

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND**  
**LIST OF INVESTMENTS AS OF August 31, 2019 (UNAUDITED)**

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
<b>Bank Instruments</b>						<b>40.5%</b>
150,000,000	ANZ Bank	2.12%	9/3/2019	150,000,000	150,000,000	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+
998	BANK OF NEW YORK	0.01%	9/3/2019	998	998	A-1+
300,000,000	BANK OF NEW YORK MELLON	2.13%	9/3/2019	299,965,000	299,928,000	A-1+
125,000,000	BB&T CO. (2)	2.25%	9/3/2019	125,000,000	125,000,000	A-1
100,000,000	BB&T CO. (2)	2.25%	9/3/2019	100,000,000	100,000,000	A-1
25,000,000	BB&T CO. (2)	2.25%	9/3/2019	25,000,000	25,000,000	A-1
200,000,000	DZ BANK	2.13%	9/18/2019	200,000,000	200,000,000	A-1+
88,044,000	DZ BANK	2.08%	9/3/2019	88,044,000	88,044,000	A-1+
50,000,000	DZ BANK	2.38%	10/7/2019	50,000,000	49,993,891	A-1+
400,000,000	MUFG BANK	2.06%	9/4/2019	400,000,000	400,000,000	A-1
150,000,000	NATIONAL BANK OF CANADA (2)	2.48%	9/3/2019	150,000,000	150,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	2.48%	9/3/2019	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	2.48%	9/3/2019	50,000,000	50,000,000	A-1
25,000,000	NORDEA BANK CD	2.29%	10/18/2019	25,000,000	24,999,816	A-1+
50,000,000	NORDEA BANK CD	2.26%	9/12/2019	50,000,000	49,996,500	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+
50,000,000	NORDEA BANK CD	2.13%	1/28/2020	50,000,000	50,000,000	A-1+
25,000,000	NORDEA BANK CD	1.98%	2/18/2020	25,000,000	25,000,000	A-1+
25,000,000	NORDEA BANK CD	1.97%	2/25/2020	25,000,000	25,000,000	A-1+
25,000,000	ROYAL BANK OF CANADA NY	2.61%	9/3/2019	25,000,000	25,001,250	A-1+
25,000,000	ROYAL BANK OF CANADA NY	2.53%	9/3/2019	25,000,000	25,000,000	A-1+
25,000,000	ROYAL BANK OF CANADA NY	2.58%	9/6/2019	25,000,901	25,002,113	A-1+
150,000,000	ROYAL BANK OF CANADA NY	2.33%	9/6/2019	150,003,060	150,005,399	A-1+
50,000,000	ROYAL BANK OF CANADA NY	2.49%	9/20/2019	50,002,928	50,002,442	A-1+
50,000,000	ROYAL BANK OF CANADA NY	2.27%	9/18/2019	50,000,000	50,003,500	A-1+
250,000,000	SCOTIA BANK (2)	2.35%	9/3/2019	250,000,000	250,000,000	A-1
50,000,000	SCOTIA BANK (2)	2.35%	9/3/2019	50,000,000	50,000,000	A-1
50,000,000	SVENSKA HANDELSBANKEN NY	1.95%	2/25/2020	50,000,000	49,995,024	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.26%	12/17/2019	50,000,000	50,000,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	2.20%	11/25/2019	25,000,000	25,005,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.27%	9/23/2019	50,000,000	49,989,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.30%	10/2/2019	50,000,000	49,997,500	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	2.30%	9/16/2019	25,000,000	25,000,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.31%	10/8/2019	50,000,000	49,999,885	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.25%	9/26/2019	50,000,000	50,003,771	A-1+
100,000,000	TORONTO DOMINION BANK(2)	2.25%	9/3/2019	100,000,000	100,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	2.25%	9/3/2019	25,000,000	25,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	2.25%	9/3/2019	50,000,000	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	2.25%	9/3/2019	50,000,000	50,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	2.25%	9/3/2019	25,000,000	25,000,000	A-1+

