

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND  
LIST OF INVESTMENTS AS OF JANUARY 31, 2016 (UNAUDITED)**

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (36.98%)</b>							
\$1,524,555	FANNIE MAE 2.00 3/16	2.00	3/10/2016	3/10/2016	\$1,502,522	\$1,502,684	3136FPET0
\$1,183,519	FANNIE MAE 2.25 3/16	2.25	3/15/2016	3/15/2016	\$1,162,580	\$1,162,690	3135G0AL7
\$10,134,220	FANNIE MAE 2.25 3/16	2.25	3/15/2016	3/15/2016	\$10,023,654	\$10,023,190	3135G0AL7
\$1,011,510	FANNIE MAE 2.25 3/16	2.25	3/15/2016	3/15/2016	\$1,002,270	\$1,002,319	3135G0AL7
\$4,361,196	FANNIE MAE 2.25 3/16	2.25	3/15/2016	3/15/2016	\$4,330,122	\$4,330,018	3135G0AL7
\$15,581,700	FANNIE MAE 5.00 3/16	5.00	3/15/2016	3/15/2016	\$15,083,100	\$15,085,110	31359MH89
\$1,919,736	FANNIE MAE 5.00 3/16	5.00	3/15/2016	3/15/2016	\$1,860,199	\$1,860,497	31359MH89
\$8,364,289	FANNIE MAE 0.50 3/16	0.50	3/30/2016	3/30/2016	\$8,353,188	\$8,351,929	3135G0VA8
\$1,597,875	FANNIE MAE 0.50 3/16	0.50	3/30/2016	3/30/2016	\$1,596,471	\$1,596,369	3135G0VA8
\$5,005,665	FANNIE MAE 0.50 3/16	0.50	3/30/2016	3/30/2016	\$5,001,435	\$5,001,155	3135G0VA8
\$5,006,000	FANNIE MAE 0.50 3/16	0.50	3/30/2016	3/30/2016	\$5,001,520	\$5,001,155	3135G0VA8
\$10,010,200	FANNIE MAE 0.50 3/16	0.50	3/30/2016	3/30/2016	\$10,002,618	\$10,002,310	3135G0VA8
\$15,312,000	FANNIE MAE 2.375 4/16	2.38	4/11/2016	4/11/2016	\$15,057,173	\$15,058,470	3135G0BA0
\$2,112,257	FANNIE MAE 2.375 4/16	2.38	4/11/2016	4/11/2016	\$2,088,301	\$2,088,108	3135G0BA0
\$3,550,855	FANNIE MAE 2.375 4/16	2.38	4/11/2016	4/11/2016	\$3,513,852	\$3,513,643	3135G0BA0
\$6,927,284	FANNIE MAE 2.375 4/16	2.38	4/11/2016	4/11/2016	\$6,860,872	\$6,860,639	3135G0BA0
\$4,069,557	FANNIE MAE 2.375 4/16	2.38	4/11/2016	4/11/2016	\$4,040,068	\$4,040,689	3135G0BA0
\$12,051,720	FANNIE MAE 2.375 4/16	2.38	4/11/2016	4/11/2016	\$12,045,255	\$12,046,776	3135G0BA0
\$1,780,982	FANNIE MAE 0.375 7/16	0.38	7/5/2016	7/5/2016	\$1,780,992	\$1,780,122	3135G0XP3
\$2,200,458	FANNIE MAE 0.375 7/16	0.38	7/5/2016	7/5/2016	\$2,200,276	\$2,198,915	3135G0XP3
\$15,670,800	FANNIE MAE 5.375 7/16	5.38	7/15/2016	7/15/2016	\$15,333,380	\$15,331,935	31359MS61
\$7,635,643	FANNIE MAE 5.375 7/16	5.38	7/15/2016	7/15/2016	\$7,531,869	\$7,526,958	31359MS61
\$1,001,720	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$1,000,949	\$1,000,295	3135G0YE7
\$5,008,027	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$5,004,455	\$5,001,475	3135G0YE7
\$10,022,191	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$10,014,914	\$10,002,950	3135G0YE7
\$3,166,807	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$3,164,620	\$3,160,932	3135G0YE7
\$2,987,349	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$2,987,271	\$2,987,881	3135G0YE7
\$2,183,401	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$2,183,692	\$2,185,645	3135G0YE7
\$8,846,735	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$8,663,536	\$8,659,264	31359MW41
\$10,468,000	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$10,291,058	\$10,289,050	31359MW41
\$1,059,018	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$1,041,321	\$1,041,252	31359MW41
\$10,470,015	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$10,306,302	\$10,298,310	31359MW41
\$10,362,082	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$10,283,423	\$10,289,050	31359MW41
\$5,177,500	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$5,140,883	\$5,144,525	31359MW41
\$5,171,943	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$5,138,408	\$5,144,525	31359MW41
\$8,708,062	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$8,660,872	\$8,671,611	31359MW41
7,513,170	FANNIE MAE 0.625 9/16	0.63	9/26/2016	9/26/2016	\$7,508,659	\$7,501,193	3135G0VX8
\$1,584,859	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$1,579,893	\$1,578,672	3135G0CM3
\$2,675,865	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$2,669,009	\$2,668,276	3135G0CM3
2,651,606	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$2,644,294	\$2,642,166	3135G0CM3
\$10,080,850	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$10,056,407	\$10,042,440	3135G0CM3
\$5,018,440	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$5,016,638	\$5,021,220	3135G0CM3
\$2,758,813	FANNIE MAE 1.375 11/16	1.38	11/15/2016	11/15/2016	\$2,757,751	\$2,760,443	3135G0ES8

