

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND  
LIST OF INVESTMENTS AS OF JUNE 30, 2015 (UNAUDITED)**

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (29.33%)</b>							
\$15,056,850	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$15,000,144	\$15,000,165	3135G0LN1
\$2,835,622	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$2,825,027	\$2,825,031	3135G0LN1
\$2,328,213	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$2,320,021	\$2,320,026	3135G0LN1
\$3,661,252	FANNIE MAE 2.375 7/15	2.38	7/28/2015	7/28/2015	\$3,581,798	\$3,581,836	31398AU34
\$15,350,830	FANNIE MAE 2.375 7/15	2.38	7/28/2015	7/28/2015	\$15,024,288	\$15,024,480	31398AU34
\$3,706,675	FANNIE MAE 2.375 7/15	2.38	7/28/2015	7/28/2015	\$3,706,436	\$3,706,038	31398AU34
\$1,004,587	FANNIE MAE 2.00 8/15	2.00	8/18/2015	8/18/2015	\$1,002,420	\$1,002,405	3136FPAB3
\$1,008,470	FANNIE MAE 1.875 9/15	1.88	9/9/2015	9/9/2015	\$1,003,171	\$1,003,282	3136FPDY0
\$1,753,477	FANNIE MAE 2.00 9/15	2.00	9/21/2015	9/21/2015	\$1,738,879	\$1,739,257	31398A3T7
\$2,783,930	FANNIE MAE 2.00 9/15	2.00	9/21/2015	9/21/2015	\$2,761,174	\$2,761,523	31398A3T7
\$1,436,975	FANNIE MAE 0.50 9/15	0.50	9/28/2015	9/28/2015	\$1,436,273	\$1,434,733	3135G0NV1
\$15,967,776	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$15,514,822	\$15,512,580	31359MZC0
\$10,417,400	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$10,121,885	\$10,120,420	31359MZC0
\$15,588,255	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$15,182,325	\$15,180,630	31359MZC0
\$10,392,700	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$10,121,714	\$10,120,420	31359MZC0
\$16,748,476	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$16,627,450	\$16,624,814	31359MZC0
\$5,073,750	FANNIE MAE 1.625 10/15	1.63	10/26/2015	10/26/2015	\$5,023,258	\$5,023,645	31398A4M1
\$15,010,979	FANNIE MAE 0.375 12/15	0.38	12/21/2015	12/21/2015	\$15,005,458	\$15,010,680	3135G0SB0
\$5,044,442	FANNIE MAE 0.375 12/15	0.38	12/21/2015	12/21/2015	\$5,043,076	\$5,042,588	3135G0SB0
\$1,524,555	FANNIE MAE 2.00 3/16	2.00	3/10/2016	3/10/2016	\$1,516,790	\$1,517,667	3136FPET0
\$1,183,519	FANNIE MAE 2.25 3/16	2.25	3/15/2016	3/15/2016	\$1,175,479	\$1,176,049	3135G0AL7
\$15,581,700	FANNIE MAE 5.00 3/16	5.00	3/15/2016	3/15/2016	\$15,498,600	\$15,497,820	31359MH89
\$1,919,736	FANNIE MAE 5.00 3/16	5.00	3/15/2016	3/15/2016	\$1,911,197	\$1,911,398	31359MH89
\$15,312,000	FANNIE MAE 2.375 4/16	2.38	4/11/2016	4/11/2016	\$15,232,775	\$15,239,235	3135G0BA0
\$10,005,260	FANNIE MAE VAR 8/16	0.21	7/26/2015	8/26/2016	\$10,002,964	\$10,007,130	3135G0YQ0
