

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (38.14%)							
\$15,010,979	FANNIE MAE 0.375 12/15	0.38	12/21/2015	12/21/2015	\$15,000,631	\$15,001,725	3135G0SB0
\$5,044,442	FANNIE MAE 0.375 12/15	0.38	12/21/2015	12/21/2015	\$5,039,471	\$5,039,579	3135G0SB0
\$1,524,555	FANNIE MAE 2.00 3/16	2.00	3/10/2016	3/10/2016	\$1,506,636	\$1,507,421	3136FPET0
\$1,183,519	FANNIE MAE 2.25 3/16	2.25	3/15/2016	3/15/2016	\$1,166,300	\$1,166,360	3135G0AL7
\$10,134,220	FANNIE MAE 2.25 3/16	2.25	3/15/2016	3/15/2016	\$10,057,759	\$10,054,830	3135G0AL7
\$1,011,510	FANNIE MAE 2.25 3/16	2.25	3/15/2016	3/15/2016	\$1,005,544	\$1,005,483	3135G0AL7
\$4,361,196	FANNIE MAE 2.25 3/16	2.25	3/15/2016	3/15/2016	\$4,344,717	\$4,343,687	3135G0AL7
\$15,581,700	FANNIE MAE 5.00 3/16	5.00	3/15/2016	3/15/2016	\$15,202,919	\$15,204,210	31359MH89
\$1,919,736	FANNIE MAE 5.00 3/16	5.00	3/15/2016	3/15/2016	\$1,874,906	\$1,875,186	31359MH89
\$8,364,289	FANNIE MAE 0.50 3/16	0.50	3/30/2016	3/30/2016	\$8,356,595	\$8,354,943	3135G0VA8
\$1,597,875	FANNIE MAE 0.50 3/16	0.50	3/30/2016	3/30/2016	\$1,596,974	\$1,596,945	3135G0VA8
\$5,005,665	FANNIE MAE 0.50 3/16	0.50	3/30/2016	3/30/2016	\$5,002,969	\$5,002,960	3135G0VA8
\$5,006,000	FANNIE MAE 0.50 3/16	0.50	3/30/2016	3/30/2016	\$5,003,144	\$5,002,960	3135G0VA8
\$10,010,200	FANNIE MAE 0.50 3/16	0.50	3/30/2016	3/30/2016	\$10,005,416	\$10,005,920	3135G0VA8
\$15,312,000	FANNIE MAE 2.375 4/16	2.38	4/11/2016	4/11/2016	\$15,107,812	\$15,109,395	3135G0BA0
\$2,112,257	FANNIE MAE 2.375 4/16	2.38	4/11/2016	4/11/2016	\$2,095,654	\$2,095,169	3135G0BA0
\$3,550,855	FANNIE MAE 2.375 4/16	2.38	4/11/2016	4/11/2016	\$3,526,120	\$3,525,526	3135G0BA0
\$6,927,284	FANNIE MAE 2.375 4/16	2.38	4/11/2016	4/11/2016	\$6,884,673	\$6,883,840	3135G0BA0
\$4,069,557	FANNIE MAE 2.375 4/16	2.38	4/11/2016	4/11/2016	\$4,053,413	\$4,054,354	3135G0BA0
\$1,780,982	FANNIE MAE 0.375 7/16	0.38	7/5/2016	7/5/2016	\$1,780,989	\$1,779,256	3135G0XP3
\$2,200,458	FANNIE MAE 0.375 7/16	0.38	7/5/2016	7/5/2016	\$2,200,387	\$2,197,846	3135G0XP3
\$15,670,800	FANNIE MAE 5.375 7/16	5.38	7/15/2016	7/15/2016	\$15,458,649	\$15,445,890	31359MS61
\$7,635,643	FANNIE MAE 5.375 7/16	5.38	7/15/2016	7/15/2016	\$7,594,948	\$7,582,902	31359MS61
\$1,001,720	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$1,001,234	\$999,880	3135G0YE7
\$5,008,027	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$5,005,789	\$4,999,400	3135G0YE7
\$10,022,191	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$10,019,381	\$9,998,800	3135G0YE7
\$3,166,807	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$3,166,003	\$3,159,621	3135G0YE7
\$8,846,735	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$8,731,145	\$8,716,872	31359MW41
\$10,468,000	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$10,370,553	\$10,357,500	31359MW41
\$1,059,018	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$1,049,330	\$1,048,179	31359MW41
\$10,470,015	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$10,387,503	\$10,366,822	31359MW41
\$10,362,082	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$10,360,834	\$10,357,500	31359MW41