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$5,004,850	FANNIE MAE VAR 10/16	0.73	4/3/2016	10/3/2016	\$5,004,069	\$5,005,365	3136FTBZ1
\$10,005,260	FANNIE MAE VAR 8/16	0.45	2/26/2016	8/26/2016	\$10,001,454	\$9,997,330	3135G0YQ0
\$24,995,153	FANNIE MAE VAR 8/17	0.44	2/16/2016	8/16/2017	\$24,996,108	\$24,947,875	3135G0F24
\$5,006,711	FED FARM CREDIT 0.50 5/16	0.50	5/4/2016	5/4/2016	\$5,001,903	\$5,001,950	3133ED6D9
\$5,015,220	FED FARM CREDIT 0.65 5/16	0.65	5/9/2016	5/9/2016	\$5,003,805	\$5,004,005	3133ECWT7
\$2,505,575	FED FARM CREDIT 0.65 5/16	0.65	5/9/2016	5/9/2016	\$2,501,972	\$2,502,003	3133ECWT7
\$15,000,000	FED FARM CREDIT 0.40 8/16	0.40	8/11/2016	8/11/2016	\$15,000,000	\$14,993,520	3133EE4G2
\$5,003,830	FED FARM CREDIT 0.55 8/16	0.55	8/16/2016	8/16/2016	\$5,002,084	\$5,001,355	3133EETK6
\$1,254,684	FED FARM CREDIT 0.50 8/16	0.50	8/23/2016	8/23/2016	\$1,254,810	\$1,254,331	3133EDMB5
\$1,402,863	FED FARM CREDIT 5.125 8/16	5.13	8/25/2016	8/25/2016	\$1,393,702	\$1,395,293	31331V2U9
\$5,255,198	FED FARM CREDIT 0.50 8/16	0.50	8/26/2016	8/26/2016	\$5,252,745	\$5,248,950	3133EDTK8
\$9,996,343	FED FARM CREDIT 0.40 11/16	0.40	11/3/2016	11/3/2016	\$9,997,242	\$9,984,980	3133EFMW4
\$2,071,204	FED FARM CREDIT 4.65 12/16	4.65	12/12/2016	12/12/2016	\$2,066,163	\$2,069,564	31331GAZ2
\$14,995,650	FED FARM CREDIT VAR 12/16	0.43	2/1/2016	12/1/2016	\$14,998,137	\$14,990,655	3133EEFN5
\$5,502,607	FED FARM CREDIT VAR 5/16	0.45	2/2/2016	5/2/2016	\$5,500,312	\$5,500,259	3133ECNB6
\$24,990,000	FED FARM CREDIT VAR 5/16	0.40	2/5/2016	5/5/2016	\$24,998,698	\$24,992,025	3133EDL42
\$3,446,447	FED FARM CREDIT VAR 6/17	0.46	2/5/2016	6/5/2017	\$3,445,930	\$3,440,756	3133EDMX7
\$5,003,200	FED FARM CREDIT VAR 6/17	0.46	2/5/2016	6/5/2017	\$5,002,409	\$4,993,840	3133EDMX7
\$6,015,842	FED FARM CREDIT VAR 6/17	0.46	2/5/2016	6/5/2017	\$6,015,658	\$6,007,590	3133EDMX7
\$25,054,648	FED FARM CREDIT VAR 12/16	0.52	2/6/2016	12/6/2016	\$25,022,575	\$25,005,975	31331K2G4
\$14,986,155	FED FARM CREDIT VAR 2/18	0.31	2/6/2016	2/6/2018	\$14,986,627	\$14,993,505	3133EEMX5
\$17,801,851	FED FARM CREDIT VAR 11/16	0.55	2/7/2016	11/7/2016	\$17,801,382	\$17,796,298	3133ED6T4