\$5,020,695	FANNIE MAE VAR 8/15	0.45	8/24/2015	8/24/2015	\$5,001,725	\$5,002,080	3136FRT60
\$2,198,974	FED FARM CREDIT 0.35 7/15	0.35	7/30/2015	7/30/2015	\$2,195,292	\$2,195,459	3133ECHV9
\$4,949,307	FED FARM CREDIT 0.18 8/15	0.18	8/5/2015	8/5/2015	\$4,949,938	\$4,950,342	3133EDKW1
\$7,499,362	FED FARM CREDIT 0.20 8/15	0.20	8/14/2015	8/14/2015	\$7,499,886	\$7,500,698	3133EDFC1
\$3,005,765	FED FARM CREDIT 0.40 8/15	0.40	8/26/2015	8/26/2015	\$3,000,826	\$3,001,170	3133ECY65
1,002,170	FED FARM CREDIT 0.55 9/15	0.55	9/15/2015	9/15/2015	\$1,000,660	\$1,000,585	3133EAQV3
\$2,001,800	FED FARM CREDIT 0.375 10/15	0.38	10/7/2015	10/7/2015	\$2,001,336	\$2,001,236	3133ED4A7
\$2,880,507	FED FARM CREDIT 4.875 11/15	4.88	11/16/2015	11/16/2015	\$2,791,408	\$2,791,096	31331YEM8
\$12,531,625	FED FARM CREDIT 0.43 11/15	0.43	11/16/2015	11/16/2015	\$12,511,190	\$12,511,325	3133ECBJ2
\$2,000,000	FED FARM CREDIT 0.21 11/15	0.21	11/27/2015	11/27/2015	\$2,000,000	\$2,000,024	3133EDM82
\$1,016,012	FED FARM CREDIT 1.75 12/15	1.75	12/1/2015	12/1/2015	\$1,006,266	\$1,006,668	31331J3T8
\$10,001,845	FED FARM CREDIT 0.25 12/15	0.25	12/2/2015	12/2/2015	\$10,000,725	\$10,003,650	3133EDWU2
\$1,008,778	FED FARM CREDIT 1.81 12/15	1.81	12/8/2015	12/8/2015	\$1,006,987	\$1,006,932	31331J4P5
\$5,944,941	FED FARM CREDIT 0.29 12/15	0.29	12/10/2015	12/10/2015	\$5,944,956	\$5,945,077	3133EDBM3
5,006,711	FED FARM CREDIT 0.50 5/16	0.50	5/4/2016	5/4/2016	\$5,006,302	\$5,004,680	3133ED6D9
\$5,520,000	FED FARM CREDIT 0.39 5/16	0.39	5/9/2016	5/9/2016	\$5,520,000	\$5,517,858	3133ECNX8
\$5,015,220	FED FARM CREDIT 0.65 5/16	0.65	5/9/2016	5/9/2016	\$5,012,153	\$5,011,515	3133ECWT7

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$1,045,647	FED FARM CREDIT 4.55 7/15	4.55	7/20/2015	7/20/2015	\$1,002,270	\$1,002,338	31331SQ97
\$1,520,340	FED FARM CREDIT 1.50 11/15	1.50	11/16/2015	11/16/2015	\$1,507,329	\$1,507,026	31331J2S1
\$10,133,684	FED FARM CREDIT 1.50 11/15	1.50	11/16/2015	11/16/2015	\$10,097,721	\$10,097,074	31331J2S1
\$1,028,520	FED FARM CREDIT 5.25 1/16	5.25	1/6/2016	1/6/2016	\$1,025,668	\$1,025,209	31331V3M6
\$14,995,650	FED FARM CREDIT VAR 12/16	0.18	7/1/2015	12/1/2016	\$14,996,820	\$15,006,840	3133EEFN5
\$5,502,607	FED FARM CREDIT VAR 5/16	0.21	7/2/2015	5/2/2016	\$5,501,050	\$5,503,570	3133ECNB6
\$1,099,844	FED FARM CREDIT VAR 8/15	0.18	7/3/2015	8/3/2015	\$1,099,991	\$1,100,063	3133ECKN3
\$24,997,390	FED FARM CREDIT VAR 1/16	0.21	7/4/2015	1/4/2016	\$24,999,352	\$25,004,950	3133ED6A5
