

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND
LIST OF INVESTMENTS AS OF JUNE 30, 2016 (UNAUDITED)**

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (39.78%)							
\$1,780,982	FANNIE MAE 0.375 7/16	0.38	7/5/2016	7/5/2016	\$1,781,000	\$1,780,998	3135G0XP3
\$2,200,458	FANNIE MAE 0.375 7/16	0.38	7/5/2016	7/5/2016	\$2,200,007	\$2,199,998	3135G0XP3
\$1,000,340	FANNIE MAE 0.625 11/16	0.63	11/28/2016	11/28/2016	\$1,000,222	\$1,000,681	3136G07E5
\$1,001,720	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$1,000,257	\$1,000,227	3135G0YE7
\$5,008,027	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$5,001,205	\$5,001,135	3135G0YE7
\$10,022,191	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$10,004,035	\$10,002,270	3135G0YE7
\$3,166,807	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$3,161,250	\$3,160,717	3135G0YE7
\$2,987,349	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$2,987,073	\$2,987,678	3135G0YE7
\$2,183,401	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$2,184,646	\$2,185,496	3135G0YE7
\$7,513,170	FANNIE MAE 0.625 9/16	0.63	9/26/2016	9/26/2016	\$7,503,165	\$7,502,663	3135G0VX8
\$5,004,450	FANNIE MAE 0.75 4/17	0.75	4/20/2017	4/20/2017	\$5,003,652	\$5,010,100	3135G0ZB2
\$1,584,859	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$1,574,927	\$1,575,114	3135G0CM3
\$2,675,865	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$2,661,453	\$2,662,264	3135G0CM3
\$2,651,606	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$2,635,930	\$2,636,212	3135G0CM3
\$10,080,850	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$10,020,918	\$10,019,810	3135G0CM3
\$5,018,440	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$5,006,170	\$5,009,905	3135G0CM3
\$2,007,440	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$2,003,230	\$2,003,962	3135G0CM3
\$5,997,006	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$5,986,321	\$5,986,836	3135G0CM3
\$2,758,813	FANNIE MAE 1.375 11/16	1.38	11/15/2016	11/15/2016	\$2,751,065	\$2,754,459	3135G0ES8
\$10,245,500	FANNIE MAE 4.875 12/16	4.88	12/15/2016	12/15/2016	\$10,195,231	\$10,200,460	31359M2D4
\$10,407,700	FANNIE MAE 5.00 2/17	5.00	2/13/2017	2/13/2017	\$10,264,423	\$10,277,800	31359M4D2
\$5,796,486	FANNIE MAE 5.00 2/17	5.00	2/13/2017	2/13/2017	\$5,727,893	\$5,736,040	31359M4D2
\$16,307,923	FANNIE MAE 5.00 2/17	5.00	2/13/2017	2/13/2017	\$16,125,072	\$16,146,424	31359M4D2
\$4,181,920	FANNIE MAE 5.00 5/17	5.00	5/11/2017	5/11/2017	\$4,148,758	\$4,151,444	31359M7X5
\$1,487,454	FANNIE MAE 5.00 5/17	5.00	5/11/2017	5/11/2017	\$1,480,024	\$1,481,028	31359M7X5
\$8,846,735	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$8,498,876	\$8,499,007	31359MW41
\$10,468,000	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$10,097,447	\$10,098,630	31359MW41
\$1,059,018	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$1,021,817	\$1,021,981	31359MW41
\$10,470,015	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$10,108,537	\$10,107,719	31359MW41
\$10,362,082	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$10,094,891	\$10,098,630	31359MW41
\$5,177,500	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$5,047,168	\$5,049,315	31359MW41
\$5,171,943	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$5,046,339	\$5,049,315	31359MW41
