

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF July 31, 2019 (UNAUDITED)

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
Bank Deposit Instruments						38.0%
50,000,000	ANZ Bank	2.39%	8/1/2019	50,000,000	50,000,000	A-1+
100,000,000	ANZ Bank	2.34%	8/5/2019	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+
125,000,000	BB&T CO. (2)	2.35%	8/1/2019	125,000,000	125,000,000	A-1
100,000,000	BB&T CO. (2)	2.35%	8/1/2019	100,000,000	100,000,000	A-1
25,000,000	BB&T CO. (2)	2.35%	8/1/2019	25,000,000	25,000,000	A-1
100,000,000	DZ BANK	2.40%	8/1/2019	100,000,000	100,000,000	A-1+
200,000,000	DZ BANK	2.34%	8/1/2019	200,000,000	200,000,000	A-1+
100,000,000	DZ BANK	2.32%	8/12/2019	100,000,000	100,000,000	A-1+
150,000,000	MUFG BANK	2.19%	8/6/2019	150,000,000	150,000,000	A-1
250,000,000	MUFG BANK	2.24%	8/5/2019	250,000,000	250,000,000	A-1
150,000,000	NATIONAL BANK OF CANADA(2)	2.73%	8/1/2019	150,000,000	150,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA(2)	2.73%	8/1/2019	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA(2)	2.73%	8/1/2019	50,000,000	50,000,000	A-1
25,000,000	NORDEA BANK CD	2.29%	10/18/2019	25,000,000	24,999,887	A-1+
50,000,000	NORDEA BANK CD	2.43%	9/12/2019	50,000,000	50,002,500	A-1+
125,000,000	NORDEA BANK CD	2.30%	8/1/2019	125,000,000	125,000,000	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	25,007,250	A-1+
25,000,000	ROYAL BANK OF CANADA NY	2.53%	9/3/2019	25,000,000	25,004,250	A-1+
25,000,000	ROYAL BANK OF CANADA NY	2.71%	9/6/2019	25,006,488	25,006,443	A-1+
50,000,000	ROYAL BANK OF CANADA NY	2.49%	9/20/2019	50,007,706	50,007,712	A-1+
50,000,000	ROYAL BANK OF CANADA NY	2.39%	8/19/2019	50,000,000	50,009,500	A-1+
250,000,000	SCOTIA BANK (2)	2.60%	8/1/2019	250,000,000	250,000,000	A-1
50,000,000	SCOTIA BANK (2)	2.60%	8/1/2019	50,000,000	50,000,000	A-1
25,000,000	SVENSKA HANDELSBANKEN NY	2.61%	8/30/2019	25,000,000	25,003,750	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.38%	12/17/2019	50,000,000	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.47%	9/3/2019	50,000,000	50,000,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	2.20%	11/25/2019	25,000,000	24,999,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.37%	8/21/2019	50,000,000	49,972,000	A-1+
49,786,000	SVENSKA HANDELSBANKEN NY	2.32%	8/1/2019	49,786,000	49,786,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	2.43%	8/16/2019	25,000,000	25,003,750	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.46%	9/9/2019	50,000,000	50,001,250	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	2.34%	8/28/2019	25,000,000	24,999,741	A-1+

50,000,000	SVENSKA HANDELSBANKEN NY	2.36%	8/27/2019	50,000,000	49,998,818	A-1+
100,000,000	TORONTO DOMINION BANK(2)	2.52%	8/1/2019	100,000,000	100,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	2.52%	8/1/2019	25,000,000	25,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	2.52%	8/1/2019	50,000,000	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	2.52%	8/1/2019	50,000,000	50,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	2.52%	8/1/2019	25,000,000	25,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	2.52%	8/1/2019	25,000,000	25,000,000	A-1+
75,000,000	TORONTO DOMINION BANK(2)	2.52%	8/1/2019	75,000,000	75,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	2.52%	8/1/2019	50,000,000	50,000,000	A-1+
50,000,000	US BANK	2.22%	10/21/2019	50,000,000	50,003,000	A-1+
25,000,000	US BANK	2.37%	8/21/2019	25,000,000	25,000,000	A-1+
25,000,000	US BANK	2.51%	11/4/2019	25,000,000	25,020,500	A-1+
25,000,000	US BANK	2.51%	8/20/2019	25,000,000	25,000,000	A-1+
25,000,000	US BANK	2.62%	8/21/2019	25,000,000	25,005,500	A-1+