25,000,000	TORONTO DOMINION BANK(2)	2.25%	9/3/2019	25,000,000	25,000,000	A-1+
75,000,000	TORONTO DOMINION BANK(2)	2.25%	9/3/2019	75,000,000	75,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	2.25%	9/3/2019	50,000,000	50,000,000	A-1+
25,000,000	US BANK	2.51%	9/20/2019	25,000,000	25,000,000	A-1+
25,000,000	US BANK	2.51%	11/4/2019	25,000,000	25,021,250	A-1+
50,000,000	US BANK	2.22%	10/21/2019	50,000,000	50,014,000	A-1+
<u>3,763,044,998</u>				<u>3,763,016,888</u>	<u>3,763,003,837</u>	

<b>Bank Instruments Guaranteed or Insured</b>						<b>7.5%</b>
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50,000,000	BERKSHIRE BANK (2,3)	2.28%	9/3/2019	50,000,000	50,000,000	N/A
25,000,000	CITIZENS BANK (2,3)	2.30%	9/3/2019	25,000,000	25,000,000	A-2
50,000,000	CITIZENS BANK (2,3)	2.30%	9/3/2019	50,000,000	50,000,000	A-2
100,000,000	CITIZENS BANK (2,3)	2.30%	9/3/2019	100,000,000	100,000,000	A-2
25,000,000	CITIZENS BANK (2,3)	2.30%	9/3/2019	25,000,000	25,000,000	A-2
50,000,000	FICA C/D (2,3)	2.05%	9/3/2019	50,000,000	50,000,000	N/A
150,000,000	FIRST REPUBLIC BANK (2,3)	2.25%	9/3/2019	150,000,000	150,000,000	A-2
100,000,000	SANTANDER BANK (2,3)	2.28%	9/3/2019	100,000,000	100,000,000	A-2
50,000,000	SANTANDER BANK (2,3)	2.28%	9/3/2019	50,000,000	50,000,000	A-2
50,000,000	UNITED BANK (2,3)	2.22%	9/3/2019	50,000,000	50,000,000	N/A
50,000,000	UNITED BANK (2,3)	2.22%	9/3/2019	50,000,000	50,000,000	N/A
<u>700,000,000</u>				<u>700,000,000</u>	<u>700,000,000</u>	

<b>Non-Financial Credit Instruments</b>						<b>17.5%</b>
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50,000,000	APPLE INC	2.62%	9/3/2019	49,992,917	49,988,500	A-1+
25,000,000	APPLE INC	2.28%	9/13/2019	24,981,333	24,979,500	A-1+
50,000,000	APPLE INC	2.21%	9/13/2019	49,963,833	49,959,000	A-1+
15,008,000	APPLE INC	2.26%	11/1/2019	14,951,799	14,954,271	A-1+
30,000,000	APPLE INC	2.51%	11/4/2019	29,869,333	29,887,800	A-1+
25,000,000	APPLE INC	1.98%	2/11/2020	24,781,535	24,778,750	A-1+
15,000,000	APPLE INC	2.28%	9/13/2019	14,988,800	14,987,700	A-1+
25,000,000	APPLE INC	2.57%	10/8/2019	24,935,764	24,944,750	A-1+
25,000,000	APPLE INC	2.57%	10/8/2019	24,935,764	24,944,750	A-1+
13,000,000	APPLE INC	2.12%	10/3/2019	12,975,964	12,974,910	A-1+
