/20	2.01%	8/3/2018	50,000,000	49,956,808	AA+	Government Agency
1,200,000	FEDERAL HOME LOAN BANK	FHLB 1 3/8 03/18/19	2.27%	3/18/2019	1,193,370	1,193,132	AA+	Government Agency
2,000,000	FEDERAL HOME LOAN BANK	FHLB 1.1 09/21/18	1.31%	9/21/2018	1,999,410	1,997,288	AA+	Government Agency
2,000,000	FEDERAL HOME LOAN BANK	FHLB 1 3/8 10/30/18	1.49%	10/30/2018	1,999,435	1,996,470	AA+	Government Agency
2,000,000	FEDERAL HOME LOAN BANK	FHLB 2 09/14/18	1.76%	9/14/2018	2,000,568	1,999,820	AA+	Government Agency
2,000,000	FEDERAL HOME LOAN BANK	FHLB 2 09/14/18	1.76%	9/14/2018	2,000,569	1,999,820	AA+	Government Agency
2,500,000	FEDERAL HOME LOAN BANK	FHLB 2 09/14/18	1.33%	9/14/2018	2,501,984	2,499,775	AA+	Government Agency
2,540,000	FEDERAL HOME LOAN BANK	FHLB 0 7/8 10/01/18	1.65%	10/1/2018	2,536,755	2,535,027	AA+	Government Agency
4,000,000	FEDERAL HOME LOAN BANK	FHLB 1 3/8 10/16/18	1.75%	10/16/2018	3,996,895	3,994,124	AA+	Government Agency
4,000,000	FEDERAL HOME LOAN BANK	FHLB 0 03/06/19	2.08%	9/6/2018	3,998,520	4,001,022	AA+	Government Agency
4,000,000	FEDERAL HOME LOAN BANK	FHLB 2 09/14/18	1.81%	9/14/2018	4,000,880	3,999,640	AA+	Government Agency
4,100,000	FEDERAL HOME LOAN BANK	FHLB 0 06/12/19	2.17%	9/12/2018	4,099,471	4,104,888	AA+	Government Agency
4,575,000	FEDERAL HOME LOAN BANK	FHLB 1 5/8 01/18/19	1.95%	1/18/2019	4,568,278	4,562,583	AA+	Government Agency
5,000,000	FEDERAL HOME LOAN BANK	FHLB 0 7/8 10/01/18	1.50%	10/1/2018	4,994,832	4,990,210	AA+	Government Agency
5,000,000	FEDERAL HOME LOAN BANK	FHLB 1 1/2 11/06/18	1.51%	11/6/2018	4,999,867	4,991,990	AA+	Government Agency
5,555,000	FEDERAL HOME LOAN BANK	FHLB 1 3/8 10/16/18	1.78%	10/16/2018	5,550,332	5,546,840	AA+	Government Agency
6,200,000	FEDERAL HOME LOAN BANK	FHLB 0 05/10/19	2.17%	8/10/2018	6,198,018	6,203,868	AA+	Government Agency
6,915,000	FEDERAL HOME LOAN BANK	FHLB 0 7/8 10/01/18	1.53%	10/1/2018	6,907,563	6,901,460	AA+	Government Agency
8,400,000	FEDERAL HOME LOAN BANK	FHLB 1 3/4 12/18/18	1.82%	12/18/2018	8,397,641	8,386,745	AA+	Government Agency
8,495,000	FEDERAL HOME LOAN BANK	FHLB 0 7/8 10/01/18	1.77%	10/1/2018	8,482,496	8,478,367	AA+	Government Agency
10,000,000	FEDERAL HOME LOAN BANK	FHLB 1 5/8 12/04/18	1.77%	12/4/2018	9,995,190	9,982,200	AA+	Government Agency
10,000,000	FEDERAL HOME LOAN BANK	FHLB 1.7 11/30/18	1.80%	11/30/2018	9,996,721	9,985,560	AA+	Government Agency
10,000,000	FEDERAL HOME LOAN BANK	FHLB 1 3/4 12/14/18	1.81%	12/14/2018	9,997,652	9,984,790	AA+	Government Agency
10,000,000	FEDERAL HOME LOAN BANK	FHLB 1 3/4 12/14/18	1.65%	12/14/2018	10,003,523	9,984,790	AA+	Government Agency
10,250,000	FEDERAL HOME LOAN BANK	FHLB 2 03/05/19	2.14%	3/5/2019	10,241,713	10,233,569	AA+	Government Agency
11,475,000	FEDERAL HOME LOAN BANK	FHLB 1 1/4 01/16/19	1.87%	1/16/2019	11,442,608	11,425,612	AA+	Government Agency
11,900,000	FEDERAL HOME LOAN BANK	FHLB 1 3/4 12/26/18	1.82%	12/26/2018	11,896,840	11,879,580	AA+	Government Agency
13,000,000	FEDERAL HOME LOAN BANK	FHLB 1 5/8 01/18/19	1.92%	1/18/2019	12,982,655	12,964,718	AA+	Government Agency
14,660,000	FEDERAL HOME LOAN BANK	FHLB 2 09/14/18	1.76%	9/14/2018	14,664,167	14,658,681	AA+	Government Agency
15,000,000	FEDERAL HOME LOAN BANK	FHLB 1 3/8 05/28/19	2.36%	5/28/2019	14,881,301	14,875,095	AA+	Government Agency
15,000,000	FEDERAL HOME LOAN BANK	FHLB 1 1/2 03/08/19	2.28%	3/8/2019	14,930,766	14,931,300	AA+	Government Agency
15,000,000	FEDERAL HOME LOAN BANK	FHLB 1 1/4 01/16/19	2.02%	1/16/2019	14,947,765	14,935,440	AA+	Government Agency
15,000,000	FEDERAL HOME LOAN BANK	FHLB 1 7/8 02/12/19	2.00%	2/12/2019	14,990,303	14,971,050	AA+	Government Agency
15,000,000	FEDERAL HOME LOAN BANK	FHLB 1 3/4 01/18/19	1.88%	1/18/2019	14,990,893	14,967,900	AA+	Government Agency
15,000,000	FEDERAL HOME LOAN BANK	FHLB 0 07/19/19	2.01%	8/19/2018	15,000,077	15,001,409	AA+	Government Agency

