

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND**  
**LIST OF INVESTMENTS AS OF FEBRUARY 28, 2015 (UNAUDITED)**

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (34.28% )</b>							
\$15,030,510	FANNIE MAE 0.375 3/15	0.38	3/16/2015	3/16/2015	\$15,001,153	\$15,001,755	3135G0HG1
\$3,493,606	FANNIE MAE 0.375 3/15	0.38	3/16/2015	3/16/2015	\$3,492,360	\$3,492,409	3135G0HG1
\$10,503,957	FANNIE MAE 0.375 3/15	0.38	3/16/2015	3/16/2015	\$10,501,237	\$10,501,229	3135G0HG1
\$5,099,226	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$4,878,683	\$4,878,305	31359MA45
\$4,142,108	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$3,980,664	\$3,980,093	31359MA45
\$10,445,810	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$10,059,885	\$10,058,360	31359MA45
\$10,037,100	FANNIE MAE 0.5 5/15	0.50	5/27/2015	5/27/2015	\$10,008,653	\$10,008,310	3135G0KM4
\$1,532,726	FANNIE MAE 0.50 5/15	0.50	5/27/2015	5/27/2015	\$1,528,268	\$1,528,269	3135G0KM4
\$15,056,850	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$15,017,703	\$15,018,855	3135G0LN1
\$2,835,622	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$2,828,316	\$2,828,551	3135G0LN1
\$2,328,213	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$2,322,584	\$2,322,916	3135G0LN1
\$3,661,252	FANNIE MAE 2.375 7/15	2.38	7/28/2015	7/28/2015	\$3,607,996	\$3,608,030	31398AU34
\$15,350,830	FANNIE MAE 2.375 7/15	2.38	7/28/2015	7/28/2015	\$15,134,035	\$15,134,355	31398AU34
\$1,753,477	FANNIE MAE 2.00 9/15	2.00	9/21/2015	9/21/2015	\$1,749,114	\$1,749,389	31398A3T7
\$2,783,930	FANNIE MAE 2.00 9/15	2.00	9/21/2015	9/21/2015	\$2,777,798	\$2,777,610	31398A3T7
\$15,967,776	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$15,729,843	\$15,725,133	31359MZC0
\$10,417,400	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$10,262,169	\$10,259,090	31359MZC0
\$15,588,255	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$15,392,170	\$15,388,635	31359MZC0
\$10,392,700	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$10,261,800	\$10,259,090	31359MZC0
\$5,073,750	FANNIE MAE 1.625 10/15	1.63	10/26/2015	10/26/2015	\$5,047,510	\$5,046,535	31398A4M1
\$15,010,979	FANNIE MAE 0.375 12/15	0.38	12/21/2015	12/21/2015	\$15,009,306	\$15,015,750	3135G0SB0
\$1,183,519	FANNIE MAE 2.25 3/16	2.25	3/15/2016	3/15/2016	\$1,182,799	\$1,182,859	3135G0AL7
\$5,020,695	FANNIE MAE VAR 8/15	0.45	5/24/2015	8/24/2015	\$5,005,621	\$5,008,290	3136FRT60