\$8,708,062	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$8,505,966	\$8,511,125	31359MW41
\$6,708,086	FANNIE MAE 5.375 6/17	5.38	6/12/2017	6/12/2017	\$6,694,955	\$6,695,873	31398ADM1
\$1,137,878	FANNIE MAE 5.375 6/17	5.38	6/12/2017	6/12/2017	\$1,136,341	\$1,136,345	31398ADM1
\$15,670,800	FANNIE MAE 5.375 7/16	5.38	7/15/2016	7/15/2016	\$15,028,287	\$15,029,055	31359MS61
7,635,643	FANNIE MAE 5.375 7/16	5.38	7/15/2016	7/15/2016	\$7,378,243	\$7,378,264	31359MS61
\$5,004,850	FANNIE MAE VAR 10/16	0.73	7/3/2016	10/3/2016	\$5,001,561	\$5,004,140	3136FTBZ1
\$16,964,300	FANNIE MAE VAR 10/17	0.47	7/5/2016	10/5/2017	\$16,972,011	\$16,978,699	3135G0F57
25,000,000	FANNIE MAE VAR 12/17	0.60	9/20/2016	12/20/2017	\$25,000,000	\$24,993,850	3135G0L27
\$3,994,648	FANNIE MAE VAR 7/17	0.47	7/20/2016	7/20/2017	\$3,995,978	\$3,998,220	3135G0F81
\$10,005,260	FANNIE MAE VAR 8/16	0.47	7/26/2016	8/26/2016	\$10,000,393	\$10,001,220	3135G0YQ0
\$24,995,153	FANNIE MAE VAR 8/17	0.45	7/16/2016	8/16/2017	\$24,997,154	\$24,983,000	3135G0F24

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$2,071,204	FED FARM CREDIT 4.65 12/16	4.65	12/12/2016	12/12/2016	\$2,034,447	\$2,037,236	31331GAZ2
\$1,402,863	FED FARM CREDIT 5.125 8/16	5.13	8/25/2016	8/25/2016	\$1,368,998	\$1,369,691	31331V2U9
\$9,996,343	FED FARM CREDIT 0.40 11/16	0.40	11/3/2016	11/3/2016	\$9,998,751	\$9,997,750	3133EFMW4
\$15,000,000	FED FARM CREDIT 0.40 8/16	0.40	8/11/2016	8/11/2016	\$15,000,000	\$15,002,190	3133EE4G2
\$1,254,684	FED FARM CREDIT 0.50 8/16	0.50	8/23/2016	8/23/2016	\$1,254,951	\$1,255,267	3133EDMB5
\$5,255,198	FED FARM CREDIT 0.50 8/16	0.50	8/26/2016	8/26/2016	\$5,250,743	\$5,250,509	3133EDTK8
\$5,003,830	FED FARM CREDIT 0.55 8/16	0.55	8/16/2016	8/16/2016	\$5,000,487	\$5,001,525	3133EETK6
\$10,000,000	FED FARM CREDIT 0.64 1/17	0.64	1/11/2017	1/11/2017	\$10,000,000	\$10,000,230	3133EA4F2
\$2,300,000	FED FARM CREDIT 0.68 1/17	0.68	1/30/2017	1/30/2017	\$2,300,000	\$2,300,076	3133EEAE0
\$9,995,760	FED FARM CREDIT VAR 1/17	0.47	7/30/2016	1/30/2017	\$9,998,815	\$10,000,620	3133EEGU8
\$9,185,409	FED FARM CREDIT VAR 1/18	0.48	7/17/2016	1/17/2018	\$9,191,500	\$9,196,443	3133EEZM5
\$5,002,195	FED FARM CREDIT VAR 1/18	0.59	7/25/2016	1/25/2018	\$5,001,965	\$5,001,185	3133EFVY0
\$4,986,270	FED FARM CREDIT VAR 1/18	0.53	7/30/2016	1/30/2018	\$4,988,854	\$4,987,435	3133EE5C0
\$16,062,519	FED FARM CREDIT VAR 10/16	0.48	7/11/2016	10/11/2016	\$16,051,721	\$16,052,841	3133ED4J8
\$6,002,571	FED FARM CREDIT VAR 10/16	0.47	7/11/2016	10/11/2016	\$6,000,354	\$6,000,858	3133EDJA1
\$14,995,545	FED FARM CREDIT VAR 10/17	0.46	7/13/2016	10/13/2017	\$14,997,118	\$14,984,745	3133EFJT5
\$9,997,100	FED FARM CREDIT VAR 10/17	0.46	7/13/2016	10/13/2017	\$9,998,124	\$9,989,830	3133EFJT5
\$3,496,675	FED FARM CREDIT VAR 10/17	0.46	7/13/2016	10/13/2017	\$3,497,069	\$3,496,441	3133EFJT5
\$17,801,851	FED FARM CREDIT VAR 11/16	0.55	8/7/2016	11/7/2016	\$17,800,637	\$17,805,571	3133ED6T4
\$2,998,368	FED FARM CREDIT VAR 11/16	0.55	8/7/2016	11/7/2016	\$2,999,356	\$3,000,939	3133ED6T4
\$9,988,774	FED FARM CREDIT VAR 11/16	0.50	8/23/2016	11/23/2016	\$9,995,184	\$10,001,390	3133EFQE0
\$14,995,650	FED FARM CREDIT VAR 12/16	0.46	7/1/2016	12/1/2016	\$14,999,063	\$15,000,000	3133EEFN5
\$25,054,648	FED FARM CREDIT VAR 12/16	0.56	7/6/2016	12/6/2016	\$25,011,543	\$25,010,175	31331K2G4