15,000,000	FEDERAL HOME LOAN BANK	FHLB 5 3/8 05/15/19	2.33%	5/15/2019	15,353,428	15,348,585	AA+	Government Agency
20,000,000	FEDERAL HOME LOAN BANK	FHLB 1 3/8 03/18/19	2.24%	3/18/2019	19,893,288	19,885,540	AA+	Government Agency
22,000,000	FEDERAL HOME LOAN BANK	FHLB 0 05/24/19	2.17%	8/24/2018	21,995,531	22,020,965	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 7/8 10/01/18	1.74%	10/1/2018	24,964,279	24,951,050	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 03/06/19	2.08%	9/6/2018	24,991,111	25,006,388	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 11/13/19	1.99%	8/13/2018	24,999,056	24,994,482	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 1.22 12/28/18	1.93%	12/28/2018	25,000,000	24,902,350	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 01/22/20	2.02%	8/22/2018	25,000,000	24,996,199	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 05/24/19	2.17%	8/24/2018	25,000,000	25,020,849	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 08/01/19	2.02%	9/1/2018	25,000,000	25,002,141	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 02/25/19	1.99%	8/25/2018	25,000,133	25,003,498	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 01/14/19	1.98%	8/14/2018	25,000,559	25,002,080	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 08/07/19	2.04%	8/7/2018	25,000,623	25,004,539	AA+	Government Agency
39,000,000	FEDERAL HOME LOAN BANK	FHLB 0 01/18/19	2.13%	10/18/2018	39,004,503	39,015,676	AA+	Government Agency
4,540,000	FREDDIE MAC	FHLMC 0 01/02/19	1.98%	1/2/2019	4,502,808	4,493,946	AA+	Government Agency
<u>1,752,432,000</u>					<u>1,751,516,932</u>	<u>1,750,739,621</u>		

Repurchase Agreements

7.8%

125,000,000	MERRILL LYNCH	REPO - MERRILL LYNCH	1.88%	8/1/2018	125,000,000	125,000,000	A-1	Repurchase Agreements
450,000,000	RBC SECURITIES	REPO - RBC SECURITIES	1.88%	8/1/2018	450,000,000	450,000,000	A-1+	Repurchase Agreements
<u>575,000,000</u>					<u>575,000,000</u>	<u>575,000,000</u>		
7,379,824,940					7,374,697,782	7,374,100,030		

Fund Summary Statistics and Notes

Amortized Cost	\$7,374,697,782
Fair market value	\$7,374,100,030
Shares Outstanding	\$7,311,226,401
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	1.96%
Effective 7-Day Gross Yield	2.08%
WAM(R) (6)	29 Days
WAM(F) (7)	79 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.

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

(7) Weighted average maturity to final maturity date.