\$2,998,368	FED FARM CREDIT VAR 11/16	0.55	2/7/2016	11/7/2016	\$2,998,603	\$2,999,376	3133ED6T4
\$16,062,519	FED FARM CREDIT VAR 10/16	0.45	2/11/2016	10/11/2016	\$16,054,269	\$16,046,999	3133ED4J8
\$6,002,571	FED FARM CREDIT VAR 10/16	0.44	2/11/2016	10/11/2016	\$6,000,878	\$5,998,440	3133EDJA1
\$14,995,545	FED FARM CREDIT VAR 10/17	0.43	2/13/2016	10/13/2017	\$14,996,190	\$14,964,255	3133EFJT5
\$9,997,100	FED FARM CREDIT VAR 10/17	0.43	2/13/2016	10/13/2017	\$9,997,520	\$9,976,170	3133EFJT5
\$25,020,550	FED FARM CREDIT VAR 7/17	0.45	2/13/2016	7/13/2017	\$25,014,742	\$24,960,850	3133EEHV5
\$11,514,548	FED FARM CREDIT VAR 9/17	0.47	2/13/2016	9/13/2017	\$11,511,279	\$11,481,784	3133EEPS3
\$25,020,500	FED FARM CREDIT VAR 9/17	0.47	2/13/2016	9/13/2017	\$25,016,478	\$24,960,400	3133EEPS3
\$1,000,815	FED FARM CREDIT VAR 9/17	0.47	2/13/2016	9/13/2017	\$1,000,656	\$998,416	3133EEPS3
\$15,007,902	FED FARM CREDIT VAR 9/16	0.44	2/14/2016	9/14/2016	\$15,002,344	\$14,996,820	3133EDH21
\$9,185,409	FED FARM CREDIT VAR 1/18	0.46	2/17/2016	1/17/2018	\$9,186,555	\$9,186,165	3133EEZM5
\$14,956,453	FED FARM CREDIT VAR 2/18	0.56	2/20/2016	2/20/2018	\$14,956,626	\$14,950,965	3133EE7B0
\$25,015,803	FED FARM CREDIT VAR 6/17	0.46	2/20/2016	6/20/2017	\$25,010,473	\$24,963,700	3133EECD0
\$7,988,896	FED FARM CREDIT VAR 6/17	0.46	2/20/2016	6/20/2017	\$7,989,987	\$7,988,384	3133EECD0
\$9,985,400	FED FARM CREDIT VAR 6/17	0.46	2/20/2016	6/20/2017	\$9,986,691	\$9,985,480	3133EECD0
\$24,945,019	FED FARM CREDIT VAR 8/17	0.47	2/21/2016	8/21/2017	\$24,953,884	\$24,928,450	3133EFAL1
\$9,970,000	FED FARM CREDIT VAR 5/17	0.44	2/22/2016	5/22/2017	\$9,972,326	\$9,975,270	3133EE4L1
\$14,955,600	FED FARM CREDIT VAR 5/17	0.44	2/22/2016	5/22/2017	\$14,958,397	\$14,962,905	3133EE4L1
\$9,971,530	FED FARM CREDIT VAR 5/17	0.44	2/22/2016	5/22/2017	\$9,972,287	\$9,975,270	3133EE4L1
\$9,988,774	FED FARM CREDIT VAR 11/16	0.50	2/23/2016	11/23/2016	\$9,990,169	\$9,993,430	3133EFQE0
\$19,993,788	FED FARM CREDIT VAR 2/17	0.43	2/23/2016	2/23/2017	\$19,996,808	\$19,979,680	3133EELD0
\$25,004,123	FED FARM CREDIT VAR 7/17	0.43	2/24/2016	7/24/2017	\$25,002,975	\$24,946,000	3133EEZX1
\$24,992,125	FED FARM CREDIT VAR 9/17	0.42	2/25/2016	9/25/2017	\$24,993,762	\$24,932,600	3133EE2E9

