

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND
LIST OF INVESTMENTS AS OF DECEMBER 31, 2014 (UNAUDITED)**

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (35.97%)							
\$15,030,510	FANNIE MAE 0.375 3/15	0.38	3/16/2015	3/16/2015	\$15,005,687	\$15,006,600	3135G0HG1
\$1,532,726	FANNIE MAE 0.50 5/15	0.50	5/27/2015	5/27/2015	\$1,529,127	\$1,528,709	3135G0KM4
\$10,037,100	FANNIE MAE 0.50 5/15	0.50	5/27/2015	5/27/2015	\$10,014,522	\$10,011,190	3135G0KM4
\$15,056,850	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$15,026,194	\$15,013,950	3135G0LN1
\$2,835,622	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$2,829,907	\$2,827,627	3135G0LN1
\$2,328,213	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$2,323,823	\$2,322,158	3135G0LN1
\$5,073,750	FANNIE MAE 1.625 10/15	1.63	10/26/2015	10/26/2015	\$5,059,239	\$5,056,900	31398A4M1
\$3,661,252	FANNIE MAE 2.375 7/15	2.38	7/28/2015	7/28/2015	\$3,620,666	\$3,620,364	31398AU34
\$15,350,830	FANNIE MAE 2.375 7/15	2.38	7/28/2015	7/28/2015	\$15,187,109	\$15,186,090	31398AU34
\$15,967,776	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$15,833,829	\$15,824,428	31359MZC0
\$10,417,400	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$10,330,010	\$10,323,870	31359MZC0
\$15,588,255	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$15,493,653	\$15,485,805	31359MZC0
\$10,392,700	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$10,329,546	\$10,323,870	31359MZC0
\$5,099,226	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$4,916,290	\$4,917,197	31359MA45
\$4,142,108	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$4,011,691	\$4,011,824	31359MA45
\$10,445,810	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$10,138,401	\$10,138,550	31359MA45
\$8,461,017	FANNIE MAE VAR 1/15	0.18	1/20/2015	1/20/2015	\$8,458,113	\$8,458,288	3135G0HB2
\$6,002,546	FANNIE MAE VAR 1/15	0.18	1/20/2015	1/20/2015	\$6,000,096	\$6,000,204	3135G0HB2
\$10,546,497	FANNIE MAE VAR 1/15	0.18	1/20/2015	1/20/2015	\$10,542,169	\$10,542,358	3135G0HB2
\$5,020,695	FANNIE MAE VAR 8/15	0.45	2/24/2015	8/24/2015	\$5,007,505	\$5,010,660	3136FRT60
\$10,005,260	FANNIE MAE VAR 8/16	0.19	1/26/2015	8/26/2016	\$10,004,235	\$10,006,010	3135G0YQ0
\$4,999,900	FED FARM CREDIT 0.13 5/15	0.13	5/1/2015	5/1/2015	\$4,999,966	\$4,998,285	3133EDKV3
\$4,998,886	FED FARM CREDIT 0.16 2/15	0.16	2/5/2015	2/5/2015	\$4,999,893	\$5,000,055	3133EDEU2
\$4,949,307	FED FARM CREDIT 0.18 8/15	0.18	8/5/2015	8/5/2015	\$4,949,620	\$4,948,015	3133EDKW1
\$7,499,362	FED FARM CREDIT 0.20 8/15	0.20	8/14/2015	8/14/2015	\$7,499,419	\$7,496,625	3133EDFC1
\$2,000,000	FED FARM CREDIT 0.21 11/15	0.21	11/27/2015	11/27/2015	\$2,000,000	\$1,998,214	3133EDM82
\$10,001,845	FED FARM CREDIT 0.25 12/15	0.25	12/2/2015	12/2/2015	\$10,001,577	\$9,996,380	3133EDWU2
\$3,804,198	FED FARM CREDIT 0.28 4/15	0.28	4/9/2015	4/9/2015	\$3,801,042	\$3,801,121	3133ECKX1
\$2,198,974	FED FARM CREDIT 0.35 7/15	0.35	7/30/2015	7/30/2015	\$2,197,118	\$2,193,437	3133ECHV9
\$3,005,765	FED FARM CREDIT 0.40 8/15	0.40	8/26/2015	8/26/2015	\$3,003,494	\$3,003,045	3133ECY65
\$12,531,625	FED FARM CREDIT 0.43 11/15	0.43	11/16/2015	11/16/2015	\$12,525,868	\$12,516,675	3133ECBJ2
\$9,251,778	FED FARM CREDIT 0.50 5/15	0.50	5/1/2015	5/1/2015	\$9,230,143	\$9,225,407	3133EANJ3
\$2,577,959	FED FARM CREDIT 0.50 6/15	0.50	6/23/2015	6/23/2015	\$2,573,111	\$2,572,314	3133EARQ3
\$1,520,340	FED FARM CREDIT 1.50 11/15	1.50	11/16/2015	11/16/2015	\$1,516,941	\$1,515,746	31331J2S1
\$1,016,012	FED FARM CREDIT 1.75 12/15	1.75	12/1/2015	12/1/2015	\$1,013,678	\$1,012,710	31331J3T8
\$2,987,671	FED FARM CREDIT 3.85 2/15	3.85	2/11/2015	2/11/2015	\$2,886,725	\$2,886,483	31331YSV3
\$1,045,647	FED FARM CREDIT 4.55 7/15	4.55	7/20/2015	7/20/2015	\$1,023,899	\$1,023,647	31331SQ97
\$2,880,507	FED FARM CREDIT 4.875 11/15	4.88	11/16/2015	11/16/2015	\$2,854,900	\$2,852,627	31331YEM8
\$24,997,390	FED FARM CREDIT VAR 1/16	0.21	1/4/2015	1/4/2016	\$24,998,724	\$25,014,750	3133ED6A5
\$24,997,400	FED FARM CREDIT VAR 1/16	0.21	1/4/2015	1/4/2016	\$24,998,721	\$25,014,750	3133ED6A5
9,995,760	FED FARM CREDIT VAR 1/17	0.18	1/30/2015	1/30/2017	\$9,995,771	\$10,003,380	3133EEGU8
14,996,955	FED FARM CREDIT VAR 10/15	0.21	1/22/2015	10/22/2015	\$14,998,774	\$15,009,465	3133ED5G3

