

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (29.86%)							
\$1,890,652	FANNIE MAE 2.00 9/16	2.00	9/9/2016	9/9/2016	\$1,890,580	\$1,890,637	3136G25K9
\$8,846,735	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$8,431,267	\$8,430,745	31359MW41
\$10,468,000	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$10,017,951	\$10,017,520	31359MW41
\$1,059,018	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$1,013,808	\$1,013,773	31359MW41
\$10,470,015	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$10,027,336	\$10,026,536	31359MW41
\$10,362,082	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$10,017,480	\$10,017,520	31359MW41
\$5,177,500	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$5,008,689	\$5,008,760	31359MW41
\$5,171,943	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$5,008,536	\$5,008,760	31359MW41
\$8,708,062	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$8,442,362	\$8,442,766	31359MW41
\$7,513,170	FANNIE MAE 0.625 9/16	0.63	9/26/2016	9/26/2016	\$7,500,910	\$7,500,518	3135G0VX8
\$1,584,859	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$1,572,888	\$1,573,055	3135G0CM3
\$2,675,865	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$2,658,351	\$2,658,783	3135G0CM3
\$2,651,606	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$2,632,496	\$2,632,765	3135G0CM3
\$10,080,850	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$10,006,346	\$10,006,710	3135G0CM3
\$5,018,440	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$5,001,872	\$5,003,355	3135G0CM3
\$2,007,440	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$2,000,980	\$2,001,342	3135G0CM3
\$5,997,006	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$5,978,434	\$5,979,009	3135G0CM3
\$2,758,813	FANNIE MAE 1.375 11/16	1.38	11/15/2016	11/15/2016	\$2,748,321	\$2,750,471	3135G0ES8
\$1,000,340	FANNIE MAE 0.625 11/16	0.63	11/28/2016	11/28/2016	\$1,000,130	\$1,000,584	3136G07E5
\$10,245,500	FANNIE MAE 4.875 12/16	4.88	12/15/2016	12/15/2016	\$10,122,750	\$10,128,850	31359M2D4
\$10,407,700	FANNIE MAE 5.00 2/17	5.00	2/13/2017	2/13/2017	\$10,192,201	\$10,202,340	31359M4D2
\$5,796,486	FANNIE MAE 5.00 2/17	5.00	2/13/2017	2/13/2017	\$5,687,772	\$5,693,926	31359M4D2
\$16,307,923	FANNIE MAE 5.00 2/17	5.00	2/13/2017	2/13/2017	\$16,011,704	\$16,027,876	31359M4D2
\$5,004,450	FANNIE MAE 0.75 4/17	0.75	4/20/2017	4/20/2017	\$5,002,879	\$5,004,945	3135G0ZB2
\$4,181,920	FANNIE MAE 5.00 5/17	5.00	5/11/2017	5/11/2017	\$4,119,385	\$4,122,572	31359M7X5
\$1,487,454	FANNIE MAE 5.00 5/17	5.00	5/11/2017	5/11/2017	\$1,469,554	\$1,470,728	31359M7X5
\$6,708,086	FANNIE MAE 5.375 6/17	5.38	6/12/2017	6/12/2017	\$6,644,073	\$6,645,822	31398ADM1
\$1,137,878	FANNIE MAE 5.375 6/17	5.38	6/12/2017	6/12/2017	\$1,127,679	\$1,127,851	31398ADM1
\$16,964,300	FANNIE MAE VAR 10/17	0.51	9/5/2016	10/5/2017	\$16,975,775	\$16,994,203	3135G0F57
