

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

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

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
Bank Deposit Instruments						33.5%
100,000,000	ANZ Bank	2.39%	6/4/2019	100,000,000	100,000,000	A-1+
50,000,000	ANZ Bank	2.64%	6/20/2019	50,000,000	50,000,000	A-1+
50,000,000	ANZ Bank	2.64%	6/21/2019	50,000,000	50,000,000	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+
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+
336	BANK OF NEW YORK	0.01%	6/3/2019	336	336	A-1+
125,000,000	BB&T CO. (2)	2.60%	6/3/2019	125,000,000	125,000,000	A-1
100,000,000	BB&T CO. (2)	2.60%	6/3/2019	100,000,000	100,000,000	A-1
25,000,000	BB&T CO. (2)	2.60%	6/3/2019	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+
50,000,000	DEXIA CREDIT LOCAL SA NY	2.63%	6/3/2019	50,000,000	50,000,000	A-1+
175,000,000	DZ BANK	2.40%	6/3/2019	175,000,000	175,000,000	A-1+
350,000,000	MUFG BANK CD	2.33%	6/5/2019	350,000,000	349,998,187	A-1
25,000,000	NORDEA BANK CD	2.59%	7/18/2019	25,000,000	24,999,874	A-1+
25,000,000	NORDEA BANK CD	2.85%	6/5/2019	25,000,000	25,000,000	A-1+
25,000,000	NORDEA BANK CD	2.85%	6/14/2019	25,000,000	25,000,000	A-1+
25,000,000	NORDEA BANK CD	2.73%	6/14/2019	25,000,000	25,000,000	A-1+
25,000,000	NORDEA BANK CD	2.84%	6/25/2019	25,000,000	25,000,000	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 CD	2.61%	9/3/2019	25,000,000	25,010,250	A-1+
25,000,000	ROYAL BANK OF CANADA CD	2.69%	6/5/2019	25,000,000	25,000,000	A-1+
41,000,000	ROYAL BANK OF CANADA CD	2.69%	6/26/2019	41,004,556	41,002,190	A-1+
25,000,000	ROYAL BANK OF CANADA CD	2.62%	9/3/2019	25,000,000	25,001,750	A-1+
25,000,000	ROYAL BANK OF CANADA CD	2.81%	6/6/2019	25,017,483	25,019,206	A-1+
50,000,000	ROYAL BANK OF CANADA CD	2.73%	6/20/2019	50,017,107	50,014,466	A-1+
50,000,000	ROYAL BANK OF CANADA CD	2.53%	6/18/2019	50,000,000	50,011,500	A-1+
250,000,000	SCOTIA BANK (2)	2.57%	6/3/2019	250,000,000	250,000,000	A-1
50,000,000	SCOTIA BANK (2)	2.57%	6/3/2019	50,000,000	50,000,000	A-1
25,000,000	SUMITOMO MITSUI BANK CD (2)	2.50%	6/3/2019	25,000,000	25,000,000	A-1
50,000,000	SUMITOMO MITSUI BANK CD (2)	2.50%	6/3/2019	50,000,000	50,000,000	A-1
25,000,000	SUMITOMO MITSUI BANK CD (2)	2.50%	6/3/2019	25,000,000	25,000,000	A-1
100,000,000	SUMITOMO MITSUI BANK CD (2)	2.50%	6/3/2019	100,000,000	100,000,000	A-1
25,000,000	SVENSKA HANDELSBANKEN NY	2.61%	8/30/2019	25,000,000	25,007,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.54%	6/21/2019	50,000,000	50,008,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.72%	6/19/2019	50,000,000	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.57%	6/10/2019	50,000,000	50,001,702	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	2.62%	7/12/2019	25,000,000	25,001,074	A-1+

