

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF September 30, 2018 (UNAUDITED)

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
Bank Deposit Instruments						41.4%
190,000,000	ANZ Bank	2.17%	10/1/2018	190,000,000	190,000,000	A-1+
50,000,000	ANZ Bank	2.32%	11/19/2018	50,000,000	50,000,000	A-1+
15,000,000	ANZ Bank	2.32%	11/27/2018	15,000,000	15,000,000	A-1+
50,000,000	ANZ Bank	2.36%	12/20/2018	50,000,000	50,000,000	A-1+
15,000,000	ANZ Bank	2.35%	12/27/2018	15,000,000	15,000,000	A-1+
15,000,000	ANZ Bank	2.39%	1/28/2019	15,000,000	15,000,000	A-1+
15,000,000	ANZ Bank	2.42%	2/22/2019	15,000,000	15,000,000	A-1+
797	BANK OF NEW YORK	0.01%	10/1/2018	797	797	A-1+
125,000,000	BB&T CO. (2)	2.36%	10/1/2018	125,000,000	125,000,000	A-1
100,000,000	BB&T CO. (2)	2.36%	10/1/2018	100,000,000	100,000,000	A-1
10,000,000	DEXIA CREDIT LOCAL SA NY	2.31%	10/1/2018	10,000,000	10,000,100	A-1+
25,000,000	DEXIA CREDIT LOCAL SA NY	2.41%	10/9/2018	25,000,000	25,000,000	A-1+
25,000,000	DEXIA CREDIT LOCAL SA NY	2.30%	11/9/2018	25,000,000	25,000,000	A-1+
25,000,000	DEXIA CREDIT LOCAL SA NY	2.34%	11/9/2018	25,000,000	25,004,000	A-1+
25,000,000	DEXIA CREDIT LOCAL SA NY	2.40%	1/2/2019	25,000,000	25,004,500	A-1+
25,000,000	DEXIA CREDIT LOCAL SA NY	2.40%	1/14/2019	25,000,000	25,004,000	A-1+
25,000,000	DEXIA CREDIT LOCAL SA NY	2.40%	1/16/2019	25,000,000	25,004,000	A-1+
50,000,000	DEXIA CREDIT LOCAL SA NY	2.40%	1/18/2019	50,000,000	50,008,000	A-1+
25,000,000	DEXIA CREDIT LOCAL SA NY	2.48%	3/19/2019	25,000,000	24,999,250	A-1+
350,000,000	DZ BANK	2.15%	10/1/2018	350,000,000	350,000,000	A-1+
250,000,000	MUFG BANK LTD/NY	2.17%	10/4/2018	250,000,000	250,000,000	A-1
28,473,000	NORDEA BANK	2.14%	10/1/2018	28,473,000	28,473,000	A-1+
25,000,000	NORDEA BANK	2.37%	12/17/2018	25,000,000	25,000,000	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+
12,342,000	ROYAL BANK OF CANADA	2.46%	12/10/2018	12,331,310	12,330,733	A-1+
25,000,000	ROYAL BANK OF CANADA NY	2.50%	10/2/2018	25,000,000	25,000,000	A-1+