\$10,005,260	FANNIE MAE VAR 8/16	0.19	3/26/2015	8/26/2016	\$10,003,820	\$10,005,890	3135G0YQ0
\$3,804,198	FED FARM CREDIT 0.28 4/15	0.28	4/9/2015	4/9/2015	\$3,800,414	\$3,800,604	3133ECKX1
\$4,999,900	FED FARM CREDIT 0.13 5/15	0.13	5/1/2015	5/1/2015	\$4,999,983	\$4,999,615	3133EDKV3
\$9,251,778	FED FARM CREDIT 0.50 5/15	0.50	5/1/2015	5/1/2015	\$9,224,664	\$9,222,964	3133EANJ3
\$2,577,959	FED FARM CREDIT 0.50 6/15	0.50	6/23/2015	6/23/2015	\$2,571,709	\$2,571,908	3133EARQ3
\$1,045,647	FED FARM CREDIT 4.55 7/15	4.55	7/20/2015	7/20/2015	\$1,016,849	\$1,016,747	3133ISQ97
\$2,198,974	FED FARM CREDIT 0.35 7/15	0.35	7/30/2015	7/30/2015	\$2,196,523	\$2,196,758	3133ECHV9
\$4,949,307	FED FARM CREDIT 0.18 8/15	0.18	8/5/2015	8/5/2015	\$4,949,724	\$4,950,198	3133EDKW1
\$7,499,362	FED FARM CREDIT 0.20 8/15	0.20	8/14/2015	8/14/2015	\$7,499,571	\$7,501,283	3133EDFC1
\$3,005,765	FED FARM CREDIT 0.40 8/15	0.40	8/26/2015	8/26/2015	\$3,002,624	\$3,002,802	3133ECY65
\$1,002,170	FED FARM CREDIT 0.55 9/15	0.55	9/15/2015	9/15/2015	\$1,001,719	\$1,001,864	3133EAQV3
\$12,531,625	FED FARM CREDIT 0.43 11/15	0.43	11/16/2015	11/16/2015	\$12,521,083	\$12,510,800	3133ECBJ2
\$1,520,340	FED FARM CREDIT 1.50 11/15	1.50	11/16/2015	11/16/2015	\$1,513,808	\$1,512,771	3133IJ2S1
\$2,000,000	FED FARM CREDIT 0.21 11/15	0.21	11/27/2015	11/27/2015	\$2,000,000	\$1,998,936	3133EDM82
\$1,016,012	FED FARM CREDIT 1.75 12/15	1.75	12/1/2015	12/1/2015	\$1,011,262	\$1,011,057	3133IJ3T8
\$10,001,845	FED FARM CREDIT 0.25 12/15	0.25	12/2/2015	12/2/2015	\$10,001,299	\$9,999,040	3133EDWU2
24,997,390	FED FARM CREDIT VAR 1/16	0.21	4/4/2015	1/4/2016	\$24,998,929	\$25,015,575	3133ED6A5
24,997,400	FED FARM CREDIT VAR 1/16	0.21	4/4/2015	1/4/2016	\$24,998,926	\$25,015,575	3133ED6A5
\$2,880,507	FED FARM CREDIT 4.875 11/15	4.88	11/16/2015	11/16/2015	\$2,834,203	\$2,832,227	31331YEM8

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$14,995,650	FED FARM CREDIT VAR 12/16	0.17	3/1/2015	12/1/2016	\$14,996,073	\$15,003,795	3133EEFN5
\$24,998,625	FED FARM CREDIT VAR 12/15	0.20	3/2/2015	12/2/2015	\$24,999,480	\$25,013,750	3133EDAW2
\$5,502,607	FED FARM CREDIT VAR 5/16	0.20	3/2/2015	5/2/2016	\$5,501,468	\$5,504,109	3133ECNB6
\$1,099,844	FED FARM CREDIT VAR 8/15	0.17	3/3/2015	8/3/2015	\$1,099,957	\$1,100,331	3133ECKN3
\$25,008,612	FED FARM CREDIT VAR 5/15	0.17	3/4/2015	5/4/2015	\$25,000,904	\$25,003,650	3133EANX2
\$25,054,648	FED FARM CREDIT VAR 12/16	0.27	3/6/2015	12/6/2016	\$25,047,196	\$25,048,125	31331K2G4
