

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

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
Bank Deposit Instruments						40.3%
95,000,000	ANZ Bank	2.39%	2/1/2019	95,000,000	95,000,000	A-1+
15,000,000	ANZ Bank	2.42%	2/22/2019	15,000,000	15,000,000	A-1+
50,000,000	ANZ Bank	2.86%	3/20/2019	50,000,000	50,000,000	A-1+
50,000,000	ANZ Bank	2.86%	3/21/2019	50,000,000	50,000,000	A-1+
25,000,000	ANZ Bank	2.85%	3/27/2019	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	2.85%	4/4/2019	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	2.63%	2/6/2019	25,000,000	25,000,000	A-1+
15,000,000	ANZ Bank	2.63%	2/7/2019	15,000,000	15,000,000	A-1+
25,000,000	ANZ Bank	2.66%	2/11/2019	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	2.80%	4/26/2019	25,000,000	25,000,000	A-1+
342	BANK OF NEW YORK	0.01%	2/1/2019	342	342	A-1+
125,000,000	BB&T CO. (2)	2.60%	2/1/2019	125,000,000	125,000,000	A-1
100,000,000	BB&T CO. (2)	2.60%	2/1/2019	100,000,000	100,000,000	A-1
25,000,000	BB&T CO. (2)	2.60%	2/1/2019	25,000,000	25,000,000	A-1
25,000,000	DEXIA CREDIT LOCAL SA NY	2.48%	3/19/2019	25,000,000	24,999,750	A-1+
25,000,000	DEXIA CREDIT LOCAL SA NY	2.71%	2/8/2019	25,000,000	25,000,000	A-1+
25,000,000	DEXIA CREDIT LOCAL SA NY	2.62%	2/8/2019	25,000,000	25,000,000	A-1+
25,000,000	DEXIA CREDIT LOCAL SA NY	2.74%	7/12/2019	25,000,000	25,008,750	A-1+
25,000,000	DEXIA CREDIT LOCAL SA NY	2.78%	5/8/2019	25,000,000	25,010,000	A-1+
25,000,000	DEXIA CREDIT LOCAL SA NY	2.78%	5/13/2019	25,000,000	25,010,250	A-1+
50,000,000	DEXIA CREDIT LOCAL SA NY	2.71%	2/1/2019	50,000,000	50,000,000	A-1+
200,000,000	DZ BANK	2.35%	2/1/2019	200,000,000	200,000,000	A-1+
300,000,000	MUFG BANK LTD/NY	2.38%	2/6/2019	300,000,000	299,998,392	A-1
112,940,000	NORDEA BANK	2.35%	2/1/2019	112,940,000	112,940,000	A-1+
50,000,000	NORDEA BANK	2.40%	2/19/2019	50,000,000	50,000,000	A-1+
25,000,000	NORDEA BANK	2.44%	3/18/2019	25,000,000	25,000,000	A-1+
25,000,000	NORDEA BANK	2.85%	6/5/2019	25,000,000	25,000,000	A-1+
25,000,000	NORDEA BANK	2.85%	6/14/2019	25,000,000	25,000,000	A-1+
25,000,000	NORDEA BANK	2.73%	6/14/2019	25,000,000	25,000,000	A-1+
25,000,000	NORDEA BANK	2.84%	6/25/2019	25,000,000	25,000,000	A-1+
25,000,000	ROYAL BANK OF CANADA NY	2.72%	2/18/2019	25,000,000	25,007,575	A-1+
25,000,000	ROYAL BANK OF CANADA NY	2.42%	2/1/2019	25,000,000	25,000,000	A-1+
25,000,000	ROYAL BANK OF CANADA NY	2.55%	3/22/2019	25,000,000	24,999,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	2.81%	2/20/2019	50,001,558	50,002,731	A-1+
50,000,000	ROYAL BANK OF CANADA NY	2.65%	2/15/2019	50,000,000	49,996,000	A-1+
25,000,000	ROYAL BANK OF CANADA NY	2.94%	3/22/2019	25,004,182	25,002,571	A-1+
25,000,000	ROYAL BANK OF CANADA NY	2.85%	3/22/2019	25,000,000	25,002,250	A-1+
25,000,000	ROYAL BANK OF CANADA NY	2.83%	3/5/2019	25,000,000	25,017,250	A-1+
250,000,000	SCOTIA BANK (2)	2.57%	2/1/2019	250,000,000	250,000,000	A-1
50,000,000	SCOTIA BANK (2)	2.57%	2/1/2019	50,000,000	50,000,000	A-1
25,000,000	SUMITOMO MITSUI BANK (2)	2.50%	2/1/2019	25,000,000	25,000,000	A-1
50,000,000	SUMITOMO MITSUI BANK (2)	2.50%	2/1/2019	50,000,000	50,000,000	A-1
25,000,000	SUMITOMO MITSUI BANK (2)	2.50%	2/1/2019	25,000,000	25,000,000	A-1
100,000,000	SUMITOMO MITSUI BANK (2)	2.50%	2/1/2019	100,000,000	100,000,000	A-1
25,000,000	SVENSKA HANDELSBANKEN	2.45%	3/4/2019	25,000,000	24,998,500	A-1+