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$16,062,519	FED FARM CREDIT VAR 10/16	0.19	1/11/2015	10/11/2016	\$16,060,950	\$16,062,583	3133ED4J8
\$6,002,571	FED FARM CREDIT VAR 10/16	0.18	1/11/2015	10/11/2016	\$6,002,252	\$6,003,624	3133EDJA1
\$24,998,625	FED FARM CREDIT VAR 12/15	0.20	3/2/2015	12/2/2015	\$24,999,369	\$25,013,150	3133EDAW2
\$14,995,650	FED FARM CREDIT VAR 12/16	0.14	1/1/2015	12/1/2016	\$14,995,711	\$15,003,270	3133EEFN5
\$25,054,648	FED FARM CREDIT VAR 12/16	0.25	1/6/2015	12/6/2016	\$25,051,506	\$25,051,025	31331K2G4
\$24,996,400	FED FARM CREDIT VAR 2/15	0.14	1/6/2015	2/6/2015	\$24,999,752	\$25,001,450	3133ECEV2
\$2,001,478	FED FARM CREDIT VAR 2/15	0.19	1/13/2015	2/13/2015	\$2,000,120	\$2,000,278	3133EAXP8
\$24,994,354	FED FARM CREDIT VAR 2/15	0.14	1/25/2015	2/25/2015	\$24,999,427	\$25,002,300	3133EClU9
\$25,000,000	FED FARM CREDIT VAR 2/15	0.24	2/19/2015	2/19/2015	\$25,000,000	\$25,005,375	3133ECFR0
\$1,000,640	FED FARM CREDIT VAR 2/16	0.26	2/26/2015	2/26/2016	\$1,000,355	\$1,001,113	3133ECYA6
\$13,001,087	FED FARM CREDIT VAR 3/15	0.17	1/26/2015	3/26/2015	\$13,000,160	\$13,002,665	3133EA2J6
\$19,985,600	FED FARM CREDIT VAR 3/16	0.14	3/29/2015	3/29/2016	\$19,989,949	\$19,992,740	3133EDMK5
\$20,000,000	FED FARM CREDIT VAR 4/15	0.23	1/1/2015	4/1/2015	\$20,000,000	\$20,007,400	3133ECKJ2
\$10,000,000	FED FARM CREDIT VAR 4/15	0.20	1/1/2015	4/1/2015	\$10,000,000	\$10,001,300	3133ECKK9
\$2,000,997	FED FARM CREDIT VAR 4/15	0.18	1/23/2015	4/23/2015	\$2,000,186	\$2,000,626	3133EASD6
\$25,016,764	FED FARM CREDIT VAR 4/15	0.18	1/23/2015	4/23/2015	\$25,003,135	\$25,007,825	3133EASD6
\$15,007,574	FED FARM CREDIT VAR 4/15	0.18	1/23/2015	4/23/2015	\$15,001,416	\$15,004,695	3133EASD6
\$6,501,659	FED FARM CREDIT VAR 4/15	0.18	1/27/2015	4/27/2015	\$6,500,319	\$6,502,165	3133EAJP4
\$10,005,045	FED FARM CREDIT VAR 4/15	0.18	1/27/2015	4/27/2015	\$10,000,971	\$10,003,330	3133EAJP4
\$10,005,908	FED FARM CREDIT VAR 4/15	0.18	1/27/2015	4/27/2015	\$10,001,137	\$10,003,330	3133EAJP4
\$25,008,612	FED FARM CREDIT VAR 5/15	0.16	1/4/2015	5/4/2015	\$25,001,736	\$25,006,725	3133EANX2
\$20,000,000	FED FARM CREDIT VAR 5/15	0.20	2/6/2015	5/6/2015	\$20,000,000	\$20,007,760	3133ECNL4