\$6,002,571	FED FARM CREDIT VAR 10/16	0.19	3/11/2015	10/11/2016	\$6,002,047	\$6,003,588	3133EDJA1
\$16,062,519	FED FARM CREDIT VAR 10/16	0.20	3/11/2015	10/11/2016	\$16,059,954	\$16,062,214	3133ED4J8
\$25,005,192	FED FARM CREDIT VAR 9/15	0.17	3/14/2015	9/14/2015	\$25,001,377	\$25,009,200	3133ECHK3
\$15,007,902	FED FARM CREDIT VAR 9/16	0.19	3/14/2015	9/14/2016	\$15,005,838	\$15,008,895	3133EDH21
\$14,995,260	FED FARM CREDIT VAR 9/16	0.19	3/19/2015	9/19/2016	\$14,996,462	\$14,999,445	3133EDNQ1
\$9,995,810	FED FARM CREDIT VAR 9/16	0.19	3/19/2015	9/19/2016	\$9,996,848	\$9,999,630	3133EDNQ1
\$2,060,919	FED FARM CREDIT VAR 9/16	0.28	3/19/2015	9/19/2016	\$2,060,398	\$2,059,773	3133ED2E1
\$20,014,702	FED FARM CREDIT VAR 6/15	0.19	3/22/2015	6/22/2015	\$20,002,521	\$20,006,540	3133EAVE5
\$19,993,788	FED FARM CREDIT VAR 2/17	0.18	3/23/2015	2/23/2017	\$19,994,035	\$20,005,860	3133EELD0
\$2,000,997	FED FARM CREDIT VAR 4/15	0.19	3/23/2015	4/23/2015	\$2,000,088	\$2,000,324	3133EA5D6
\$25,016,764	FED FARM CREDIT VAR 4/15	0.19	3/23/2015	4/23/2015	\$25,001,483	\$25,004,050	3133EA5D6
\$15,007,574	FED FARM CREDIT VAR 4/15	0.19	3/23/2015	4/23/2015	\$15,000,670	\$15,002,430	3133EA5D6
\$13,001,087	FED FARM CREDIT VAR 3/15	0.17	3/26/2015	3/26/2015	\$13,000,048	\$13,001,001	3133EA2I6
\$4,002,950	FED FARM CREDIT VAR 2/17	0.23	3/27/2015	2/27/2017	\$4,002,822	\$4,005,096	3133EDFW7
\$4,503,320	FED FARM CREDIT VAR 2/17	0.23	3/27/2015	2/27/2017	\$4,503,189	\$4,505,733	3133EDFW7
\$6,501,659	FED FARM CREDIT VAR 4/15	0.19	3/27/2015	4/27/2015	\$6,500,157	\$6,501,248	3133EAJP4
\$10,005,045	FED FARM CREDIT VAR 4/15	0.19	3/27/2015	4/27/2015	\$10,000,477	\$10,001,920	3133EAJP4
\$10,005,908	FED FARM CREDIT VAR 4/15	0.19	3/27/2015	4/27/2015	\$10,000,558	\$10,001,920	3133EAJP4
\$19,985,600	FED FARM CREDIT VAR 3/16	0.14	3/29/2015	3/29/2016	\$19,991,258	\$19,996,420	3133EDMK5
\$20,000,000	FED FARM CREDIT VAR 4/15	0.23	4/1/2015	4/1/2015	\$20,000,000	\$20,002,560	3133ECKJ2
\$14,996,955	FED FARM CREDIT VAR 10/15	0.21	4/22/2015	10/22/2015	\$14,999,020	\$15,009,030	3133ED5G3
\$4,505,679	FED FARM CREDIT VAR 7/16	0.25	4/29/2015	7/29/2016	\$4,503,856	\$4,504,194	3133EDEE8
\$24,990,000	FED FARM CREDIT VAR 5/16	0.15	5/5/2015	5/5/2016	\$24,994,030	\$24,995,675	3133EDL42
\$20,000,000	FED FARM CREDIT VAR 5/15	0.20	5/6/2015	5/6/2015	\$20,000,000	\$20,004,520	3133ECNL4
\$1,000,640	FED FARM CREDIT VAR 2/16	0.26	5/26/2015	2/26/2016	\$1,000,305	\$1,001,078	3133ECYA6