\$24,995,153	FANNIE MAE VAR 8/17	0.52	9/16/2016	8/16/2017	\$24,997,583	\$24,997,925	3135G0F24
\$25,000,000	FANNIE MAE VAR 12/17	0.60	9/20/2016	12/20/2017	\$25,000,000	\$25,019,200	3135G0L27
\$3,994,648	FANNIE MAE VAR 7/17	0.53	9/20/2016	7/20/2017	\$3,996,628	\$4,000,708	3135G0F81
\$5,004,850	FANNIE MAE VAR 10/16	0.73	10/3/2016	10/3/2016	\$5,000,532	\$5,001,685	3136FTBZ1
\$9,996,343	FED FARM CREDIT 0.40 11/16	0.40	11/3/2016	11/3/2016	\$9,999,371	\$9,999,410	3133EFMW4
\$2,071,204	FED FARM CREDIT 4.65 12/16	4.65	12/12/2016	12/12/2016	\$2,021,424	\$2,024,880	31331GAZ2
\$2,300,000	FED FARM CREDIT 0.68 1/17	0.68	1/30/2017	1/30/2017	\$2,300,000	\$2,300,053	3133EEAE0
14,995,650	FED FARM CREDIT VAR 12/16	0.49	9/1/2016	12/1/2016	\$14,999,442	\$15,004,785	3133EEFN5
\$3,191,296	FED FARM CREDIT VAR 6/18	0.54	9/1/2016	6/1/2018	\$3,192,684	\$3,194,054	3133EEQ78
\$3,446,447	FED FARM CREDIT VAR 6/17	0.53	9/5/2016	6/5/2017	\$3,445,526	\$3,445,148	3133EDMX7
5,003,200	FED FARM CREDIT VAR 6/17	0.53	9/5/2016	6/5/2017	\$5,001,362	\$5,000,215	3133EDMX7
\$6,015,842	FED FARM CREDIT VAR 6/17	0.53	9/5/2016	6/5/2017	\$6,015,372	\$6,015,259	3133EDMX7
\$25,054,648	FED FARM CREDIT VAR 12/16	0.59	9/6/2016	12/6/2016	\$25,007,014	\$25,014,550	31331K2G4
\$19,918,400	FED FARM CREDIT VAR 3/18	0.52	9/9/2016	3/9/2018	\$19,940,440	\$19,957,100	3133EEV80

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	0.54	9/11/2016	10/11/2016	\$16,050,675	\$16,053,451	3133ED4J8
\$6,002,571	FED FARM CREDIT VAR 10/16	0.53	9/11/2016	10/11/2016	\$6,000,139	\$6,001,008	3133EDJA1
\$14,995,545	FED FARM CREDIT VAR 10/17	0.52	9/13/2016	10/13/2017	\$14,997,499	\$14,995,410	3133EFJT5
\$9,997,100	FED FARM CREDIT VAR 10/17	0.52	9/13/2016	10/13/2017	\$9,998,372	\$9,996,940	3133EFJT5
\$3,496,675	FED FARM CREDIT VAR 10/17	0.52	9/13/2016	10/13/2017	\$3,497,456	\$3,498,929	3133EFJT5
\$9,998,000	FED FARM CREDIT VAR 6/18	0.62	9/13/2016	6/13/2018	\$9,998,219	\$9,996,430	3133EGER2
\$25,020,550	FED FARM CREDIT VAR 7/17	0.54	9/13/2016	7/13/2017	\$25,008,795	\$25,002,950	3133EEHV5
\$11,514,548	FED FARM CREDIT VAR 9/17	0.56	9/13/2016	9/13/2017	\$11,507,207	\$11,499,782	3133EEPS3
\$25,020,500	FED FARM CREDIT VAR 9/17	0.56	9/13/2016	9/13/2017	\$25,010,529	\$24,999,525	3133EEPS3
\$1,000,815	FED FARM CREDIT VAR 9/17	0.56	9/13/2016	9/13/2017	\$1,000,419	\$999,981	3133EEPS3
\$15,007,902	FED FARM CREDIT VAR 9/16	0.53	9/14/2016	9/14/2016	\$15,000,135	\$15,001,155	3133EDH21
\$4,208,791	FED FARM CREDIT VAR 9/17	0.73	9/14/2016	9/14/2017	\$4,206,795	\$4,204,901	3133EFS00
\$9,185,409	FED FARM CREDIT VAR 1/18	0.54	9/17/2016	1/17/2018	\$9,193,530	\$9,206,242	3133EEZM5
\$3,095,254	FED FARM CREDIT VAR 12/16	0.46	9/19/2016	12/19/2016	\$3,098,598	\$3,100,189	3133EDT85
\$2,060,919	FED FARM CREDIT VAR 9/16	0.53	9/19/2016	9/19/2016	\$2,057,108	\$2,057,125	3133ED2E1
\$14,995,260	FED FARM CREDIT VAR 9/16	0.44	9/19/2016	9/19/2016	\$14,999,888	\$15,000,375	3133EDNQ1