3,524,786,000

3,524,800,194

3,524,831,350

Bank Deposit Instruments with Government Backing 7.6%

50,000,000	BERKSHIRE BANK (2,3)	2.53%	8/1/2019	50,000,000	50,000,000	N/A
25,000,000	CITIZENS BANK (2,3)	2.45%	8/1/2019	25,000,000	25,000,000	A-2
50,000,000	CITIZENS BANK (2,3)	2.45%	8/1/2019	50,000,000	50,000,000	A-2
100,000,000	CITIZENS BANK (2,3)	2.45%	8/1/2019	100,000,000	100,000,000	A-2
25,000,000	CITIZENS BANK (2,3)	2.45%	8/1/2019	25,000,000	25,000,000	A-2
150,000,000	FIRST REPUBLIC BANK (2,3)	2.50%	8/1/2019	150,000,000	150,000,000	A-2
50,000,000	PEOPLE'S UNITED BANK (2,3)	2.55%	8/1/2019	50,000,000	50,000,000	A-2
100,000,000	SANTANDER BANK (2,3)	2.53%	8/1/2019	100,000,000	100,000,000	A-2
50,000,000	SANTANDER BANK (2,3)	2.53%	8/1/2019	50,000,000	50,000,000	A-2
50,000,000	UNITED BANK (2,3)	2.39%	8/1/2019	50,000,000	50,000,000	N/A
50,000,000	UNITED BANK (2,3)	2.39%	8/1/2019	50,000,000	50,000,000	N/A

700,000,000

700,000,000

700,000,000

Commercial Paper and Corporate Notes 23.4%

25,000,000	APPLE INC	2.57%	10/8/2019	24,881,944	24,898,000	A-1+
25,000,000	APPLE INC	2.57%	10/8/2019	24,881,944	24,898,000	A-1+
15,008,000	APPLE INC	2.26%	11/1/2019	14,923,238	14,924,706	A-1+
15,000,000	APPLE INC	2.28%	9/13/2019	14,959,867	14,961,000	A-1+
25,000,000	APPLE INC	2.28%	9/13/2019	24,933,111	24,935,000	A-1+
50,000,000	APPLE INC	2.21%	9/13/2019	49,870,403	49,870,000	A-1+
25,000,000	APPLE INC	2.63%	8/5/2019	24,992,875	24,992,000	A-1+
50,000,000	APPLE INC	2.62%	9/3/2019	49,883,125	49,898,000	A-1+
30,000,000	APPLE INC	2.51%	11/4/2019	29,806,042	29,828,400	A-1+
400,000,000	BANK OF NEW YORK MELLON	2.37%	8/1/2019	400,000,000	399,972,000	A-1+
100,000,000	COLGATE-PALMOLIVE CO	2.28%	8/1/2019	100,000,000	99,994,000	A-1+
20,150,000	COLGATE-PALMOLIVE CO	2.23%	8/1/2019	20,150,000	20,148,791	A-1+
90,000,000	COLGATE-PALMOLIVE CO	2.28%	8/5/2019	89,977,500	89,971,200	A-1+
25,000,000	COLGATE-PALMOLIVE CO	2.18%	9/30/2019	24,910,833	24,905,958	A-1+
50,000,000	EXXON MOBIL CORP	2.38%	9/5/2019	49,886,736	49,890,500	A-1+
25,000,000	EXXON MOBIL CORP	2.42%	9/30/2019	24,901,250	24,908,500	A-1+
25,000,000	EXXON MOBIL CORP	2.32%	10/15/2019	24,881,771	24,887,000	A-1+
24,800,000	EXXON MOBIL CORP	2.30%	10/15/2019	24,683,750	24,687,904	A-1+
50,000,000	EXXON MOBIL CORP	2.30%	10/22/2019	49,743,750	49,754,500	A-1+
50,000,000	EXXON MOBIL CORP	2.27%	10/25/2019	49,737,917	49,746,000	A-1+
25,000,000	EXXON MOBIL CORP	2.25%	10/25/2019	24,870,139	24,873,000	A-1+
25,000,000	EXXON MOBIL CORP	2.26%	10/25/2019	24,869,549	24,873,000	A-1+
25,000,000	EXXON MOBIL CORP	2.25%	10/25/2019	24,870,139	24,873,000	A-1+
50,000,000	EXXON MOBIL CORP	2.24%	10/31/2019	49,723,208	49,729,000	A-1+
25,000,000	NATL SEC CLEARING CORP	2.23%	10/21/2019	24,876,813	24,872,000	A-1+