\$24,997,400	FED FARM CREDIT VAR 1/16	0.21	7/4/2015	1/4/2016	\$24,999,350	\$25,004,950	3133ED6A5
\$3,446,447	FED FARM CREDIT VAR 6/17	0.21	7/5/2015	6/5/2017	\$3,446,339	\$3,445,169	3133EDMX7
\$25,054,648	FED FARM CREDIT VAR 12/16	0.28	7/6/2015	12/6/2016	\$25,038,282	\$25,038,425	31331K2G4
\$4,601,932	FED FARM CREDIT VAR 4/17	0.25	7/10/2015	4/10/2017	\$4,601,646	\$4,600,718	3133EDX64
\$6,002,571	FED FARM CREDIT VAR 10/16	0.21	7/11/2015	10/11/2016	\$6,001,624	\$6,004,422	3133EDJA1
\$16,062,519	FED FARM CREDIT VAR 10/16	0.22	7/11/2015	10/11/2016	\$16,057,896	\$16,063,947	3133ED4J8
\$25,005,192	FED FARM CREDIT VAR 9/15	0.19	7/14/2015	9/14/2015	\$25,000,524	\$25,003,350	3133ECHK3
\$15,007,902	FED FARM CREDIT VAR 9/16	0.21	7/14/2015	9/14/2016	\$15,004,573	\$15,010,935	3133EDH21
\$25,015,803	FED FARM CREDIT VAR 6/17	0.22	7/20/2015	6/20/2017	\$25,014,932	\$25,019,700	3133EECD0
\$14,996,955	FED FARM CREDIT VAR 10/15	0.21	7/22/2015	10/22/2015	\$14,999,529	\$15,002,160	3133ED5G3
\$19,993,788	FED FARM CREDIT VAR 2/17	0.19	7/23/2015	2/23/2017	\$19,995,039	\$20,009,160	3133EELD0
\$4,002,950	FED FARM CREDIT VAR 2/17	0.24	7/27/2015	2/27/2017	\$4,002,350	\$4,005,084	3133EDFW7
\$4,503,320	FED FARM CREDIT VAR 2/17	0.24	7/27/2015	2/27/2017	\$4,502,655	\$4,505,720	3133EDFW7
\$25,004,000	FED FARM CREDIT VAR 3/17	0.21	7/29/2015	3/29/2017	\$25,003,344	\$25,017,425	3133EDZW5
\$4,505,679	FED FARM CREDIT VAR 7/16	0.25	7/29/2015	7/29/2016	\$4,502,944	\$4,502,579	3133EDEE8
\$9,995,760	FED FARM CREDIT VAR 1/17	0.20	7/30/2015	1/30/2017	\$9,996,778	\$10,005,740	3133EEGU8
\$24,990,000	FED FARM CREDIT VAR 5/16	0.15	8/5/2015	5/5/2016	\$24,995,720	\$24,992,875	3133EDL42
\$1,000,640	FED FARM CREDIT VAR 2/16	0.26	8/26/2015	2/26/2016	\$1,000,202	\$1,000,541	3133ECYA6
\$24,998,625	FED FARM CREDIT VAR 12/15	0.20	9/2/2015	12/2/2015	\$24,999,710	\$24,997,200	3133EDAW2
\$14,995,260	FED FARM CREDIT VAR 9/16	0.19	9/19/2015	9/19/2016	\$14,997,222	\$14,996,745	3133EDNQ1
\$9,995,810	FED FARM CREDIT VAR 9/16	0.19	9/19/2015	9/19/2016	\$9,997,525	\$9,997,830	3133EDNQ1
\$2,060,919	FED FARM CREDIT VAR 9/16	0.28	9/19/2015	9/19/2016	\$2,059,668	\$2,058,794	3133ED2E1
\$19,985,600	FED FARM CREDIT VAR 3/16	0.14	9/29/2015	3/29/2016	\$19,993,965	\$19,994,100	3133EDMK5
\$7,495,308	FED HOME LOAN BANK 0.125 8/15	0.13	8/28/2015	8/28/2015	\$7,498,957	\$7,499,970	3130A2WK8
\$3,999,018	FED HOME LOAN BANK 0.125 9/15	0.13	9/2/2015	9/2/2015	\$3,999,676	\$4,000,036	3130A2WV4
\$25,005,575	FED HOME LOAN BANK 0.19 10/15	0.19	10/14/2015	10/14/2015	\$25,001,631	\$25,004,050	3130A3CC6