\$9,995,760	FED FARM CREDIT VAR 1/17	0.18	12/30/2015	1/30/2017	\$9,996,099	\$10,004,090	3133EEGU8
\$25,004,000	FED FARM CREDIT VAR 3/17	0.19	2/28/2017	3/29/2017	\$25,003,984	\$25,013,775	3133EDZW5
\$9,994,780	FED HOME LOAN BANK 0.125 3/15	0.13	3/20/2015	3/20/2015	\$9,999,728	\$9,999,840	3130A1DR6
\$9,998,617	FED HOME LOAN BANK 0.125 4/15	0.13	4/21/2015	4/21/2015	\$9,999,798	\$10,000,390	3130A1QG6
\$9,999,830	FED HOME LOAN BANK 0.125 4/15	0.13	4/21/2015	4/21/2015	\$9,999,975	\$10,000,390	3130A1QG6
\$14,998,230	FED HOME LOAN BANK 0.13 5/15	0.13	5/8/2015	5/8/2015	\$14,999,666	\$14,999,415	3130A1VT2
\$9,997,314	FED HOME LOAN BANK 0.125 6/15	0.13	6/8/2015	6/8/2015	\$9,999,268	\$10,000,220	3130A2CL8
\$9,998,001	FED HOME LOAN BANK 0.17 7/15	0.17	7/22/2015	7/22/2015	\$9,999,217	\$10,001,520	3130A2LJ3
\$7,495,308	FED HOME LOAN BANK 0.125 8/15	0.13	8/28/2015	8/28/2015	\$7,496,764	\$7,499,318	3130A2WK8
\$3,999,018	FED HOME LOAN BANK 0.125 9/15	0.13	9/2/2015	9/2/2015	\$3,999,049	\$3,998,920	3130A2WV4
\$14,999,426	FED HOME LOAN BANK 0.16 9/15	0.16	9/25/2015	9/25/2015	\$14,999,436	\$14,991,750	3130A4FN7
\$14,985,000	FED HOME LOAN BANK 0.125 11/15	0.13	11/25/2015	11/25/2015	\$14,988,915	\$14,986,995	3130A3KK9
\$9,992,900	FED HOME LOAN BANK 0.16 12/15	0.16	12/1/2015	12/1/2015	\$9,994,902	\$9,990,640	3130A3E75

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$6,057,070	FED HOME LOAN BANK 0.375 3/15	0.38	3/13/2015	3/13/2015	\$6,045,367	\$6,045,580	313376ZQ1
\$7,708,632	FED HOME LOAN BANK 2.75 3/15	2.75	3/13/2015	3/13/2015	\$7,506,338	\$7,506,090	3133XWX95
\$2,027,420	FED HOME LOAN BANK 2.75 3/15	2.75	3/13/2015	3/13/2015	\$2,027,075	\$2,026,644	3133XWX95
\$10,002,405	FED HOME LOAN BANK 0.21 4/15	0.21	4/29/2015	4/29/2015	\$10,000,357	\$10,001,610	3130A0RA0
\$5,025,500	FED HOME LOAN BANK 0.67 7/15	0.67	7/30/2015	7/30/2015	\$5,010,027	\$5,009,550	313376VZ5
\$15,000,000	FED HOME LOAN BANK 0.20 8/15	0.20	8/19/2015	8/19/2015	\$15,000,000	\$15,002,535	3130A2PQ3
\$9,998,400	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$9,998,871	\$9,999,070	3130A2S31
\$4,998,927	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$4,999,507	\$5,001,160	3130A2S23
\$9,999,197	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$9,999,628	\$10,002,320	3130A2S23
\$7,466,714	FED HOME LOAN BANK 0.375 8/15	0.38	8/28/2015	8/28/2015	\$7,464,796	\$7,468,624	313383V81
\$2,999,754	FED HOME LOAN BANK 0.19 9/15	0.19	9/8/2015	9/8/2015	\$2,999,803	\$2,999,856	3130A2Y59
