

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND
LIST OF INVESTMENTS AS OF JULY 31, 2015 (UNAUDITED)**

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (33.81%)							
\$1,004,587	FANNIE MAE 2.00 8/15	2.00	8/18/2015	8/18/2015	\$1,000,857	\$1,000,744	3136FPAB3
\$1,008,470	FANNIE MAE 1.875 9/15	1.88	9/9/2015	9/9/2015	\$1,001,766	\$1,001,687	3136FPDY0
\$1,753,477	FANNIE MAE 2.00 9/15	2.00	9/21/2015	9/21/2015	\$1,736,279	\$1,736,282	31398A3T7
\$2,783,930	FANNIE MAE 2.00 9/15	2.00	9/21/2015	9/21/2015	\$2,756,949	\$2,756,798	31398A3T7
\$1,436,975	FANNIE MAE 0.50 9/15	0.50	9/28/2015	9/28/2015	\$1,435,830	\$1,434,950	3135G0NV1
\$15,967,776	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$15,460,185	\$15,456,234	31359MZC0
\$10,417,400	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$10,086,240	\$10,083,660	31359MZC0
\$15,588,255	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$15,129,003	\$15,125,490	31359MZC0
\$10,392,700	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$10,086,118	\$10,083,660	31359MZC0
\$16,748,476	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$16,568,828	\$16,564,428	31359MZC0
\$3,733,576	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$3,727,147	\$3,725,912	31359MZC0
\$5,073,750	FANNIE MAE 1.625 10/15	1.63	10/26/2015	10/26/2015	\$5,017,096	\$5,016,425	31398A4M1
\$15,010,979	FANNIE MAE 0.375 12/15	0.38	12/21/2015	12/21/2015	\$15,004,480	\$15,005,835	3135G0SB0
\$5,044,442	FANNIE MAE 0.375 12/15	0.38	12/21/2015	12/21/2015	\$5,042,345	\$5,040,960	3135G0SB0
\$1,524,555	FANNIE MAE 2.00 3/16	2.00	3/10/2016	3/10/2016	\$1,514,733	\$1,515,179	3136FPET0
\$1,183,519	FANNIE MAE 2.25 3/16	2.25	3/15/2016	3/15/2016	\$1,173,619	\$1,174,023	3135G0AL7
\$10,134,220	FANNIE MAE 2.25 3/16	2.25	3/15/2016	3/15/2016	\$10,124,869	\$10,120,890	3135G0AL7
\$15,581,700	FANNIE MAE 5.00 3/16	5.00	3/15/2016	3/15/2016	\$15,438,691	\$15,436,860	31359MH89
\$1,919,736	FANNIE MAE 5.00 3/16	5.00	3/15/2016	3/15/2016	\$1,903,844	\$1,903,879	31359MH89
\$8,364,289	FANNIE MAE 0.50 3/16	0.50	3/30/2016	3/30/2016	\$8,363,300	\$8,358,283	3135G0VA8
\$15,312,000	FANNIE MAE 2.375 4/16	2.38	4/11/2016	4/11/2016	\$15,207,456	\$15,214,950	3135G0BA0
\$2,112,257	FANNIE MAE 2.375 4/16	2.38	4/11/2016	4/11/2016	\$2,110,122	\$2,109,806	3135G0BA0
\$3,550,855	FANNIE MAE 2.375 4/16	2.38	4/11/2016	4/11/2016	\$3,550,261	\$3,550,155	3135G0BA0
\$1,780,982	FANNIE MAE 0.375 7/16	0.38	7/5/2016	7/5/2016	\$1,780,982	\$1,780,042	3135G0XP3
\$5,020,695	FANNIE MAE VAR 8/15	0.45	8/24/2015	8/24/2015	\$5,000,735	\$5,000,785	3136FRT60
\$10,005,260	FANNIE MAE VAR 8/16	0.21	8/26/2015	8/26/2016	\$10,002,746	\$10,008,140	3135G0YQ0