\$3,199,734	FED HOME LOAN BANK 0.18 10/15	0.18	10/27/2015	10/27/2015	\$3,199,881	\$3,200,064	3130A3Z56
\$4,999,581	FED HOME LOAN BANK 0.18 10/15	0.18	10/28/2015	10/28/2015	\$4,999,813	\$5,000,085	3130A3ZB3
\$1,004,252	FED HOME LOAN BANK 0.625 10/15	0.63	10/30/2015	10/30/2015	\$1,001,398	\$1,001,608	3133796P9
\$10,000,226	FED HOME LOAN BANK 0.22 11/15	0.22	11/23/2015	11/23/2015	\$10,000,112	\$10,002,310	3130A23R5
\$9,998,900	FED HOME LOAN BANK 0.22 11/15	0.22	11/23/2015	11/23/2015	\$9,999,475	\$10,004,830	3130A22A3
\$14,985,000	FED HOME LOAN BANK 0.125 11/15	0.13	11/25/2015	11/25/2015	\$14,993,942	\$14,995,965	3130A3KK9
\$9,992,900	FED HOME LOAN BANK 0.16 12/15	0.16	12/1/2015	12/1/2015	\$9,997,164	\$9,998,250	3130A3E75
\$6,280,646	FED HOME LOAN BANK 1.375 12/15	1.38	12/11/2015	12/11/2015	\$6,256,604	\$6,257,202	313371NW2
\$2,570,526	FED HOME LOAN BANK 1.625 12/15	1.63	12/11/2015	12/11/2015	\$2,560,584	\$2,560,173	313371VF0
\$2,082,349	FED HOME LOAN BANK 2.375 12/15	2.38	12/11/2015	12/11/2015	\$2,069,105	\$2,068,965	313372C28

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$9,998,001	FED HOME LOAN BANK 0.17 7/15	0.17	7/22/2015	7/22/2015	\$9,999,885	\$10,000,290	3130A2LJ3
\$5,025,500	FED HOME LOAN BANK 0.67 7/15	0.67	7/30/2015	7/30/2015	\$5,001,926	\$5,002,105	313376VZ5
\$15,000,000	FED HOME LOAN BANK 0.20 8/15	0.20	8/19/2015	8/19/2015	\$15,000,000	\$15,001,800	3130A2PQ3
\$7,466,714	FED HOME LOAN BANK 0.375 8/15	0.38	8/28/2015	8/28/2015	\$7,461,545	\$7,463,200	313383V81
\$9,998,400	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$9,999,636	\$10,000,510	3130A2S31
\$4,998,927	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$4,999,841	\$5,000,555	3130A2S23
\$9,999,197	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$9,999,880	\$10,001,110	3130A2S23
\$2,999,754	FED HOME LOAN BANK 0.19 9/15	0.19	9/8/2015	9/8/2015	\$2,999,929	\$3,000,522	3130A2Y59
\$15,244,838	FED HOME LOAN BANK 1.75 9/15	1.75	9/11/2015	9/11/2015	\$15,045,317	\$15,047,415	313370JB5
\$4,034,739	FED HOME LOAN BANK 1.75 9/15	1.75	9/11/2015	9/11/2015	\$4,012,569	\$4,012,644	313370JB5
\$2,316,613	FED HOME LOAN BANK 1.75 9/15	1.75	9/11/2015	9/11/2015	\$2,312,208	\$2,312,286	313370JB5
\$14,999,426	FED HOME LOAN BANK 0.16 9/15	0.16	9/25/2015	9/25/2015	\$14,999,767	\$15,000,495	3130A4FN7
\$18,505,365	FED HOME LOAN BANK 0.19 9/15	0.19	9/29/2015	9/29/2015	\$18,503,524	\$18,503,238	3130A2XB7
\$9,000,180	FED HOME LOAN BANK 0.20 9/15	0.20	9/29/2015	9/29/2015	\$9,000,052	\$9,002,502	3130A2XN1