\$15,244,838	FED HOME LOAN BANK 1.75 9/15	1.75	9/11/2015	9/11/2015	\$15,122,105	\$15,124,365	313370JB5
\$4,034,739	FED HOME LOAN BANK 1.75 9/15	1.75	9/11/2015	9/11/2015	\$4,033,866	\$4,033,164	313370JB5
\$9,000,180	FED HOME LOAN BANK 0.20 9/15	0.20	9/29/2015	9/29/2015	\$9,000,124	\$9,000,369	3130A2XN1
\$25,000,000	FED HOME LOAN BANK 0.25 10/15	0.25	10/2/2015	10/2/2015	\$25,000,000	\$24,991,375	3130A2XM3
\$25,000,000	FED HOME LOAN BANK 0.27 10/15	0.27	10/9/2015	10/9/2015	\$25,000,000	\$24,991,325	3130A32E3
\$25,005,575	FED HOME LOAN BANK 0.19 10/15	0.19	10/14/2015	10/14/2015	\$25,003,525	\$25,003,950	3130A3CC6
\$25,000,000	FED HOME LOAN BANK 0.27 10/15	0.27	10/20/2015	10/20/2015	\$25,000,000	\$24,997,350	3130A36B5
\$3,199,734	FED HOME LOAN BANK 0.18 10/15	0.18	10/27/2015	10/27/2015	\$3,199,759	\$3,197,981	3130A3Z56
\$4,999,581	FED HOME LOAN BANK 0.18 10/15	0.18	10/28/2015	10/28/2015	\$4,999,620	\$4,996,815	3130A3ZB3
\$1,004,252	FED HOME LOAN BANK 0.625 10/15	0.63	10/30/2015	10/30/2015	\$1,002,808	\$1,002,544	3133796P9
\$1,204,118	FED HOME LOAN BANK 0.50 11/15	0.50	11/20/2015	11/20/2015	\$1,202,725	\$1,202,110	313380L96
\$4,518,650	FED HOME LOAN BANK 0.50 11/15	0.50	11/20/2015	11/20/2015	\$4,514,312	\$4,512,920	313380L96
\$10,000,226	FED HOME LOAN BANK 0.22 11/15	0.22	11/23/2015	11/23/2015	\$10,000,207	\$9,997,880	3130A23R5
\$9,998,900	FED HOME LOAN BANK 0.22 11/15	0.22	11/23/2015	11/23/2015	\$9,999,034	\$9,999,350	3130A22A3
\$1,399,546	FED HOME LOAN BANK 0.20 12/15	0.20	12/1/2015	12/1/2015	\$1,399,550	\$1,399,243	3130A3FS8
\$6,280,646	FED HOME LOAN BANK 1.375 12/15	1.38	12/11/2015	12/11/2015	\$6,280,258	\$6,225,000	313371NW2
\$20,594,067	FED HOME LOAN BANK 0.23 1/16	0.23	1/8/2016	1/8/2016	\$20,594,124	\$20,588,402	3130A3NV2
\$4,000,628	FED HOME LOAN BANK 0.34 1/16	0.34	1/25/2016	1/25/2016	\$4,000,594	\$4,002,404	3130A2QU3
\$10,000,000	FED HOME LOAN BANK 0.31 2/16	0.31	2/19/2016	2/19/2016	\$10,000,000	\$9,998,730	3130A3XY5
\$5,000,000	FED HOME LOAN BANK 0.33 2/16	0.33	2/25/2016	2/25/2016	\$5,000,000	\$5,001,500	3130A46N7
\$10,000,000	FED HOME LOAN BANK 0.355 3/16	0.36	3/7/2016	3/7/2016	\$10,000,000	\$9,999,250	3130A44U3
\$9,872,397	FED HOME LOAN BANK 3.125 3/16	3.13	3/11/2016	3/11/2016	\$9,857,882	\$9,857,080	3133XXP43
\$19,996,088	FED HOME LOAN BANK 0.34 3/16	0.34	3/14/2016	3/14/2016	\$19,996,198	\$19,997,640	3130A4C26
\$25,000,000	FED HOME LOAN BANK VAR 9/15	0.22	3/4/2015	9/4/2015	\$25,000,000	\$25,014,775	313383XK2