\$5,502,607	FED FARM CREDIT VAR 5/16	0.18	1/2/2015	5/2/2016	\$5,501,671	\$5,503,993	3133ECNB6
\$24,990,000	FED FARM CREDIT VAR 5/16	0.15	2/5/2015	5/5/2016	\$24,993,213	\$24,990,825	3133EDL42
\$20,014,702	FED FARM CREDIT VAR 6/15	0.19	1/22/2015	6/22/2015	\$20,003,837	\$20,009,120	3133EAVE5
\$4,505,679	FED FARM CREDIT VAR 7/16	0.25	1/29/2015	7/29/2016	\$4,504,297	\$4,504,005	3133EDEE8
\$1,099,844	FED FARM CREDIT VAR 8/15	0.16	1/3/2015	8/3/2015	\$1,099,940	\$1,100,422	3133ECKN3
\$25,005,192	FED FARM CREDIT VAR 9/15	0.16	1/14/2015	9/14/2015	\$25,001,789	\$25,010,875	3133ECHK3
\$15,007,902	FED FARM CREDIT VAR 9/16	0.18	1/14/2015	9/14/2016	\$15,006,450	\$15,009,060	3133EDH21
\$2,060,919	FED FARM CREDIT VAR 9/16	0.28	3/19/2015	9/19/2016	\$2,060,751	\$2,059,845	3133ED2E1
\$14,995,260	FED FARM CREDIT VAR 9/16	0.19	3/19/2015	9/19/2016	\$14,996,095	\$14,997,765	3133EDNQ1
\$9,995,810	FED FARM CREDIT VAR 9/16	0.19	3/19/2015	9/19/2016	\$9,996,520	\$9,998,510	3133EDNQ1
\$19,995,960	FED HOME LOAN BANK 0.09 1/15	0.09	1/20/2015	1/20/2015	\$19,999,718	\$19,999,500	3130A1QX9
\$9,998,310	FED HOME LOAN BANK 0.09 2/15	0.09	2/19/2015	2/19/2015	\$9,999,700	\$9,999,090	3130A1Y85
\$9,994,300	FED HOME LOAN BANK 0.125 1/15	0.13	1/6/2015	1/6/2015	\$9,999,922	\$10,000,020	3130A0KC3
\$9,994,772	FED HOME LOAN BANK 0.125 2/15	0.13	2/3/2015	2/3/2015	\$9,999,527	\$9,999,580	3130A0TW0
\$9,994,780	FED HOME LOAN BANK 0.125 3/15	0.13	3/20/2015	3/20/2015	\$9,998,881	\$9,998,530	3130A1DR6
\$9,998,617	FED HOME LOAN BANK 0.125 4/15	0.13	4/21/2015	4/21/2015	\$9,999,565	\$9,998,150	3130A1QG6
\$9,999,830	FED HOME LOAN BANK 0.125 4/15	0.13	4/21/2015	4/21/2015	\$9,999,945	\$9,998,150	3130A1QG6
\$9,997,314	FED HOME LOAN BANK 0.125 6/15	0.13	6/8/2015	6/8/2015	\$9,998,831	\$9,995,490	3130A2CL8
\$7,495,308	FED HOME LOAN BANK 0.125 8/15	0.13	8/28/2015	8/28/2015	\$7,495,703	\$7,493,985	3130A2WK8
\$14,998,230	FED HOME LOAN BANK 0.13 5/15	0.13	5/8/2015	5/8/2015	\$14,999,376	\$14,996,610	3130A1VT2
\$9,913,559	FED HOME LOAN BANK 0.16 1/15	0.16	1/16/2015	1/16/2015	\$9,914,939	\$9,915,040	3130A0PW4
\$9,992,900	FED HOME LOAN BANK 0.16 12/15	0.16	12/1/2015	12/1/2015	\$9,993,808	\$9,985,090	3130A3E75