\$9,995,810	FED FARM CREDIT VAR 9/16	0.44	9/19/2016	9/19/2016	\$9,999,900	\$10,000,250	3133EDNQ1
\$25,015,803	FED FARM CREDIT VAR 6/17	0.54	9/20/2016	6/20/2017	\$25,006,056	\$25,001,225	3133EECD0
\$7,988,896	FED FARM CREDIT VAR 6/17	0.54	9/20/2016	6/20/2017	\$7,994,210	\$8,000,392	3133EECD0
\$9,985,400	FED FARM CREDIT VAR 6/17	0.54	9/20/2016	6/20/2017	\$9,992,305	\$10,000,490	3133EECD0
\$9,974,400	FED FARM CREDIT VAR 3/18	0.55	9/22/2016	3/22/2018	\$9,979,699	\$9,989,440	3133EEN71
\$19,993,788	FED FARM CREDIT VAR 2/17	0.53	9/23/2016	2/23/2017	\$19,998,560	\$20,007,900	3133EELD0
\$4,999,750	FED FARM CREDIT VAR 2/18	0.67	9/23/2016	2/23/2018	\$4,999,815	\$5,004,795	3133EFE29
\$9,995,670	FED FARM CREDIT VAR 3/17	0.52	9/24/2016	3/24/2017	\$9,998,301	\$10,001,970	3133EFEX1
\$25,004,123	FED FARM CREDIT VAR 7/17	0.52	9/24/2016	7/24/2017	\$25,001,799	\$24,996,500	3133EEZX1
\$5,002,195	FED FARM CREDIT VAR 1/18	0.66	9/25/2016	1/25/2018	\$5,001,753	\$5,004,525	3133EFVY0
\$24,992,125	FED FARM CREDIT VAR 9/17	0.51	9/25/2016	9/25/2017	\$24,995,969	\$24,982,925	3133EE2E9
\$2,386,745	FED FARM CREDIT VAR 3/18	0.59	9/26/2016	3/26/2018	\$2,387,433	\$2,393,726	3133EEUZ1
\$10,004,610	FED FARM CREDIT VAR 3/18	0.59	9/26/2016	3/26/2018	\$10,003,894	\$10,015,590	3133EEUZ1
\$4,002,950	FED FARM CREDIT VAR 2/17	0.58	9/27/2016	2/27/2017	\$4,000,693	\$4,002,500	3133EDFW7
\$4,503,320	FED FARM CREDIT VAR 2/17	0.58	9/27/2016	2/27/2017	\$4,500,783	\$4,502,813	3133EDFW7
\$25,004,000	FED FARM CREDIT VAR 3/17	0.54	9/29/2016	3/29/2017	\$25,001,097	\$25,010,150	3133EDZW5
\$4,004,216	FED FARM CREDIT VAR 8/17	0.56	9/29/2016	8/29/2017	\$4,002,003	\$4,000,436	3133EDTT9
\$17,418,340	FED FARM CREDIT VAR 8/17	0.56	9/29/2016	8/29/2017	\$17,408,712	\$17,401,897	3133EDTT9
\$9,995,760	FED FARM CREDIT VAR 1/17	0.53	9/30/2016	1/30/2017	\$9,999,160	\$10,005,090	3133EEGU8
\$4,601,932	FED FARM CREDIT VAR 4/17	0.50	10/10/2016	4/10/2017	\$4,600,560	\$4,598,588	3133EDX64
\$4,986,270	FED FARM CREDIT VAR 1/18	0.53	10/30/2016	1/30/2018	\$4,990,050	\$4,993,645	3133EE5C0
\$9,996,985	FED FARM CREDIT VAR 2/18	0.68	11/1/2016	2/1/2018	\$9,997,864	\$10,005,790	3133EFWZ6
\$5,007,485	FED FARM CREDIT VAR 2/18	0.68	11/1/2016	2/1/2018	\$5,006,068	\$5,002,895	3133EFWZ6
\$14,986,155	FED FARM CREDIT VAR 2/18	0.76	11/6/2016	2/6/2018	\$14,990,497	\$15,026,535	3133EEMX5
\$17,801,851	FED FARM CREDIT VAR 11/16	0.55	11/7/2016	11/7/2016	\$17,800,331	\$17,805,215	3133ED6T4
\$2,998,368	FED FARM CREDIT VAR 11/16	0.55	11/7/2016	11/7/2016	\$2,999,666	\$3,000,879	3133ED6T4
\$14,956,453	FED FARM CREDIT VAR 2/18	0.59	11/20/2016	2/20/2018	\$14,968,944	\$14,987,145	3133EE7B0
\$14,956,821	FED FARM CREDIT VAR 2/18	0.59	11/20/2016	2/20/2018	\$14,968,960	\$14,987,145	3133EE7B0
\$24,945,019	FED FARM CREDIT VAR 8/17	0.47	11/21/2016	8/21/2017	\$24,971,208	\$24,974,150	3133EFAL1