25,000,000	SVENSKA HANDELSBANKEN NY	2.61%	7/19/2019	25,000,000	25,001,331	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	2.53%	6/28/2019	25,000,000	25,002,468	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.53%	6/26/2019	50,000,000	50,001,979	A-1+
100,000,000	TORONTO DOMINION BANK(2)	2.52%	6/3/2019	100,000,000	100,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	2.52%	6/3/2019	25,000,000	25,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	2.52%	6/3/2019	50,000,000	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	2.52%	6/3/2019	50,000,000	50,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	2.52%	6/3/2019	25,000,000	25,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	2.52%	6/3/2019	25,000,000	25,000,000	A-1+
25,000,000	US BANK	2.51%	11/4/2019	25,000,000	25,006,500	A-1+
25,000,000	US BANK	2.51%	6/20/2019	25,000,000	25,000,000	A-1+
25,000,000	US BANK	2.73%	7/22/2019	25,000,000	25,012,750	A-1+
25,000,000	US BANK	2.55%	6/22/2019	25,000,000	25,000,000	A-1+
25,000,000	US BANK	2.62%	8/21/2019	25,000,000	25,013,000	A-1+
25,000,000	US BANK	2.62%	6/24/2019	25,000,000	25,000,000	A-1+
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2,991,000,336				2,991,039,481	2,991,122,812	

Bank Deposit Instruments with Government Backing 9.5%

50,000,000	BERKSHIRE BANK (2,3)	2.53%	6/3/2019	50,000,000	50,000,000	N/A
75,000,000	CITIZENS BANK (2,3)	2.55%	6/3/2019	75,000,000	75,000,000	A-2
50,000,000	CITIZENS BANK (2,3)	2.55%	6/3/2019	50,000,000	50,000,000	A-2
100,000,000	CITIZENS BANK (2,3)	2.55%	6/3/2019	100,000,000	100,000,000	A-2
25,000,000	CITIZENS BANK (2,3)	2.55%	6/3/2019	25,000,000	25,000,000	A-2
50,000,000	FICA C/D	2.40%	6/3/2019	50,000,000	50,000,000	N/A
200,000,000	FIRST REPUBLIC BANK (2,3)	2.50%	6/3/2019	200,000,000	200,000,000	A-2
50,000,000	PEOPLE'S UNITED BANK (2,3)	2.55%	6/3/2019	50,000,000	50,000,000	A-2
100,000,000	SANTANDER BANK (2,3)	2.53%	6/3/2019	100,000,000	100,000,000	A-2
50,000,000	SANTANDER BANK (2,3)	2.53%	6/3/2019	50,000,000	50,000,000	A-2
50,000,000	UNITED BANK (2,3)	2.47%	6/3/2019	50,000,000	50,000,000	N/A
50,000,000	UNITED BANK (2,3)	2.47%	6/3/2019	50,000,000	50,000,000	N/A
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850,000,000				850,000,000	850,000,000	

Commercial Paper and Corporate Notes 26.6%

25,000,000	APPLE INC	2.57%	10/8/2019	24,776,042	24,778,000	A-1+
25,000,000	APPLE INC	2.57%	10/8/2019	24,776,042	24,778,000	A-1+
25,000,000	APPLE INC	2.75%	6/3/2019	24,996,278	24,995,000	A-1+
25,000,000	APPLE INC	2.77%	6/17/2019	24,970,000	24,971,500	A-1+
25,000,000	APPLE INC	2.72%	6/18/2019	24,968,715	24,969,750	A-1+
20,000,000	APPLE INC	2.74%	6/20/2019	19,971,817	19,973,000	A-1+
10,200,000	APPLE INC	2.55%	7/15/2019	10,168,833	10,168,992	A-1+
50,000,000	APPLE INC	2.73%	7/22/2019	49,811,583	49,825,000	A-1+
14,900,000	APPLE INC	2.70%	7/22/2019	14,844,485	14,847,850	A-1+
25,000,000	APPLE INC	2.64%	7/23/2019	24,907,194	24,910,750	A-1+
25,000,000	APPLE INC	2.63%	8/5/2019	24,884,219	24,889,000	A-1+
50,000,000	APPLE INC	2.62%	9/3/2019	49,667,083	49,679,000	A-1+
30,000,000	APPLE INC	2.51%	11/4/2019	29,681,500	29,674,800	A-1+
100,000,000	BANK OF NEW YORK MELLON	2.44%	6/28/2019	99,820,000	99,808,000	A-1+
250,000,000	BANK OF NEW YORK MELLON	2.41%	6/3/2019	249,966,944	249,950,000	A-1+
75,000,000	COLGATE-PALMOLIVE CO	2.40%	6/4/2019	74,985,188	74,980,500	A-1+
50,000,000	COLGATE-PALMOLIVE CO	2.44%	6/14/2019	49,956,667	49,953,000	A-1+
150,000,000	COLGATE-PALMOLIVE CO	2.41%	6/7/2019	149,940,750	149,931,000	A-1+
50,000,000	EXXON MOBIL CORP	2.47%	6/24/2019	49,922,375	49,920,000	A-1+
25,000,000	EXXON MOBIL CORP	2.47%	6/3/2019	24,996,625	24,995,000	A-1+
25,000,000	EXXON MOBIL CORP	2.54%	7/1/2019	24,948,125	24,948,500	A-1+
25,000,000	EXXON MOBIL CORP	2.54%	6/14/2019	24,977,521	24,976,500	A-1+
25,000,000	EXXON MOBIL CORP	2.54%	6/14/2019	24,977,521	24,976,500	A-1+