25,000,000	SVENSKA HANDELSBANKEN	2.40%	2/11/2019	25,000,000	24,999,500	A-1+
25,000,000	SVENSKA HANDELSBANKEN	2.70%	4/24/2019	25,000,000	25,004,750	A-1+
50,000,000	SVENSKA HANDELSBANKEN	2.79%	6/19/2019	50,000,000	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN	2.74%	3/27/2019	50,000,000	50,014,000	A-1+
100,000,000	SVENSKA HANDELSBANKEN	2.36%	2/1/2019	100,000,000	100,000,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN	2.74%	2/26/2019	25,000,000	25,001,125	A-1+
25,000,000	SVENSKA HANDELSBANKEN	2.82%	4/12/2019	25,000,000	24,999,907	A-1+
25,000,000	SVENSKA HANDELSBANKEN	2.78%	4/23/2019	25,000,000	24,999,939	A-1+
100,000,000	TORONTO DOMINION BANK	2.52%	2/1/2019	100,000,000	100,000,000	A-1+
25,000,000	TORONTO DOMINION BANK	2.52%	2/1/2019	25,000,000	25,000,000	A-1+
50,000,000	TORONTO DOMINION BANK	2.52%	2/1/2019	50,000,000	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK	2.52%	2/1/2019	50,000,000	50,000,000	A-1+
25,000,000	TORONTO DOMINION BANK	2.52%	2/1/2019	25,000,000	25,000,000	A-1+
25,000,000	TORONTO DOMINION BANK	2.52%	2/1/2019	25,000,000	25,000,000	A-1+
25,000,000	US BANK	2.76%	4/29/2019	25,000,000	25,008,000	A-1+
50,000,000	US BANK	2.40%	2/22/2019	50,000,000	50,000,500	A-1+
25,000,000	US BANK	2.40%	2/8/2019	25,000,000	25,000,000	A-1+
25,000,000	US BANK	2.63%	2/8/2019	25,000,000	25,000,000	A-1+
25,000,000	US BANK	2.73%	7/22/2019	25,000,000	25,003,000	A-1+
25,000,000	US BANK	2.69%	2/22/2019	25,000,000	25,000,000	A-1+
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3,137,940,342				3,137,946,082	3,138,024,081	

Bank Deposit Instruments with Government Backing 9.0%

50,000,000	BERKSHIRE BANK (2,3)	2.53%	2/1/2019	50,000,000	50,000,000	N/A
75,000,000	CITIZENS BANK (2,3)	2.50%	2/1/2019	75,000,000	75,000,000	A-2
50,000,000	CITIZENS BANK (2,3)	2.50%	2/1/2019	50,000,000	50,000,000	A-2
100,000,000	CITIZENS BANK (2,3)	2.50%	2/1/2019	100,000,000	100,000,000	A-2
25,000,000	CITIZENS BANK (2,3)	2.50%	2/1/2019	25,000,000	25,000,000	A-2
200,000,000	FIRST REPUBLIC BANK (2,3)	2.50%	2/1/2019	200,000,000	200,000,000	A-2
100,000,000	SANTANDER BANK (2,3)	2.54%	2/1/2019	100,000,000	100,000,000	A-2
50,000,000	UNITED BANK (2,3)	2.53%	2/1/2019	50,000,000	50,000,000	N/A
50,000,000	UNITED BANK (2,3)	2.53%	2/1/2019	50,000,000	50,000,000	N/A
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700,000,000				700,000,000	700,000,000	