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$9,970,000	FED FARM CREDIT VAR 5/17	0.44	11/22/2016	5/22/2017	\$9,984,709	\$9,992,200	3133EE4L1
\$14,955,600	FED FARM CREDIT VAR 5/17	0.44	11/22/2016	5/22/2017	\$14,977,013	\$14,988,300	3133EE4L1
\$9,971,530	FED FARM CREDIT VAR 5/17	0.44	11/22/2016	5/22/2017	\$9,984,688	\$9,992,200	3133EE4L1
\$9,988,774	FED FARM CREDIT VAR 11/16	0.50	11/23/2016	11/23/2016	\$9,997,243	\$10,002,430	3133EFQE0
\$25,000,000	FED FARM CREDIT VAR 5/17	0.65	11/30/2016	5/30/2017	\$25,000,000	\$25,019,050	3133EFFV4
\$5,005,653	FED HOME LOAN BANK 5.375 9/16	5.38	9/9/2016	9/9/2016	\$4,790,131	\$4,790,340	3133XGJA3
\$2,070,123	FED HOME LOAN BANK 5.375 9/16	5.38	9/9/2016	9/9/2016	\$2,002,025	\$2,002,232	3133XGJA3
\$20,000,000	FED HOME LOAN BANK 0.51 9/16	0.51	9/9/2016	9/9/2016	\$20,000,000	\$20,001,120	3130A6BD8
\$5,004,800	FED HOME LOAN BANK 0.51 9/16	0.51	9/9/2016	9/9/2016	\$5,000,000	\$5,000,280	3130A6BD8
\$4,227,822	FED HOME LOAN BANK 3.75 9/16	3.75	9/9/2016	9/9/2016	\$4,102,856	\$4,103,100	3133XUKV4
\$7,701,321	FED HOME LOAN BANK 3.75 9/16	3.75	9/9/2016	9/9/2016	\$7,505,229	\$7,505,670	3133XUKV4
\$4,104,195	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$4,041,324	\$4,041,418	313370TW8
\$3,437,846	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$3,405,949	\$3,406,195	313370TW8
\$1,008,950	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$1,000,268	\$1,000,351	313370TW8
\$4,614,916	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$4,576,303	\$4,576,606	313370TW8
\$5,043,047	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$5,001,435	\$5,001,755	313370TW8
\$10,033,630	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$9,953,156	\$9,953,492	313370TW8
\$1,007,449	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$1,000,312	\$1,000,351	313370TW8
\$7,176,158	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$7,127,236	\$7,127,501	313370TW8
\$10,069,370	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$10,003,135	\$10,003,510	313370TW8
\$1,301,742	FED HOME LOAN BANK 0.60 9/16	0.60	9/26/2016	9/26/2016	\$1,300,118	\$1,300,376	3130A1BV9
\$2,915,583	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$2,915,040	\$2,915,399	3130A2T97
\$1,004,397	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$1,004,957	\$1,005,138	3130A2T97
\$2,475,830	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$2,475,060	\$2,475,339	3130A2T97
\$25,026,916	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$25,002,082	\$25,003,425	3130A2T97
\$2,421,193	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$2,424,660	\$2,425,332	3130A2T97
\$9,985,100	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$9,998,447	\$10,001,370	3130A2T97
\$9,997,826	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$9,999,723	\$10,001,370	3130A2T97
\$3,383,829	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$3,384,849	\$3,385,464	3130A2T97