\$10,002,300	FED HOME LOAN BANK 0.19 9/15	0.19	9/30/2015	9/30/2015	\$10,001,648	\$10,002,010	3130A3AS3
\$1,204,118	FED HOME LOAN BANK 0.50 11/15	0.50	11/20/2015	11/20/2015	\$1,201,466	\$1,201,462	313380L96
\$4,518,650	FED HOME LOAN BANK 0.50 11/15	0.50	11/20/2015	11/20/2015	\$4,510,009	\$4,510,487	313380L96
\$1,399,546	FED HOME LOAN BANK 0.20 12/15	0.20	12/1/2015	12/1/2015	\$1,399,750	\$1,400,420	3130A3FS8
\$10,006,900	FED HOME LOAN BANK 0.315 1/16	0.32	1/7/2016	1/7/2016	\$10,005,700	\$10,003,260	3130A2KD7
\$10,006,583	FED HOME LOAN BANK 0.315 1/16	0.32	1/7/2016	1/7/2016	\$10,005,438	\$10,003,260	3130A2KD7
\$20,594,067	FED HOME LOAN BANK 0.23 1/16	0.23	1/8/2016	1/8/2016	\$20,596,414	\$20,598,496	3130A3NV2
\$5,098,084	FED HOME LOAN BANK 0.23 1/16	0.23	1/8/2016	1/8/2016	\$5,098,800	\$5,099,628	3130A3NV2
\$10,002,260	FED HOME LOAN BANK 0.25 1/16	0.25	1/12/2016	1/12/2016	\$10,001,875	\$9,999,330	3130A3HM9
\$4,502,624	FED HOME LOAN BANK 0.32 1/16	0.32	1/22/2016	1/22/2016	\$4,502,260	\$4,502,079	3130A2P75
\$4,000,628	FED HOME LOAN BANK 0.34 1/16	0.34	1/25/2016	1/25/2016	\$4,000,374	\$4,002,320	3130A2QU3
\$9,998,900	FED HOME LOAN BANK 0.21 2/16	0.21	2/8/2016	2/8/2016	\$9,999,071	\$9,996,530	3130A5CA5
\$9,999,600	FED HOME LOAN BANK 0.23 2/16	0.23	2/12/2016	2/12/2016	\$9,999,661	\$9,997,480	3130A4XY3
\$5,000,000	FED HOME LOAN BANK 0.33 2/16	0.33	2/25/2016	2/25/2016	\$5,000,000	\$5,002,380	3130A46N7
\$17,406,612	FED HOME LOAN BANK 0.335 3/16	0.34	3/1/2016	3/1/2016	\$17,404,062	\$17,404,785	3130A42M3
\$10,000,000	FED HOME LOAN BANK 0.355 3/16	0.36	3/7/2016	3/7/2016	\$10,000,000	\$10,000,960	3130A44U3
\$10,001,350	FED HOME LOAN BANK 0.40 3/16	0.40	3/9/2016	3/9/2016	\$10,000,421	\$10,002,970	3130A46H0
\$4,002,080	FED HOME LOAN BANK 0.40 3/16	0.40	3/9/2016	3/9/2016	\$4,001,349	\$4,001,188	3130A46H0
\$9,872,397	FED HOME LOAN BANK 3.125 3/16	3.13	3/11/2016	3/11/2016	\$9,769,340	\$9,772,042	3133XXP43
\$19,996,088	FED HOME LOAN BANK 0.34 3/16	0.34	3/14/2016	3/14/2016	\$19,997,422	\$20,007,720	3130A4C26
\$8,992,908	FED HOME LOAN BANK 0.25 4/16	0.25	4/1/2016	4/1/2016	\$8,994,583	\$8,996,022	3130A4UL4
\$20,492,139	FED HOME LOAN BANK 0.33 4/16	0.33	4/1/2016	4/1/2016	\$20,494,443	\$20,502,132	3130A4KE1
\$4,997,008	FED HOME LOAN BANK 0.33 4/16	0.33	4/1/2016	4/1/2016	\$4,997,885	\$5,000,520	3130A4KE1
\$10,003,799	FED HOME LOAN BANK 0.35 4/16	0.35	4/6/2016	4/6/2016	\$10,003,039	\$10,004,450	3130A4MN9
\$15,820,650	FED HOME LOAN BANK 5.375 5/16	5.38	5/18/2016	5/18/2016	\$15,665,615	\$15,658,440	3133XFJF4
\$10,537,845	FED HOME LOAN BANK 5.375 5/16	5.38	5/18/2016	5/18/2016	\$10,441,801	\$10,438,960	3133XFJF4