\$25,000,000	FED HOME LOAN BANK VAR 10/15	0.22	4/7/2015	10/7/2015	\$25,000,000	\$25,016,150	3130A06X3
\$25,000,000	FED HOME LOAN BANK VAR 7/15	0.21	4/15/2015	7/15/2015	\$25,000,000	\$25,011,125	313383YD7
\$5,067,566	FED HOME LOAN BANK VAR 1/17	0.16	4/17/2015	1/17/2017	\$5,067,765	\$5,071,197	313376T88
\$50,000,000	FED HOME LOAN BANK VAR 8/15	0.20	5/19/2015	8/19/2015	\$50,000,000	\$50,023,500	313383VX6
\$20,000,000	FED HOME LOAN BANK VAR 8/15	0.22	5/26/2015	8/26/2015	\$20,000,000	\$20,011,540	313383X30
\$2,996,700	FREDDIE MAC DISCOUNT NOTE 0.00 6/15	0.00	6/1/2015	6/1/2015	\$2,998,620	\$2,998,779	3134A1X39
\$1,201,656	FREDDIE MAC 0.30 7/15	0.30	7/8/2015	7/8/2015	\$1,200,542	\$1,200,403	3134G4TH1
\$5,009,923	FREDDIE MAC 0.42 9/15	0.42	9/18/2015	9/18/2015	\$5,006,539	\$5,007,110	3134G36F2
\$10,000,000	FREDDIE MAC 0.27 12/15	0.27	12/9/2015	12/9/2015	\$10,000,000	\$9,993,700	3134G5PL3

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<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$10,469,954	FREDDIE MAC 0.50 4/15	0.50	4/17/2015	4/17/2015	\$10,437,386	\$10,431,435	3137EADD8
\$5,644,181	FREDDIE MAC 0.50 4/15	0.50	4/17/2015	4/17/2015	\$5,627,294	\$5,624,156	3137EADD8
\$15,051,720	FREDDIE MAC 0.50 4/15	0.50	4/17/2015	4/17/2015	\$15,007,192	\$14,997,750	3137EADD8
\$5,423,947	FREDDIE MAC 4.375 7/15	4.38	7/17/2015	7/17/2015	\$5,280,271	\$5,280,716	3134A4VC5
\$2,927,044	FREDDIE MAC 4.375 7/15	4.38	7/17/2015	7/17/2015	\$2,904,696	\$2,905,511	3134A4VC5
\$3,121,479	FREDDIE MAC 0.45 9/15	0.45	9/4/2015	9/4/2015	\$3,118,921	\$3,120,230	3134G3J76
\$10,264,284	FREDDIE MAC 1.75 9/15	1.75	9/10/2015	9/10/2015	\$10,231,996	\$10,232,997	3137EACM9
\$3,173,258	FREDDIE MAC 1.75 9/15	1.75	9/10/2015	9/10/2015	\$3,166,206	\$3,166,684	3137EACM9
\$3,535,613	FREDDIE MAC 1.75 9/15	1.75	9/10/2015	9/10/2015	\$3,528,638	\$3,528,620	3137EACM9
\$12,695,511	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$12,490,480	\$12,484,322	3134A4VG6
\$2,575,081	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$2,534,749	\$2,533,604	3134A4VG6
\$2,196,982	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$2,195,926	\$2,195,102	3134A4VG6
\$5,009,150	FREDDIE MAC 0.45 11/15	0.45	11/24/2015	11/24/2015	\$5,008,398	\$5,006,340	3134G3W55
\$10,419,520	FREDDIE MAC 4.75 1/16	4.75	1/19/2016	1/19/2016	\$10,395,129	\$10,394,720	3134A4ZT4
\$14,997,000	FREDDIE MAC VAR 12/16	0.16	3/12/2015	12/12/2016	\$14,997,324	\$15,001,080	3134G5UB9