\$5,003,048	FED HOME LOAN BANK 0.625 10/16	0.63	10/14/2016	10/14/2016	\$5,000,686	\$5,001,535	3130A3CE2
\$998,533	FED HOME LOAN BANK 0.50 10/16	0.50	10/17/2016	10/17/2016	\$999,801	\$1,000,141	3130A3CW2
\$10,324,817	FED HOME LOAN BANK 5.125 10/16	5.13	10/19/2016	10/19/2016	\$10,058,394	\$10,064,760	3133XHK68
\$14,996,835	FED HOME LOAN BANK 0.375 10/16	0.38	10/21/2016	10/21/2016	\$14,999,568	\$14,998,770	3130A6NS2
\$10,000,000	FED HOME LOAN BANK 0.40 10/16	0.40	10/28/2016	10/28/2016	\$10,000,000	\$10,000,480	3130A6PZ4
\$5,004,567	FED HOME LOAN BANK 0.625 11/16	0.63	11/23/2016	11/23/2016	\$5,000,987	\$5,002,830	3130A3J70
\$9,997,408	FED HOME LOAN BANK 0.625 11/16	0.63	11/23/2016	11/23/2016	\$9,999,146	\$10,005,660	3130A3J70
\$8,740,728	FED HOME LOAN BANK 0.625 11/16	0.63	11/23/2016	11/23/2016	\$8,740,248	\$8,744,947	3130A3J70
\$7,202,023	FED HOME LOAN BANK 1.625 12/16	1.63	12/9/2016	12/9/2016	\$7,165,193	\$7,173,581	313371PV2
\$10,072,760	FED HOME LOAN BANK 1.625 12/16	1.63	12/9/2016	12/9/2016	\$10,021,249	\$10,032,980	313371PV2
\$10,070,139	FED HOME LOAN BANK 1.625 12/16	1.63	12/9/2016	12/9/2016	\$10,025,342	\$10,032,980	313371PV2
\$15,100,500	FED HOME LOAN BANK 1.625 12/16	1.63	12/9/2016	12/9/2016	\$15,043,071	\$15,049,470	313371PV2
\$5,121,035	FED HOME LOAN BANK 3.50 12/16	3.50	12/9/2016	12/9/2016	\$5,036,201	\$5,044,070	3133XVRJ2
\$1,568,784	FED HOME LOAN BANK 5.00 12/16	5.00	12/9/2016	12/9/2016	\$1,517,371	\$1,518,630	3133XHVS8
\$4,580,796	FED HOME LOAN BANK 4.75 12/16	4.75	12/16/2016	12/16/2016	\$4,450,566	\$4,456,052	3133XHZZK1
\$2,370,978	FED HOME LOAN BANK 4.75 12/16	4.75	12/16/2016	12/16/2016	\$2,326,870	\$2,329,300	3133XHZZK1

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$10,303,780	FED HOME LOAN BANK 4.75 12/16	4.75	12/16/2016	12/16/2016	\$10,117,951	\$10,127,390	3133XHZK1
\$5,151,700	FED HOME LOAN BANK 4.75 12/16	4.75	12/16/2016	12/16/2016	\$5,058,902	\$5,063,695	3133XHZK1
\$9,353,497	FED HOME LOAN BANK 0.70 12/16	0.70	12/29/2016	12/29/2016	\$9,351,476	\$9,356,517	3130A2XK7
\$10,000,000	FED HOME LOAN BANK 0.72 2/17	0.72	2/17/2017	2/17/2017	\$10,000,000	\$10,004,690	3130A7BY0
\$1,244,046	FED HOME LOAN BANK 0.625 4/17	0.63	4/20/2017	4/20/2017	\$1,244,342	\$1,245,578	3130A7TL9
\$14,981,751	FED HOME LOAN BANK 0.625 4/17	0.63	4/20/2017	4/20/2017	\$14,987,226	\$15,006,960	3130A7TL9
\$3,074,008	FED HOME LOAN BANK 0.625 5/17	0.63	5/9/2017	5/9/2017	\$3,074,303	\$3,074,960	3130A7ZG3
\$4,578,914	FED HOME LOAN BANK 4.875 5/17	4.88	5/17/2017	5/17/2017	\$4,525,356	\$4,525,343	3133XKQX6
\$15,584,145	FED HOME LOAN BANK 4.875 5/17	4.88	5/17/2017	5/17/2017	\$15,431,832	\$15,444,855	3133XKQX6
\$15,570,900	FED HOME LOAN BANK 4.875 5/17	4.88	5/17/2017	5/17/2017	\$15,446,340	\$15,444,855	3133XKQX6
\$3,080,000	FED HOME LOAN BANK 0.70 5/17	0.70	5/18/2017	5/18/2017	\$3,080,000	\$3,080,474	3130A7U60