25,000,000	EXXON MOBIL CORP	2.48%	6/21/2019	24,966,111	24,964,750	A-1+
25,000,000	EXXON MOBIL CORP	2.48%	6/25/2019	24,959,333	24,958,250	A-1+
25,000,000	EXXON MOBIL CORP	2.47%	6/25/2019	24,959,500	24,958,250	A-1+
50,000,000	EXXON MOBIL CORP	2.48%	6/26/2019	49,915,278	49,913,500	A-1+
25,000,000	EXXON MOBIL CORP	2.47%	6/28/2019	24,954,438	24,953,500	A-1+
25,000,000	EXXON MOBIL CORP	2.54%	7/5/2019	24,941,208	24,941,750	A-1+
25,000,000	EXXON MOBIL CORP	2.53%	7/10/2019	24,932,833	24,933,500	A-1+
14,550,000	NATL SEC CLEARING CORP	2.52%	8/1/2019	14,489,104	14,488,308	A-1+
15,000,000	NATL SEC CLEARING CORP	2.53%	8/1/2019	14,936,967	14,936,400	A-1+
25,000,000	NATL SEC CLEARING CORP	2.52%	7/31/2019	24,897,083	24,895,750	A-1+
25,000,000	NATL SEC CLEARING CORP	2.88%	6/3/2019	24,996,111	24,995,000	A-1+
25,000,000	NATL SEC CLEARING CORP	2.92%	6/13/2019	24,976,333	24,978,000	A-1+
25,000,000	NATL SEC CLEARING CORP	2.88%	7/2/2019	24,939,722	24,945,500	A-1+
25,000,000	NATL SEC CLEARING CORP	2.88%	7/3/2019	24,937,778	24,943,750	A-1+
50,000,000	NATL SEC CLEARING CORP	2.54%	7/9/2019	49,868,583	49,867,000	A-1+
25,000,000	NATL SEC CLEARING CORP	2.52%	7/25/2019	24,907,375	24,906,000	A-1+
15,000,000	NATL SEC CLEARING CORP	2.52%	8/2/2019	14,936,192	14,935,350	A-1+
35,000,000	NATL SEC CLEARING CORP	2.53%	8/6/2019	34,840,867	34,839,700	A-1+
25,000,000	NATL SEC CLEARING CORP	2.55%	7/1/2019	24,947,917	24,947,250	A-1+
25,000,000	NATL SEC CLEARING CORP	2.55%	7/8/2019	24,935,764	24,935,250	A-1+
25,000,000	NATL SEC CLEARING CORP	2.54%	7/15/2019	24,923,917	24,923,250	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.62%	8/13/2019	24,870,729	24,876,250	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.64%	9/4/2019	49,660,903	49,677,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.59%	7/8/2019	25,000,000	25,004,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.69%	6/11/2019	25,000,000	25,007,750	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.61%	7/9/2019	25,000,000	25,005,250	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.63%	7/12/2019	25,000,000	25,005,750	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.45%	8/12/2019	25,000,000	24,999,750	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.55%	6/17/2019	25,000,000	25,005,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.62%	6/20/2019	50,000,000	50,010,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.54%	6/21/2019	50,000,000	50,009,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.52%	8/14/2019	25,000,000	25,001,000	A-1+
50,000,000	WALMART INC	2.40%	6/3/2019	49,993,417	49,990,000	A-1+
45,000,000	WALMART INC	2.44%	6/21/2019	44,940,000	44,936,550	A-1+
30,000,000	WALMART INC	2.47%	8/21/2019	29,836,650	29,832,000	A-1+
50,000,000	WALMART INC	2.49%	6/24/2019	49,921,736	49,919,000	A-1+
50,000,000	WALMART INC	2.49%	6/24/2019	49,921,736	49,919,000	A-1+
50,000,000	WALMART INC	2.47%	6/10/2019	49,969,625	49,966,500	A-1+
25,000,000	WALMART INC	2.47%	6/10/2019	24,984,813	24,983,250	A-1+
25,000,000	WALMART INC	2.55%	6/17/2019	24,972,222	24,971,500	A-1+
25,000,000	WALMART INC	2.56%	6/17/2019	24,972,111	24,971,500	A-1+
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2,379,650,000				2,375,121,862	2,375,150,700	