25,000,000	APPLE INC	2.10%	10/30/2019	24,915,597	24,913,250	A-1+
25,000,000	COLGATE-PALMOLIVE CO	2.18%	9/30/2019	24,956,903	24,955,000	A-1+
25,000,000	EXXON MOBIL CORP	2.32%	10/15/2019	24,930,639	24,936,500	A-1+
24,800,000	EXXON MOBIL CORP	2.30%	10/15/2019	24,731,800	24,737,008	A-1+
50,000,000	EXXON MOBIL CORP	2.30%	10/22/2019	49,840,625	49,851,500	A-1+
50,000,000	EXXON MOBIL CORP	2.27%	10/25/2019	49,833,500	49,842,500	A-1+
25,000,000	EXXON MOBIL CORP	2.25%	10/25/2019	24,917,500	24,921,250	A-1+
25,000,000	EXXON MOBIL CORP	2.26%	10/25/2019	24,917,125	24,921,250	A-1+
25,000,000	EXXON MOBIL CORP	2.25%	10/25/2019	24,917,500	24,921,250	A-1+
50,000,000	EXXON MOBIL CORP	2.24%	10/31/2019	49,817,500	49,824,500	A-1+
50,000,000	EXXON MOBIL CORP	2.38%	9/5/2019	49,987,056	49,982,500	A-1+
25,000,000	EXXON MOBIL CORP	2.42%	9/30/2019	24,952,271	24,957,500	A-1+
50,000,000	NATL SEC CLEARING CORP	1.99%	1/15/2020	49,631,667	49,607,000	A-1+
25,000,000	NATL SEC CLEARING CORP	2.19%	9/13/2019	24,982,083	24,979,250	A-1+
4,600,000	NATL SEC CLEARING CORP	2.19%	10/1/2019	4,591,758	4,591,306	A-1+
25,000,000	NATL SEC CLEARING CORP	2.14%	10/4/2019	24,951,875	24,948,500	A-1+
50,000,000	NATL SEC CLEARING CORP	2.14%	10/15/2019	49,871,667	49,864,000	A-1+
25,000,000	NATL SEC CLEARING CORP	2.23%	10/21/2019	24,923,958	24,923,250	A-1+
25,000,000	NATL SEC CLEARING CORP	2.19%	10/22/2019	24,923,854	24,921,750	A-1+
50,000,000	NATL SEC CLEARING CORP	2.19%	10/25/2019	49,838,750	49,834,500	A-1+
50,000,000	NATL SEC CLEARING CORP	2.14%	10/11/2019	49,883,333	49,876,000	A-1+
25,000,000	NATL SEC CLEARING CORP	2.16%	9/6/2019	24,992,604	24,989,750	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.64%	9/4/2019	49,989,292	49,985,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.31%	9/12/2019	25,000,000	25,001,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.38%	9/16/2019	50,000,000	50,005,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.27%	9/17/2019	50,000,000	50,003,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.17%	11/8/2019	25,000,000	25,003,250	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.31%	9/9/2019	25,000,000	25,012,750	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.31%	9/9/2019	50,000,000	50,028,000	A-1+