25,000,000	NATL SEC CLEARING CORP	2.19%	10/22/2019	24,877,570	24,870,250	A-1+
14,550,000	NATL SEC CLEARING CORP	2.52%	8/1/2019	14,550,000	14,548,982	A-1+
15,000,000	NATL SEC CLEARING CORP	2.53%	8/1/2019	15,000,000	14,998,950	A-1+
47,750,000	NATL SEC CLEARING CORP	2.21%	8/28/2019	47,671,929	47,665,960	A-1+
23,000,000	NATL SEC CLEARING CORP	2.40%	8/5/2019	22,993,982	22,992,410	A-1+
15,000,000	NATL SEC CLEARING CORP	2.52%	8/2/2019	14,998,971	14,998,050	A-1+
35,000,000	NATL SEC CLEARING CORP	2.53%	8/6/2019	34,987,944	34,986,350	A-1+
50,000,000	NATL SEC CLEARING CORP	2.19%	10/25/2019	49,746,181	49,731,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.62%	8/13/2019	24,978,750	24,979,250	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.64%	9/4/2019	49,878,639	49,894,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.45%	8/12/2019	25,000,000	25,001,750	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.44%	8/15/2019	25,000,000	25,005,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.38%	9/16/2019	50,000,000	50,011,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.37%	8/21/2019	50,000,000	50,008,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.52%	8/14/2019	25,000,000	25,004,250	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.46%	9/9/2019	25,000,000	25,015,250	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.47%	8/9/2019	50,000,000	50,033,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.49%	8/12/2019	25,000,000	25,000,000	A-1+
60,000,000	WALMART INC	2.20%	8/15/2019	59,949,367	59,943,250	A-1+
60,000,000	WALMART INC	2.20%	8/15/2019	59,949,367	59,943,250	A-1+
60,000,000	WALMART INC	2.20%	8/15/2019	59,949,367	59,943,250	A-1+
30,000,000	WALMART INC	2.47%	8/21/2019	29,959,667	29,960,700	A-1+
70,000,000	WALMART INC	2.20%	8/16/2019	69,936,708	69,929,300	A-1+
50,000,000	WALMART INC	2.20%	8/16/2019	49,954,792	49,949,500	A-1+
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2,175,258,000				2,171,599,135	2,171,706,161	