\$1,494,195,490.38					\$1,491,122,624.60	\$1,491,229,128.22	

<b>US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (2.62%)</b>							
\$30,000,000	FEDERALLY INSURED CUST 0.16 10/15 (3)	0.16	3/1/2015	10/9/2015	\$30,000,000	\$30,000,000	99CEADJ18
\$35,000,000	FEDERALLY INSURED CUST 0.16 10/15 (3)	0.16	3/1/2015	10/9/2015	\$35,000,000	\$35,000,000	99CEADJ18
\$5,000,000	FEDERALLY INSURED CUST 0.16 10/15 (3)	0.16	3/1/2015	10/9/2015	\$5,000,000	\$5,000,000	99CEADJ18
\$5,000,000	FEDERALLY INSURED CUST 0.16 10/15 (3)	0.16	3/1/2015	10/9/2015	\$5,000,000	\$5,000,000	99CEADJ21
\$4,524,593	OVERSEAS PRI INV 0.41 9/16	0.41	3/8/2015	9/7/2016	\$4,524,593	\$4,514,005	690353A98
\$4,962,191	OVERSEAS PRI INV 0.41 9/16	0.41	3/8/2015	9/7/2016	\$4,962,191	\$4,950,580	690353B22
\$437,621	OVERSEAS PRI INV 0.41 9/16	0.41	3/8/2015	9/7/2016	\$437,621	\$436,597	690353B48
\$534,943	OVERSEAS PRI INV 0.41 9/16	0.41	3/8/2015	9/7/2016	\$534,943	\$533,691	690353B55
\$700,000	OVERSEAS PRI INV 0.41 9/16	0.41	3/8/2015	9/7/2016	\$700,000	\$700,547	690353B97
\$3,268,708	OVERSEAS PRI INV 0.42 4/15	0.42	4/15/2015	4/15/2015	\$3,268,708	\$3,281,335	690353ZG5
\$13,602	OVERSEAS PRI INV 0.42 4/15	0.42	4/15/2015	4/15/2015	\$13,602	\$13,654	690353ZG5
\$14,795,000	OVERSEAS PRI INV 0.39 5/15	0.39	5/2/2015	5/2/2015	\$14,795,000	\$14,791,286	690353ZK6
\$28,850	OVERSEAS PRI INV 0.39 5/15	0.39	5/2/2015	5/2/2015	\$28,850	\$28,843	690353ZK6
\$11,250,000	OVERSEAS PRI INV 0.43 7/16	0.43	7/12/2015	7/12/2016	\$11,250,000	\$11,274,806	690353ZX8
\$23,967	OVERSEAS PRI INV 0.43 7/16	0.43	7/12/2015	7/12/2016	\$23,967	\$24,020	690353ZX8
\$4,880,610	PRIVATE EXPT FD 4.55 5/15	4.55	5/15/2015	5/15/2015	\$4,724,318	\$4,725,056	742651DA7
\$120,420,086					\$120,263,793	\$120,274,421	

<b>REPURCHASE AGREEMENTS (16.33%)</b>							
\$350,000,000	MERRILL LYNCH REPO 0.05 3/15	0.05	3/2/2015	3/2/2015	\$350,000,000	\$350,000,000	n/a
\$400,000,000	RBC CAPITAL MARKETS REPO 0.05 3/15	0.05	3/2/2015	3/2/2015	\$400,000,000	\$400,000,000	n/a
\$750,000,000					\$750,000,000	\$750,000,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>DEPOSIT INSTRUMENTS (35.28%)</b>							
\$200,000,000	BB&T COMPANY 0.28 10/15 (2)	0.28	3/2/2015	10/9/2015	\$200,000,000	\$200,000,000	n/a
\$100,000,000	BB&T COMPANY 0.2810/15 (2)	0.28	3/2/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$25,000,000	BK OF TOKYO 0.10 3/15	0.10	3/6/2015	3/6/2015	\$25,000,000	\$25,000,000	n/a