25,000,000	TOYOTA MOTOR CREDIT CORP	2.32%	9/12/2019	25,000,000	25,000,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.39%	9/12/2019	25,000,000	25,000,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.37%	9/13/2019	25,000,000	25,000,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.30%	9/30/2019	25,000,000	25,000,000	A-1+
50,000,000	WALMART INC	2.10%	9/3/2019	49,994,250	49,988,500	A-1+
50,000,000	WALMART INC	2.10%	9/3/2019	49,994,250	49,988,500	A-1+
70,000,000	WALMART INC	2.10%	9/9/2019	69,967,800	69,959,400	A-1+
80,000,000	WALMART INC	2.09%	9/16/2019	79,931,333	79,920,800	A-1+
<u>1,627,408,000</u>				<u>1,624,563,533</u>	<u>1,624,595,945</u>	

<b>Government Securities</b>						<b>26.9%</b>
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8,000,000	FANNIE MAE	2.38%	11/15/2019	7,961,231	7,918,843	AA+
2,000,000	FANNIE MAE	2.55%	10/28/2019	2,000,000	1,997,297	AA+
1,000,000	FANNIE MAE	2.57%	11/26/2019	997,175	998,486	AA+
10,000,000	FANNIE MAE	2.59%	10/28/2019	9,981,772	9,990,285	AA+
1,000,000	FANNIE MAE	2.31%	11/25/2019	1,000,000	998,014	AA+
13,200,000	FANNIE MAE	2.57%	2/28/2020	13,131,974	13,172,121	AA+
15,000,000	FANNIE MAE	2.56%	2/28/2020	14,923,159	14,968,320	AA+
3,060,000	FANNIE MAE	2.46%	2/28/2020	3,045,735	3,053,537	AA+
6,456,000	FANNIE MAE	2.01%	7/30/2020	6,426,601	6,438,777	AA+
20,000,000	FANNIE MAE	2.56%	1/21/2020	19,928,834	19,975,377	AA+
4,997,000	FANNIE MAE	2.42%	1/21/2020	4,981,879	4,990,848	AA+
2,000,000	FEDERAL FARM CREDIT BANK	1.77%	7/6/2020	1,997,512	1,994,953	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.18%	9/3/2019	24,999,451	24,997,507	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.12%	9/19/2019	24,997,254	25,002,746	AA+
1,055,000	FEDERAL FARM CREDIT BANK	2.11%	6/29/2020	1,046,667	1,047,835	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.08%	4/13/2020	9,958,992	9,962,213	AA+
19,000,000	FEDERAL FARM CREDIT BANK	1.82%	8/19/2020	18,987,942	18,989,160	AA+
15,000,000	FEDERAL FARM CREDIT BANK	1.77%	8/26/2020	14,997,560	14,993,730	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.30%	6/19/2020	25,000,000	25,001,976	AA+
20,000,000	FEDERAL FARM CREDIT BANK	2.40%	6/5/2020	20,000,000	20,000,196	AA+
20,000,000	FEDERAL FARM CREDIT BANK	2.39%	6/5/2020	20,000,219	20,000,196	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.20%	9/3/2019	24,999,555	24,995,350	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.18%	9/3/2019	24,996,576	25,007,842	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.17%	10/19/2019	24,998,428	24,979,508	AA+
30,000,000	FEDERAL FARM CREDIT BANK	2.19%	9/3/2019	29,984,508	29,994,166	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.19%	9/3/2019	24,999,603	24,995,539	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.10%	9/25/2019	24,999,581	24,992,435	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.09%	9/27/2019	24,999,944	24,990,972	AA+
50,000,000	FEDERAL FARM CREDIT BANK	2.26%	9/3/2019	50,000,000	49,998,417	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.26%	9/3/2019	9,995,583	9,999,683	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.29%	9/3/2019	24,998,676	25,002,580	AA+
15,000,000	FEDERAL FARM CREDIT BANK	2.29%	9/3/2019	14,996,832	15,001,548	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.25%	9/3/2019	24,996,073	25,014,047	AA+
20,000,000	FEDERAL FARM CREDIT BANK	2.10%	9/3/2019	20,000,000	19,991,005	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.22%	9/3/2019	10,000,000	10,011,591	AA+
9,475,000	FEDERAL FARM CREDIT BANK	2.23%	9/13/2019	9,473,504	9,465,502	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.10%	9/3/2019	9,998,682	9,981,095	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.36%	9/3/2019	24,999,005	25,030,131	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.24%	9/3/2019	10,003,441	10,003,780	AA+
5,600,000	FEDERAL FARM CREDIT BANK	2.32%	9/3/2019	5,608,929	5,598,482	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.15%	9/28/2019	9,992,028	9,984,067	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.17%	9/3/2019	24,995,480	24,977,901	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.17%	9/3/2019	24,995,474	24,977,901	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.17%	9/16/2019	24,998,902	24,985,935	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.18%	9/3/2019	25,000,000	24,981,125	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.32%	9/3/2019	24,997,551	25,037,468	AA+
50,000,000	FEDERAL FARM CREDIT BANK	2.20%	9/3/2019	49,990,371	49,941,841	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.18%	9/3/2019	10,000,000	9,996,073	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.18%	9/3/2019	24,999,986	24,999,924	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.18%	9/3/2019	24,999,986	24,999,924	AA+