\$3,095,254	FED FARM CREDIT VAR 12/16	0.46	9/19/2016	12/19/2016	\$3,097,801	\$3,099,706	3133EDT85
\$19,993,788	FED FARM CREDIT VAR 2/17	0.46	7/23/2016	2/23/2017	\$19,998,050	\$19,995,460	3133EELD0
\$4,002,950	FED FARM CREDIT VAR 2/17	0.51	7/27/2016	2/27/2017	\$4,000,933	\$4,000,404	3133EDFW7
\$4,503,320	FED FARM CREDIT VAR 2/17	0.51	7/27/2016	2/27/2017	\$4,501,054	\$4,500,455	3133EDFW7
\$9,996,985	FED FARM CREDIT VAR 2/18	0.68	8/1/2016	2/1/2018	\$9,997,608	\$10,005,680	3133EFWZ6
\$5,007,485	FED FARM CREDIT VAR 2/18	0.68	8/1/2016	2/1/2018	\$5,006,794	\$5,002,840	3133EFWZ6
\$14,986,155	FED FARM CREDIT VAR 2/18	0.60	8/6/2016	2/6/2018	\$14,989,371	\$14,997,930	3133EEMX5
\$14,956,453	FED FARM CREDIT VAR 2/18	0.51	8/20/2016	2/20/2018	\$14,965,359	\$14,961,195	3133EE7B0
\$14,956,821	FED FARM CREDIT VAR 2/18	0.51	8/20/2016	2/20/2018	\$14,965,376	\$14,961,195	3133EE7B0
\$4,999,750	FED FARM CREDIT VAR 2/18	0.60	7/23/2016	2/23/2018	\$4,999,794	\$5,001,490	3133EFE29
\$9,995,670	FED FARM CREDIT VAR 3/17	0.52	9/24/2016	3/24/2017	\$9,997,785	\$9,999,690	3133EFEX1
\$25,004,000	FED FARM CREDIT VAR 3/17	0.48	7/29/2016	3/29/2017	\$25,001,423	\$24,992,925	3133EDZW5
\$19,918,400	FED FARM CREDIT VAR 3/18	0.52	9/9/2016	3/9/2018	\$19,933,774	\$19,965,780	3133EEV80
\$9,974,400	FED FARM CREDIT VAR 3/18	0.48	7/22/2016	3/22/2018	\$9,977,479	\$9,982,170	3133EEN71
\$2,386,745	FED FARM CREDIT VAR 3/18	0.59	9/26/2016	3/26/2018	\$2,387,154	\$2,388,552	3133EEUZ1
\$10,004,610	FED FARM CREDIT VAR 3/18	0.59	9/26/2016	3/26/2018	\$10,004,317	\$9,993,940	3133EEUZ1
\$4,601,932	FED FARM CREDIT VAR 4/17	0.50	7/10/2016	4/10/2017	\$4,600,718	\$4,598,799	3133EDX64
\$9,970,000	FED FARM CREDIT VAR 5/17	0.44	8/22/2016	5/22/2017	\$9,981,105	\$9,988,640	3133EE4L1
\$14,955,600	FED FARM CREDIT VAR 5/17	0.44	8/22/2016	5/22/2017	\$14,971,594	\$14,982,960	3133EE4L1
\$9,971,530	FED FARM CREDIT VAR 5/17	0.44	8/22/2016	5/22/2017	\$9,981,078	\$9,988,640	3133EE4L1
\$25,000,000	FED FARM CREDIT VAR 5/17	0.65	8/30/2016	5/30/2017	\$25,000,000	\$25,016,300	3133EFFV4
\$3,446,447	FED FARM CREDIT VAR 6/17	0.49	7/5/2016	6/5/2017	\$3,445,644	\$3,444,235	3133EDMX7

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$5,003,200	FED FARM CREDIT VAR 6/17	0.49	7/5/2016	6/5/2017	\$5,001,666	\$4,998,890	3133EDMX7
\$6,015,842	FED FARM CREDIT VAR 6/17	0.49	7/5/2016	6/5/2017	\$6,015,455	\$6,013,665	3133EDMX7
\$25,015,803	FED FARM CREDIT VAR 6/17	0.48	7/20/2016	6/20/2017	\$25,007,341	\$24,993,350	3133EECD0
\$7,988,896	FED FARM CREDIT VAR 6/17	0.48	7/20/2016	6/20/2017	\$7,992,981	\$7,997,872	3133EECD0
\$9,985,400	FED FARM CREDIT VAR 6/17	0.48	7/20/2016	6/20/2017	\$9,990,671	\$9,997,340	3133EECD0
\$3,191,296	FED FARM CREDIT VAR 6/18	0.54	9/1/2016	6/1/2018	\$3,191,973	\$3,192,874	3133EEQ78
\$9,998,000	FED FARM CREDIT VAR 6/18	0.62	9/13/2016	6/13/2018	\$9,998,049	\$9,996,090	3133EGER2
\$4,505,679	FED FARM CREDIT VAR 7/16	0.50	7/29/2016	7/29/2016	\$4,500,209	\$4,500,356	3133EDEE8
\$25,020,550	FED FARM CREDIT VAR 7/17	0.48	7/13/2016	7/13/2017	\$25,010,526	\$24,994,125	3133EEHV5
\$25,004,123	FED FARM CREDIT VAR 7/17	0.45	7/24/2016	7/24/2017	\$25,002,142	\$24,982,675	3133EEZX1
\$24,945,019	FED FARM CREDIT VAR 8/17	0.47	8/21/2016	8/21/2017	\$24,966,166	\$24,963,875	3133EFAL1
\$4,004,216	FED FARM CREDIT VAR 8/17	0.50	7/29/2016	8/29/2017	\$4,002,346	\$3,998,124	3133EDTT9