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$1,000,640	FED FARM CREDIT VAR 2/16	0.51	2/26/2016	2/26/2016	\$1,000,021	\$1,000,001	3133ECYA6
\$4,002,950	FED FARM CREDIT VAR 2/17	0.49	2/27/2016	2/27/2017	\$4,001,518	\$3,996,560	3133EDFW7
\$4,503,320	FED FARM CREDIT VAR 2/17	0.49	2/27/2016	2/27/2017	\$4,501,715	\$4,496,130	3133EDFW7
\$9,995,760	FED FARM CREDIT VAR 1/17	0.43	2/29/2016	1/30/2017	\$9,997,975	\$9,993,040	3133EEGU8
\$25,004,000	FED FARM CREDIT VAR 3/17	0.45	2/29/2016	3/29/2017	\$25,002,215	\$24,977,125	3133EDZW5
\$25,000,000	FED FARM CREDIT VAR 5/17	0.65	2/29/2016	5/30/2017	\$25,000,000	\$25,005,475	3133EFFV4
\$4,004,216	FED FARM CREDIT VAR 8/17	0.47	2/29/2016	8/29/2017	\$4,003,181	\$3,993,544	3133EDTT9
\$17,418,340	FED FARM CREDIT VAR 8/17	0.47	2/29/2016	8/29/2017	\$17,413,839	\$17,371,916	3133EDTT9
\$3,095,254	FED FARM CREDIT VAR 12/16	0.46	3/19/2016	12/19/2016	\$3,095,858	\$3,096,513	3133EDT85
\$2,060,919	FED FARM CREDIT VAR 9/16	0.53	3/19/2016	9/19/2016	\$2,058,382	\$2,056,562	3133ED2E1
\$14,995,260	FED FARM CREDIT VAR 9/16	0.44	3/19/2016	9/19/2016	\$14,998,561	\$14,988,405	3133EDNQ1
\$9,995,810	FED FARM CREDIT VAR 9/16	0.44	3/19/2016	9/19/2016	\$9,998,718	\$9,992,270	3133EDNQ1
\$9,995,670	FED FARM CREDIT VAR 3/17	0.52	3/24/2016	3/24/2017	\$9,996,528	\$9,989,230	3133EFEX1
\$19,985,600	FED FARM CREDIT VAR 3/16	0.39	3/29/2016	3/29/2016	\$19,998,735	\$19,996,140	3133EDMK5
\$4,601,932	FED FARM CREDIT VAR 4/17	0.50	4/10/2016	4/10/2017	\$4,601,100	\$4,593,514	3133EDX64
\$10,001,780	FED FARM CREDIT VAR 4/16	0.51	4/11/2016	4/11/2016	\$10,000,779	\$9,999,810	3133ED4L3
\$15,001,260	FED FARM CREDIT VAR 4/16	0.51	4/11/2016	4/11/2016	\$15,000,584	\$14,999,715	3133ED4L3
\$4,505,679	FED FARM CREDIT VAR 7/16	0.50	4/29/2016	7/29/2016	\$4,501,338	\$4,498,911	3133EDEE8
\$14,930,617	FEDERAL FARM CREDIT DISCOUNT NOTE 0.00 8/16	0.00	8/15/2016	8/15/2016	\$14,962,433	\$14,960,805	313312C24
\$9,998,900	FED HOME LOAN BANK 0.21 2/16	0.21	2/8/2016	2/8/2016	\$9,999,971	\$9,999,930	3130A5CA5
\$9,999,600	FED HOME LOAN BANK 0.23 2/16	0.23	2/12/2016	2/12/2016	\$9,999,984	\$9,999,940	3130A4XY3
\$11,251,350	FED HOME LOAN BANK 0.33 2/16	0.33	2/18/2016	2/18/2016	\$11,250,125	\$11,250,428	3130A4BZ4