\$4,949,307	FED FARM CREDIT 0.18 8/15	0.18	8/5/2015	8/5/2015	\$4,949,993	\$4,950,005	3133EDKW1
\$7,499,362	FED FARM CREDIT 0.20 8/15	0.20	8/14/2015	8/14/2015	\$7,499,966	\$7,500,233	3133EDFC1
\$3,005,765	FED FARM CREDIT 0.40 8/15	0.40	8/26/2015	8/26/2015	\$3,000,369	\$3,000,396	3133ECY65
\$1,002,170	FED FARM CREDIT 0.55 9/15	0.55	9/15/2015	9/15/2015	\$1,000,391	\$1,000,279	3133EAQV3
\$2,001,800	FED FARM CREDIT 0.375 10/15	0.38	10/7/2015	10/7/2015	\$2,000,914	\$2,000,582	3133ED4A7
\$12,531,625	FED FARM CREDIT 0.43 11/15	0.43	11/16/2015	11/16/2015	\$12,508,677	\$12,507,675	3133ECBJ2
\$1,520,340	FED FARM CREDIT 1.5 11/15	1.50	11/16/2015	11/16/2015	\$1,505,682	\$1,505,613	31331J2S1
\$2,000,000	FED FARM CREDIT 0.21 11/15	0.21	11/27/2015	11/27/2015	\$2,000,000	\$1,999,658	3133EDM82
\$10,001,845	FED FARM CREDIT 0.25 12/15	0.25	12/2/2015	12/2/2015	\$10,000,579	\$10,002,130	3133EDWU2
\$1,003,239	FED FARM CREDIT 1.00 12/15	1.00	12/9/2015	12/9/2015	\$1,002,884	\$1,002,543	31331K2P4
5,944,941	FED FARM CREDIT 0.29 12/15	0.29	12/10/2015	12/10/2015	\$5,944,965	\$5,944,709	3133EDBM3
\$5,006,711	FED FARM CREDIT 0.50 5/16	0.50	5/4/2016	5/4/2016	\$5,005,668	\$5,002,550	3133ED6D9
\$5,520,000	FED FARM CREDIT 0.39 5/16	0.39	5/9/2016	5/9/2016	\$5,520,000	\$5,519,746	3133ECNX8
5,015,220	FED FARM CREDIT 0.65 5/16	0.65	5/9/2016	5/9/2016	\$5,010,949	\$5,008,660	3133ECWT7
\$15,000,000	FED FARM CREDIT 0.40 8/16	0.40	8/11/2016	8/11/2016	\$15,000,000	\$14,986,575	3133EE4G2
\$5,255,198	FED FARM CREDIT 0.50 8/16	0.50	8/26/2016	8/26/2016	\$5,255,184	\$5,252,279	3133EDTK8

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$10,133,684	FED FARM CREDIT 1.5 11/15	1.50	11/16/2015	11/16/2015	\$10,087,001	\$10,087,607	31331J2S1
\$2,880,507	FED FARM CREDIT 4.875 11/15	4.88	11/16/2015	11/16/2015	\$2,780,534	\$2,779,479	31331YEM8
\$1,016,012	FED FARM CREDIT 1.75 12/15	1.75	12/1/2015	12/1/2015	\$1,004,996	\$1,005,170	31331J3T8
\$1,008,778	FED FARM CREDIT 1.81 12/15	1.81	12/8/2015	12/8/2015	\$1,005,634	\$1,005,445	31331J4P5
\$1,028,520	FED FARM CREDIT 5.25 1/16	5.25	1/6/2016	1/6/2016	\$1,021,458	\$1,020,772	31331V3M6
\$14,995,650	FED FARM CREDIT VAR 12/16	0.19	8/1/2015	12/1/2016	\$14,997,010	\$15,010,410	3133EEFN5
\$5,502,607	FED FARM CREDIT VAR 5/16	0.21	8/2/2015	5/2/2016	\$5,500,943	\$5,503,663	3133ECNB6
\$1,099,844	FED FARM CREDIT VAR 8/15	0.19	8/3/2015	8/3/2015	\$1,099,999	\$1,100,000	3133ECKN3
\$24,990,000	FED FARM CREDIT VAR 5/16	0.15	8/5/2015	5/5/2016	\$24,996,150	\$24,994,275	3133EDL42
\$3,446,447	FED FARM CREDIT VAR 6/17	0.22	8/5/2015	6/5/2017	\$3,446,280	\$3,445,765	3133EDMX7
\$25,054,648	FED FARM CREDIT VAR 12/16	0.28	8/6/2015	12/6/2016	\$25,036,018	\$25,042,750	31331K2G4