\$17,418,340	FED FARM CREDIT VAR 8/17	0.50	7/29/2016	8/29/2017	\$17,410,205	\$17,391,839	3133EDTT9
\$15,007,902	FED FARM CREDIT VAR 9/16	0.47	7/14/2016	9/14/2016	\$15,000,778	\$15,002,235	3133EDH21
\$2,060,919	FED FARM CREDIT VAR 9/16	0.53	9/19/2016	9/19/2016	\$2,057,479	\$2,057,341	3133ED2E1
\$14,995,260	FED FARM CREDIT VAR 9/16	0.44	9/19/2016	9/19/2016	\$14,999,502	\$14,999,490	3133EDNQ1
\$9,995,810	FED FARM CREDIT VAR 9/16	0.44	9/19/2016	9/19/2016	\$9,999,556	\$9,999,660	3133EDNQ1
\$11,514,548	FED FARM CREDIT VAR 9/17	0.50	7/13/2016	9/13/2017	\$11,508,392	\$11,495,768	3133EEPS3
\$25,020,500	FED FARM CREDIT VAR 9/17	0.50	7/13/2016	9/13/2017	\$25,012,261	\$24,990,800	3133EEPS3
\$1,000,815	FED FARM CREDIT VAR 9/17	0.50	7/13/2016	9/13/2017	\$1,000,488	\$999,632	3133EEPS3
\$4,208,791	FED FARM CREDIT VAR 9/17	0.73	9/14/2016	9/14/2017	\$4,207,910	\$4,206,825	3133EFSD0
\$24,992,125	FED FARM CREDIT VAR 9/17	0.44	7/25/2016	9/25/2017	\$24,995,327	\$24,971,100	3133EE2E9
\$14,930,617	FEDERAL FARM CREDIT DISCOUNT NOTE 0.00 8/16	0.00	8/15/2016	8/15/2016	\$14,991,375	\$14,995,320	313312C24
\$14,996,835	FED HOME LOAN BANK 0.375 10/16	0.38	10/21/2016	10/21/2016	\$14,999,031	\$14,999,115	3130A6NS2
\$5,003,048	FED HOME LOAN BANK 0.625 10/16	0.63	10/14/2016	10/14/2016	\$5,001,675	\$5,002,825	3130A3CE2
\$5,004,567	FED HOME LOAN BANK 0.625 11/16	0.63	11/23/2016	11/23/2016	\$5,001,725	\$5,002,685	3130A3J70
\$9,997,408	FED HOME LOAN BANK 0.625 11/16	0.63	11/23/2016	11/23/2016	\$9,998,509	\$10,005,370	3130A3J70
\$8,740,728	FED HOME LOAN BANK 0.625 11/16	0.63	11/23/2016	11/23/2016	\$8,740,433	\$8,744,693	3130A3J70
\$2,941,176	FED HOME LOAN BANK 0.625 12/16	0.63	12/28/2016	12/28/2016	\$2,940,814	\$2,942,290	3130A0C65
\$7,202,023	FED HOME LOAN BANK 1.625 12/16	1.63	12/9/2016	12/9/2016	\$7,174,707	\$7,185,671	313371PV2
\$10,072,760	FED HOME LOAN BANK 1.625 12/16	1.63	12/9/2016	12/9/2016	\$10,034,556	\$10,049,890	313371PV2
\$10,070,139	FED HOME LOAN BANK 1.625 12/16	1.63	12/9/2016	12/9/2016	\$10,041,213	\$10,049,890	313371PV2
\$15,100,500	FED HOME LOAN BANK 1.625 12/16	1.63	12/9/2016	12/9/2016	\$15,070,045	\$15,074,835	313371PV2
\$10,324,817	FED HOME LOAN BANK 5.125 10/16	5.13	10/19/2016	10/19/2016	\$10,133,820	\$10,141,930	3133XH6K8
\$15,000,000	FED HOME LOAN BANK 0.375 7/16	0.38	7/20/2016	7/20/2016	\$15,000,000	\$15,000,540	3130A5YF0
\$14,995,336	FED HOME LOAN BANK 0.375 7/16	0.38	7/21/2016	7/21/2016	\$14,999,745	\$15,000,810	3130A5ZM4
\$19,995,294	FED HOME LOAN BANK 0.375 7/16	0.38	7/22/2016	7/22/2016	\$19,999,729	\$20,001,020	3130A5ZX0
\$7,987,352	FED HOME LOAN BANK 0.375 8/16	0.38	8/4/2016	8/4/2016	\$7,998,340	\$8,001,216	3130A66Q5
\$3,556,740	FED HOME LOAN BANK 0.375 8/16	0.38	8/18/2016	8/18/2016	\$3,559,571	\$3,560,281	3130A6CU9
\$1,244,046	FED HOME LOAN BANK 0.625 4/17	0.63	4/20/2017	4/20/2017	\$1,244,166	\$1,246,226	3130A7TL9
\$14,981,751	FED HOME LOAN BANK 0.625 4/17	0.63	4/20/2017	4/20/2017	\$14,983,797	\$15,014,775	3130A7TL9
\$3,074,008	FED HOME LOAN BANK 0.625 5/17	0.63	5/9/2017	5/9/2017	\$3,074,130	\$3,077,832	3130A7ZG3
\$6,099,939	FED HOME LOAN BANK 0.625 5/17	0.63	5/30/2017	5/30/2017	\$6,099,941	\$6,102,818	3130A5EP0
\$3,502,601	FED HOME LOAN BANK 0.65 12/16	0.65	12/12/2016	12/12/2016	\$3,501,741	\$3,503,227	3130A3PC2
\$10,023,580	FED HOME LOAN BANK 0.875 5/17	0.88	5/24/2017	5/24/2017	\$10,020,728	\$10,027,120	3130A1NN4