8,300,000	ROYAL BANK OF CANADA NY	2.41%	10/4/2018	8,299,526	8,299,336	A-1+
25,000,000	ROYAL BANK OF CANADA NY	2.51%	10/5/2018	25,000,000	25,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	2.31%	10/15/2018	50,000,000	50,000,000	A-1+
21,900,000	ROYAL BANK OF CANADA NY	2.48%	12/6/2018	21,905,816	21,909,833	A-1+
25,000,000	ROYAL BANK OF CANADA NY	2.40%	12/24/2018	25,000,000	25,000,000	A-1+
25,000,000	ROYAL BANK OF CANADA NY	2.42%	2/1/2019	25,000,000	24,998,250	A-1+
25,000,000	ROYAL BANK OF CANADA NY	2.55%	3/22/2019	25,000,000	24,999,250	A-1+
250,000,000	SCOTIA BANK (2)	2.29%	10/1/2018	250,000,000	250,000,000	A-1
50,000,000	SCOTIA BANK (2)	2.29%	10/1/2018	50,000,000	50,000,000	A-1
100,000,000	SUMITOMO MITSUI BANK (2)	2.25%	10/1/2018	100,000,000	100,000,000	A-1
25,000,000	SUMITOMO MITSUI BANK (2)	2.25%	10/1/2018	25,000,000	25,000,000	A-1
50,000,000	SUMITOMO MITSUI BANK (2)	2.25%	10/1/2018	50,000,000	50,000,000	A-1
25,000,000	SUMITOMO MITSUI BANK (2)	2.25%	10/1/2018	25,000,000	25,000,000	A-1
100,000,000	SUMITOMO MITSUI BANK (2)	2.25%	10/1/2018	100,000,000	100,000,000	A-1
25,000,000	SVENSKA HANDELSBANKEN	2.35%	10/24/2018	25,000,000	25,003,250	A-1+
25,000,000	SVENSKA HANDELSBANKEN	2.40%	11/5/2018	25,000,000	25,005,500	A-1+
25,000,000	SVENSKA HANDELSBANKEN	2.40%	12/21/2018	25,000,000	25,005,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN	2.43%	1/4/2019	25,000,000	25,005,750	A-1+
25,000,000	SVENSKA HANDELSBANKEN	2.42%	1/22/2019	25,000,000	25,004,250	A-1+
25,000,000	SVENSKA HANDELSBANKEN	2.40%	2/11/2019	25,000,000	25,000,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN	2.45%	3/4/2019	25,000,000	25,000,500	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	2.38%	11/20/2018	25,000,000	25,007,350	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.38%	12/21/2018	50,000,000	50,000,000	A-1+
100,000,000	TORONTO DOMINION BANK (2)	2.27%	10/1/2018	100,000,000	100,000,000	A-1+
25,000,000	TORONTO DOMINION BANK (2)	2.27%	10/1/2018	25,000,000	25,000,000	A-1+