\$1,000,150	FED HOME LOAN BANK 0.375 2/16	0.38	2/19/2016	2/19/2016	\$1,000,034	\$1,000,018	3130A0SD3
\$5,000,000	FED HOME LOAN BANK 0.33 2/16	0.33	2/25/2016	2/25/2016	\$5,000,000	\$4,999,985	3130A46N7
\$5,378,924	FED HOME LOAN BANK 0.21 3/16	0.21	3/1/2016	3/1/2016	\$5,379,805	\$5,379,408	3130A5ZE2
\$2,504,283	FED HOME LOAN BANK 0.85 3/16	0.85	3/4/2016	3/4/2016	\$2,501,181	\$2,501,150	313378WB3
\$9,872,397	FED HOME LOAN BANK 3.125 3/16	3.13	3/11/2016	3/11/2016	\$9,613,304	\$9,614,416	3133XXP43
\$5,066,460	FED HOME LOAN BANK 3.125 3/16	3.13	3/11/2016	3/11/2016	\$5,014,811	\$5,015,345	3133XXP43
\$2,008,458	FED HOME LOAN BANK 1.00 3/16	1.00	3/11/2016	3/11/2016	\$2,001,506	\$2,001,422	313375RN9
\$19,996,088	FED HOME LOAN BANK 0.34 3/16	0.34	3/14/2016	3/14/2016	\$19,999,579	\$19,999,480	3130A4C26
\$15,006,720	FED HOME LOAN BANK 0.45 3/16	0.45	3/18/2016	3/18/2016	\$15,001,636	\$15,001,605	313382K85
\$8,992,908	FED HOME LOAN BANK 0.25 4/16	0.25	4/1/2016	4/1/2016	\$8,998,818	\$8,997,948	3130A4UL4
\$20,492,139	FED HOME LOAN BANK 0.33 4/16	0.33	4/1/2016	4/1/2016	\$20,498,788	\$20,498,053	3130A4KE1
\$4,997,008	FED HOME LOAN BANK 0.33 4/16	0.33	4/1/2016	4/1/2016	\$4,999,539	\$4,999,525	3130A4KE1
\$10,003,799	FED HOME LOAN BANK 0.35 4/16	0.35	4/6/2016	4/6/2016	\$10,000,706	\$9,999,210	3130A4MN9
\$8,299,679	FED HOME LOAN BANK 0.35 4/16	0.35	4/6/2016	4/6/2016	\$8,299,912	\$8,299,344	3130A4MN9
\$9,999,121	FED HOME LOAN BANK 0.22 4/16	0.22	4/7/2016	4/7/2016	\$9,999,652	\$9,996,790	3130A6L70
\$9,998,616	FED HOME LOAN BANK 0.22 4/16	0.22	4/13/2016	4/13/2016	\$9,999,424	\$9,996,400	3130A6M79
\$15,820,650	FED HOME LOAN BANK 5.375 5/16	5.38	5/18/2016	5/18/2016	\$15,221,183	\$15,219,855	3133XFJF4
\$10,537,845	FED HOME LOAN BANK 5.375 5/16	5.38	5/18/2016	5/18/2016	\$10,146,810	\$10,146,570	3133XFJF4
\$13,639,370	FED HOME LOAN BANK 5.375 5/16	5.38	5/18/2016	5/18/2016	\$13,180,886	\$13,180,394	3133XFJF4
\$9,990,490	FED HOME LOAN BANK 0.25 5/16	0.25	5/26/2016	5/26/2016	\$9,997,012	\$9,993,950	3130A5FP9
\$1,998,474	FED HOME LOAN BANK 0.25 5/16	0.25	5/26/2016	5/26/2016	\$1,999,405	\$1,998,790	3130A5FP9
\$4,357,253	FED HOME LOAN BANK 0.25 5/16	0.25	5/26/2016	5/26/2016	\$4,358,711	\$4,357,362	3130A5FP9
\$4,001,456	FED HOME LOAN BANK 0.40 6/16	0.40	6/6/2016	6/6/2016	\$4,000,464	\$3,999,360	3130A22P0