\$6,002,571	FED FARM CREDIT VAR 10/16	0.21	8/11/2015	10/11/2016	\$6,001,516	\$6,005,352	3133EDJA1
\$16,062,519	FED FARM CREDIT VAR 10/16	0.22	8/11/2015	10/11/2016	\$16,057,373	\$16,066,275	3133ED4J8
\$25,020,550	FED FARM CREDIT VAR 7/17	0.22	8/13/2015	7/13/2017	\$25,019,880	\$25,001,700	3133EEHV5
\$25,005,192	FED FARM CREDIT VAR 9/15	0.19	8/14/2015	9/14/2015	\$25,000,307	\$25,002,175	3133ECHK3
\$15,007,902	FED FARM CREDIT VAR 9/16	0.21	8/14/2015	9/14/2016	\$15,004,252	\$15,012,765	3133EDH21
\$25,015,803	FED FARM CREDIT VAR 6/17	0.22	8/20/2015	6/20/2017	\$25,014,289	\$25,022,475	3133EECD0
\$19,993,788	FED FARM CREDIT VAR 2/17	0.19	8/23/2015	2/23/2017	\$19,995,294	\$20,015,040	3133EELD0
\$25,004,123	FED FARM CREDIT VAR 7/17	0.19	8/24/2015	7/24/2017	\$25,003,991	\$25,005,500	3133EEZX1
\$1,000,640	FED FARM CREDIT VAR 2/16	0.26	8/26/2015	2/26/2016	\$1,000,176	\$1,000,485	3133ECYA6
\$4,002,950	FED FARM CREDIT VAR 2/17	0.25	8/27/2015	2/27/2017	\$4,002,230	\$4,006,072	3133EDFW7
\$4,503,320	FED FARM CREDIT VAR 2/17	0.25	8/27/2015	2/27/2017	\$4,502,520	\$4,506,831	3133EDFW7
\$25,004,000	FED FARM CREDIT VAR 3/17	0.21	8/29/2015	3/29/2017	\$25,003,181	\$25,023,500	3133EDZW5
\$4,004,216	FED FARM CREDIT VAR 8/17	0.23	8/29/2015	8/29/2017	\$4,004,199	\$4,003,924	3133EDTT9
\$17,418,340	FED FARM CREDIT VAR 8/17	0.23	8/29/2015	8/29/2017	\$17,418,267	\$17,417,069	3133EDTT9
\$9,995,760	FED FARM CREDIT VAR 1/17	0.20	8/30/2015	1/30/2017	\$9,996,951	\$10,008,870	3133EEGU8
\$24,998,625	FED FARM CREDIT VAR 12/15	0.20	9/2/2015	12/2/2015	\$24,999,768	\$24,998,075	3133EDAW2
\$14,995,260	FED FARM CREDIT VAR 9/16	0.19	9/19/2015	9/19/2016	\$14,997,415	\$14,998,125	3133EDNQ1
\$9,995,810	FED FARM CREDIT VAR 9/16	0.19	9/19/2015	9/19/2016	\$9,997,697	\$9,998,750	3133EDNQ1
\$2,060,919	FED FARM CREDIT VAR 9/16	0.28	9/19/2015	9/19/2016	\$2,059,483	\$2,058,818	3133ED2E1
\$19,985,600	FED FARM CREDIT VAR 3/16	0.14	9/29/2015	3/29/2016	\$19,994,653	\$19,995,260	3133EDMK5
\$24,997,390	FED FARM CREDIT VAR 1/16	0.21	10/4/2015	1/4/2016	\$24,999,459	\$25,004,425	3133ED6A5
\$24,997,400	FED FARM CREDIT VAR 1/16	0.21	10/4/2015	1/4/2016	\$24,999,458	\$25,004,425	3133ED6A5
\$4,601,932	FED FARM CREDIT VAR 4/17	0.25	10/10/2015	4/10/2017	\$4,601,567	\$4,600,943	3133EDX64
\$14,996,955	FED FARM CREDIT VAR 10/15	0.21	10/22/2015	10/22/2015	\$14,999,658	\$15,001,635	3133ED5G3
\$4,505,679	FED FARM CREDIT VAR 7/16	0.25	10/29/2015	7/29/2016	\$4,502,712	\$4,502,660	3133EDEE8
\$7,495,308	FED HOME LOAN BANK 0.125 8/15	0.13	8/28/2015	8/28/2015	\$7,499,515	\$7,499,745	3130A2WK8
\$3,999,018	FED HOME LOAN BANK 0.125 9/15	0.13	9/2/2015	9/2/2015	\$3,999,836	\$3,999,872	3130A2WV4