\$13,639,370	FED HOME LOAN BANK 5.375 5/16	5.38	5/18/2016	5/18/2016	\$13,564,443	\$13,560,209	3133XFJF4
\$10,000,000	FED HOME LOAN BANK 0.375 5/16	0.38	5/23/2016	5/23/2016	\$10,000,000	\$9,997,410	3130A56H7
\$9,990,490	FED HOME LOAN BANK 0.25 5/16	0.25	5/26/2016	5/26/2016	\$9,991,425	\$9,985,950	3130A5FP9
\$2,001,372	FED HOME LOAN BANK 2.125 6/16	2.13	6/10/2016	6/10/2016	\$1,997,425	\$1,996,900	313373S26

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$4,001,456	FED HOME LOAN BANK 0.40 6/16	0.40	6/6/2016	6/6/2016	\$4,001,257	\$4,001,568	3130A22P0
\$25,000,000	FED HOME LOAN BANK VAR 10/15	0.22	7/7/2015	10/7/2015	\$25,000,000	\$25,003,850	3130A06X3
\$25,000,000	FED HOME LOAN BANK VAR 7/15	0.21	7/15/2015	7/15/2015	\$25,000,000	\$25,000,475	313383YD7
\$5,067,566	FED HOME LOAN BANK VAR 1/17	0.18	7/17/2015	1/17/2017	\$5,068,161	\$5,071,283	313376T88
\$50,000,000	FED HOME LOAN BANK VAR 8/15	0.20	8/19/2015	8/19/2015	\$50,000,000	\$50,002,850	313383VX6
\$20,000,000	FED HOME LOAN BANK VAR 8/15	0.22	8/26/2015	8/26/2015	\$20,000,000	\$20,001,880	313383X30
\$25,000,000	FED HOME LOAN BANK VAR 9/15	0.22	9/4/2015	9/4/2015	\$25,000,000	\$25,002,650	313383XK2
\$4,999,882	FED HOME LOAN DISCOUNT NOTE 0.00 7/15	0.00	7/17/2015	7/17/2015	\$4,999,889	\$4,999,955	313384JF7
\$1,201,656	FREDDIE MAC 0.30 7/15	0.30	7/8/2015	7/8/2015	\$1,200,029	\$1,200,056	3134G4TH1
\$5,423,947	FREDDIE MAC 4.375 7/15	4.38	7/17/2015	7/17/2015	\$5,207,539	\$5,207,897	3134A4VC5
\$2,927,044	FREDDIE MAC 4.375 7/15	4.38	7/17/2015	7/17/2015	\$2,865,182	\$2,865,445	3134A4VC5
\$10,419,520	FREDDIE MAC 4.75 1/16	4.75	7/19/2015	1/19/2016	\$10,246,346	\$10,249,090	3134A4ZT4
\$1,020,780	FREDDIE MAC 5.35 8/15	5.35	8/1/2015	8/1/2015	\$1,004,353	\$1,004,408	3128X2RL1
\$3,121,479	FREDDIE MAC 0.45 9/15	0.45	9/4/2015	9/4/2015	\$3,116,363	\$3,117,221	3134G3J76
\$10,189,384	FREDDIE MAC 0.45 9/15	0.45	9/4/2015	9/4/2015	\$10,185,648	\$10,187,258	3134G3J76
\$10,264,284	FREDDIE MAC 1.75 9/15	1.75	9/10/2015	9/10/2015	\$10,180,164	\$10,181,018	3137EACM9
\$3,173,258	FREDDIE MAC 1.75 9/15	1.75	9/10/2015	9/10/2015	\$3,150,273	\$3,150,599	3137EACM9
\$3,535,613	FREDDIE MAC 1.75 9/15	1.75	9/10/2015	9/10/2015	\$3,510,535	\$3,510,696	3137EACM9
\$1,985,867	FREDDIE MAC 1.75 9/15	1.75	9/10/2015	9/10/2015	\$1,982,092	\$1,982,039	3137EACM9
\$5,009,923	FREDDIE MAC 0.42 9/15	0.42	9/18/2015	9/18/2015	\$5,002,570	\$5,002,850	3134G36F2
\$20,399,278	FREDDIE MAC 5.25 4/16	5.25	10/18/2015	4/18/2016	\$20,211,311	\$20,212,859	3137EAAD1