Commercial Paper and Corporate Notes 21.7%

25,000,000	APPLE INC	2.61%	3/21/2019	24,914,667	24,914,750	A-1+
25,000,000	APPLE INC	2.62%	4/15/2019	24,869,715	24,869,250	A-1+
25,000,000	APPLE INC	2.75%	6/3/2019	24,772,944	24,771,750	A-1+
25,000,000	APPLE INC	2.77%	6/17/2019	24,745,000	24,744,250	A-1+
25,000,000	APPLE INC	2.72%	6/18/2019	24,747,882	24,742,500	A-1+
20,000,000	APPLE INC	2.74%	6/20/2019	19,793,817	19,790,800	A-1+
50,000,000	APPLE INC	2.73%	7/22/2019	49,368,250	49,351,500	A-1+
14,900,000	APPLE INC	2.70%	7/22/2019	14,713,862	14,706,747	A-1+
25,000,000	APPLE INC	2.37%	2/1/2019	25,000,000	24,998,250	A-1+
7,500,000	APPLE INC	2.45%	3/18/2019	7,477,594	7,476,075	A-1+
50,000,000	APPLE INC	2.45%	3/18/2019	49,850,625	49,840,500	A-1+
25,000,000	APPLE INC	2.62%	3/18/2019	24,919,688	24,920,250	A-1+
19,880,000	COLGATE-PALMOLIVE CO	2.39%	2/6/2019	19,873,484	19,872,247	A-1
50,000,000	COLGATE-PALMOLIVE CO	2.39%	2/4/2019	49,990,167	49,987,000	A-1
50,000,000	EXXON MOBIL CORP	2.52%	4/15/2019	49,749,569	49,744,000	A-1+
25,000,000	EXXON MOBIL CORP	2.53%	4/8/2019	24,886,333	24,884,500	A-1+
50,000,000	EXXON MOBIL CORP	2.49%	2/5/2019	49,986,389	49,983,500	A-1+
50,000,000	EXXON MOBIL CORP	2.50%	2/21/2019	49,931,667	49,929,000	A-1+
50,000,000	EXXON MOBIL CORP	2.55%	3/18/2019	49,843,750	49,843,000	A-1+
25,000,000	EXXON MOBIL CORP	2.53%	3/18/2019	24,922,500	24,921,500	A-1+
25,000,000	EXXON MOBIL CORP	2.52%	3/19/2019	24,921,097	24,919,750	A-1+
25,000,000	EXXON MOBIL CORP	2.52%	3/19/2019	24,921,097	24,919,750	A-1+