\$10,023,580	FED HOME LOAN BANK 0.875 5/17	0.88	5/24/2017	5/24/2017	\$10,016,798	\$10,018,740	3130A1NN4
\$15,000,000	FED HOME LOAN BANK 0.75 5/17	0.75	5/25/2017	5/25/2017	\$15,000,000	\$15,003,105	3130A7WA9
\$6,099,939	FED HOME LOAN BANK 0.625 5/17	0.63	5/30/2017	5/30/2017	\$6,099,952	\$6,100,537	3130A5EP0
\$2,002,000	FED HOME LOAN BANK 0.82 6/17	0.82	6/12/2017	6/12/2017	\$2,001,543	\$2,002,746	3130A5PC7
\$1,855,643	FED HOME LOAN BANK 1.00 6/17	1.00	6/21/2017	6/21/2017	\$1,854,468	\$1,855,143	313379DD8
\$10,000,000	FED HOME LOAN BANK 0.75 7/17	0.75	7/20/2017	7/20/2017	\$10,000,000	\$10,001,090	3130A8L35
\$10,000,600	FED HOME LOAN BANK VAR 3/18	0.66	9/8/2016	3/8/2018	\$10,000,463	\$10,022,650	3130A7G90
\$10,001,220	FED HOME LOAN BANK VAR 3/18	0.66	9/8/2016	3/8/2018	\$10,000,944	\$10,022,650	3130A7G90
\$20,000,000	FED HOME LOAN BANK VAR 8/17	0.50	9/21/2016	8/21/2017	\$20,000,000	\$20,000,260	3130A6C54
\$20,001,980	FED HOME LOAN BANK VAR 8/17	0.52	9/25/2016	8/25/2017	\$20,000,970	\$19,997,020	3130A6DC8
\$5,067,566	FED HOME LOAN BANK VAR 1/17	0.59	10/17/2016	1/17/2017	\$5,069,552	\$5,073,899	313376T88
\$24,162,317	FED HOME LOAN BANK VAR 11/16	0.56	11/7/2016	11/7/2016	\$24,157,571	\$24,156,665	3130A0BC3
\$15,001,455	FED HOME LOAN BANK VAR 2/18	0.81	11/22/2016	2/22/2018	\$15,001,073	\$15,030,990	3130A7DE2
\$10,000,865	FED HOME LOAN BANK VAR 8/17	0.80	11/25/2016	8/25/2017	\$10,000,566	\$10,020,750	3130A7EC5
\$9,212,288	FREDDIE MAC 0.875 10/16	0.88	10/14/2016	10/14/2016	\$9,203,615	\$9,207,659	3137EADS5
\$9,018,000	FREDDIE MAC 0.875 10/16	0.88	10/14/2016	10/14/2016	\$9,003,047	\$9,005,535	3137EADS5
\$4,143,200	FREDDIE MAC 5.35 11/16	5.35	11/1/2016	11/1/2016	\$4,031,086	\$4,034,124	3128X2RE7
\$2,000,912	FREDDIE MAC 0.625 12/16	0.63	12/5/2016	12/5/2016	\$2,000,366	\$2,000,452	3134G3Z37
\$20,795,240	FREDDIE MAC 5.00 2/17	5.00	2/16/2017	2/16/2017	\$20,386,128	\$20,419,220	3137EAAMI
\$7,140,478	FREDDIE MAC 0.875 2/17	0.88	2/22/2017	2/22/2017	\$7,135,052	\$7,140,977	3137EADT3
\$3,308,052	FREDDIE MAC 1.00 3/17	1.00	3/8/2017	3/8/2017	\$3,304,080	\$3,307,092	3137EADC0
\$4,515,390	FREDDIE MAC 1.00 3/17	1.00	3/8/2017	3/8/2017	\$4,508,848	\$4,509,671	3137EADC0
\$2,006,540	FREDDIE MAC 1.00 3/17	1.00	3/8/2017	3/8/2017	\$2,003,830	\$2,004,298	3137EADC0
\$14,889,440	FREDDIE MAC 1.00 3/17	1.00	3/8/2017	3/8/2017	\$14,876,440	\$14,883,917	3137EADC0
\$1,699,894	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$1,696,031	\$1,696,965	3137EADF3
\$11,344,133	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$11,331,031	\$11,348,267	3137EADF3
\$20,106,380	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$20,079,864	\$20,094,320	3137EADF3
\$1,129,300	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$1,127,830	\$1,128,296	3137EADF3
\$10,000,000	FREDDIE MAC VAR 3/18	0.68	9/8/2016	3/8/2018	\$10,000,000	\$10,028,700	3134G8PF0