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$999,967	FED HOME LOAN BANK 0.40 6/16	0.40	6/6/2016	6/6/2016	\$999,981	\$999,840	3130A22P0
\$10,000,567	FED HOME LOAN BANK 0.40 6/16	0.40	6/6/2016	6/6/2016	\$10,000,331	\$9,998,400	3130A22P0
\$2,001,372	FED HOME LOAN BANK 2.125 6/16	2.13	6/10/2016	6/10/2016	\$1,977,218	\$1,976,780	313373SZ6
\$10,144,458	FED HOME LOAN BANK 2.125 6/16	2.13	6/10/2016	6/10/2016	\$10,061,775	\$10,059,950	313373SZ6
\$5,049,222	FED HOME LOAN BANK 2.125 6/16	2.13	6/10/2016	6/10/2016	\$5,029,901	\$5,029,975	313373SZ6
\$15,000,000	FED HOME LOAN BANK 0.375 7/16	0.38	7/20/2016	7/20/2016	\$15,000,000	\$14,997,015	3130A5YF0
\$14,995,336	FED HOME LOAN BANK 0.375 7/16	0.38	7/21/2016	7/21/2016	\$14,997,821	\$14,996,685	3130A5ZM4
\$19,995,294	FED HOME LOAN BANK 0.375 7/16	0.38	7/22/2016	7/22/2016	\$19,997,782	\$19,979,440	3130A5ZX0
\$7,987,352	FED HOME LOAN BANK 0.375 8/16	0.38	8/4/2016	8/4/2016	\$7,990,966	\$7,999,888	3130A66Q5
\$250,153	FED HOME LOAN BANK 0.53 8/16	0.53	8/11/2016	8/11/2016	\$250,082	\$250,275	3130A46Y3
\$1,773,070	FED HOME LOAN BANK 5.50 8/16	5.50	8/15/2016	8/15/2016	\$1,759,115	\$1,760,111	3133MJQF0
\$3,556,740	FED HOME LOAN BANK 0.375 8/16	0.38	8/18/2016	8/18/2016	\$3,558,223	\$3,562,118	3130A6CU9
\$5,005,653	FED HOME LOAN BANK 5.375 9/16	5.38	9/9/2016	9/9/2016	\$4,926,757	\$4,920,004	3133XGJA3
\$2,070,123	FED HOME LOAN BANK 5.375 9/16	5.38	9/9/2016	9/9/2016	\$2,055,947	\$2,056,428	3133XGJA3
\$20,000,000	FED HOME LOAN BANK 0.51 9/16	0.51	9/9/2016	9/9/2016	\$20,000,000	\$19,985,440	3130A6BD8
\$5,004,800	FED HOME LOAN BANK 0.51 9/16	0.51	9/9/2016	9/9/2016	\$5,001,316	\$4,996,360	3130A6BD8
\$4,227,822	FED HOME LOAN BANK 3.75 9/16	3.75	9/9/2016	9/9/2016	\$4,178,907	\$4,176,424	3133XUKV4
\$7,701,321	FED HOME LOAN BANK 3.75 9/16	3.75	9/9/2016	9/9/2016	\$7,644,454	\$7,639,800	3133XUKV4
\$4,104,195	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$4,076,565	\$4,072,805	313370TW8
\$3,437,846	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$3,431,206	\$3,432,649	313370TW8
\$1,008,950	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$1,007,408	\$1,008,120	313370TW8
\$4,614,916	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$4,611,006	\$4,612,149	313370TW8
\$5,043,047	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$5,039,639	\$5,040,600	313370TW8
\$1,301,742	FED HOME LOAN BANK 0.60 9/16	0.60	9/26/2016	9/26/2016	\$1,301,120	\$1,302,428	3130A1BV9
\$2,915,583	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$2,915,358	\$2,913,137	3130A2T97
\$1,004,397	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$1,004,616	\$1,004,358	3130A2T97
\$2,475,830	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$2,475,535	\$2,473,418	3130A2T97
\$25,026,916	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$25,018,510	\$24,984,025	3130A2T97
\$2,421,193	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$2,421,974	\$2,423,450	3130A2T97
\$9,985,100	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$9,986,193	\$9,993,610	3130A2T97
\$998,533	FED HOME LOAN BANK 0.50 10/16	0.50	10/17/2016	10/17/2016	\$998,879	\$998,731	3130A3CW2
\$10,324,817	FED HOME LOAN BANK 5.125 10/16	5.13	10/19/2016	10/19/2016	\$10,317,517	\$10,316,930	3133XHK68
\$14,996,835	FED HOME LOAN BANK 0.375 10/16	0.38	10/21/2016	10/21/2016	\$14,997,726	\$14,995,380	3130A6NS2
\$10,000,000	FED HOME LOAN BANK 0.40 10/16	0.40	10/28/2016	10/28/2016	\$10,000,000	\$9,993,310	3130A6PZ4
\$5,004,567	FED HOME LOAN BANK 0.625 11/16	0.63	11/23/2016	11/23/2016	\$5,003,521	\$4,998,780	3130A3J70
\$7,202,023	FED HOME LOAN BANK 1.625 12/16	1.63	12/9/2016	12/9/2016	\$7,197,880	\$7,209,266	313371PV2
\$10,072,760	FED HOME LOAN BANK 1.625 12/16	1.63	12/9/2016	12/9/2016	\$10,066,965	\$10,082,890	313371PV2
\$5,121,035	FED HOME LOAN BANK 3.5 12/16	3.50	12/9/2016	12/9/2016	\$5,114,087	\$5,115,635	3133XVRJ2
\$1,568,784	FED HOME LOAN BANK 5.00 12/16	5.00	12/9/2016	12/9/2016	\$1,554,746	\$1,555,136	3133XHVS8
\$4,580,796	FED HOME LOAN BANK 4.75 12/16	4.75	12/16/2016	12/16/2016	\$4,552,174	\$4,556,856	3133XHZK1
\$20,000,000	FED HOME LOAN BANK VAR 8/17	0.42	2/21/2016	8/21/2017	\$20,000,000	\$19,950,920	3130A6C54
\$20,001,980	FED HOME LOAN BANK VAR 8/17	0.43	2/25/2016	8/25/2017	\$20,001,547	\$19,953,040	3130A6DC8
\$5,067,566	FED HOME LOAN BANK VAR 1/17	0.53	4/17/2016	1/17/2017	\$5,068,860	\$5,069,787	313376T88
\$15,759,486	FED HOME LOAN BANK DISCOUNT NOTE 0.00 0 6/16	0.00	6/1/2016	6/1/2016	\$15,772,916	\$15,778,180	313384XP9
\$9,976,625	FED HOME LOAN BANK DISCOUN NOTE 0.00 06/09/1	0.00	6/9/2016	6/9/2016	\$9,988,175	\$9,985,270	313384XX2