50,000,000	EXXON MOBIL CORP	2.53%	4/1/2019	49,796,778	49,793,500	A-1+
25,000,000	NATL SEC CLEARING CORP	2.64%	4/1/2019	24,894,701	24,894,250	A-1+
50,000,000	NATL SEC CLEARING CORP	2.47%	2/1/2019	50,000,000	49,997,000	A-1+
46,000,000	NATL SEC CLEARING CORP	2.50%	3/26/2019	45,833,403	45,825,660	A-1+
25,000,000	NATL SEC CLEARING CORP	2.67%	5/1/2019	24,839,306	24,837,000	A-1+
25,000,000	NATL SEC CLEARING CORP	2.88%	6/3/2019	24,762,778	24,768,250	A-1+
25,000,000	NATL SEC CLEARING CORP	2.92%	6/13/2019	24,739,667	24,748,750	A-1+
25,000,000	NATL SEC CLEARING CORP	2.88%	7/2/2019	24,706,389	24,711,500	A-1+
25,000,000	NATL SEC CLEARING CORP	2.88%	7/3/2019	24,704,444	24,709,500	A-1+
25,000,000	NATL SEC CLEARING CORP	2.50%	2/15/2019	24,976,181	24,974,500	A-1+
50,000,000	PROCTER & GAMBLE CO	2.55%	2/11/2019	49,965,278	49,962,500	A-1+
25,000,000	PROCTER & GAMBLE CO	2.55%	2/26/2019	24,956,597	24,955,000	A-1+
25,000,000	PROCTER & GAMBLE CO	2.55%	2/27/2019	24,954,861	24,953,250	A-1+
25,000,000	PROCTER & GAMBLE CO	2.47%	3/7/2019	24,942,625	24,939,250	A-1+
50,000,000	PROCTER & GAMBLE CO	2.53%	2/7/2019	49,979,250	49,977,000	A-1+
80,000,000	PROCTER & GAMBLE CO	2.49%	3/6/2019	79,820,333	79,804,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.48%	2/14/2019	24,978,153	24,977,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.50%	3/14/2019	24,930,528	24,927,750	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.55%	3/20/2019	49,838,111	49,833,500	A-1+
40,000,000	TOYOTA MOTOR CREDIT CORP	2.55%	3/21/2019	39,867,733	39,863,600	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.80%	3/22/2019	25,000,000	25,009,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.77%	4/18/2019	25,000,000	25,000,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.76%	2/11/2019	25,000,000	25,000,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.81%	4/10/2019	25,000,000	25,000,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.82%	4/15/2019	25,000,000	25,000,000	A-1+
20,000,000	WALMART INC	2.54%	2/12/2019	19,984,722	19,984,000	A-1+
25,000,000	WALMART INC	2.58%	3/11/2019	24,933,236	24,932,750	A-1+
50,000,000	WALMART INC	2.58%	3/11/2019	49,866,472	49,865,500	A-1+
25,000,000	WALMART INC	2.59%	4/15/2019	24,871,236	24,870,750	A-1+
50,000,000	WALMART INC	2.53%	4/8/2019	49,772,667	49,767,500	A-1+
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1,698,280,000				1,692,115,545	1,692,013,129	

Government Securities							27.4%
7,536,000	FANNIE MAE	2.02%	2/26/2019	7,530,833	7,528,132	AA+	
11,714,000	FANNIE MAE	2.12%	2/26/2019	11,705,187	11,701,771	AA+	
15,000,000	FANNIE MAE	2.24%	2/26/2019	14,987,513	14,984,340	AA+	
1,964,000	FANNIE MAE	2.51%	8/28/2019	1,947,458	1,947,045	AA+	
7,095,000	FANNIE MAE	2.57%	8/28/2019	7,032,152	7,033,749	AA+	
20,000,000	FANNIE MAE	2.59%	7/5/2019	19,879,529	19,884,260	AA+	
11,498,000	FANNIE MAE	2.65%	6/28/2019	11,431,787	11,437,440	AA+	
2,500,000	FANNIE MAE	2.50%	8/2/2019	2,500,000	2,484,358	AA+	
10,000,000	FANNIE MAE	2.59%	10/28/2019	9,913,975	9,915,110	AA+	
2,050,000	FANNIE MAE	2.58%	8/28/2019	2,037,495	2,038,075	AA+	
20,000,000	FANNIE MAE	2.51%	2/1/2019	20,000,000	20,009,828	AA+	
500,000,000	FANNIE MAE DISCOUNT NOTE	2.31%	2/1/2019	500,000,000	500,000,000	AA+	
5,000,000	FED HOME LN DISCOUNT NT	2.65%	1/29/2020	4,871,792	4,873,805	AA+	
10,000,000	FED HOME LN DISCOUNT NT	2.69%	9/26/2019	9,830,150	9,838,050	AA+	
12,000,000	FED HOME LN DISCOUNT NT	2.65%	1/24/2020	11,696,550	11,701,308	AA+	
7,000,000	FED HOME LN DISCOUNT NT	2.62%	10/15/2019	6,874,062	6,876,548	AA+	
50,000,000	FED HOME LN DISCOUNT NT	2.35%	2/4/2019	49,990,333	49,990,050	AA+	
50,000,000	FED HOME LN DISCOUNT NT	2.33%	2/4/2019	49,990,417	49,990,050	AA+	
50,000,000	FED HOME LN DISCOUNT NT	2.33%	2/5/2019	49,987,222	49,986,700	AA+	
15,000,000	FED HOME LN DISCOUNT NT	2.13%	2/26/2019	14,978,542	14,975,100	AA+	
10,000,000	FED HOME LN DISCOUNT NT	2.49%	8/27/2019	9,862,000	9,859,120	AA+	
16,600,000	FED HOME LN DISCOUNT NT	2.49%	8/20/2019	16,378,667	16,374,057	AA+	
20,000,000	FEDERAL FARM CREDIT BANK	2.66%	11/8/2019	19,600,222	19,612,660	AA+	