Government Securities						24.0%
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8,000,000	FANNIE MAE	2.38%	11/15/2019	7,945,206	7,918,843	AA+
1,964,000	FANNIE MAE	2.51%	8/28/2019	1,961,853	1,962,227	AA+
7,095,000	FANNIE MAE	2.57%	8/28/2019	7,086,842	7,088,594	AA+
2,000,000	FANNIE MAE	2.55%	10/28/2019	2,000,000	1,995,747	AA+
2,500,000	FANNIE MAE	2.50%	8/2/2019	2,500,000	2,499,963	AA+
1,000,000	FANNIE MAE	2.57%	11/26/2019	996,156	997,481	AA+
10,000,000	FANNIE MAE	2.59%	10/28/2019	9,971,858	9,983,542	AA+
1,000,000	FANNIE MAE	2.31%	11/25/2019	998,242	996,797	AA+
13,200,000	FANNIE MAE	2.57%	2/28/2020	13,120,258	13,152,903	AA+
15,000,000	FANNIE MAE	2.56%	2/28/2020	14,909,925	14,946,481	AA+
3,060,000	FANNIE MAE	2.46%	2/28/2020	3,043,278	3,049,082	AA+
6,456,000	FANNIE MAE	2.01%	7/30/2020	6,423,864	6,421,116	AA+
2,050,000	FANNIE MAE	2.58%	8/28/2019	2,048,377	2,049,081	AA+
20,000,000	FANNIE MAE	2.56%	1/21/2020	19,913,297	19,952,247	AA+
4,997,000	FANNIE MAE	2.42%	1/21/2020	4,978,578	4,985,069	AA+
1,055,000	FEDERAL FARM CREDIT BANK	2.11%	6/29/2020	1,045,812	1,045,136	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.08%	4/13/2020	9,953,342	9,950,530	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.30%	6/19/2020	25,000,000	24,995,661	AA+
20,000,000	FEDERAL FARM CREDIT BANK	2.40%	6/5/2020	20,000,000	20,001,236	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.24%	8/19/2019	24,996,177	24,995,693	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.45%	8/1/2019	24,999,449	24,994,167	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.24%	8/1/2019	24,996,366	25,008,393	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.17%	10/19/2019	24,998,311	24,977,934	AA+
30,000,000	FEDERAL FARM CREDIT BANK	2.44%	8/1/2019	29,980,061	29,992,280	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.44%	8/1/2019	24,999,497	24,994,222	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.22%	8/25/2019	24,999,507	24,990,345	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.19%	8/27/2019	24,999,934	24,988,863	AA+
50,000,000	FEDERAL FARM CREDIT BANK	2.51%	8/1/2019	50,000,000	49,998,043	AA+