Government Securities						23.5%
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1,964,000	FANNIE MAE	2.51%	8/28/2019	1,957,002	1,957,432	AA+
7,095,000	FANNIE MAE	2.57%	8/28/2019	7,068,410	7,071,272	AA+
20,000,000	FANNIE MAE	2.59%	7/5/2019	19,973,402	19,976,987	AA+
2,000,000	FANNIE MAE	2.55%	10/28/2019	1,993,600	1,990,304	AA+
11,498,000	FANNIE MAE	2.65%	6/28/2019	11,485,838	11,488,055	AA+
2,500,000	FANNIE MAE	2.50%	8/2/2019	2,500,000	2,495,065	AA+
1,000,000	FANNIE MAE	2.57%	11/26/2019	994,152	995,436	AA+
10,000,000	FANNIE MAE	2.59%	10/28/2019	9,952,351	9,962,068	AA+
13,200,000	FANNIE MAE	2.57%	2/28/2020	13,097,205	13,128,767	AA+
15,000,000	FANNIE MAE	2.56%	2/28/2020	14,883,885	14,919,053	AA+
3,060,000	FANNIE MAE	2.46%	2/28/2020	3,038,443	3,043,487	AA+

2,050,000	FANNIE MAE	2.58%	8/28/2019	2,044,709	2,045,414	AA+
20,000,000	FANNIE MAE	2.56%	1/21/2020	19,882,726	19,913,331	AA+
4,997,000	FANNIE MAE	2.42%	1/21/2020	4,972,083	4,975,346	AA+
5,000,000	FANNIE MAE	2.51%	6/20/2019	4,998,047	4,998,646	AA+
20,000,000	FANNIE MAE	2.52%	6/3/2019	20,000,000	20,004,142	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.45%	6/3/2019	24,999,240	24,992,110	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.48%	6/3/2019	24,995,953	24,996,973	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.46%	7/19/2019	24,998,079	24,975,237	AA+
30,000,000	FEDERAL FARM CREDIT BANK	2.44%	6/3/2019	29,971,310	29,989,247	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.44%	6/3/2019	24,999,288	24,992,059	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.38%	6/25/2019	24,999,363	24,991,483	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.37%	6/27/2019	24,999,915	24,989,588	AA+
50,000,000	FEDERAL FARM CREDIT BANK	2.51%	6/3/2019	50,000,000	49,997,689	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.51%	6/3/2019	9,993,325	9,999,538	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.54%	6/3/2019	24,998,048	25,003,796	AA+
15,000,000	FEDERAL FARM CREDIT BANK	2.54%	6/3/2019	14,995,330	15,002,277	AA+
20,000,000	FEDERAL FARM CREDIT BANK	2.47%	6/3/2019	20,000,000	19,982,173	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.50%	6/3/2019	10,000,000	10,013,257	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.44%	6/3/2019	25,000,000	25,000,105	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.44%	6/3/2019	25,000,007	25,000,105	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.61%	6/3/2019	24,998,690	25,039,480	AA+