\$50,000,000	BK OF TOKYO 0.12 3/15	0.12	3/4/2015	3/4/2015	\$50,000,000	\$50,000,000	n/a
\$20,000,000	BK OF TOKYO 0.12 3/15	0.12	3/4/2015	3/4/2015	\$20,000,000	\$20,000,000	n/a
\$150,000,000	JP MORGAN CHASE BANK 0.15 10/15 (2)	0.15	3/2/2015	10/9/2015	\$150,000,000	\$150,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK 0.28 10/15 (2)(8)	0.28	3/2/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$100,000,000	PEOPLES UNITED BANK 0.28 10/15 (2)(8)	0.28	3/2/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK 0.28 10/15 (2)(8)	0.28	3/2/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK 0.28 10/15 (2)(8)	0.28	3/2/2015	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	3/2/2015	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	3/2/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$100,000,000	SVENSKA HANDELSBANK 0.04 3/15 (2)	0.04	3/2/2015	3/2/2015	\$100,000,000	\$100,000,000	n/a
\$100,000,000	TD BANK 0.25 6/15 (2)	0.25	3/2/2015	6/19/2015	\$100,000,000	\$100,000,000	n/a
\$100,000,000	TD BANK 0.33 9/15 (2)	0.33	3/2/2015	9/21/2015	\$100,000,000	\$100,000,000	n/a
\$30,000,000	TD BANK 0.33 9/15 (2)	0.33	3/2/2015	9/25/2015	\$30,000,000	\$30,000,000	n/a
\$50,000,000	TD BANK 0.35 9/15 (2)	0.35	3/2/2015	9/15/2015	\$50,000,000	\$50,000,000	n/a
\$30,000,000	TD BANK 0.40 12/15 (2)	0.40	3/2/2015	12/21/2015	\$30,000,000	\$30,000,000	n/a
\$65,000,000	TD BANK 0.40 12/15 (2)	0.40	3/2/2015	12/18/2015	\$65,000,000	\$65,000,000	n/a
\$100,000,000	WEBSTER BANK 0.28 10/15 (2)(8)	0.28	3/2/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$1,620,000,000					\$1,620,000,000	\$1,620,000,000	
<b>BANK COMMERCIAL PAPER (7.08%)</b>							
\$125,000,000	US BANK 0.13 3/15 (2)	0.13	3/2/2015	3/27/2015	\$125,000,000	\$125,000,000	n/a
\$200,000,000	US BANK 0.13 3/15 (2)	0.13	3/2/2015	3/10/2015	\$200,000,000	\$200,000,000	n/a
325,000,000.00					325,000,000.00	325,000,000.00	
<b>GOVERNMENT MONEY MARKET FUNDS (6.21%)</b>							
\$182,092,194	MORGAN STANLEY GOVT FUND 0.04 3/15	0.04	3/2/2015	3/2/2015	\$182,092,194	\$182,092,194	n/a
\$102,930,282	WESTERN ASSET MGMT 0.04 3/15	0.04	3/2/2015	3/2/2015	\$102,930,282	\$102,930,282	n/a
\$285,022,477					\$285,022,477	\$285,022,477	
<b>\$4,594,638,053</b>					<b>\$4,591,408,894</b>	<b>\$4,591,526,025</b>	

Fund Net Asset Value = \$1.10 per unit (4)

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

Effective 7-Day Gross Yield = 0.19%

WAM(R) = 38 Days (6)

WAM(F) = 84 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.