50,000,000	TORONTO DOMINION BANK (2)	2.27%	10/1/2018	50,000,000	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK (2)	2.27%	10/1/2018	50,000,000	50,000,000	A-1+
25,000,000	TORONTO DOMINION BANK (2)	2.27%	10/1/2018	25,000,000	25,000,000	A-1+
25,000,000	TORONTO DOMINION BANK (2)	2.27%	10/1/2018	25,000,000	25,000,000	A-1+
25,000,000	US BANK	2.35%	1/18/2019	25,000,000	25,002,000	A-1+
25,000,000	US BANK	2.24%	2/8/2019	25,000,000	25,000,000	A-1+
25,000,000	US BANK	2.40%	2/8/2019	25,000,000	25,001,000	A-1+
50,000,000	US BANK	2.40%	2/22/2019	50,000,000	49,998,000	A-1+
<u>3,006,015,797</u>				<u>3,006,010,448</u>	<u>3,006,067,649</u>	

Bank Deposit Instruments with Government Backing and Insured 8.5%

75,000,000	CITIZENS BANK (2,3)	2.00%	10/1/2018	75,000,000	75,000,000	A-2
50,000,000	CITIZENS BANK (2,3)	2.00%	10/1/2018	50,000,000	50,000,000	A-2
100,000,000	CITIZENS BANK (2,3)	2.00%	10/1/2018	100,000,000	100,000,000	A-2
25,000,000	CITIZENS BANK (2,3)	2.00%	10/1/2018	25,000,000	25,000,000	A-2
35,000,000	FICA C/D (2)	1.95%	10/1/2018	35,000,000	35,000,000	N/A
35,000,000	FICA C/D (2)	1.95%	10/1/2018	35,000,000	35,000,000	N/A
200,000,000	FIRST REPUBLIC BANK (2,3)	2.03%	10/1/2018	200,000,000	200,000,000	A-2
50,000,000	UNITED BANK (2,3)	2.10%	10/1/2018	50,000,000	50,000,000	N/A
50,000,000	UNITED BANK (2,3)	2.10%	10/1/2018	50,000,000	50,000,000	N/A
<u>620,000,000</u>				<u>620,000,000</u>	<u>620,000,000</u>	