25,000,000	FEDERAL FARM CREDIT BANK	2.17%	9/3/2019	24,999,937	25,000,206	AA+
21,000,000	FEDERAL FARM CREDIT BANK	2.25%	9/10/2019	21,000,000	21,001,894	AA+
20,000,000	FEDERAL FARM CREDIT DN NT	2.66%	11/8/2019	19,902,911	19,927,767	AA+
3,000,000	FEDERAL HOME LOAN BANK	2.59%	12/13/2019	2,998,209	3,003,266	AA+
2,000,000	FEDERAL HOME LOAN BANK	2.60%	12/13/2019	1,998,769	2,002,177	AA+
20,000,000	FEDERAL HOME LOAN BANK	2.72%	10/18/2019	19,997,599	20,013,574	AA+
9,610,000	FEDERAL HOME LOAN BANK	2.76%	10/29/2019	9,607,996	9,617,997	AA+
1,000,000	FEDERAL HOME LOAN BANK	2.58%	12/13/2019	996,576	998,459	AA+
20,000,000	FEDERAL HOME LOAN BANK	1.81%	8/6/2020	20,011,352	20,009,119	AA+
15,750,000	FEDERAL HOME LOAN BANK	1.75%	8/6/2020	15,767,375	15,757,182	AA+
8,030,000	FEDERAL HOME LOAN BANK	2.57%	2/11/2020	8,014,435	8,039,282	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.56%	2/11/2020	9,980,859	10,011,559	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.55%	12/19/2019	25,000,000	25,007,166	AA+
17,960,000	FEDERAL HOME LOAN BANK	2.73%	10/24/2019	17,960,548	17,976,706	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.73%	10/21/2019	9,983,460	9,992,173	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.73%	10/21/2019	9,983,460	9,992,173	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.75%	10/21/2019	9,983,258	9,992,173	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.73%	10/21/2019	14,975,119	14,988,259	AA+
4,475,000	FEDERAL HOME LOAN BANK	2.09%	6/12/2020	4,463,173	4,472,522	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.75%	8/19/2020	9,999,764	9,998,505	AA+
17,000,000	FEDERAL HOME LOAN BANK	1.75%	8/26/2020	16,999,735	16,998,283	AA+
14,750,000	FEDERAL HOME LOAN BANK	1.99%	1/24/2020	14,754,201	14,753,995	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.57%	1/23/2020	14,972,336	15,001,087	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.57%	2/14/2020	14,971,721	15,000,885	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.17%	8/5/2020	25,000,000	24,987,896	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.58%	3/20/2020	25,000,000	25,005,170	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.15%	9/3/2019	25,000,000	24,999,091	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.14%	9/26/2019	25,000,000	24,994,334	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.11%	9/13/2019	24,999,853	24,996,114	AA+
20,000,000	FEDERAL HOME LOAN BANK	1.81%	8/12/2020	19,997,751	20,013,624	AA+
1,180,000	FEDERAL HOME LOAN BANK	2.12%	6/11/2020	1,178,961	1,181,372	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.58%	9/13/2019	9,998,142	9,999,158	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.10%	9/11/2020	25,000,000	25,001,847	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.20%	7/29/2020	25,000,000	24,989,247	AA+
20,000,000	FEDERAL HOME LOAN BANK	2.40%	6/17/2020	20,000,000	20,001,197	AA+
24,000,000	FEDERAL HOME LOAN BANK	2.59%	1/22/2020	23,991,775	24,045,219	AA+
13,025,000	FEDERAL HOME LOAN BANK	2.59%	1/28/2020	13,020,369	13,050,876	AA+
6,250,000	FEDERAL HOME LOAN BANK	2.56%	2/4/2020	6,248,309	6,263,096	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.10%	9/22/2019	25,000,000	24,991,766	AA+
20,000,000	FEDERAL HOME LOAN BANK	2.17%	9/3/2019	20,000,000	19,997,330	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.16%	9/3/2019	25,000,000	24,992,609	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.18%	9/3/2019	25,000,000	25,000,000	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.15%	9/3/2019	25,000,000	24,998,276	AA+
5,000,000	FEDERAL HOME LOAN BANK	2.19%	9/3/2019	5,000,000	5,000,653	AA+
13,000,000	FEDERAL HOME LOAN BANK	2.19%	9/3/2019	13,000,000	13,001,698	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.15%	9/3/2019	25,000,000	24,996,240	AA+
5,000,000	FED HOME LN DISCOUNT NT	2.65%	1/29/2020	4,946,875	4,960,944	AA+
10,000,000	FED HOME LN DISCOUNT NT	2.69%	9/26/2019	9,982,083	9,986,775	AA+
12,000,000	FED HOME LN DISCOUNT NT	2.65%	1/24/2020	11,876,750	11,909,433	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.23%	10/1/2019	24,954,479	24,960,528	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.23%	10/4/2019	24,949,927	24,956,299	AA+
7,000,000	FED HOME LN DISCOUNT NT	2.62%	10/15/2019	6,978,354	6,983,422	AA+
50,000,000	FED HOME LN DISCOUNT NT	2.06%	10/15/2019	49,875,944	49,881,584	AA+
50,000,000	FED HOME LN DISCOUNT NT	2.06%	10/15/2019	49,875,944	49,881,584	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.43%	10/23/2019	24,914,236	24,929,514	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.59%	3/11/2020	24,669,333	24,755,903	AA+
100,000,000	FED HOME LN DISCOUNT NT	2.18%	9/6/2019	99,970,278	99,982,750	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.40%	2/20/2020	24,722,889	24,779,236	AA+
1,000,000	FREDDIE MAC	2.67%	12/30/2019	994,947	996,536	AA+
10,000,000	FREDDIE MAC	2.59%	10/2/2019	9,988,818	9,993,199	AA+
5,000,000	FREDDIE MAC	1.80%	8/10/2020	4,983,571	4,981,849	AA+