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$9,998,001	FED HOME LOAN BANK 0.17 7/15	0.17	7/22/2015	7/22/2015	\$9,998,894	\$9,997,260	3130A2LJ3
\$25,005,575	FED HOME LOAN BANK 0.19 10/15	0.19	10/14/2015	10/14/2015	\$25,004,441	\$24,975,075	3130A3CC6
\$15,000,000	FED HOME LOAN BANK 0.20 8/15	0.20	8/19/2015	8/19/2015	\$15,000,000	\$14,996,880	3130A2PQ3
\$4,998,927	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$4,999,346	\$4,998,010	3130A2S23
\$9,999,197	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$9,999,507	\$9,996,020	3130A2S23
\$9,998,400	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$9,998,500	\$9,991,650	3130A2S31
\$9,000,180	FED HOME LOAN BANK 0.20 9/15	0.20	9/29/2015	9/29/2015	\$9,000,158	\$8,999,649	3130A2XN1
\$10,003,400	FED HOME LOAN BANK 0.21 2/15	0.21	2/18/2015	2/18/2015	\$10,000,425	\$10,000,950	3130A0FX3
\$10,002,405	FED HOME LOAN BANK 0.21 4/15	0.21	4/29/2015	4/29/2015	\$10,000,715	\$10,001,920	3130A0RA0
\$10,000,000	FED HOME LOAN BANK 0.23 8/15	0.23	8/3/2015	8/3/2015	\$10,000,000	\$9,994,830	3130A2L46
\$2,891,736	FED HOME LOAN BANK 0.25 1/15	0.25	1/16/2015	1/16/2015	\$2,890,071	\$2,890,075	313381H24
\$3,902,861	FED HOME LOAN BANK 0.25 1/15	0.25	1/16/2015	1/16/2015	\$3,900,120	\$3,900,101	313381H24
\$25,000,000	FED HOME LOAN BANK 0.25 10/15	0.25	10/2/2015	10/2/2015	\$25,000,000	\$24,981,775	3130A2XM3
\$10,007,600	FED HOME LOAN BANK 0.25 2/15	0.25	2/20/2015	2/20/2015	\$10,000,995	\$10,000,350	313381YP4
\$5,073,549	FED HOME LOAN BANK 0.25 2/15	0.25	2/20/2015	2/20/2015	\$5,070,469	\$5,070,177	313381YP4
\$5,000,000	FED HOME LOAN BANK 0.25 8/15	0.25	8/27/2015	8/27/2015	\$5,000,000	\$4,996,970	3130A2SG2
\$25,000,000	FED HOME LOAN BANK 0.27 10/15	0.27	10/20/2015	10/20/2015	\$25,000,000	\$24,977,650	3130A36B5
\$25,000,000	FED HOME LOAN BANK 0.27 10/15	0.27	10/9/2015	10/9/2015	\$25,000,000	\$24,981,600	3130A3E23
\$6,057,070	FED HOME LOAN BANK 0.375 3/15	0.38	3/13/2015	3/13/2015	\$6,047,169	\$6,046,977	313376ZQ1
\$7,466,714	FED HOME LOAN BANK 0.375 8/15	0.38	8/28/2015	8/28/2015	\$7,466,368	\$7,466,468	313383V81
\$5,012,165	FED HOME LOAN BANK 0.46 1/15	0.46	1/14/2015	1/14/2015	\$5,000,615	\$5,000,515	313378KN0
\$1,204,118	FED HOME LOAN BANK 0.50 11/15	0.50	11/20/2015	11/20/2015	\$1,203,334	\$1,201,768	313380L96
\$4,518,650	FED HOME LOAN BANK 0.50 11/15	0.50	11/20/2015	11/20/2015	\$4,516,393	\$4,511,636	313380L96
\$4,016,280	FED HOME LOAN BANK 0.59 2/15	0.59	2/5/2015	2/5/2015	\$4,001,443	\$4,001,600	313378QU8
\$1,004,252	FED HOME LOAN BANK 0.625 10/15	0.63	10/30/2015	10/30/2015	\$1,003,489	\$1,002,502	3133796P9
\$5,025,500	FED HOME LOAN BANK 0.67 7/15	0.67	7/30/2015	7/30/2015	\$5,013,945	\$5,010,470	313376VZ5
\$15,244,838	FED HOME LOAN BANK 1.75 9/15	1.75	9/11/2015	9/11/2015	\$15,159,239	\$15,153,240	313370JB5
\$7,708,632	FED HOME LOAN BANK 2.75 3/15	2.75	3/13/2015	3/13/2015	\$7,537,501	\$7,537,898	3133XWX95
\$3,420,327	FED HOME LOAN BANK 4.75 2/15	4.75	2/13/2015	2/13/2015	\$3,277,409	\$3,277,024	3133XBDM4
\$3,922,136	FED HOME LOAN BANK 7.375 2/15	7.38	2/13/2015	2/13/2015	\$3,670,636	\$3,669,823	3133MB2B2
\$14,985,000	FED HOME LOAN BANK 0.125 11/15	0.13	11/25/2015	11/25/2015	\$14,986,484	\$14,977,710	3130A3KK9
\$15,000,000	FED HOME LOAN BANK 0.25 12/15	0.25	12/7/2015	12/7/2015	\$15,000,000	\$14,985,975	3130A3H98
\$5,067,566	FED HOME LOAN BANK VAR 1/17	0.14	1/17/2017	1/17/2017	\$5,067,573	\$5,069,128	313376T88
\$25,000,000	FED HOME LOAN BANK VAR 10/15	0.22	1/7/2015	10/7/2015	\$25,000,000	\$25,017,625	3130A06X3
\$25,000,000	FED HOME LOAN BANK VAR 7/15	0.21	1/15/2015	7/15/2015	\$25,000,000	\$25,014,025	313383YD7
\$50,000,000	FED HOME LOAN BANK VAR 8/15	0.20	2/19/2015	8/19/2015	\$50,000,000	\$50,027,000	313383VX6
\$20,000,000	FED HOME LOAN BANK VAR 8/15	0.22	2/26/2015	8/26/2015	\$20,000,000	\$20,013,440	313383X30
\$25,000,000	FED HOME LOAN BANK VAR 9/15	0.22	3/4/2015	9/4/2015	\$25,000,000	\$25,016,975	313383XK2
\$1,201,656	FREDDIE MAC 0.30 7/15	0.30	7/8/2015	7/8/2015	\$1,200,790	\$1,200,299	3134G4TH1
\$5,423,947	FREDDIE MAC 4.375 7/15	4.38	7/17/2015	7/17/2015	\$5,315,445	\$5,314,165	3134A4VC5
\$2,927,044	FREDDIE MAC 4.375 7/15	4.38	7/17/2015	7/17/2015	\$2,923,805	\$2,923,915	3134A4VC5
\$7,247,809	FREDDIE MAC 2.875 2/15	2.88	2/9/2015	2/9/2015	\$7,077,277	\$7,072,596	3137EACH0
\$2,395,283	FREDDIE MAC 2.875 2/15	2.88	2/9/2015	2/9/2015	\$2,393,730	\$2,392,275	3137EACH0
\$3,121,479	FREDDIE MAC 0.45 9/15	0.45	9/4/2015	9/4/2015	\$3,120,158	\$3,119,093	3134G3J76