30,000,000	FEDERAL FARM CREDIT BANK	2.42%	6/3/2019	29,999,622	29,998,475	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.41%	6/16/2019	24,998,585	24,986,941	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.42%	6/3/2019	25,000,000	25,000,878	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.57%	6/3/2019	24,996,927	25,028,836	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.43%	6/3/2019	24,999,671	24,997,278	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.43%	6/3/2019	24,999,671	24,997,278	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.42%	6/3/2019	24,999,456	24,999,191	AA+
21,000,000	FEDERAL FARM CREDIT BANK	2.50%	6/10/2019	21,000,000	21,007,875	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.43%	6/3/2019	24,998,662	24,994,140	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.51%	3/22/2021	24,995,436	24,995,305	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.38%	6/19/2019	24,994,057	24,993,401	AA+
20,000,000	FEDERAL FARM CREDIT BANK	2.66%	11/8/2019	19,771,556	19,794,600	AA+
3,000,000	FEDERAL HOME LOAN BANK	2.59%	12/13/2019	2,996,609	3,000,906	AA+
2,000,000	FEDERAL HOME LOAN BANK	2.60%	12/13/2019	1,997,670	2,000,604	AA+
20,000,000	FEDERAL HOME LOAN BANK	2.72%	10/18/2019	19,992,900	20,017,428	AA+
9,610,000	FEDERAL HOME LOAN BANK	2.76%	10/29/2019	9,604,817	9,619,216	AA+
1,000,000	FEDERAL HOME LOAN BANK	2.58%	12/13/2019	993,519	994,734	AA+
8,030,000	FEDERAL HOME LOAN BANK	2.57%	2/11/2020	8,005,650	8,023,745	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.56%	2/11/2020	9,970,056	9,992,211	AA+
8,000,000	FEDERAL HOME LOAN BANK	2.50%	8/9/2019	7,998,155	7,999,137	AA+
20,000,000	FEDERAL HOME LOAN BANK	2.50%	5/28/2020	20,000,000	20,005,474	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.55%	12/19/2019	25,000,000	25,019,057	AA+
17,960,000	FEDERAL HOME LOAN BANK	2.73%	10/24/2019	17,961,498	17,981,495	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.73%	10/21/2019	9,953,028	9,964,967	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.73%	10/21/2019	9,953,028	9,964,967	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.75%	10/21/2019	9,952,452	9,964,967	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.73%	10/21/2019	14,929,338	14,947,451	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.57%	1/23/2020	14,954,661	14,975,055	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.57%	2/14/2020	14,956,049	14,989,013	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.55%	4/3/2020	25,000,000	25,004,053	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.58%	3/20/2020	25,000,000	25,015,837	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.43%	6/3/2019	25,000,000	24,997,134	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.43%	6/26/2019	25,000,000	24,994,234	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.37%	6/13/2019	24,999,668	24,991,156	AA+