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$4,580,796	FED HOME LOAN BANK 4.75 12/16	4.75	12/16/2016	12/16/2016	\$4,480,142	\$4,485,386	3133XHZK1
\$2,370,978	FED HOME LOAN BANK 4.75 12/16	4.75	12/16/2016	12/16/2016	\$2,342,587	\$2,344,634	3133XHZK1
\$10,303,780	FED HOME LOAN BANK 4.75 12/16	4.75	12/16/2016	12/16/2016	\$10,186,942	\$10,194,060	3133XHZK1
\$5,151,700	FED HOME LOAN BANK 4.75 12/16	4.75	12/16/2016	12/16/2016	\$5,093,354	\$5,097,030	3133XHZK1
\$4,578,914	FED HOME LOAN BANK 4.875 5/17	4.88	5/17/2017	5/17/2017	\$4,556,682	\$4,560,133	3133XKQX6
\$15,584,145	FED HOME LOAN BANK 4.875 5/17	4.88	5/17/2017	5/17/2017	\$15,535,606	\$15,563,595	3133XKQX6
\$15,570,900	FED HOME LOAN BANK 4.875 5/17	4.88	5/17/2017	5/17/2017	\$15,553,600	\$15,563,595	3133XKQX6
\$5,005,653	FED HOME LOAN BANK 5.375 9/16	5.38	9/9/2016	9/9/2016	\$4,829,900	\$4,829,917	3133XGJA3
\$2,070,123	FED HOME LOAN BANK 5.375 9/16	5.38	9/9/2016	9/9/2016	\$2,017,721	\$2,018,774	3133XGJA3
\$10,000,000	FED HOME LOAN BANK 0.40 10/16	0.40	10/28/2016	10/28/2016	\$10,000,000	\$9,999,650	3130A6PZ4
\$9,998,480	FED HOME LOAN BANK 0.46 8/16	0.46	8/19/2016	8/19/2016	\$9,999,591	\$10,002,150	3130A7CH6
\$9,998,232	FED HOME LOAN BANK 0.46 8/16	0.46	8/19/2016	8/19/2016	\$9,999,524	\$10,002,150	3130A7CH6
\$19,996,453	FED HOME LOAN BANK 0.47 8/16	0.47	8/26/2016	8/26/2016	\$19,998,909	\$20,004,700	3130A7ED3
\$998,533	FED HOME LOAN BANK 0.50 10/16	0.50	10/17/2016	10/17/2016	\$999,533	\$1,000,338	3130A3CW2
\$20,000,000	FED HOME LOAN BANK 0.51 9/16	0.51	9/9/2016	9/9/2016	\$20,000,000	\$20,005,220	3130A6BD8
\$5,004,800	FED HOME LOAN BANK 0.51 9/16	0.51	9/9/2016	9/9/2016	\$5,000,000	\$5,001,305	3130A6BD8
\$250,153	FED HOME LOAN BANK 0.53 8/16	0.53	8/11/2016	8/11/2016	\$250,017	\$250,080	3130A46Y3
\$14,994,317	FED HOME LOAN BANK 0.54 1/17	0.54	1/26/2017	1/26/2017	\$14,995,681	\$15,009,885	3130A7VB8
\$9,353,497	FED HOME LOAN BANK 0.70 12/16	0.70	12/29/2016	12/29/2016	\$9,352,244	\$9,360,089	3130A2XK7
\$10,000,000	FED HOME LOAN BANK 0.72 2/17	0.72	2/17/2017	2/17/2017	\$10,000,000	\$10,003,040	3130A7BY0
\$15,000,000	FED HOME LOAN BANK 0.75 5/17	0.75	5/25/2017	5/25/2017	\$15,000,000	\$15,008,370	3130A7WA9
\$2,001,946	FED HOME LOAN BANK 0.75 7/16	0.75	7/18/2016	7/18/2016	\$2,000,341	\$2,000,406	313383R78
\$2,002,000	FED HOME LOAN BANK 0.82 6/17	0.82	6/12/2017	6/12/2017	\$2,001,880	\$2,005,102	3130A5PC7
\$5,121,035	FED HOME LOAN BANK 3.50 12/16	3.50	12/9/2016	12/9/2016	\$5,058,872	\$5,067,055	3133XVRJ2
\$4,227,822	FED HOME LOAN BANK 3.75 9/16	3.75	9/9/2016	9/9/2016	\$4,124,993	\$4,126,162	3133XUKV4
\$7,701,321	FED HOME LOAN BANK 3.75 9/16	3.75	9/9/2016	9/9/2016	\$7,545,755	\$7,547,858	3133XUKV4
\$19,996,200	FED HOME LOAN BANK 0.50 8/16	0.50	8/19/2016	8/19/2016	\$19,999,050	\$20,005,540	3130A7AF2
\$2,915,583	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$2,915,133	\$2,916,125	3130A2T97
\$1,004,397	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$1,004,858	\$1,005,388	3130A2T97
\$2,475,830	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$2,475,198	\$2,475,955	3130A2T97
\$25,026,916	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$25,006,864	\$25,009,650	3130A2T97
\$2,421,193	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$2,423,878	\$2,425,936	3130A2T97