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$10,264,284	FREDDIE MAC 1.75 9/15	1.75	9/10/2015	9/10/2015	\$10,257,062	\$10,254,058	3137EACM9
\$5,009,923	FREDDIE MAC 0.42 9/15	0.42	9/18/2015	9/18/2015	\$5,008,459	\$5,004,465	3134G36F2
\$10,469,954	FREDDIE MAC 0.50 4/15	0.50	4/17/2015	4/17/2015	\$10,442,892	\$10,442,911	3137EADD8
\$5,644,181	FREDDIE MAC 0.50 4/15	0.50	4/17/2015	4/17/2015	\$5,630,174	\$5,630,344	3137EADD8
\$15,051,720	FREDDIE MAC 0.50 4/15	0.50	4/17/2015	4/17/2015	\$15,016,220	\$15,014,250	3137EADD8
\$10,000,000	FREDDIE MAC 0.27 12/09/15	0.27	12/9/2015	12/9/2015	\$10,000,000	\$9,988,950	3134G5PL3
\$12,695,511	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$12,579,427	\$12,567,174	3134A4VG6
\$2,575,081	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$2,552,776	\$2,550,418	3134A4VG6
\$2,996,700	FREDDIE MAC DISCOUNT NOTE 0.00 6/15	0.00	6/1/2015	6/1/2015	\$2,997,735	\$2,997,216	3134A1X39
\$14,997,000	FREDDIE MAC VAR 12/16	0.15	1/12/2015	12/12/2016	\$14,997,082	\$15,000,270	3134G5UB9
\$1,505,001,999.61					\$1,502,232,392.89	\$1,502,173,304.85	