10,000,000	FEDERAL HOME LOAN BANK	2.58%	9/13/2019	9,983,897	9,987,006	AA+
24,000,000	FEDERAL HOME LOAN BANK	2.59%	1/22/2020	23,986,483	24,020,059	AA+
13,025,000	FEDERAL HOME LOAN BANK	2.59%	1/28/2020	13,017,509	13,037,995	AA+
6,250,000	FEDERAL HOME LOAN BANK	2.56%	2/4/2020	6,247,311	6,257,899	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.37%	6/22/2019	25,000,000	24,992,424	AA+
4,100,000	FEDERAL HOME LOAN BANK	2.44%	6/12/2019	4,099,982	4,100,067	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.37%	6/19/2019	15,000,010	14,998,840	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.42%	7/1/2019	25,000,000	24,997,540	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.41%	6/7/2019	25,000,112	24,997,698	AA+
5,000,000	FED HOME LN DISCOUNT NT	2.65%	1/29/2020	4,914,292	4,923,000	AA+
10,000,000	FED HOME LN DISCOUNT NT	2.69%	9/26/2019	9,916,150	9,924,931	AA+
12,000,000	FED HOME LN DISCOUNT NT	2.65%	1/24/2020	11,798,550	11,819,050	AA+
7,000,000	FED HOME LN DISCOUNT NT	2.62%	10/15/2019	6,933,096	6,939,030	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.43%	10/23/2019	24,762,500	24,769,250	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.59%	3/11/2020	24,510,889	24,553,500	AA+
50,000,000	FED HOME LN DISCOUNT NT	2.43%	6/4/2019	49,990,042	49,996,750	AA+
100,000,000	FED HOME LN DISCOUNT NT	2.41%	6/4/2019	99,980,208	99,993,500	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.42%	6/10/2019	24,985,094	24,988,625	AA+
50,000,000	FED HOME LN DISCOUNT NT	2.41%	6/11/2019	49,967,028	49,974,000	AA+
50,000,000	FED HOME LN DISCOUNT NT	2.41%	6/17/2019	49,947,333	49,954,500	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.49%	7/26/2019	24,907,188	24,913,875	AA+
20,000,000	FED HOME LN DISCOUNT NT	2.42%	8/6/2019	19,913,100	19,916,444	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.38%	8/16/2019	24,876,764	24,879,236	AA+
10,000,000	FED HOME LN DISCOUNT NT	2.49%	8/27/2019	9,942,000	9,944,514	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.40%	2/20/2020	24,574,667	24,581,528	AA+
50,000,000	FED HOME LN DISCOUNT NT	2.44%	7/1/2019	49,900,000	49,909,000	AA+
16,600,000	FED HOME LN DISCOUNT NT	2.49%	8/20/2019	16,511,467	16,515,478	AA+
1,000,000	FREDDIE MAC	2.67%	12/30/2019	991,073	991,951	AA+
10,000,000	FREDDIE MAC	2.59%	10/2/2019	9,955,634	9,963,812	AA+
10,000,000	FREDDIE MAC	2.47%	7/26/2019	9,981,860	9,981,973	AA+
10,000,000	FREDDIE MAC	2.47%	7/26/2019	9,981,855	9,981,973	AA+
12,812,000	FREDDIE MAC	2.45%	8/28/2019	12,776,586	12,780,387	AA+
30,000,000	FREDDIE MAC	2.60%	8/15/2019	29,925,771	29,935,516	AA+
3,920,000	FREDDIE MAC	2.57%	1/17/2020	3,894,105	3,900,003	AA+
7,024,000	FREDDIE MAC	2.42%	1/17/2020	6,983,812	6,988,169	AA+
5,000,000	FREDDIE MAC	2.74%	10/25/2019	4,978,043	4,985,945	AA+
4,500,000	FREDDIE MAC	2.59%	10/25/2019	4,483,009	4,487,351	AA+
20,000,000	FREDDIE MAC	2.46%	4/23/2020	20,007,206	20,033,059	AA+
12,200,000	FREDDIE MAC	2.47%	4/23/2020	12,203,305	12,220,166	AA+
25,000,000	FREDDIE MAC	2.51%	4/15/2020	25,001,393	25,017,454	AA+
20,000,000	FREDDIE MAC	2.51%	4/15/2020	20,000,747	20,013,963	AA+
20,000,000	FREDDIE MAC	2.54%	4/22/2020	20,000,000	20,004,544	AA+
25,000,000	FREDDIE MAC	2.43%	6/3/2019	25,000,000	24,997,310	AA+
20,000,000	US TREASURY N/B	2.59%	10/31/2019	19,890,826	19,908,594	A-1+
25,000,000	US TREASURY N/B	2.46%	7/31/2019	24,966,332	24,966,945	A-1+
15,000,000	US TREASURY N/B	2.53%	11/15/2019	14,896,758	14,909,180	A-1+
<u>2,099,395,000</u>				<u>2,095,347,130</u>	<u>2,096,140,987</u>	