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$4,983,569	FED HOME LOAN BANK DISCOUNT NOTE 0.00 6/16	0.00	6/10/2016	6/10/2016	\$4,988,264	\$4,992,580	313384XY0
\$9,968,492	FED HOME LOAN BANK DISCOUNT NOTE 0.00 06/20	0.00	6/20/2016	6/20/2016	\$9,977,833	\$9,984,020	313384YJ2
\$4,982,125	FED HOME LOAN BANK DISCOUNT NOTE 0.00 6/21/	0.00	6/21/2016	6/21/2016	\$4,987,075	\$4,991,950	313384YK9
\$9,969,000	FED HOME LOAN BANK DISCOUNT NOTE 0.00 07/01	0.00	7/1/2016	7/1/2016	\$9,974,833	\$9,981,960	313384YV5
\$2,551,303	FREDDIE MAC 0.40 3/16	0.40	3/15/2016	3/15/2016	\$2,550,257	\$2,550,135	3134G4VH8
\$20,399,278	FREDDIE MAC 5.25 4/16	5.25	4/18/2016	4/18/2016	\$19,650,020	\$19,649,364	3137EAAD1
\$8,498,644	FREDDIE MAC 5.25 4/16	5.25	4/18/2016	4/18/2016	\$8,285,485	\$8,284,476	3137EAAD1
\$3,163,527	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$3,159,449	\$3,158,663	3137EADQ9
\$3,780,889	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$3,777,043	\$3,775,793	3137EADQ9
\$10,016,600	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$10,005,839	\$10,002,100	3137EADQ9
\$2,126,215	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$2,124,159	\$2,123,446	3137EADQ9
\$15,016,200	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$15,006,053	\$15,003,150	3137EADQ9
\$1,814,958	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$1,813,732	\$1,813,381	3137EADQ9
\$3,121,336	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$3,119,294	\$3,118,655	3137EADQ9
\$1,806,931	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$1,805,749	\$1,805,379	3137EADQ9
\$12,467,368	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$12,467,119	\$12,467,618	3137EADQ9
\$7,040,839	FREDDIE MAC 0.40 5/16	0.40	5/27/2016	5/27/2016	\$7,037,228	\$7,035,492	3134G5RF4
\$1,601,264	FREDDIE MAC 0.40 5/16	0.40	5/27/2016	5/27/2016	\$1,600,482	\$1,600,112	3134G5RF4
\$2,250,797	FREDDIE MAC 0.40 5/16	0.40	5/27/2016	5/27/2016	\$2,250,322	\$2,250,158	3134G5RF4
\$5,000,600	FREDDIE MAC 0.40 5/16	0.40	5/27/2016	5/27/2016	\$5,000,261	\$5,000,350	3134G5RF4
\$10,200,330	FREDDIE MAC 2.50 5/16	2.50	5/27/2016	5/27/2016	\$10,066,969	\$10,063,130	3137EACT4
\$5,105,572	FREDDIE MAC 2.50 5/16	2.50	5/27/2016	5/27/2016	\$5,048,488	\$5,045,653	3137EACT4
\$1,362,338	FREDDIE MAC 2.50 5/16	2.50	5/27/2016	5/27/2016	\$1,347,287	\$1,346,447	3137EACT4
\$1,199,491	FREDDIE MAC 2.50 5/16	2.50	5/27/2016	5/27/2016	\$1,187,057	\$1,186,443	3137EACT4
\$1,007,184	FREDDIE MAC 2.50 5/16	2.50	5/27/2016	5/27/2016	\$1,006,511	\$1,006,313	3137EACT4
\$5,250,640	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$5,116,641	\$5,113,775	3137EAAG4
\$10,483,900	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$10,233,607	\$10,227,550	3137EAAG4
\$3,162,921	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$3,091,332	\$3,089,743	3137EAAG4
\$10,421,627	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$10,233,004	\$10,227,550	3137EAAG4
\$7,674,729	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$7,615,925	\$7,609,317	3137EACW7
\$1,442,322	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$1,432,295	\$1,431,346	3137EACW7
\$6,242,576	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$6,208,795	\$6,207,202	3137EACW7
\$2,661,014	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$2,649,087	\$2,645,974	3137EACW7
\$5,055,690	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$5,040,538	\$5,039,950	3137EACW7
\$5,055,081	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$5,040,380	\$5,039,950	3137EACW7
\$4,277,706	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$4,268,073	\$4,268,838	3137EACW7
\$3,900,944	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$3,892,160	\$3,892,857	3137EACW7
\$5,783,793	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$5,777,056	\$5,780,823	3137EACW7
\$5,041,695	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$5,038,005	\$5,039,950	3137EACW7
\$9,212,288	FREDDIE MAC 0.875 10/16	0.88	10/14/2016	10/14/2016	\$9,211,612	\$9,217,377	3137EADS5
\$4,143,200	FREDDIE MAC 5.35 11/16	5.35	11/1/2016	11/1/2016	\$4,139,633	\$4,139,532	3128X2RE7
\$14,997,000	FREDDIE MAC VAR 12/16	0.41	2/12/2016	12/12/2016	\$14,998,707	\$14,989,245	3134G5UB9
\$14,995,415	FREDDIE MAC VAR 4/17	0.47	2/27/2016	4/27/2017	\$14,996,226	\$14,985,015	3134G75N7
\$15,552,855	FREDDIE MAC VAR 4/16	4.25	4/1/2016	4/1/2016	\$15,096,428	\$15,096,030	3134G2CV2