6,539,000	FEDERAL FARM CREDIT BANK	2.08%	2/11/2019	6,537,450	6,537,038	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.45%	2/1/2019	24,998,829	24,978,636	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.65%	4/19/2019	24,997,624	24,986,081	AA+
30,000,000	FEDERAL FARM CREDIT BANK	2.44%	2/1/2019	29,954,097	29,952,232	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.44%	2/1/2019	24,998,877	24,959,808	AA+
1,500,000	FEDERAL FARM CREDIT BANK	2.67%	2/25/2019	1,500,267	1,500,243	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.47%	2/25/2019	24,999,079	24,991,609	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.45%	2/27/2019	24,999,877	24,988,823	AA+
50,000,000	FEDERAL FARM CREDIT BANK	2.51%	2/1/2019	50,000,000	49,978,280	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.51%	2/1/2019	9,990,380	9,995,656	AA+
15,000,000	FEDERAL FARM CREDIT BANK	2.41%	3/1/2019	15,000,000	14,999,950	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.53%	2/1/2019	24,999,921	25,001,240	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.53%	2/1/2019	25,000,000	25,001,240	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.54%	2/1/2019	24,997,229	24,996,344	AA+
15,000,000	FEDERAL FARM CREDIT BANK	2.54%	2/1/2019	14,993,370	14,997,806	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.44%	2/1/2019	25,000,000	24,989,244	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.44%	2/1/2019	25,000,212	24,989,244	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.61%	2/1/2019	24,998,280	25,008,616	AA+
30,000,000	FEDERAL FARM CREDIT BANK	2.42%	2/1/2019	29,998,636	29,986,005	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.48%	2/16/2019	24,998,172	24,983,670	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.42%	2/1/2019	25,000,000	24,984,372	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.57%	2/1/2019	24,996,113	24,988,216	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.43%	2/1/2019	24,999,260	24,982,975	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.43%	2/1/2019	24,999,260	24,982,975	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.42%	2/1/2019	24,998,828	24,981,446	AA+
21,000,000	FEDERAL FARM CREDIT BANK	2.57%	2/10/2019	21,000,000	21,007,618	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.43%	2/1/2019	24,997,633	24,967,857	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.45%	2/19/2019	24,989,887	24,988,259	AA+
3,000,000	FEDERAL HOME LOAN BANK	2.59%	12/13/2019	2,994,523	2,994,837	AA+
2,000,000	FEDERAL HOME LOAN BANK	2.60%	12/13/2019	1,996,236	1,996,558	AA+
20,000,000	FEDERAL HOME LOAN BANK	2.72%	10/18/2019	19,986,770	20,015,700	AA+
9,610,000	FEDERAL HOME LOAN BANK	2.76%	10/29/2019	9,600,671	9,615,334	AA+
20,000,000	FEDERAL HOME LOAN BANK	2.24%	3/18/2019	19,979,030	19,973,680	AA+
1,200,000	FEDERAL HOME LOAN BANK	2.27%	3/18/2019	1,198,697	1,198,421	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.36%	5/28/2019	14,954,103	14,948,850	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.00%	2/12/2019	14,999,453	14,997,570	AA+
8,000,000	FEDERAL HOME LOAN BANK	2.50%	8/9/2019	7,994,946	7,994,328	AA+
17,960,000	FEDERAL HOME LOAN BANK	2.73%	10/24/2019	17,962,738	17,984,731	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.33%	5/15/2019	15,126,840	15,120,765	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.40%	10/11/2019	10,000,000	10,000,610	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.40%	10/15/2019	10,000,000	10,001,470	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.73%	10/21/2019	9,913,333	9,930,670	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.73%	10/21/2019	9,913,333	9,930,670	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.75%	10/21/2019	9,912,271	9,930,670	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.73%	10/21/2019	14,869,624	14,896,005	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.50%	2/26/2019	25,000,000	24,987,271	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.43%	2/13/2019	24,999,426	24,989,468	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.28%	3/8/2019	14,988,935	14,985,375	AA+
10,250,000	FEDERAL HOME LOAN BANK	2.14%	3/5/2019	10,248,772	10,246,156	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.58%	9/13/2019	9,965,316	9,966,320	AA+
24,000,000	FEDERAL HOME LOAN BANK	2.59%	1/22/2020	23,979,581	23,977,008	AA+
13,025,000	FEDERAL HOME LOAN BANK	2.59%	1/28/2020	13,013,780	13,016,560	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.44%	2/22/2019	25,000,000	24,985,105	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.44%	2/25/2019	25,000,015	25,000,105	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.51%	3/6/2019	24,998,648	25,000,536	AA+