\$7,513,170	FANNIE MAE 0.625 9/16	0.63	9/26/2016	9/26/2016	\$7,510,914	\$7,502,970	3135G0VX8
\$1,584,859	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$1,581,932	\$1,579,153	3135G0CM3
\$2,675,865	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$2,672,112	\$2,669,089	3135G0CM3
\$2,651,606	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$2,647,729	\$2,642,971	3135G0CM3
10,080,850	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$10,070,979	\$10,045,500	3135G0CM3
\$24,995,153	FANNIE MAE VAR 8/17	0.21	12/16/2015	8/16/2017	\$24,995,679	\$24,961,125	3135G0F24
\$10,005,260	FANNIE MAE VAR 8/16	0.25	12/26/2015	8/26/2016	\$10,001,889	\$9,999,540	3135G0YQ0
1,016,012	FED FARM CREDIT 1.75 12/15	1.75	12/1/2015	12/1/2015	\$1,000,000	\$1,000,000	31331J3T8
\$10,001,845	FED FARM CREDIT 0.25 12/15	0.25	12/2/2015	12/2/2015	\$10,000,005	\$10,000,040	3133EDWU2
\$1,008,778	FED FARM CREDIT 1.81 12/15	1.81	12/8/2015	12/8/2015	\$1,000,306	\$1,000,318	31331J4P5

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$1,003,239	FED FARM CREDIT 1.00 12/15	1.00	12/9/2015	12/9/2015	\$1,000,177	\$1,000,208	31331K2P4
\$1,028,520	FED FARM CREDIT 5.25 1/16	5.25	1/6/2016	1/6/2016	\$1,004,889	\$1,005,029	31331V3M6
\$5,006,711	FED FARM CREDIT 0.50 5/16	0.50	5/4/2016	5/4/2016	\$5,003,171	\$5,001,305	3133ED6D9
\$5,015,220	FED FARM CREDIT 0.65 5/16	0.65	5/9/2016	5/9/2016	\$5,006,212	\$5,003,405	3133ECWT7
\$2,505,575	FED FARM CREDIT 0.65 5/16	0.65	5/9/2016	5/9/2016	\$2,503,220	\$2,501,703	3133ECWT7
\$15,000,000	FED FARM CREDIT 0.40 8/16	0.40	8/11/2016	8/11/2016	\$15,000,000	\$14,985,750	3133EE4G2
\$5,003,830	FED FARM CREDIT 0.55 8/16	0.55	8/16/2016	8/16/2016	\$5,002,740	\$4,999,075	3133EETK6
\$1,254,684	FED FARM CREDIT 0.50 8/16	0.50	8/23/2016	8/23/2016	\$1,254,753	\$1,254,649	3133EDMB5
\$5,255,198	FED FARM CREDIT 0.50 8/16	0.50	8/26/2016	8/26/2016	\$5,253,567	\$5,248,100	3133EDTK8
\$9,996,343	FED FARM CREDIT 0.40 11/16	0.40	11/3/2016	11/3/2016	\$9,996,623	\$9,976,370	3133EFMW4
\$14,995,650	FED FARM CREDIT VAR 12/16	0.19	12/1/2015	12/1/2016	\$14,997,758	\$14,993,550	3133EEFN5
\$24,998,625	FED FARM CREDIT VAR 12/15	0.20	12/2/2015	12/2/2015	\$24,999,998	\$25,000,000	3133EDAW2
\$5,502,607	FED FARM CREDIT VAR 5/16	0.22	12/2/2015	5/2/2016	\$5,500,525	\$5,500,704	3133ECNB6
\$3,446,447	FED FARM CREDIT VAR 6/17	0.22	12/5/2015	6/5/2017	\$3,446,048	\$3,442,337	3133EDMX7
\$5,003,200	FED FARM CREDIT VAR 6/17	0.22	12/5/2015	6/5/2017	\$5,002,713	\$4,996,135	3133EDMX7
\$6,015,842	FED FARM CREDIT VAR 6/17	0.22	12/5/2015	6/5/2017	\$6,015,741	\$6,010,350	3133EDMX7
\$25,054,648	FED FARM CREDIT VAR 12/16	0.29	12/6/2015	12/6/2016	\$25,027,105	\$25,013,475	31331K2G4
\$6,002,571	FED FARM CREDIT VAR 10/16	0.22	12/11/2015	10/11/2016	\$6,001,093	\$5,999,418	3133EDJA1
\$16,062,519	FED FARM CREDIT VAR 10/16	0.23	12/11/2015	10/11/2016	\$16,055,315	\$16,049,888	3133ED4J8
\$14,995,545	FED FARM CREDIT VAR 10/17	0.21	12/13/2015	10/13/2017	\$14,995,809	\$14,970,120	3133EFJT5
\$9,997,100	FED FARM CREDIT VAR 10/17	0.21	12/13/2015	10/13/2017	\$9,997,272	\$9,980,080	3133EFJT5