\$1,853,695,262.25

\$1,846,565,491.14

\$1,845,673,014.65

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>BNY MELLON MONEY DEPOSIT (0.00%)</b>							
\$638	BNYMELLON LATE MONEY DEPOSIT 0.01 2/16	0.01	2/1/2016	2/1/2016	\$638	\$638	n/a
\$638					\$638	\$638	
<b>US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (1.52%)</b>							
\$14,042,700	OVERSEAS PRI INV 0.61 3/16	0.61	3/17/2016	3/17/2016	\$14,042,700	\$14,118,292	690353E45
\$5,012,750	OVERSEAS PRI INV 0.51 4/16	0.51	4/30/2016	4/30/2016	\$5,012,750	\$5,033,758	690353E86
\$14,888,181	OVERSEAS PRI INV 0.52 5/16	0.52	5/2/2016	5/2/2016	\$14,888,181	\$14,934,498	690353F69
\$5,052,958	OVERSEAS PRI INV 0.52 5/16	0.52	5/2/2016	5/2/2016	\$5,052,958	\$5,068,663	690353F85
\$12,000,000	OVERSEAS PRI INV 0.87 11/16	0.87	5/18/2016	11/18/2016	\$12,000,000	\$12,018,696	690353J99
\$8,000,000	OVERSEAS PRI INV 0.65 6/16	0.65	6/10/2016	6/10/2016	\$8,000,000	\$8,000,000	690353K55
\$6,951,719	PRIVATE EXPT FDG 5.00 12/16	5.00	6/15/2016	12/15/2016	\$6,943,303	\$6,937,917	742651DD1
\$10,069,180	PRIVATE EXPT FDG 2.125 7/16	2.13	7/15/2016	7/15/2016	\$10,067,145	\$10,062,600	742651DL3
\$76,017,488					\$76,007,038	\$76,174,424	
<b>REPURCHASE AGREEMENTS (6.11%)</b>							
\$205,000,000	MERRILL LYNCH 0.31 2/16	0.31	2/1/2016	2/1/2016	\$205,000,000	\$205,000,000	n/a
\$100,000,000	RBC CAPITAL MARKETS 0.29 2/16	0.29	2/1/2016	2/1/2016	\$100,000,000	\$100,000,000	n/a
\$305,000,000					\$305,000,000	\$305,000,000	
<b>DEPOSIT INSTRUMENTS (48.29%)</b>							
\$100,000,000	BANK OF TOKYO-MITS 0.32 9/16 (2)	0.32	2/1/2016	9/23/2016	\$100,000,000	\$100,000,000	n/a
\$225,000,000	BB&T COMPANY 0.57 9/16 (2)	0.57	2/1/2016	9/23/2016	\$225,000,000	\$225,000,000	n/a
\$225,000,000	CITIZENS BANK PA 0.43 9/16 (2)(8)	0.43	2/1/2016	9/23/2016	\$225,000,000	\$225,000,000	n/a
\$50,000,000	CREDIT SUISSE ICA 0.27 9/16 (2)	0.27	2/1/2016	9/23/2016	\$50,000,000	\$50,000,000	n/a
\$350,000,000	DZ BANK 0.26 2/16	0.26	2/1/2016	2/1/2016	\$350,000,000	\$350,000,000	n/a
\$90,000,000	FEDERALLY INSURED CUST ACCT 0.30 9/16 (3)	0.30	2/1/2016	9/23/2016	\$90,000,000	\$90,000,000	n/a
\$250,000,000	PEOPLES UNITED BANK 0.43 9/16 (2)(8)	0.43	2/1/2016	9/23/2016	\$250,000,000	\$250,000,000	n/a
\$23,000,000	PNC BANK NA 0.28 9/16 (2)	0.45	2/1/2016	9/23/2016	\$23,000,000	\$23,000,000	n/a
\$250,000,000	SANTANDER BANK NA 0.43 9/16 (2)(8)	0.43	2/1/2016	9/23/2016	\$250,000,000	\$250,000,000	n/a
\$25,000,000	SUMITOMO BANK 0.50 9.16 (2)	0.49	2/1/2016	9/23/2016	\$25,000,000	\$25,000,000	n/a
\$348,517,000	SVENSKA HANDELSBANK 0.27 2/16	0.27	2/1/2016	2/1/2016	\$348,517,000	\$348,517,000	n/a
\$30,000,000	TD BANK NA 0.55 5/16 (2)	0.55	2/1/2016	5/3/2016	\$30,000,000	\$30,000,000	n/a
\$50,000,000	TD BANK NA 0.56 4/16 (2)	0.56	2/1/2016	4/4/2016	\$50,000,000	\$50,000,000	n/a
\$95,000,000	TD BANK NA 0.54 3/16 (2)	0.54	2/1/2016	3/22/2016	\$95,000,000	\$95,000,000	n/a
\$50,000,000	TD BANK AN 0.40 8/16 (2)	0.40	2/1/2016	8/17/2016	\$50,000,000	\$50,000,000	n/a
\$100,000,000	TD BANK NA 0.45 6/16 (2)	0.45	2/1/2016	6/17/2016	\$100,000,000	\$100,000,000	n/a
\$50,000,000	TD BANK NA 0.50 9/16 (2)	0.50	2/1/2016	9/15/2016	\$50,000,000	\$50,000,000	n/a
\$100,000,000	WEBSTER BANK 0.43 9/16 (3)(8)	0.43	2/1/2016	9/23/2016	\$100,000,000	\$100,000,000	n/a
\$2,411,517,000					\$2,411,517,000	\$2,411,517,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>BANK COMMERCIAL PAPER (7.01%)</b>							
\$150,000,000	U.S. BANK N.A. 0.32 2/16 (2)	0.32	2/1/2016	2/17/2016	\$150,000,000	\$150,000,000	n/a
\$200,000,000	U.S. BANK N.A. 0.32 2/16 (2)	0.32	2/1/2016	2/10/2016	\$200,000,000	\$200,000,000	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
<b>GOVERNMENT MONEY MARKET FUNDS (0.09%)</b>							
\$4,299,344	MORGAN STANLEY GOVT FUND 0.21 2/16	0.21	2/1/2016	2/1/2016	\$4,299,344	\$4,299,344	n/a
\$4,299,344					\$4,299,344	\$4,299,344	

<b>\$5,000,529,733</b>					<b>\$4,993,389,511</b>	<b>\$4,992,664,421</b>	
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Fund Net Asset Value = \$1.008 per unit (4)

Effective 7-Day Net Yield = 0.38% (5)

Effective 7-Day Gross Yield = 0.42%

WAM(R) = 39 Days (6)

WAM(F) = 102 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 two day or a weekly put option, and thus is calculated as 2, 6 or 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, Citizens Bankd PA, 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.