\$5,000,100	FED HOME LOAN BANK 0.125 9/15	0.13	9/14/2015	9/14/2015	\$5,000,066	\$4,999,620	3130A32A1
\$14,999,426	FED HOME LOAN BANK 0.16 9/15	0.16	9/25/2015	9/25/2015	\$14,999,851	\$14,999,325	3130A4FN7
\$3,199,734	FED HOME LOAN BANK 0.18 10/15	0.18	10/27/2015	10/27/2015	\$3,199,913	\$3,199,798	3130A3Z56
\$4,999,581	FED HOME LOAN BANK 0.18 10/15	0.18	10/28/2015	10/28/2015	\$4,999,861	\$4,999,675	3130A3ZB3
\$14,985,000	FED HOME LOAN BANK 0.125 11/15	0.13	11/25/2015	11/25/2015	\$14,995,220	\$14,995,725	3130A3KK9
\$9,992,900	FED HOME LOAN BANK 0.16 12/15	0.16	12/1/2015	12/1/2015	\$9,997,738	\$9,997,870	3130A3E75

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$15,000,000	FED HOME LOAN BANK 0.20 8/15	0.20	8/19/2015	8/19/2015	\$15,000,000	\$15,000,450	3130A2PQ3
\$9,998,400	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$9,999,831	\$9,999,900	3130A2S31
\$4,998,927	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$4,999,926	\$5,000,080	3130A2S23
\$9,999,197	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$9,999,944	\$10,000,160	3130A2S23
\$7,466,714	FED HOME LOAN BANK 0.375 8/15	0.38	8/28/2015	8/28/2015	\$7,460,719	\$7,461,514	313383V81
\$2,999,754	FED HOME LOAN BANK 0.19 9/15	0.19	9/8/2015	9/8/2015	\$2,999,961	\$3,000,138	3130A2Y59
\$18,505,365	FED HOME LOAN BANK 0.19 9/15	0.19	9/29/2015	9/29/2015	\$18,502,310	\$18,501,739	3130A2XB7
\$9,000,180	FED HOME LOAN BANK 0.20 9/15	0.20	9/29/2015	9/29/2015	\$9,000,034	\$9,000,954	3130A2XN1
\$10,002,300	FED HOME LOAN BANK 0.19 9/15	0.19	9/30/2015	9/30/2015	\$10,001,087	\$10,000,570	3130A3AS3
\$25,005,575	FED HOME LOAN BANK 0.19 10/15	0.19	10/14/2015	10/14/2015	\$25,001,149	\$25,001,250	3130A3CC6
\$1,004,252	FED HOME LOAN BANK 0.625 10/15	0.63	10/30/2015	10/30/2015	\$1,001,040	\$1,000,615	3133796P9
\$1,204,118	FED HOME LOAN BANK 0.50 11/15	0.50	11/20/2015	11/20/2015	\$1,201,146	\$1,201,075	313380L96
\$4,518,650	FED HOME LOAN BANK 0.50 11/15	0.50	11/20/2015	11/20/2015	\$4,508,915	\$4,509,036	313380L96
\$9,998,900	FED HOME LOAN BANK 0.22 11/15	0.22	11/23/2015	11/23/2015	\$9,999,588	\$10,000,580	3130A22A3
\$10,000,226	FED HOME LOAN BANK 0.22 11/15	0.22	11/23/2015	11/23/2015	\$10,000,088	\$10,001,020	3130A23R5
\$1,399,546	FED HOME LOAN BANK 0.20 12/15	0.20	12/1/2015	12/1/2015	\$1,399,801	\$1,400,225	3130A3FS8
\$6,280,646	FED HOME LOAN BANK 1.375 12/15	1.38	12/11/2015	12/11/2015	\$6,250,593	\$6,250,292	313371NW2
\$2,570,526	FED HOME LOAN BANK 1.625 12/15	1.63	12/11/2015	12/11/2015	\$2,557,620	\$2,556,951	313371VF0
\$5,000,990	FED HOME LOAN BANK 0.23 12/15	0.23	12/18/2015	12/18/2015	\$5,000,877	\$4,999,120	3130A3KH6