4,000,000	FEDERAL HOME LOAN BANK	2.51%	3/6/2019	3,999,775	4,000,086	AA+
6,200,000	FEDERAL HOME LOAN BANK	2.43%	2/10/2019	6,199,311	6,200,901	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.52%	2/24/2019	25,000,000	25,005,714	AA+
22,000,000	FEDERAL HOME LOAN BANK	2.52%	2/24/2019	21,998,309	22,005,028	AA+
4,100,000	FEDERAL HOME LOAN BANK	2.62%	3/12/2019	4,099,780	4,102,035	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.43%	2/19/2019	15,000,037	14,996,171	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.45%	3/1/2019	25,000,000	24,993,160	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.45%	2/7/2019	25,000,314	24,994,041	AA+
1,000,000	FREDDIE MAC	2.67%	12/30/2019	986,021	985,509	AA+
10,000,000	FREDDIE MAC	2.59%	10/2/2019	9,912,351	9,915,520	AA+
10,000,000	FREDDIE MAC	2.47%	7/26/2019	9,942,282	9,939,310	AA+
10,000,000	FREDDIE MAC	2.47%	7/26/2019	9,942,266	9,939,310	AA+
30,000,000	FREDDIE MAC	2.60%	8/15/2019	29,807,004	29,823,300	AA+
5,000,000	FREDDIE MAC	2.74%	10/25/2019	4,959,996	4,967,510	AA+
4,500,000	FREDDIE MAC	2.59%	10/25/2019	4,469,044	4,470,759	AA+
20,000,000	US TREASURY N/B	2.59%	10/31/2019	19,804,637	19,808,594	A-1+
25,000,000	US TREASURY N/B	2.46%	7/31/2019	24,898,997	24,897,461	A-1+
<u>2,139,841,000</u>				<u>2,136,586,329</u>	<u>2,136,476,212</u>	

Repurchase Agreements 1.6%

125,000,000	MERRILL LYNCH	2.54%	2/1/2019	125,000,000	125,000,000	A-1
<u>125,000,000</u>				<u>125,000,000</u>	<u>125,000,000</u>	

7,801,061,342

7,791,647,957

7,791,513,422

Fund Summary Statistics and Notes

Amortized Cost	\$7,791,647,957
Fair market value	\$7,791,513,422
Shares Outstanding	\$7,726,958,185
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	2.44%
Effective 7-Day Gross Yield (5)	2.47%
WAM(R) (6)	37 Days
WAM(F) (7)	73 Days
Ratio of Amortized Cost to Fair Market Value	1.0000

(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.