\$14,997,000	FREDDIE MAC VAR 12/16	0.51	9/12/2016	12/12/2016	\$14,999,581	\$15,003,900	3134G5UB9
\$14,995,415	FREDDIE MAC VAR 4/17	0.56	9/27/2016	4/27/2017	\$14,998,008	\$15,000,975	3134G75N7

\$1,593,337,486.51

\$1,586,970,646.73

\$1,587,650,114.80

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
BNY MELLON MONEY DEPOSIT (0.00%)							
\$21	BNY MELLON 0.01 9/16	0.01	9/1/2016	1/1/2017	\$21	\$21	n/a
\$21					\$21	\$21	
US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (0.55%)							
\$12,000,000	OVERSEAS PRIVATE INV 0.87 11/16	0.87	11/18/2016	11/18/2016	\$12,000,000	\$12,074,964	690353J99
\$10,000,000	OVERSEAS PRIVATE INV 1.01 3/17	1.01	3/17/2017	3/17/2018	\$10,000,000	\$10,000,210	690353M20
\$7,000,000	OVERSEAS PRIVATE INV 0.82 4/17	0.82	4/30/2017	4/30/2017	\$7,000,000	\$7,009,233	690353M95
\$29,000,000					\$29,000,000	\$29,084,407	
REPURCHASE AGREEMENTS (4.70%)							
\$250,000,000	MERRILL LYNCH REPO 0.31 9/16	0.31	9/1/2016	9/1/2016	\$250,000,000	\$250,000,000	n/a
\$250,000,000					\$250,000,000	\$250,000,000	
DEPOSIT INSTRUMENTS (43.28%)							
\$225,000,000	BB&T COMPANY 0.63 9/16 (2)	0.63	9/1/2016	9/23/2016	\$225,000,000	\$225,000,000	n/a
\$50,000,000	BANK OF TOKYO 0.40 9/16	0.40	9/1/2016	9/2/2016	\$50,000,000	\$50,000,000	n/a
\$50,000,000	BANK OF TOKYO 0.42 9/16	0.42	9/1/2016	9/1/2016	\$50,000,000	\$50,000,000	n/a
\$50,000,000	BANK OF TOKYO 0.42 9/16	0.42	9/1/2016	9/1/2016	\$50,000,000	\$50,000,000	n/a
\$225,000,000	CITIZENS BANK PA 0.43 9/16 (2)(8)	0.43	9/1/2016	9/23/2016	\$225,000,000	\$225,000,000	n/a
\$225,000,000	DZ BANK 0.30 9/16	0.30	9/1/2016	9/1/2016	\$225,000,000	\$225,000,000	n/a
\$100,000,000	FEDERALLY INSURED CUST ACCT 0.37 9/16 (2)	0.37	9/1/2016	9/23/2016	\$100,000,000	\$100,000,000	n/a
\$225,000,000	NORDEA BANK 0.37 9/16	0.37	9/6/2016	9/6/2016	\$225,000,000	\$225,000,000	n/a
\$225,000,000	PEOPLES UNITED BANK 0.43 9/16 (2)(8)	0.43	9/1/2016	9/23/2016	\$225,000,000	\$225,000,000	n/a
\$225,000,000	SANTANDER BANK NA 0.43 9/16 (2)(8)	0.43	9/1/2016	9/23/2016	\$225,000,000	\$225,000,000	n/a
\$200,000,000	SUMITOMO BANK 0.54 9/16 (2)	0.54	9/1/2016	9/23/2016	\$200,000,000	\$200,000,000	n/a
\$175,000,000	SVENSKA HANDELSBANK 0.38 9/16	0.38	9/6/2016	9/6/2016	\$175,000,000	\$175,000,000	n/a
\$50,000,000	TD BANK, NA 0.48 9/16 (2)	0.48	9/1/2016	9/26/2016	\$50,000,000	\$50,000,000	n/a
\$50,000,000	TD BANK, NA 0.48 10/16 (2)	0.48	9/1/2016	10/13/2016	\$50,000,000	\$50,000,000	n/a
\$50,000,000	TD BANK, NA 0.65 10/16 (2)	0.65	9/1/2016	10/14/2016	\$50,000,000	\$50,000,000	n/a
\$50,000,000	TD BANK, NA 0.50 9/16	0.50	9/1/2016	9/15/2016	\$50,000,000	\$50,000,000	n/a
\$125,000,000	WEBSTER BANK 0.43 9/16 (2)(8)	0.43	9/1/2016	9/23/2016	\$125,000,000	\$125,000,000	n/a
\$2,300,000,000					\$2,300,000,000	\$2,300,000,000	
BANK COMMERCIAL PAPER (5.64%)							
\$49,926,292	SVENSKA HANDELSBANK 0.61 10/16	0.61	10/6/2016	10/6/2016	\$49,970,347	\$49,975,500	86960JK61