\$10,006,900	FED HOME LOAN BANK 0.315 1/16	0.32	1/7/2016	1/7/2016	\$10,004,770	\$10,002,050	3130A2KD7
\$10,006,583	FED HOME LOAN BANK 0.315 1/16	0.32	1/7/2016	1/7/2016	\$10,004,551	\$10,002,050	3130A2KD7
\$20,594,067	FED HOME LOAN BANK 0.23 1/16	0.23	1/8/2016	1/8/2016	\$20,596,996	\$20,599,238	3130A3NV2
\$5,098,084	FED HOME LOAN BANK 0.23 1/16	0.23	1/8/2016	1/8/2016	\$5,098,995	\$5,099,811	3130A3NV2
\$10,002,260	FED HOME LOAN BANK 0.25 1/16	0.25	1/12/2016	1/12/2016	\$10,001,577	\$9,998,800	3130A3HM9
\$4,502,624	FED HOME LOAN BANK 0.32 1/16	0.32	1/22/2016	1/22/2016	\$4,501,918	\$4,501,467	3130A2P75
\$4,000,628	FED HOME LOAN BANK 0.34 1/16	0.34	1/25/2016	1/25/2016	\$4,000,319	\$4,001,708	3130A2QU3
\$9,998,900	FED HOME LOAN BANK 0.21 2/16	0.21	2/8/2016	2/8/2016	\$9,999,201	\$9,996,120	3130A5CA5
\$9,999,600	FED HOME LOAN BANK 0.23 2/16	0.23	2/12/2016	2/12/2016	\$9,999,708	\$9,996,790	3130A4XY3
\$5,000,000	FED HOME LOAN BANK 0.33 2/16	0.33	2/25/2016	2/25/2016	\$5,000,000	\$5,001,280	3130A46N7
\$17,406,612	FED HOME LOAN BANK 0.335 3/16	0.34	3/1/2016	3/1/2016	\$17,401,133	\$17,400,748	3130A42M3
\$10,000,000	FED HOME LOAN BANK 0.355 3/16	0.36	3/7/2016	3/7/2016	\$10,000,000	\$10,000,630	3130A44U3
\$10,001,350	FED HOME LOAN BANK 0.40 3/16	0.40	3/9/2016	3/9/2016	\$10,000,149	\$9,996,210	3130A46H0
\$4,002,080	FED HOME LOAN BANK 0.40 3/16	0.40	3/9/2016	3/9/2016	\$4,000,478	\$3,998,484	3130A46H0
\$19,996,088	FED HOME LOAN BANK 0.34 3/16	0.34	3/14/2016	3/14/2016	\$19,997,733	\$20,003,040	3130A4C26
\$8,992,908	FED HOME LOAN BANK 0.25 4/16	0.25	4/1/2016	4/1/2016	\$8,995,193	\$8,994,681	3130A4UL4
\$20,492,139	FED HOME LOAN BANK 0.33 4/16	0.33	4/1/2016	4/1/2016	\$20,495,069	\$20,502,604	3130A4KE1
\$4,997,008	FED HOME LOAN BANK 0.33 4/16	0.33	4/1/2016	4/1/2016	\$4,998,123	\$5,000,635	3130A4KE1
\$10,003,799	FED HOME LOAN BANK 0.35 4/16	0.35	4/6/2016	4/6/2016	\$10,002,703	\$10,001,890	3130A4MN9
\$10,000,000	FED HOME LOAN BANK 0.375 5/16	0.38	5/23/2016	5/23/2016	\$10,000,000	\$9,995,280	3130A56H7
\$9,990,490	FED HOME LOAN BANK 0.25 5/16	0.25	5/26/2016	5/26/2016	\$9,992,231	\$9,988,960	3130A5FP9
\$4,001,456	FED HOME LOAN BANK 0.40 6/16	0.40	6/6/2016	6/6/2016	\$4,001,142	\$4,000,408	3130A22P0
\$15,000,000	FED HOME LOAN BANK 0.375 7/16	0.38	7/20/2016	7/20/2016	\$15,000,000	\$14,998,095	3130A5YF0
\$14,995,336	FED HOME LOAN BANK 0.375 7/16	0.38	7/21/2016	7/21/2016	\$14,995,476	\$14,991,105	3130A5ZM4
\$19,995,294	FED HOME LOAN BANK 0.375 7/16	0.38	7/22/2016	7/22/2016	\$19,995,410	\$19,985,480	3130A5ZX0

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$15,244,838	FED HOME LOAN BANK 1.75 9/15	1.75	9/11/2015	9/11/2015	\$15,025,806	\$15,025,020	313370JB5