Repurchase Agreements

6.9%

162,652,000	MERRILL LYNCH	2.47%	6/3/2019	162,652,000	162,652,000	A-1
450,000,000	RBC SECURITIES	2.46%	6/3/2019	450,000,000	450,000,000	A-1+
<u>612,652,000</u>				<u>612,652,000</u>	<u>612,652,000</u>	

8,932,697,336

8,924,160,473

8,925,066,499

Fund Summary Statistics and Notes

Amortized Cost	\$8,924,160,473
Fair market value	\$8,925,066,499
Shares Outstanding	\$8,852,952,474
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	2.42%
Effective 7-Day Gross Yield (5)	2.44%
WAM(R) (6)	43 Days
WAM(F) (7)	72 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.

Cusip	Maturity Date
99ANZ1020	6/4/2019
99ANZ1216	6/20/2019
99ANZ0910	6/21/2019
99ANZ0950	10/1/2019
99ANZ0128	11/4/2019
99ANZ0129	11/8/2019
99ANZ0210	11/1/2019
99ANZ1018	11/19/2019
99ANZ0942	10/23/2019
996193710	6/3/2019
99CEADJZ3	10/4/2019
99CEADJZ3	10/4/2019
99CEADJZ7	10/4/2019
25215FEL4	7/12/2019
25215FEM2	7/17/2019
99ZDZ1243	6/3/2019
55379WQ25	6/5/2019
65558TGS8	10/18/2019
99NORD789	6/5/2019
99NORD360	6/14/2019
99NORD792	6/14/2019
99NOR1227	6/25/2019
99NORD453	8/16/2019
99NORD798	10/11/2019
99NORD799	10/15/2019
99NOR1231	10/18/2019
99NOR1235	10/23/2019
99NORD801	11/4/2019
99NORD454	11/15/2019
78012UME2	9/3/2019
78012UKU8	6/5/2019
78012UHK4	6/26/2019
78012UMD4	9/3/2019
78012UKT1	9/6/2019
78012UGD1	9/20/2019
78014XBW6	9/18/2019
99CEAET67	10/4/2019
99CEAET67	10/4/2019
99CEAEB06	10/4/2019
99CEAEB06	10/4/2019
99CEAEB06	10/4/2019
99CEAEB06	10/4/2019
99CEAEB06	10/4/2019
86958J5U9	8/30/2019
86958J6Y0	10/21/2019
86958J2W8	6/19/2019
86958J6Q7	10/8/2019
86958J3R8	7/12/2019

Bank	2,991,039,481.21	33.5%
Bank w/ FHLB	850,000,000.00	9.5%
Credit	2,375,121,862.26	26.6%
Govt	2,095,347,129.90	23.5%
Repo	<u>612,652,000.00</u>	6.9%
	<u>8,924,160,473.37</u>	100.0%
	-	

86958J3Y3 7/19/2019
86958J5M7 8/28/2019
86958J6D6 9/26/2019
99TDBA030 10/4/2019
99TDBA030 10/4/2019
99TDBA030 10/4/2019
99TDBA038 10/4/2019
99TDBA039 10/4/2019
99TDBA040 10/4/2019
90333VR77 11/4/2019
90333VR85 11/15/2019
90333VG61 7/22/2019
90333VK25 8/21/2019
90333VJ92 8/21/2019
90333VG79 7/22/2019

99UNTD003 10/4/2019
99CEAD023 10/4/2019
99CEAD023 10/4/2019
99CEAD023 10/4/2019
99CEAD023 10/4/2019
99TDBA100 10/4/2019
99FREPO05 10/4/2019
99PEOPL01 10/4/2019
99CEAET60 10/4/2019
99CEAET61 10/4/2019
99UNTD001 10/4/2019
99UNTD001 10/4/2019