\$9,985,100	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$9,994,880	\$10,003,860	3130A2T97
\$9,997,826	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$9,999,087	\$10,003,860	3130A2T97
\$3,383,829	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$3,384,504	\$3,386,307	3130A2T97
\$1,301,742	FED HOME LOAN BANK 0.60 9/16	0.60	9/26/2016	9/26/2016	\$1,300,410	\$1,300,993	3130A1BV9
\$3,080,000	FED HOME LOAN BANK 0.70 5/17	0.70	5/18/2017	5/18/2017	\$3,080,000	\$3,081,870	3130A7U60
\$1,855,643	FED HOME LOAN BANK 1.00 6/17	1.00	6/21/2017	6/21/2017	\$1,855,414	\$1,857,209	313379DD8
\$4,104,195	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$4,051,582	\$4,052,245	313370TW8
\$3,437,846	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$3,413,300	\$3,415,321	313370TW8
\$1,008,950	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$1,002,346	\$1,003,031	313370TW8
\$4,614,916	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$4,586,405	\$4,588,867	313370TW8
\$5,043,047	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$5,012,555	\$5,015,155	313370TW8
\$10,033,630	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$9,977,614	\$9,980,158	313370TW8
\$1,007,449	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$1,002,730	\$1,003,031	313370TW8

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$7,176,158	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$7,144,568	\$7,146,596	313370TW8
\$10,069,370	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$10,027,434	\$10,030,310	313370TW8
\$1,568,784	FED HOME LOAN BANK 5.00 12/16	5.00	12/9/2016	12/9/2016	\$1,528,251	\$1,530,000	3133XHVS8
\$1,773,070	FED HOME LOAN BANK 5.50 8/16	5.50	8/15/2016	8/15/2016	\$1,725,128	\$1,725,818	3133MJQF0
\$10,000,000	FED HOME LOAN BANK 0.75 7/17	0.75	7/20/2017	7/20/2017	\$10,000,000	\$10,008,920	3130A8L35
\$5,067,566	FED HOME LOAN BANK VAR 1/17	0.54	7/17/2016	1/17/2017	\$5,069,350	\$5,070,847	313376T88
\$15,001,455	FED HOME LOAN BANK VAR 2/18	0.65	8/22/2016	2/22/2018	\$15,001,196	\$15,007,350	3130A7DE2
\$10,000,600	FED HOME LOAN BANK VAR 3/18	0.66	9/8/2016	3/8/2018	\$10,000,515	\$10,003,360	3130A7G90
\$10,001,220	FED HOME LOAN BANK VAR 3/18	0.66	9/8/2016	3/8/2018	\$10,001,049	\$10,003,360	3130A7G90
\$20,000,000	FED HOME LOAN BANK VAR 8/17	0.44	7/21/2016	8/21/2017	\$20,000,000	\$19,980,520	3130A6C54
\$20,001,980	FED HOME LOAN BANK VAR 8/17	0.45	7/25/2016	8/25/2017	\$20,001,138	\$19,982,340	3130A6DC8
\$10,000,865	FED HOME LOAN BANK VAR 8/17	0.64	8/25/2016	8/25/2017	\$10,000,664	\$10,006,920	3130A7EC5
\$9,957,460	FED HOME LOAN BANK DISCOUNT NOTE 0.00 3/17	0.00	3/24/2017	3/24/2017	\$9,959,731	\$9,966,010	313385DL7
\$9,969,000	FED HOME LOAN BANK DISCOUNT NOTE 0.00 7/16	0.00	7/1/2016	7/1/2016	\$10,000,000	\$10,000,000	313384YV5
\$6,655,414	FED HOME LOAN BANK DISCOUNT NOTE 0.00 2/17	0.00	2/21/2017	2/21/2017	\$6,656,889	\$6,660,815	313385CD6
\$2,000,912	FREDDIE MAC 0.625 12/16	0.63	12/5/2016	12/5/2016	\$2,000,604	\$2,002,722	3134G3Z37
\$9,212,288	FREDDIE MAC 0.875 10/16	0.88	10/14/2016	10/14/2016	\$9,205,942	\$9,213,723	3137EADS5
\$9,018,000	FREDDIE MAC 0.875 10/16	0.88	10/14/2016	10/14/2016	\$9,007,441	\$9,011,466	3137EADS5
\$7,140,478	FREDDIE MAC 0.875 2/17	0.88	2/22/2017	2/22/2017	\$7,137,208	\$7,146,031	3137EADT3
\$3,308,052	FREDDIE MAC 1.00 3/17	1.00	3/8/2017	3/8/2017	\$3,305,426	\$3,310,821	3137EADC0