\$4,034,739	FED HOME LOAN BANK 1.75 9/15	1.75	9/11/2015	9/11/2015	\$4,007,157	\$4,006,672	313370JB5
\$2,316,613	FED HOME LOAN BANK 1.75 9/15	1.75	9/11/2015	9/11/2015	\$2,309,105	\$2,308,845	313370JB5
\$2,082,349	FED HOME LOAN BANK 2.375 12/15	2.38	12/11/2015	12/11/2015	\$2,065,471	\$2,065,020	313372C28
\$9,872,397	FED HOME LOAN BANK 3.125 3/16	3.13	3/11/2016	3/11/2016	\$9,746,842	\$9,751,559	3133XXP43
\$15,820,650	FED HOME LOAN BANK 5.375 5/16	5.38	5/18/2016	5/18/2016	\$15,601,534	\$15,593,100	3133XFJF4
\$10,537,845	FED HOME LOAN BANK 5.375 5/16	5.38	5/18/2016	5/18/2016	\$10,399,268	\$10,395,400	3133XFJF4
\$13,639,370	FED HOME LOAN BANK 5.375 5/16	5.38	5/18/2016	5/18/2016	\$13,509,139	\$13,503,625	3133XFJF4
\$2,001,372	FED HOME LOAN BANK 2.125 6/16	2.13	6/10/2016	6/10/2016	\$1,994,511	\$1,994,693	313373SZ6
\$50,000,000	FED HOME LOAN BANK VAR 8/15	0.20	8/19/2015	8/19/2015	\$50,000,000	\$50,000,950	313383VX6
\$20,000,000	FED HOME LOAN BANK VAR 8/15	0.22	8/26/2015	8/26/2015	\$20,000,000	\$20,000,780	313383X30
\$25,000,000	FED HOME LOAN BANK VAR 9/15	0.22	9/4/2015	9/4/2015	\$25,000,000	\$25,001,325	313383XK2
\$25,000,000	FED HOME LOAN BANK VAR 10/15	0.22	10/7/2015	10/7/2015	\$25,000,000	\$25,002,700	3130A06X3
\$5,067,566	FED HOME LOAN BANK VAR 1/17	0.20	10/17/2015	1/17/2017	\$5,068,262	\$5,075,085	313376T88
\$1,020,780	FREDDIE MAC 5.35 8/15	5.35	8/1/2015	8/1/2015	\$1,000,000	\$1,000,000	3128X2RL1
\$3,121,479	FREDDIE MAC 0.45 9/15	0.45	9/4/2015	9/4/2015	\$3,115,713	\$3,115,997	3134G3J76
\$10,189,384	FREDDIE MAC 0.45 9/15	0.45	9/4/2015	9/4/2015	\$10,182,954	\$10,183,258	3134G3J76
\$10,264,284	FREDDIE MAC 1.75 9/15	1.75	9/10/2015	9/10/2015	\$10,166,994	\$10,166,819	3137EACM9
\$3,173,258	FREDDIE MAC 1.75 9/15	1.75	9/10/2015	9/10/2015	\$3,146,224	\$3,146,205	3137EACM9
\$3,535,613	FREDDIE MAC 1.75 9/15	1.75	9/10/2015	9/10/2015	\$3,505,935	\$3,505,800	3137EACM9
\$1,985,867	FREDDIE MAC 1.75 9/15	1.75	9/10/2015	9/10/2015	\$1,979,432	\$1,979,274	3137EACM9
\$5,009,923	FREDDIE MAC 0.42 9/15	0.42	9/18/2015	9/18/2015	\$5,001,562	\$5,001,800	3134G36F2
\$12,695,511	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$12,259,819	\$12,256,910	3134A4VG6
\$2,575,081	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$2,487,999	\$2,487,453	3134A4VG6
\$2,196,982	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$2,155,521	\$2,155,117	3134A4VG6
\$5,009,150	FREDDIE MAC 0.45 11/15	0.45	11/24/2015	11/24/2015	\$5,003,604	\$5,004,080	3134G3W55
\$7,761,083	FREDDIE MAC 0.45 11/15	0.45	11/24/2015	11/24/2015	\$7,755,956	\$7,756,324	3134G3W55
\$10,419,520	FREDDIE MAC 4.75 1/16	4.75	1/19/2016	1/19/2016	\$10,208,540	\$10,204,780	3134A4ZT4