\$3,163,527	FREDDIE MAC 0.50 5/16	0.50	11/13/2015	5/13/2016	\$3,162,504	\$3,162,298	3137EADQ9
\$12,695,511	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$12,306,554	\$12,307,040	3134A4VG6
\$2,575,081	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$2,497,472	\$2,497,626	3134A4VG6
\$2,196,982	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$2,163,708	\$2,163,931	3134A4VG6
\$5,009,150	FREDDIE MAC 0.45 11/15	0.45	11/24/2015	11/24/2015	\$5,004,575	\$5,005,545	3134G3W55
\$7,761,083	FREDDIE MAC 0.45 11/15	0.45	11/24/2015	11/24/2015	\$7,757,561	\$7,758,595	3134G3W55
\$10,200,330	FREDDIE MAC 2.50 5/16	2.50	11/27/2015	5/27/2016	\$10,191,093	\$10,193,980	3137EACT4
\$14,997,000	FREDDIE MAC VAR 12/16	0.18	7/12/2015	12/12/2016	\$14,997,825	\$15,004,620	3134G5UB9
\$15,552,855	FREDDIE MAC VAR 4/16	4.25	10/1/2015	4/1/2016	\$15,441,963	\$15,440,790	3134G2CV2
\$1,481,031,029.88					\$1,476,284,195.70	\$1,476,441,234.04	

<b>BNY MELLON MONEY DEPOSIT (0.80%)</b>							
\$40,287,785	BNY MELLON LATE MONEY DEPOSIT 0.01 7/15	0.01	7/1/2015	7/1/2015	\$40,287,785	\$40,287,785	n/a
\$40,287,785					\$40,287,785	\$40,287,785	

<b>US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (2.79%)</b>							
\$15,276,810	AID-EGYPT 4.45 9/15	4.45	9/15/2015	9/15/2015	\$15,131,485	\$15,124,065	038461AC3
\$75,000,000	FEDERALLY INSURED CUST ACCOUNT 0.15 10/15	0.15	7/1/2015	10/9/2015	\$75,000,000	\$75,000,000	99CEADJ18
\$11,273,967	OVERSEAS PRI INV 0.43 7/16	0.43	7/12/2015	7/12/2016	\$11,273,967	\$11,321,036	690353ZX8
\$14,000,000	OVERSEAS PRI INV 0.61 3/18	0.61	9/17/2015	3/17/2018	\$14,000,000	\$14,014,896	690353E45
\$5,000,000	OVERSEAS PRI INV 0.51 4/16	0.52	10/30/2015	4/30/2016	\$5,000,000	\$4,998,380	690353E86
\$5,040,000	OVERSEAS PRI INV 0.53 5/16	0.53	11/2/2015	5/2/2016	\$5,040,000	\$5,043,553	690353F85
\$14,850,000	OVERSEAS PRI INV 0.53 5/16	0.53	11/2/2015	5/2/2016	\$14,850,000	\$14,860,588	690353F69
\$140,440,777					\$140,295,451	\$140,362,518	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>REPURCHASE AGREEMENTS (9.93%)</b>							
\$250,000,000	MERRILL LYNCH REPO	0.10	7/1/2015	7/1/2015	\$250,000,000	\$250,000,000	n/a
\$250,000,000	RBC CAPITAL MARKETS REPO	0.06	7/1/2015	7/1/2015	\$250,000,000	\$250,000,000	n/a
\$500,000,000					\$500,000,000	\$500,000,000	
<b>DEPOSIT INSTRUMENTS (40.23%)</b>							
\$125,000,000	BB&T COMPANY	0.28	7/1/2015	10/9/2015	\$125,000,000	\$125,000,000	n/a