10,000,000	FEDERAL FARM CREDIT BANK	2.51%	8/1/2019	9,994,822	9,999,609	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.54%	8/1/2019	24,998,464	25,002,936	AA+
15,000,000	FEDERAL FARM CREDIT BANK	2.54%	8/1/2019	14,996,326	15,001,761	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.50%	8/1/2019	24,995,858	24,987,250	AA+
20,000,000	FEDERAL FARM CREDIT BANK	2.23%	8/1/2019	20,000,000	19,990,567	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.50%	8/1/2019	10,000,000	10,012,214	AA+
9,475,000	FEDERAL FARM CREDIT BANK	2.36%	8/13/2019	9,473,430	9,466,944	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.22%	8/1/2019	9,998,618	9,980,111	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.61%	8/1/2019	24,998,899	25,033,469	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.49%	8/1/2019	10,003,606	10,001,770	AA+
5,600,000	FEDERAL FARM CREDIT BANK	2.60%	8/1/2019	5,609,349	5,609,451	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.25%	8/28/2019	9,991,657	9,984,365	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.42%	8/1/2019	24,995,270	24,985,922	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.42%	8/1/2019	24,995,264	24,985,922	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.30%	8/16/2019	24,998,795	24,985,513	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.43%	8/1/2019	25,000,000	24,990,334	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.42%	8/1/2019	25,000,000	25,000,080	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.57%	8/1/2019	24,997,341	25,040,573	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.43%	8/1/2019	24,999,880	24,998,735	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.43%	8/1/2019	24,999,880	24,998,735	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.42%	8/1/2019	24,999,775	24,999,433	AA+
21,000,000	FEDERAL FARM CREDIT BANK	2.43%	8/10/2019	21,000,000	21,001,787	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.43%	8/1/2019	24,999,185	24,996,421	AA+
20,000,000	FED FARM CRD DISCOUNT NT	2.66%	11/8/2019	19,858,650	19,885,600	AA+
3,000,000	FEDERAL HOME LOAN BANK	2.59%	12/13/2019	2,997,670	3,002,709	AA+
2,000,000	FEDERAL HOME LOAN BANK	2.60%	12/13/2019	1,998,399	2,001,806	AA+
20,000,000	FEDERAL HOME LOAN BANK	2.72%	10/18/2019	19,996,016	20,021,659	AA+
9,610,000	FEDERAL HOME LOAN BANK	2.76%	10/29/2019	9,606,925	9,621,759	AA+
1,000,000	FEDERAL HOME LOAN BANK	2.58%	12/13/2019	995,546	997,316	AA+
8,030,000	FEDERAL HOME LOAN BANK	2.57%	2/11/2020	8,011,475	8,027,769	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.56%	2/11/2020	9,977,219	9,997,222	AA+
8,000,000	FEDERAL HOME LOAN BANK	2.50%	8/9/2019	7,999,786	8,000,185	AA+
20,000,000	FEDERAL HOME LOAN BANK	2.50%	5/28/2020	20,000,000	19,993,916	AA+
1,990,000	FEDERAL HOME LOAN BANK	2.47%	5/28/2020	1,990,244	1,989,395	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.55%	12/19/2019	25,000,000	25,014,007	AA+
17,960,000	FEDERAL HOME LOAN BANK	2.73%	10/24/2019	17,960,868	17,985,799	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.73%	10/21/2019	9,973,206	9,985,703	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.73%	10/21/2019	9,973,206	9,985,703	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.75%	10/21/2019	9,972,878	9,985,703	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.73%	10/21/2019	14,959,693	14,978,554	AA+
4,475,000	FEDERAL HOME LOAN BANK	2.09%	6/12/2020	4,461,887	4,464,505	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.57%	1/23/2020	14,966,380	14,990,095	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.57%	2/14/2020	14,966,440	14,990,766	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.58%	3/20/2020	25,000,000	25,008,403	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.43%	8/1/2019	25,000,000	24,998,417	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.26%	8/26/2019	25,000,000	24,993,908	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.25%	8/13/2019	24,999,791	24,994,348	AA+
1,180,000	FEDERAL HOME LOAN BANK	2.12%	6/11/2020	1,178,848	1,179,729	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.58%	9/13/2019	9,993,342	9,997,488	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.20%	7/29/2020	25,000,000	24,991,400	AA+
20,000,000	FEDERAL HOME LOAN BANK	2.40%	6/17/2020	20,000,000	19,994,836	AA+
24,000,000	FEDERAL HOME LOAN BANK	2.59%	1/22/2020	23,989,992	24,050,838	AA+
13,025,000	FEDERAL HOME LOAN BANK	2.59%	1/28/2020	13,019,405	13,053,765	AA+
6,250,000	FEDERAL HOME LOAN BANK	2.56%	2/4/2020	6,247,972	6,264,356	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.21%	8/22/2019	25,000,000	24,989,959	AA+