\$20,399,278	FREDDIE MAC 5.25 4/16	5.25	4/18/2016	4/18/2016	\$20,130,381	\$20,126,370	3137EAAD1
\$8,498,644	FREDDIE MAC 5.25 4/16	5.25	4/18/2016	4/18/2016	\$8,489,762	\$8,485,590	3137EAAD1
\$3,163,527	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$3,162,063	\$3,161,231	3137EADQ9
\$3,780,889	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$3,780,729	\$3,778,862	3137EADQ9
\$10,016,600	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$10,016,371	\$10,010,230	3137EADQ9
\$7,040,839	FREDDIE MAC 0.40 5/16	0.40	5/27/2016	5/27/2016	\$7,040,762	\$7,036,224	3134G5RF4
\$1,601,264	FREDDIE MAC 0.40 5/16	0.40	5/27/2016	5/27/2016	\$1,601,247	\$1,600,278	3134G5RF4
\$10,200,330	FREDDIE MAC 2.50 5/16	2.50	5/27/2016	5/27/2016	\$10,173,196	\$10,174,490	3137EACT4
\$5,105,572	FREDDIE MAC 2.50 5/16	2.50	5/27/2016	5/27/2016	\$5,103,194	\$5,101,489	3137EACT4
\$1,362,338	FREDDIE MAC 2.50 5/16	2.50	5/27/2016	5/27/2016	\$1,362,018	\$1,361,347	3137EACT4
\$5,250,640	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$5,244,391	\$5,242,720	3137EAAG4
\$14,997,000	FREDDIE MAC VAR 12/16	0.18	8/12/2015	12/12/2016	\$14,997,952	\$15,008,565	3134G5UB9
\$15,552,855	FREDDIE MAC VAR 4/16	4.25	10/1/2015	4/1/2016	\$15,392,141	\$15,385,500	3134G2CV2
\$1,605,301,288.89					\$1,600,434,076.46	\$1,600,442,523.58	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (3.01%)							
\$15,276,810	AID-EGYPT 4.45 9/15	4.45	9/15/2015	9/15/2015	\$15,077,853	\$15,071,595	038461AC3
\$13,545,724	AID-EGYPT 4.45 9/15	4.45	9/15/2015	9/15/2015	\$13,519,477	\$13,514,197	038461AC3
\$75,000,000	FEDERALLY INSURED CUST ACCT 0.15 10/15	0.15	8/1/2015	10/9/2015	\$75,000,000	\$75,000,000	n/a
\$14,000,000	OVERSEAS PRI INV 0.61 3/18	0.61	3/17/2016	3/17/2018	\$14,000,000	\$14,019,488	690353E45
\$5,000,000	OVERSEAS PRI INV 0.52 4/16	0.52	4/30/2016	4/30/2016	\$5,000,000	\$4,997,030	690353E86
\$5,040,000	OVERSEAS PRI INV 0.53 5/16	0.53	5/2/2016	5/2/2016	\$5,040,000	\$5,044,234	690353F85
\$14,850,000	OVERSEAS PRI INV 0.53 5/16	0.53	5/2/2016	5/2/2016	\$14,850,000	\$14,862,593	690353F69
\$142,712,534					\$142,487,330	\$142,509,136	
REPURCHASE AGREEMENTS (7.39%)							
\$250,000,000	MERRILL LYNCH 0.11 8/15	0.11	8/3/2015	8/3/2015	\$250,000,000	\$250,000,000	n/a
\$100,000,000	RBC CAPITAL MARKET 0.10 8/15	0.10	8/3/2015	8/3/2015	\$100,000,000	\$100,000,000	n/a
\$350,000,000					\$350,000,000	\$350,000,000	
DEPOSIT INSTRUMENTS (42.77%)							
\$125,000,000	BB&T COMPANY 0.28 10/15 (2)	0.28	8/1/2015	10/9/2015	\$125,000,000	\$125,000,000	n/a