BNY MELLON MONEY DEPOSIT (0.00%)							
\$96	LATE MONEY DEPOSIT 0.01 1/15	0.01	1/2/2015	1/2/2015	\$96	\$96	n/a
\$96					\$96	\$96	

US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (3.23%)							
\$9,534,900	AID-ISRAEL 0.00 2/15	0.00	2/15/2015	2/15/2015	\$9,536,165	\$9,533,613	465138QH1
\$9,996,750	AID-ISRAEL 0.00 2/15	0.00	2/15/2015	2/15/2015	\$9,998,076	\$9,995,400	465139EB5
\$30,000,000	FEDERALLY INSURED CUST ACCT 0.16 10/15	0.16	1/2/2015	10/9/2015	\$30,000,000	\$30,000,000	99CEADJ18
\$35,000,000	FEDERALLY INSURED CUST ACCT 0.16 10/15	0.16	1/2/2015	10/9/2015	\$35,000,000	\$35,000,000	99CEADJ18
\$5,000,000	FEDERALLY INSURED CUST ACCT 0.16 10/15	0.16	1/2/2015	10/9/2015	\$5,000,000	\$5,000,000	99CEADJ18
\$3,268,708	OVERSEAS PRI INV 0.42 4/15	0.42	4/15/2015	4/15/2015	\$3,268,708	\$3,280,711	690353ZG5
\$13,602	OVERSEAS PRI INV 0.42 4/15	0.42	4/15/2015	4/15/2015	\$13,602	\$13,652	690353ZG5
\$14,795,000	OVERSEAS PRI INV 0.39 5/15	0.39	5/2/2015	5/2/2015	\$14,795,000	\$14,787,943	690353ZK6
\$11,250,000	OVERSEAS PRI INV 0.43 7/16	0.43	7/12/2016	7/12/2016	\$11,250,000	\$11,265,818	690353ZX8
\$4,524,593	OVERSEAS PRI INV 0.41 9/16	0.41	9/7/2016	9/7/2016	\$4,524,593	\$4,510,295	690353A98
\$4,962,191	OVERSEAS PRI INV 0.41 9/16	0.41	9/7/2016	9/7/2016	\$4,962,191	\$4,946,511	690353B22
\$437,621	OVERSEAS PRI INV 0.41 9/16	0.41	9/7/2016	9/7/2016	\$437,621	\$436,238	690353B48
\$534,943	OVERSEAS PRI INV 0.41 9/16	0.41	9/7/2016	9/7/2016	\$534,943	\$533,253	690353B55
\$700,000	OVERSEAS PRI INV 0.41 9/16	0.41	9/7/2016	9/7/2016	\$700,000	\$699,991	690353B97
\$4,880,610	PRIVATE EXPT FD 4.55 5/15	4.55	5/15/2015	5/15/2015	\$4,757,607	\$4,757,174	742651DA7
\$134,898,919					\$134,778,506	\$134,760,597	