Commercial Paper and Corporate Notes 18.5%

25,000,000	APPLE INC	2.34%	12/3/2018	24,900,250	24,898,000	A-1+
25,000,000	APPLE INC	2.34%	12/3/2018	24,900,250	24,898,000	A-1+
25,000,000	APPLE INC	2.34%	12/4/2018	24,898,667	24,896,250	A-1+
50,000,000	APPLE INC	2.26%	1/3/2019	49,710,167	49,689,500	A-1+
25,000,000	APPLE INC	2.27%	1/4/2019	24,853,542	24,842,750	A-1+
50,000,000	APPLE INC	2.28%	1/9/2019	49,690,278	49,668,000	A-1+
25,000,000	APPLE INC	2.37%	2/1/2019	24,802,688	24,792,250	A-1+
7,500,000	APPLE INC	2.45%	3/18/2019	7,416,350	7,411,425	A-1+
50,000,000	APPLE INC	2.45%	3/18/2019	49,442,333	49,409,500	A-1+
75,000,000	EXXON MOBIL CORP	2.06%	10/5/2018	74,983,083	74,969,250	A-1+
40,000,000	EXXON MOBIL CORP	2.25%	10/9/2018	39,980,267	39,972,867	A-1+
50,000,000	EXXON MOBIL CORP	2.21%	12/12/2018	49,783,000	49,769,500	A-1+
100,000,000	EXXON MOBIL CORP	2.31%	1/2/2019	99,416,167	99,397,000	A-1+
25,000,000	NATL SEC CLEARING CORP	2.20%	10/1/2018	25,000,000	24,995,500	A-1+
25,000,000	NATL SEC CLEARING CORP	2.24%	10/1/2018	25,000,000	24,995,500	A-1+
75,000,000	NATL SEC CLEARING CORP	2.08%	10/1/2018	75,000,000	74,986,500	A-1+
25,000,000	NATL SEC CLEARING CORP	2.25%	10/2/2018	24,998,472	24,994,000	A-1+
25,000,000	NATL SEC CLEARING CORP	2.24%	10/5/2018	24,993,889	24,989,500	A-1+
25,000,000	NATL SEC CLEARING CORP	2.21%	11/5/2018	24,947,257	24,942,000	A-1+
25,000,000	NATL SEC CLEARING CORP	2.31%	11/28/2018	24,909,375	24,905,750	A-1+
25,000,000	NATL SEC CLEARING CORP	2.41%	12/4/2018	24,895,556	24,895,750	A-1+
25,000,000	NATL SEC CLEARING CORP	2.42%	12/13/2018	24,880,361	24,880,500	A-1+
25,000,000	NATL SEC CLEARING CORP	2.41%	1/2/2019	24,848,229	24,845,750	A-1+
50,000,000	PROCTER & GAMBLE CO	2.24%	12/3/2018	49,807,500	49,796,000	A-1+
100,000,000	PROCTER & GAMBLE CO	2.24%	12/7/2018	99,590,556	99,565,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.31%	12/21/2018	25,000,000	25,000,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.36%	12/21/2018	25,000,000	25,000,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.37%	10/5/2018	24,993,556	24,989,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.36%	12/11/2018	24,886,104	24,883,750	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.35%	12/27/2018	25,000,000	25,000,000	A-1+
10,000,000	TOYOTA MOTOR CREDIT CORP	2.46%	1/4/2019	9,936,667	9,936,400	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.48%	1/10/2019	24,830,264	24,829,750	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.46%	1/18/2019	24,818,333	24,814,750	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.50%	3/14/2019	24,722,111	24,712,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.55%	3/20/2019	49,414,444	49,400,500	A-1+
40,000,000	TOYOTA MOTOR CREDIT CORP	2.55%	3/21/2019	39,528,800	39,517,200	A-1+
50,000,000	WALMART INC	2.13%	10/15/2018	49,959,167	49,948,000	A-1+
<u>1,347,500,000</u>				<u>1,341,737,681</u>	<u>1,341,437,892</u>	