\$4,515,390	FREDDIE MAC 1.00 3/17	1.00	3/8/2017	3/8/2017	\$4,511,766	\$4,514,756	3137EADC0
\$2,006,540	FREDDIE MAC 1.00 3/17	1.00	3/8/2017	3/8/2017	\$2,005,093	\$2,006,558	3137EADC0
\$14,889,440	FREDDIE MAC 1.00 3/17	1.00	3/8/2017	3/8/2017	\$14,884,500	\$14,900,700	3137EADC0
\$1,699,894	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$1,697,754	\$1,698,713	3137EADF3
\$11,344,133	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$11,339,861	\$11,359,958	3137EADF3
\$20,106,380	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$20,099,435	\$20,115,020	3137EADF3
\$1,129,300	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$1,129,014	\$1,129,458	3137EADF3
\$10,359,737	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$10,357,022	\$10,359,235	3137EADF3
\$7,674,729	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$7,566,868	\$7,566,657	3137EACW7
\$1,442,322	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$1,423,283	\$1,423,321	3137EACW7
\$6,242,576	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$6,171,562	\$6,172,404	3137EACW7
\$2,661,014	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$2,631,431	\$2,631,140	3137EACW7
\$5,055,690	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$5,010,823	\$5,011,695	3137EACW7
\$5,055,081	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$5,010,781	\$5,011,695	3137EACW7
\$4,277,706	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$4,243,830	\$4,244,906	3137EACW7
\$3,900,944	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$3,870,052	\$3,871,033	3137EACW7
\$5,783,793	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$5,746,229	\$5,748,414	3137EACW7
\$5,041,695	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$5,010,147	\$5,011,695	3137EACW7
\$1,615,915	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$1,606,517	\$1,606,749	3137EACW7
\$4,967,722	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$4,938,486	\$4,938,524	3137EACW7
\$20,795,240	FREDDIE MAC 5.00 2/17	5.00	2/16/2017	2/16/2017	\$20,528,628	\$20,563,100	3137EAAM1
\$4,143,200	FREDDIE MAC 5.35 11/16	5.35	11/1/2016	11/1/2016	\$4,062,682	\$4,065,316	3128X2RE7
\$5,250,640	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$5,011,803	\$5,012,400	3137EAAG4
\$10,483,900	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$10,023,639	\$10,024,800	3137EAAG4
\$3,162,921	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$3,028,117	\$3,028,492	3137EAAG4

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$10,421,627	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$10,023,578	\$10,024,800	3137EAAG4
\$14,997,000	FREDDIE MAC VAR 12/16	0.44	7/12/2016	12/12/2016	\$14,999,327	\$14,998,770	3134G5UB9
\$10,000,000	FREDDIE MAC VAR 3/18	0.68	9/8/2016	3/8/2018	\$10,000,000	\$10,004,310	3134G8PF0
\$14,995,415	FREDDIE MAC VAR 4/17	0.49	7/27/2016	4/27/2017	\$14,997,490	\$14,998,770	3134G75N7
\$1,990,817	FREDDIE MAC DISCOUNT NOTE 0.00 04/17	0.00	4/3/2017	4/3/2017	\$1,991,260	\$1,992,334	313397DW8
\$1,955,258,078.14					\$1,948,162,182.36	\$1,948,619,185.87	
US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (0.59%)							
\$12,000,000	OVERSEAS PRI INV 0.87 11/16	0.87	11/18/2016	11/18/2016	\$12,000,000	\$12,062,064	690353J99
\$10,000,000	OVERSEAS PRI INV 1.01 3/18	1.01	3/17/2017	3/17/2017	\$10,000,000	\$10,018,930	690353M20