REPURCHASE AGREEMENTS (8.38%)							
\$250,000,000	MERRILL LYNCH REPO 0.05 1/15	0.05	1/2/2015	1/2/2015	\$250,000,000	\$250,000,000	n/a
\$100,000,000	RBC CAPITAL MAR REPO 0.06 1/15	0.06	1/2/2015	1/2/2015	\$100,000,000	\$100,000,000	n/a
\$350,000,000					\$350,000,000	\$350,000,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
DEPOSIT INSTRUMENTS (41.72%)							
\$200,000,000	BB&T COMPANY 0.28 10/15 (2)	0.28	1/2/2015	10/9/2015	\$200,000,000	\$200,000,000	n/a
\$100,000,000	BB&T COMPANY 0.28 10/15 (2)	0.28	1/2/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$150,000,000	JP MORGAN CHASE BANK 0.15 10/15 (2)	0.15	1/2/2015	10/9/2015	\$150,000,000	\$150,000,000	n/a
\$50,000,000	PEOPLES UNITED BK 0.28 10/15 (2)(8)	0.28	1/2/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$100,000,000	PEOPLES UNITED BK 0.28 10/15 (2)(8)	0.28	1/2/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$50,000,000	PEOPLES UNITED BK 0.28 10/15 (2)(8)	0.28	1/2/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$50,000,000	PEOPLES UNITED BK 0.28 10/15 (2)(8)	0.28	1/2/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$200,000,000	SANTANDER BANK NA 0.25 10/15 (2)(8)	0.30	1/2/2015	10/9/2015	\$200,000,000	\$200,000,000	n/a
\$50,000,000	SANTANDER BANK NA 0.30 10/15 (2) (8)	0.30	1/2/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$302,534,000	SVENSKA HANDELSBANK 0.06 12/14 (2)	0.06	1/2/2015	12/1/2014	\$302,534,000	\$302,534,000	n/a
\$30,000,000	TD BANK, NA 0.40 12/15 (2)	0.40	1/2/2015	12/21/2015	\$30,000,000	\$30,000,000	n/a
\$100,000,000	TD BANK, NA 0.25 6/15 (2)	0.25	1/2/2015	6/19/2015	\$100,000,000	\$99,989,000	n/a
\$15,000,000	TD BANK, NA 0.31 1/15 (2)	0.31	1/2/2015	1/5/2015	\$15,000,000	\$15,003,450	n/a
\$100,000,000	TD BANK, NA 0.33 9/15 (2)	0.33	1/2/2015	9/21/2015	\$100,000,000	\$100,000,000	n/a
\$30,000,000	TD BANK, NA 0.33 9/15 (2)	0.33	1/2/2015	9/25/2015	\$30,000,000	\$30,000,000	n/a
\$50,000,000	TD BANK, NA 0.35 9/15 (2)	0.35	1/2/2015	9/15/2015	\$50,000,000	\$50,000,000	n/a
\$65,000,000	TD BANK, NA 0.40 12/15 (2)	0.40	1/2/2015	12/18/2015	\$65,000,000	\$65,000,000	n/a
\$100,000,000	WEBSTER BANK 0.28 10/15 (2)(8)	0.28	1/2/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$1,742,534,000					\$1,742,534,000	\$1,742,526,450	

BANK COMMERCIAL PAPER (7.78%)							
\$125,000,000	US BANK CP 0.13 1/15 (2)	0.13	1/2/2015	1/16/2015	\$125,000,000	\$125,000,000	n/a
\$200,000,000	US BANK CP 0.13 1/15 (2)	0.13	1/2/2015	1/9/2015	\$200,000,000	\$200,000,000	n/a
325,000,000.00					325,000,000.00	325,000,000.00	

GOVERNMENT MONEY MARKET FUNDS (2.92%)							
\$122,144,024	WESTERN ASSET MGMT 0.04 01/15	0.04	1/2/2015	1/2/2015	\$122,144,024	\$122,144,024	n/a
\$122,144,024					\$122,144,024	\$122,144,024	

\$4,179,579,038					\$4,176,689,019	\$4,176,604,472	
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Fund Net Asset Value = \$1.011 per unit (4)

Effective 7-Day Net Yield = 0.15% (5)

Effective 7-Day Gross Yield = 0.19%

WAM(R) = 40 Days (6)

WAM(F) = 92 Days (7)

- (1) Securities rounded to the nearest dollar.
- (2) Issue has a daily put option, and thus is calculated as 1 day for WAL and WAM purposes.
- (3) Issue has a weekly put option, and thus is calculated as 7 day for WAL and WAM purposes.
- (4) Includes designated surplus reserve.
- (5) Includes approximately 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.
- (6) Weighted average maturity to the next reset date.
- (7) Weighted average maturity to final maturity date.
- (8) Peoples United Bank, Santander Bank and Webster Bank deposits are backed by irrevocable standby letter of credit provided by the Federal Home Loan Banks of Boston and Pittsburg guaranteeing principal amount.