Government Securities

22.4%

20,000,000	FANNIE MAE	2.24%	1/30/2019	20,000,000	19,984,507	AA+
20,000,000	FANNIE MAE	2.28%	7/30/2019	20,000,000	19,963,403	AA+
1,972,000	FANNIE MAE	1.76%	10/19/2018	1,971,390	1,970,963	AA+
10,000,000	FANNIE MAE	1.92%	10/19/2018	9,996,128	9,994,740	AA+
15,000,000	FANNIE MAE	1.89%	10/19/2018	14,994,387	14,992,110	AA+
14,516,000	FANNIE MAE	1.90%	11/27/2018	14,509,803	14,502,311	AA+
7,536,000	FANNIE MAE	2.02%	2/26/2019	7,505,414	7,496,293	AA+
11,714,000	FANNIE MAE	2.12%	2/26/2019	11,661,830	11,652,279	AA+
15,000,000	FANNIE MAE	2.24%	2/26/2019	14,926,079	14,920,965	AA+
20,000,000	FANNIE MAE	2.59%	7/5/2019	19,783,308	19,785,740	AA+
2,500,000	FANNIE MAE	2.50%	8/2/2019	2,485,769	2,472,105	AA+
1,964,000	FANNIE MAE	2.51%	8/28/2019	1,937,677	1,935,693	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.26%	2/28/2020	9,987,361	9,992,239	AA+
15,000,000	FEDERAL FARM CREDIT BANK	2.29%	3/13/2020	14,991,362	14,991,182	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.32%	8/27/2020	24,995,278	25,000,312	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.29%	3/13/2020	24,996,390	24,985,303	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.18%	11/4/2019	24,996,579	24,953,366	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.36%	6/18/2020	24,997,859	25,009,055	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.17%	9/13/2019	24,998,185	24,971,243	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.20%	1/9/2020	24,998,408	24,946,677	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.19%	12/26/2019	24,998,455	24,944,690	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.18%	9/5/2019	24,998,839	24,972,755	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.18%	9/5/2019	24,998,839	24,972,755	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.28%	3/6/2019	24,999,626	25,006,830	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.28%	3/6/2019	25,000,000	25,006,830	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.19%	6/5/2019	25,000,000	24,978,600	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.17%	8/16/2019	25,000,000	24,975,014	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.19%	6/5/2019	25,000,423	24,978,600	AA+
30,000,000	FEDERAL FARM CREDIT BANK	2.19%	12/18/2019	29,936,452	29,933,787	AA+
30,000,000	FEDERAL FARM CREDIT BANK	2.17%	7/17/2019	29,997,625	29,975,862	AA+
50,000,000	FEDERAL FARM CREDIT BANK	2.26%	2/28/2020	50,000,000	49,961,197	AA+
7,275,000	FEDERAL FARM CREDIT BANK	2.18%	2/10/2020	7,284,961	7,283,818	AA+
15,790,000	FEDERAL FARM CREDIT BANK	2.18%	2/10/2020	15,812,783	15,809,139	AA+
9,000,000	FEDERAL FARM CREDIT BANK	1.95%	10/11/2018	9,000,133	8,999,955	AA+
4,150,000	FEDERAL FARM CREDIT BANK	1.70%	10/15/2018	4,149,053	4,148,099	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.11%	10/19/2018	24,985,612	24,997,157	AA+
3,000,000	FEDERAL FARM CREDIT BANK	2.28%	10/22/2018	3,000,001	3,000,408	AA+
3,000,000	FEDERAL FARM CREDIT BANK	1.76%	10/24/2018	3,000,440	3,000,027	AA+
1,500,000	FEDERAL FARM CREDIT BANK	2.38%	10/25/2018	1,501,637	1,501,631	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.18%	10/27/2018	24,999,839	24,994,709	AA+
5,000,000	FEDERAL FARM CREDIT BANK	1.60%	11/1/2018	4,997,370	4,994,920	AA+
8,795,000	FEDERAL FARM CREDIT BANK	1.62%	11/1/2018	8,790,225	8,786,064	AA+
15,000,000	FEDERAL FARM CREDIT BANK	2.00%	11/1/2018	15,000,000	14,999,731	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.15%	11/3/2018	25,000,158	25,013,012	AA+
3,000,000	FEDERAL FARM CREDIT BANK	2.06%	11/9/2018	2,996,860	2,995,503	AA+
2,000,000	FEDERAL FARM CREDIT BANK	2.10%	12/19/2018	1,995,826	1,994,604	AA+
15,000,000	FEDERAL FARM CREDIT BANK	2.19%	1/8/2019	14,960,498	14,955,795	AA+
2,340,000	FEDERAL FARM CREDIT BANK	2.21%	1/25/2019	2,332,795	2,331,967	AA+
6,539,000	FEDERAL FARM CREDIT BANK	2.08%	2/11/2019	6,518,388	6,505,344	AA+
2,540,000	FEDERAL HOME LOAN BANK	1.65%	10/1/2018	2,540,000	2,540,000	AA+
5,000,000	FEDERAL HOME LOAN BANK	1.50%	10/1/2018	5,000,000	5,000,000	AA+
6,915,000	FEDERAL HOME LOAN BANK	1.53%	10/1/2018	6,915,000	6,915,000	AA+
8,495,000	FEDERAL HOME LOAN BANK	1.77%	10/1/2018	8,495,000	8,495,000	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.74%	10/1/2018	25,000,000	25,000,000	AA+
76,000,000	FEDERAL HOME LOAN BANK	2.00%	10/1/2018	76,000,000	75,987,333	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.06%	10/7/2018	25,000,520	25,001,317	AA+