20,000,000	FEDERAL HOME LOAN BANK	2.45%	8/1/2019	20,000,000	19,993,086	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.44%	8/1/2019	25,000,000	24,997,002	AA+
5,000,000	FEDERAL HOME LOAN BANK	2.48%	8/1/2019	5,000,000	4,998,567	AA+
13,000,000	FEDERAL HOME LOAN BANK	2.48%	8/1/2019	13,000,000	12,996,274	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.43%	8/1/2019	25,000,000	24,994,884	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.33%	8/1/2019	25,000,000	25,000,000	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.30%	8/7/2019	25,000,010	25,000,486	AA+
5,000,000	FED HOME LN DISCOUNT NT	2.65%	1/29/2020	4,935,896	4,948,968	AA+
10,000,000	FED HOME LN DISCOUNT NT	2.69%	9/26/2019	9,959,867	9,967,022	AA+
12,000,000	FED HOME LN DISCOUNT NT	2.65%	1/24/2020	11,850,400	11,880,907	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.23%	10/1/2019	24,907,441	24,911,042	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.23%	10/4/2019	24,902,889	24,906,667	AA+
7,000,000	FED HOME LN DISCOUNT NT	2.62%	10/15/2019	6,963,104	6,969,375	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.43%	10/23/2019	24,863,108	24,878,958	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.59%	3/11/2020	24,615,944	24,690,278	AA+
150,000,000	FED HOME LN DISCOUNT NT	2.18%	8/1/2019	150,000,000	149,991,042	AA+
20,000,000	FED HOME LN DISCOUNT NT	2.42%	8/6/2019	19,993,417	19,994,167	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.38%	8/16/2019	24,975,677	24,978,125	AA+
10,000,000	FED HOME LN DISCOUNT NT	2.49%	8/27/2019	9,982,667	9,984,833	AA+
100,000,000	FED HOME LN DISCOUNT NT	2.18%	9/6/2019	99,786,000	99,788,000	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.40%	2/20/2020	24,672,944	24,715,236	AA+
16,600,000	FED HOME LN DISCOUNT NT	2.49%	8/20/2019	16,578,973	16,581,602	AA+
1,000,000	FREDDIE MAC	2.67%	12/30/2019	993,642	994,810	AA+
10,000,000	FREDDIE MAC	2.59%	10/2/2019	9,977,637	9,984,159	AA+
12,812,000	FREDDIE MAC	2.45%	8/28/2019	12,801,134	12,803,901	AA+
30,000,000	FREDDIE MAC	2.60%	8/15/2019	29,986,144	29,989,295	AA+
3,920,000	FREDDIE MAC	2.57%	1/17/2020	3,900,973	3,908,797	AA+
7,024,000	FREDDIE MAC	2.42%	1/17/2020	6,994,471	7,003,926	AA+
5,000,000	FREDDIE MAC	2.74%	10/25/2019	4,987,217	4,994,056	AA+
4,500,000	FREDDIE MAC	2.59%	10/25/2019	4,490,108	4,494,651	AA+
1,500,000	FREDDIE MAC	2.28%	4/8/2020	1,501,748	1,501,155	AA+
20,000,000	FREDDIE MAC	2.47%	6/4/2020	20,001,495	20,000,081	AA+
20,000,000	FREDDIE MAC	2.46%	4/23/2020	20,005,862	20,054,484	AA+
12,200,000	FREDDIE MAC	2.47%	4/23/2020	12,202,689	12,233,235	AA+
25,000,000	FREDDIE MAC	2.51%	4/15/2020	25,000,768	25,006,966	AA+
20,000,000	FREDDIE MAC	2.51%	4/15/2020	20,000,412	20,005,572	AA+
25,000,000	FREDDIE MAC	2.43%	8/1/2019	25,000,000	24,998,513	AA+
5,000,000	FREDDIE MAC	2.00%	10/28/2019	5,000,000	4,997,634	AA+
5,000,000	FREDDIE MAC	2.00%	11/15/2019	4,998,250	4,996,732	AA+
10,000,000	US TREASURY N/B	2.08%	5/21/2020	9,835,850	9,840,165	A-1+
20,000,000	US TREASURY N/B	2.59%	10/31/2019	19,934,639	19,948,438	A-1+
50,000,000	US TREASURY N/B	2.02%	6/30/2020	49,820,077	49,791,016	A-1+
15,000,000	US TREASURY N/B	2.53%	11/15/2019	14,934,469	14,950,781	A-1+
<u>2,227,528,000</u>				<u>2,224,364,368</u>	<u>2,225,088,077</u>	

Repurchase Agreements						7.0%
200,000,000	BoA Securities	2.54%	8/1/2019	200,000,000	200,000,000	A-1
450,000,000	RBC SECURITIES	2.54%	8/1/2019	450,000,000	450,000,000	A-1+
<u>650,000,000</u>				<u>650,000,000</u>	<u>650,000,000</u>	
9,277,572,000				9,270,763,697	9,271,625,588	

Fund Summary Statistics and Notes

Amortized Cost	\$9,270,763,697
Fair market value	\$9,271,625,588

Shares Outstanding	\$9,200,022,897
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	2.35%
Effective 7-Day Gross Yield (5)	2.37%
WAM(R) (6)	38 Days
WAM(F) (7)	71 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.