\$100,000,000	BB&T COMPANY	0.28	7/1/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$100,000,000	BANK OF TOKYO-MITS ICA	0.27	7/1/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$75,000,000	CITIZENS BANK PA, 0.28	0.28	7/1/2015	10/9/2015	\$75,000,000	\$75,000,000	n/a
\$100,000,000	CITIZENS BANK PA, 0.25	0.25	7/1/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$50,000,000	CITIZENS BANK PA, 0.25	0.25	7/1/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$50,000,000	CREDIT SUISSE ICA	0.25	7/1/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK, 0.28	0.28	7/1/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$100,000,000	PEOPLES UNITED BANK, 0.28	0.28	7/1/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK, 0.28	0.28	7/1/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK, 0.28	0.28	7/1/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$200,000,000	SANTANDER BANK NA, 0.30	0.30	7/1/2015	10/9/2015	\$200,000,000	\$200,000,000	n/a
\$50,000,000	SANTANDER BANK NA, 0.30	0.30	7/1/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$450,000,000	SVENSKA HANDELSBANK	0.05	7/1/2015	7/1/2015	\$450,000,000	\$450,000,000	n/a
\$30,000,000	TD BANK, NA	0.40	7/1/2015	12/21/2015	\$30,000,000	\$30,000,000	n/a
\$100,000,000	TD BANK, NA	0.33	7/1/2015	9/21/2015	\$100,000,000	\$100,000,000	n/a
\$30,000,000	TD BANK, NA	0.33	7/1/2015	9/25/2015	\$30,000,000	\$30,000,000	n/a
\$50,000,000	TD BANK, NA	0.35	7/1/2015	9/15/2015	\$50,000,000	\$50,000,000	n/a
\$100,000,000	TD BANK, NA	0.45	7/1/2015	6/17/2016	\$100,000,000	\$100,000,000	n/a
\$65,000,000	TD BANK, NA	0.40	7/1/2015	12/18/2015	\$65,000,000	\$65,000,000	n/a
\$100,000,000	WEBSTER BANK, 0.28	0.28	7/1/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$2,025,000,000					\$2,025,000,000	\$2,025,000,000	
<b>BANK COMMERCIAL PAPER (6.95%)</b>							
\$200,000,000	US BANK	0.13	7/1/2015	7/10/2015	\$200,000,000	\$200,000,000	n/a
\$150,000,000	US BANK	0.13	7/1/2015	7/24/2015	\$150,000,000	\$150,000,000	n/a
\$350,000,000.00					\$350,000,000.00	\$350,000,000.00	
<b>GOVERNMENT MONEY MARKET FUNDS (9.96%)</b>							
\$250,000,930	MORGAN STANLEY GOVT FUND	0.04	7/1/2015	7/1/2015	\$250,000,930	\$250,000,930	n/a
\$251,169,385	WESTERN ASSET MGMT GOVT FUND	0.04	7/1/2015	7/1/2015	\$251,169,385	\$251,169,385	n/a
\$501,170,315					\$501,170,315	\$501,170,315	
<b>\$5,037,929,907</b>					<b>\$5,033,037,747</b>	<b>\$5,033,261,852</b>	

Fund Net Asset Value = \$1.09 per unit (4)

Effective 7-Day Net Yield = 0.16% (5)

Effective 7-Day Gross Yield = 0.20%

WAM(R) = 37 Days (6)

WAM(F) = 70 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 6 and 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.