\$100,000,000	BB&T COMPANY 0.28 10/15 (2)	0.28	8/1/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$100,000,000	BANK OF TOKYO-MITS ICA 0.27 10/15 (2)	0.27	8/1/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$75,000,000	CITIZENS BANK PA, 0.28 10/15 (2)(8)	0.28	8/1/2015	10/9/2015	\$75,000,000	\$75,000,000	n/a
\$100,000,000	CITIZENS BANK PA, 0.25 10/15 (2)(8)	0.25	8/1/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$50,000,000	CITIZENS BANK PA, 0.25 10/15 (2)(8)	0.25	8/1/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$50,000,000	CREDIT SUISSE ICA 0.25 10/15 (2)	0.25	8/1/2015	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	8/1/2015	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	8/1/2015	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	8/1/2015	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	8/1/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$200,000,000	SANTANDER BANK NA, 0.30 10/15 (2)(8)	0.30	8/1/2015	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	8/1/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$450,000,000	SVENSKA HANDELSBANK 0.05 7/15 (2)	0.05	8/3/2015	8/3/2015	\$450,000,000	\$450,000,000	n/a
\$30,000,000	TD BANK, NA 0.40 12/15 (2)	0.40	8/1/2015	12/21/2015	\$30,000,000	\$30,000,000	n/a
\$100,000,000	TD BANK, NA 0.33 9/15 (2)	0.33	8/1/2015	9/21/2015	\$100,000,000	\$100,000,000	n/a
\$30,000,000	TD BANK, NA 0.33 9/15 (2)	0.33	8/1/2015	9/25/2015	\$30,000,000	\$30,000,000	n/a
\$50,000,000	TD BANK, NA 0.35 9/15 (2)	0.35	8/1/2015	9/15/2015	\$50,000,000	\$50,000,000	n/a
\$100,000,000	TD BANK, NA 0.45 6/16 (2)	0.45	8/1/2015	6/17/2016	\$100,000,000	\$100,000,000	n/a
\$65,000,000	TD BANK, NA 0.40 12/15 (2)	0.40	8/1/2015	12/18/2015	\$65,000,000	\$65,000,000	n/a
\$100,000,000	WEBSTER BANK, 0.28 10/15 (2)(8)	0.28	8/1/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$2,025,000,000					\$2,025,000,000	\$2,025,000,000	
BANK COMMERCIAL PAPER (7.39%)							
\$200,000,000	US BANK 0.13 8/15 (2)	0.13	8/1/2015	8/7/2015	\$200,000,000	\$200,000,000	n/a
\$150,000,000	US BANK 0.13 8/15 (2)	0.13	8/1/2015	8/20/2015	\$150,000,000	\$150,000,000	n/a
350,000,000.00					350,000,000.00	350,000,000.00	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
GOVERNMENT MONEY MARKET FUNDS (5.62%)							
\$145,687,858	MORGAN STANLEY GOVT FUND 0.04 8/15	0.04	8/3/2015	8/3/2015	\$145,687,858	\$145,687,858	n/a
\$120,562,558	WESTERN ASSET MGMT GOVT FUND 0.04 8/15	0.04	8/3/2015	8/3/2015	\$120,562,558	\$120,562,558	n/a
\$266,250,416					\$266,250,416	\$266,250,416	
\$4,739,264,239					\$4,734,171,822	\$4,734,202,076	

Fund Net Asset Value = \$1.010 per unit (4)

Effective 7-Day Net Yield = 0.17% (5)

Effective 7-Day Gross Yield = 0.22%

WAM(R) = 40 Days (6)

WAM(F) = 82 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.