\$7,000,000	OVERSEAS PRI INV 0.82 4/17	0.82	4/30/2017	4/30/2017	\$7,000,000	\$7,013,265	690353M95
\$29,000,000					\$29,000,000	\$29,094,259	
REPURCHASE AGREEMENTS (9.19%)							
\$250,000,000	MERRILL LYNCH REPO 0.35 7/16	0.35	7/1/2016	7/1/2016	\$250,000,000	\$250,000,000	n/a
\$200,000,000	RBC CAPITAL MAR REPO 0.35 7/16	0.35	7/1/2016	7/1/2016	\$200,000,000	\$200,000,000	n/a
\$450,000,000					\$450,000,000	\$450,000,000	
DEPOSIT INSTRUMENTS (38.39%)							
\$225,000,000	BB&T COMPANY 0.58 9/16 (2)	0.58	7/1/2016	9/23/2016	\$225,000,000	\$225,000,000	n/a
\$30,000,000	BANK OF TOKYO MITS 0.39 7/16	0.39	7/5/2016	7/5/2016	\$30,000,000	\$30,000,000	n/a
\$225,000,000	CITIZENS BANK PA 0.43 9/16 (2)(8)	0.43	7/1/2016	9/23/2016	\$225,000,000	\$225,000,000	n/a
\$100,000,000	DZ BANK 0.27 7/16	0.27	7/1/2016	7/1/2016	\$100,000,000	\$100,000,000	n/a
\$100,000,000	FEDERALLY INSURED CUST ACCT 0.35 9/16 (2)	0.35	7/1/2016	9/23/2016	\$100,000,000	\$100,000,000	n/a
\$225,000,000	PEOPLES UNITED BANK 0.43 9/16 (2)(8)	0.43	7/1/2016	9/23/2016	\$225,000,000	\$225,000,000	n/a
\$225,000,000	SANTANDER BANK NA 0.53 9/16 (2)(8)	0.43	7/1/2016	9/23/2016	\$225,000,000	\$225,000,000	n/a
\$175,000,000	SUMITOMO BANK 0.53 9/16 (2)	0.53	7/1/2016	9/23/2016	\$175,000,000	\$175,000,000	n/a
\$225,000,000	SVENSKA HANDELSBANK 0.29 7/16	0.29	7/1/2016	7/1/2016	\$225,000,000	\$225,000,000	n/a
\$50,000,000	TD BANK, NA 0.48 9/16 (2)	0.48	7/1/2016	9/26/2016	\$50,000,000	\$50,000,000	n/a
\$50,000,000	TD BANK, NA 0.48 10/16 (2)	0.48	7/1/2016	10/13/2016	\$50,000,000	\$50,000,000	n/a
\$25,000,000	TD BANK, NA 0.54 7/16 (2)	0.54	7/1/2016	7/19/2016	\$25,000,000	\$25,000,000	n/a
\$50,000,000	TD BANK, NA 0.40 8/16 (2)	0.40	7/1/2016	8/17/2016	\$50,000,000	\$50,000,000	n/a
\$50,000,000	TD BANK, NA 0.50 9/16 (2)	0.50	7/1/2016	9/15/2016	\$50,000,000	\$50,000,000	n/a
\$125,000,000	WEBSTER BANK 0.42 9/16 (2)(8)	0.43	7/1/2016	9/23/2016	\$125,000,000	\$125,000,000	n/a
\$1,880,000,000					\$1,880,000,000	\$1,880,000,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
BANK COMMERCIAL PAPER (4.59%)							
\$225,000,000	US BANK 0.37 7/16 (2)	0.37	7/1/2016	7/20/2016	\$225,000,000	\$225,000,000	n/a
\$225,000,000					\$225,000,000	\$225,000,000	
COMMERCIAL PAPER (3.57%)							
\$49,995,125	NATIONAL SEC CLEARING CORP 0.39 7/16	0.39	7/8/2016	7/8/2016	\$49,996,208	\$49,996,000	63763PG86
\$49,995,125	NATIONAL SEC CLEARING CORP 0.39 7/16	0.39	7/8/2016	7/8/2016	\$49,996,208	\$49,996,000	63763PG86
\$24,940,833	TOYOTA MOTOR CREDIT CORP 0.71 10/16	0.71	10/28/2016	10/28/2016	\$24,941,326	\$24,941,500	89233GKU9
\$24,917,160	TOYOTA MOTOR CREDIT CORP 0.79 11/16	0.79	11/28/2016	11/28/2016	\$24,917,708	\$24,919,781	89233GLU8
\$24,895,000	TOYOTA MOTOR CREDIT CORP 0.84 12/16	0.84	12/27/2016	12/27/2016	\$24,895,583	\$24,898,375	89233GMT0
\$174,743,243					\$174,747,035	\$174,751,656	
GOVERNMENT MONEY MARKET FUNDS (3.89%)							
\$190,532,033	WESTERN ASSET MGMT GOVT FUND 0.29 7/16	0.29	7/1/2016	7/1/2016	\$190,532,033	\$190,532,033	n/a
\$190,532,033					\$190,532,033	\$190,532,033	
\$4,904,533,354					\$4,897,441,250	\$4,897,997,134	

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

Effective 7-Day Net Yield = 0.45% (5)

Effective 7-Day Gross Yield = 0.41%

WAM(R) = 40 Days (6)

WAM(F) = 104 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.