3,920,000	FREDDIE MAC	2.57%	1/17/2020	3,904,463	3,913,488	AA+
7,024,000	FREDDIE MAC	2.42%	1/17/2020	6,999,887	7,012,332	AA+
5,000,000	FREDDIE MAC	2.74%	10/25/2019	4,991,879	4,996,344	AA+
4,500,000	FREDDIE MAC	2.59%	10/25/2019	4,493,716	4,496,709	AA+
25,000,000	FREDDIE MAC	2.05%	7/13/2020	24,957,075	24,987,135	AA+
1,500,000	FREDDIE MAC	2.28%	4/8/2020	1,501,409	1,501,189	AA+
20,000,000	FREDDIE MAC	2.47%	6/4/2020	20,000,132	20,000,115	AA+
20,000,000	FREDDIE MAC	2.46%	4/23/2020	20,005,179	20,076,949	AA+
12,200,000	FREDDIE MAC	2.47%	4/23/2020	12,202,375	12,246,939	AA+
25,000,000	FREDDIE MAC	2.51%	4/15/2020	25,000,451	25,012,232	AA+
20,000,000	FREDDIE MAC	2.51%	4/15/2020	20,000,242	20,009,785	AA+
25,000,000	FREDDIE MAC	2.15%	9/3/2019	25,000,000	25,000,705	AA+
5,000,000	FREDDIE MAC	2.00%	10/28/2019	5,000,000	4,999,046	AA+
5,000,000	FREDDIE MAC	2.00%	11/15/2019	5,000,000	4,999,364	AA+
20,000,000	US TREASURY N/B	1.73%	8/13/2020	19,676,615	19,670,190	A-1+
20,000,000	US TREASURY N/B	1.76%	8/13/2020	19,672,278	19,670,190	A-1+
100,000,000	US TREASURY N/B	2.08%	9/10/2019	99,948,688	99,960,839	A-1+
10,000,000	US TREASURY N/B	2.08%	5/21/2020	9,853,158	9,872,799	A-1+
20,000,000	US TREASURY N/B	2.18%	9/3/2019	19,995,123	19,993,715	A-1+
20,000,000	US TREASURY N/B	2.59%	10/31/2019	19,956,905	19,973,643	A-1+
50,000,000	US TREASURY N/B	2.02%	6/30/2020	49,836,777	49,914,063	A-1+
50,000,000	US TREASURY N/B	1.81%	7/31/2020	49,915,693	49,912,110	A-1+
15,000,000	US TREASURY N/B	2.53%	11/15/2019	14,953,634	14,970,117	A-1+
<u>2,498,017,000</u>				<u>2,494,690,716</u>	<u>2,495,621,011</u>	

### Repurchase Agreements 7.5%

250,000,000	BOA Securities	2.14%	9/3/2019	250,000,000	250,000,000	A-1
450,000,000	RBC Securities	2.13%	9/3/2019	450,000,000	450,000,000	A-1+
<u>700,000,000</u>				<u>700,000,000</u>	<u>700,000,000</u>	

**9,288,469,998**

**9,282,271,137**

**9,283,220,794**

### Fund Summary Statistics and Notes

Amortized Cost	\$9,282,271,137
Fair market value	\$9,283,220,794
Shares Outstanding	\$9,211,757,343
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	2.16%
Effective 7-Day Gross Yield (5)	2.18%
WAM(R) (6)	43 Days
WAM(F) (7)	85 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, 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.