25,000,000	FEDERAL HOME LOAN BANK	2.07%	10/13/2018	24,999,179	24,992,119	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.04%	10/14/2018	25,000,354	25,001,322	AA+
4,000,000	FEDERAL HOME LOAN BANK	1.75%	10/16/2018	3,999,387	3,998,724	AA+
5,555,000	FEDERAL HOME LOAN BANK	1.78%	10/16/2018	5,554,079	5,553,228	AA+
39,000,000	FEDERAL HOME LOAN BANK	2.13%	10/18/2018	39,002,887	39,009,962	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.10%	10/19/2018	15,000,064	15,001,020	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.15%	10/22/2018	25,000,000	24,991,007	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.15%	10/25/2018	25,000,094	25,002,481	AA+
2,000,000	FEDERAL HOME LOAN BANK	1.49%	10/30/2018	1,999,818	1,998,736	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.03%	11/1/2018	25,000,000	25,001,480	AA+
5,000,000	FEDERAL HOME LOAN BANK	1.51%	11/6/2018	4,999,951	4,996,740	AA+
6,200,000	FEDERAL HOME LOAN BANK	2.16%	11/10/2018	6,198,447	6,201,872	AA+
22,000,000	FEDERAL HOME LOAN BANK	2.15%	11/24/2018	21,996,452	22,010,269	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.15%	11/24/2018	25,000,000	25,003,963	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.80%	11/30/2018	9,998,374	9,991,700	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.77%	12/4/2018	9,997,537	9,989,740	AA+
4,000,000	FEDERAL HOME LOAN BANK	2.09%	12/6/2018	3,998,936	4,000,186	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.09%	12/6/2018	24,993,609	25,001,162	AA+
4,100,000	FEDERAL HOME LOAN BANK	2.17%	12/12/2018	4,099,573	4,099,997	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.81%	12/14/2018	9,998,713	9,990,340	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.65%	12/14/2018	10,001,931	9,990,340	AA+
8,400,000	FEDERAL HOME LOAN BANK	1.82%	12/18/2018	8,398,676	8,391,348	AA+
11,900,000	FEDERAL HOME LOAN BANK	1.82%	12/26/2018	11,898,151	11,886,160	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.93%	12/28/2018	25,000,000	24,938,400	AA+
11,475,000	FEDERAL HOME LOAN BANK	1.87%	1/16/2019	11,454,369	11,441,000	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.02%	1/16/2019	14,966,731	14,955,555	AA+
4,575,000	FEDERAL HOME LOAN BANK	1.95%	1/18/2019	4,570,690	4,566,193	AA+
13,000,000	FEDERAL HOME LOAN BANK	1.92%	1/18/2019	12,988,879	12,974,975	AA+
15,000,000	FEDERAL HOME LOAN BANK	1.88%	1/18/2019	14,994,161	14,976,645	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.00%	2/12/2019	14,993,337	14,976,075	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.13%	2/26/2019	14,872,967	14,858,790	AA+
10,250,000	FEDERAL HOME LOAN BANK	2.14%	3/5/2019	10,244,053	10,234,810	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.28%	3/8/2019	14,950,051	14,944,695	AA+
1,200,000	FEDERAL HOME LOAN BANK	2.27%	3/18/2019	1,195,136	1,194,532	AA+
20,000,000	FEDERAL HOME LOAN BANK	2.24%	3/18/2019	19,921,713	19,908,860	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.33%	5/15/2019	15,278,309	15,265,740	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.36%	5/28/2019	14,905,436	14,889,450	AA+
8,000,000	FEDERAL HOME LOAN BANK	2.50%	8/9/2019	7,991,657	7,983,584	AA+
16,600,000	FEDERAL HOME LOAN BANK	2.49%	8/20/2019	16,242,547	16,229,139	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.49%	8/27/2019	9,780,000	9,771,750	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.69%	9/26/2019	9,742,000	9,742,000	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.40%	10/11/2019	10,000,000	9,996,610	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.40%	10/15/2019	10,000,000	10,000,000	AA+
4,540,000	FREDDIE MAC	1.98%	1/2/2019	4,517,540	4,510,370	AA+
10,000,000	FREDDIE MAC	2.47%	7/26/2019	9,901,687	9,894,450	AA+
10,000,000	FREDDIE MAC	2.47%	7/26/2019	9,901,714	9,894,450	AA+
30,000,000	FREDDIE MAC	2.60%	8/15/2019	29,685,267	29,687,280	AA+
25,000,000	US TREASURY N/B	2.46%	7/31/2019	24,829,979	24,801,758	A-1+
<u>1,627,336,000</u>				<u>1,625,004,997</u>	<u>1,624,224,940</u>	

Money Market Funds

175,000,000	WESTERN ASSET MANAGEMENT	1.99%	10/4/2018	175,000,000	175,000,000	2.4% AAAm
<u>175,000,000</u>				<u>175,000,000</u>	<u>175,000,000</u>	

Repurchase Agreements

125,000,000	MERRILL LYNCH	2.24%	10/1/2018	125,000,000	125,000,000	6.9% A-1
375,000,000	RBC SECURITIES	2.20%	10/1/2018	375,000,000	375,000,000	A-1+
<u>500,000,000</u>				<u>500,000,000</u>	<u>500,000,000</u>	

7,275,851,797

7,267,753,126 7,266,730,481

Fund Summary Statistics and Notes

Amortized Cost	\$7,267,753,126
Fair market value	\$7,266,730,481
Shares Outstanding	\$7,203,862,270
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	2.08%
Effective 7-Day Gross Yield (5)	2.18%
WAM(R) (6)	36 Days
WAM(F) (7)	81 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. 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.