\$24,969,583	TD BANK 0.60 09/16	0.60	9/30/2016	9/30/2016	\$24,987,917	\$24,990,250	89116EJW4
\$225,000,000	U.S. BANK 0.37 9/16	0.37	9/1/2016	9/23/2016	\$225,000,000	\$225,000,000	n/a
\$299,895,875					\$299,958,264	\$299,965,750	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
COMMERCIAL PAPER (9.20%)							
\$49,961,111	EXXON CORP 0.50 10/16	0.50	10/17/2016	10/17/2016	\$49,968,056	\$49,971,500	30229AKH1
\$12,187,217	MICROSOFT CORP 0.46 10/16	0.46	10/12/2016	10/12/2016	\$12,193,609	\$12,194,754	59515MKC8
\$49,950,167	MICROSOFT CORP 0.52 10/16	0.52	10/26/2016	10/26/2016	\$49,960,278	\$49,970,500	59515MKS3
\$49,987,458	NATL SEC CLEARING COR 0.43 09/16	0.43	9/19/2016	9/19/2016	\$49,989,250	\$49,990,500	63763PJK6
\$49,984,111	NATL SEC CLEARING COR 0.44 09/16	0.44	9/20/2016	9/20/2016	\$49,988,389	\$49,990,000	63763PIL4
\$24,992,056	NATL SEC CLEARING COR 0.44 09/16	0.44	9/20/2016	9/20/2016	\$24,994,194	\$24,995,000	63763PIL4
\$49,924,167	NATL SEC CLEARING CORP 0.60 10/16	0.60	10/7/2016	10/7/2016	\$49,970,000	\$49,980,000	63763PK73
\$5,005,640	ROYAL BANK CANADA VAR 1/17	1.04	10/24/2016	1/23/2017	\$5,005,525	\$5,004,780	78010UNY9
\$15,342,256	ROYAL BANK CANADA VAR 1/17	1.04	10/24/2016	1/23/2017	\$15,342,020	\$15,339,651	78010UNY9
\$5,004,550	ROYAL BANK CANADA VAR 2/17	1.02	11/3/2016	2/3/2017	\$5,004,380	\$5,003,700	78012KBG1
\$14,003,732	ROYAL BANK CANADA VAR 2/17	1.02	11/3/2016	2/3/2017	\$14,003,182	\$14,001,353	78012KBG1
\$25,000,000	TOYOTA MOTOR CREDIT CORP VAR 01/17	0.87	9/19/2016	1/11/2017	\$25,000,000	\$25,000,000	89233APD5
\$25,000,000	TOYOTA MOTOR CREDIT CORP VAR 01/17	0.85	10/18/2016	1/11/2017	\$25,000,000	\$25,000,000	89233APE3
\$12,648,945	TOYOTA MOTOR CREDIT CORP 2.00 9/16	2.00	9/15/2016	9/15/2016	\$12,636,980	\$12,633,915	89233P5E2
\$24,940,833	TOYOTA MOTOR CREDIT CORP 0.71 10/16	0.71	10/28/2016	10/28/2016	\$24,971,896	\$24,975,750	89233GKU9
\$24,917,160	TOYOTA MOTOR CREDIT CORP 0.79 11/16	0.79	11/28/2016	11/28/2016	\$24,951,722	\$24,951,500	89233GLU8
\$24,895,000	TOYOTA MOTOR CREDIT CORP 0.84 12/16	0.84	12/27/2016	12/27/2016	\$24,931,750	\$24,925,000	89233GMT0
\$24,880,000	TOYOTA MOTOR CREDIT CORP 0.96 01/17	0.96	1/30/2017	1/30/2017	\$24,899,333	\$24,894,000	89233GNW2
\$488,624,402					\$488,810,563	\$488,821,903	
GOVERNMENT MONEY MARKET FUNDS (6.77%)							
\$131,488,762	MORGAN STANLEY GOVT FUND 0.27 9/16	0.27	9/1/2016	1/1/2017	\$131,488,762	\$131,488,762	n/a
\$227,793,131	WESTERN ASSET MGMT GOVT FUND 0.30 9/16	0.31	9/1/2016	1/1/2017	\$227,793,131	\$227,793,131	n/a
\$359,281,894					\$359,281,894	\$359,281,894	
\$5,320,139,679					\$5,314,021,388	\$5,314,804,090	

Fund Net Asset Value = \$1.009 per unit (4)

Effective 7-Day Net Yield = 0.36% (5)

Effective 7-Day Gross Yield = 0.33%

WAM(R) = 26 Days (6)

WAM(F) = 78 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 Bank 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.