03785EX82 10/8/2019
03785EX82 10/8/2019
03785ET38 6/3/2019
03785ETH7 6/17/2019
03785ETJ3 6/18/2019
03785ETL8 6/20/2019
03785EUF9 7/15/2019
03785EUN2 7/22/2019
03785EUN2 7/22/2019
03785EUP7 7/23/2019
03785EV50 8/5/2019
03785EW34 9/3/2019
03785EY40 11/4/2019
06406XTU8 6/28/2019
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19416FT46 6/4/2019
19416FTE4 6/14/2019
19416FTZ9 6/7/2019
30229BTQ0 6/24/2019
30229BT31 6/3/2019
30229BU13 7/1/2019
30229BTE7 6/14/2019
30229BTE7 6/14/2019

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30229BTR8 6/25/2019
30229BTR8 6/25/2019
30229BTS6 6/26/2019
30229BTU1 6/28/2019
30229BU54 7/5/2019
30229BUA3 7/10/2019
63763QV12 8/1/2019
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63763QT31 6/3/2019
63763QTD9 6/13/2019
63763QU21 7/2/2019
63763QU39 7/3/2019
63763QU96 7/9/2019
63763QUR6 7/25/2019
63763QV20 8/2/2019
63763QV61 8/6/2019
63763QU13 7/1/2019
63763QU88 7/8/2019
63763QUF2 7/15/2019
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89233AQ85 7/8/2019
89233AN70 7/9/2019
89233AN88 7/9/2019
89233AP94 7/12/2019
89233AS67 8/12/2019
89233AT74 9/12/2019
89233AU56 9/16/2019
89233AU80 9/17/2019
89233AY86 11/8/2019
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93114FTQ7 6/24/2019
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3136G3LV5 11/26/2019
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3135G0T29 2/28/2020
3135G0T29 2/28/2020

3136G1EE5	8/28/2019
3135G0A78	1/21/2020
3135G0A78	1/21/2020
3135G0ZE6	6/20/2019
3136G4TG8	7/30/2019
3133EH6D0	1/9/2020
3133EKDP8	1/19/2021
3133EJG94	10/19/2020
3133EH2Z5	12/18/2019
3133EH4P5	12/26/2019
3133EJL98	2/25/2020
3133EJEF2	2/27/2020
3133EJEH8	2/28/2020
3133EJEH8	2/28/2020
3133EJGC7	3/13/2020
3133EJGC7	3/13/2020
3133EKHZ2	4/23/2021
3133EKKV7	5/7/2021
3133EHLV3	6/5/2019
3133EHLV3	6/5/2019
3133EJRZ4	6/18/2020
3133EHRH8	7/17/2019
3133EJG52	7/16/2020
3133EHVD2	8/16/2019
3133EJXX2	8/27/2020
3133EHWZ2	9/5/2019
3133EHWZ2	9/5/2019
3133EHYK3	9/13/2019
3133EJ4W6	9/10/2020
3133EH5K5	11/4/2019
3133EKTH6	3/22/2021
3133EJGR4	11/19/2019
313312NZ9	11/8/2019
3130A0JR2	12/13/2019
3130A0JR2	12/13/2019
3130AF7C5	10/18/2019
3130AFC70	10/29/2019
3130A8FB4	12/13/2019
3130ADN32	2/11/2020
3130ADN32	2/11/2020
3130AERW2	8/9/2019
3130AGGW9	5/28/2020
3130AG4E2	12/19/2019
3130AFBQ9	10/24/2019
3130ACM92	10/21/2019
3130ACM92	10/21/2019
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3130ADG22	1/23/2020
3130ADMS8	2/14/2020
3130AG7E9	4/3/2020
3130AG3Z6	3/20/2020
3130AGAF2	10/9/2019
3130AFC96	10/26/2020
3130ACT46	11/13/2019

313383VN8 9/13/2019
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3130AFU88 2/4/2020
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3130ABXG6 8/1/2019
3130AC2N3 8/7/2019
313384SK6 1/29/2020
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313384NH8 10/23/2019
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313384GZ6 6/17/2019
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3134GTCC5 10/1/2019
912828TV2 10/31/2019
912828WW6 7/31/2019
912828U32 11/15/2019

99MR00567 6/3/2019
99ZRBC794 6/3/2019