\$25,020,550	FED FARM CREDIT VAR 7/17	0.23	12/13/2015	7/13/2017	\$25,016,474	\$24,974,700	3133EEHV5
\$11,514,548	FED FARM CREDIT VAR 9/17	0.25	12/13/2015	9/13/2017	\$11,512,464	\$11,487,833	3133EEPS3
\$25,020,500	FED FARM CREDIT VAR 9/17	0.25	12/13/2015	9/13/2017	\$25,018,210	\$24,973,550	3133EEPS3
\$1,000,815	FED FARM CREDIT VAR 9/17	0.25	12/13/2015	9/13/2017	\$1,000,725	\$998,942	3133EEPS3
\$15,007,902	FED FARM CREDIT VAR 9/16	0.22	12/14/2015	9/14/2016	\$15,002,987	\$14,999,265	3133EDH21
\$14,995,260	FED FARM CREDIT VAR 9/16	0.19	12/19/2015	9/19/2016	\$14,998,175	\$14,989,275	3133EDNQ1
\$9,995,810	FED FARM CREDIT VAR 9/16	0.19	12/19/2015	9/19/2016	\$9,998,374	\$9,992,850	3133EDNQ1
\$2,060,919	FED FARM CREDIT VAR 9/16	0.28	12/19/2015	9/19/2016	\$2,058,753	\$2,056,992	3133ED2E1
\$25,015,803	FED FARM CREDIT VAR 6/17	0.24	12/20/2015	6/20/2017	\$25,011,759	\$24,977,600	3133EECD0
\$19,993,788	FED FARM CREDIT VAR 2/17	0.22	12/23/2015	2/23/2017	\$19,996,297	\$19,986,040	3133EELD0
\$9,995,670	FED FARM CREDIT VAR 3/17	0.27	12/24/2015	3/24/2017	\$9,996,011	\$9,992,000	3133EFEX1
\$25,004,123	FED FARM CREDIT VAR 7/17	0.21	12/24/2015	7/24/2017	\$25,003,317	\$24,960,400	3133EEZX1
\$24,992,125	FED FARM CREDIT VAR 9/17	0.21	12/25/2015	9/25/2017	\$24,993,120	\$24,944,075	3133EE2E9
\$4,002,950	FED FARM CREDIT VAR 2/17	0.29	12/27/2015	2/27/2017	\$4,001,758	\$3,999,548	3133EDFW7
\$4,503,320	FED FARM CREDIT VAR 2/17	0.29	12/27/2015	2/27/2017	\$4,501,986	\$4,499,492	3133EDFW7
\$29,998,530	FED FARM CREDIT VAR 12/15	0.14	12/28/2015	12/28/2015	\$29,999,554	\$29,998,650	3133EEP61
\$19,985,600	FED FARM CREDIT VAR 3/16	0.14	12/29/2015	3/29/2016	\$19,997,360	\$19,994,080	3133EDMK5
\$25,004,000	FED FARM CREDIT VAR 3/17	0.25	12/29/2015	3/29/2017	\$25,002,541	\$24,984,775	3133EDZW5
\$4,004,216	FED FARM CREDIT VAR 8/17	0.27	12/29/2015	8/29/2017	\$4,003,524	\$3,995,524	3133EDTT9
\$17,418,340	FED FARM CREDIT VAR 8/17	0.27	12/29/2015	8/29/2017	\$17,415,331	\$17,380,529	3133EDTT9
\$9,995,760	FED FARM CREDIT VAR 1/17	0.24	12/30/2015	1/30/2017	\$9,997,630	\$9,994,980	3133EEGU8
\$24,997,390	FED FARM CREDIT VAR 1/16	0.21	1/4/2016	1/4/2016	\$24,999,882	\$25,000,000	3133ED6A5
\$24,997,400	FED FARM CREDIT VAR 1/16	0.21	1/4/2016	1/4/2016	\$24,999,882	\$25,000,000	3133ED6A5

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$4,601,932	FED FARM CREDIT VAR 4/17	0.25	1/10/2016	4/10/2017	\$4,601,258	\$4,594,669	3133EDX64
\$10,001,780	FED FARM CREDIT VAR 4/16	0.26	1/11/2016	4/11/2016	\$10,001,469	\$10,000,830	3133ED4L3
\$15,001,260	FED FARM CREDIT VAR 4/16	0.26	1/11/2016	4/11/2016	\$15,001,101	\$15,001,245	3133ED4L3
\$4,505,679	FED FARM CREDIT VAR 7/16	0.25	1/29/2016	7/29/2016	\$4,501,801	\$4,499,523	3133EDEE8
\$24,990,000	FED FARM CREDIT VAR 5/16	0.15	2/5/2016	5/5/2016	\$24,997,839	\$24,990,250	3133EDL42
\$17,801,851	FED FARM CREDIT VAR 11/16	0.30	2/7/2016	11/7/2016	\$17,801,688	\$17,800,997	3133ED6T4
\$24,945,019	FED FARM CREDIT VAR 8/17	0.22	2/21/2016	8/21/2017	\$24,948,842	\$24,934,900	3133EFAL1
\$1,000,640	FED FARM CREDIT VAR 2/16	0.26	2/26/2016	2/26/2016	\$1,000,073	\$1,000,082	3133ECY A6
\$25,000,000	FED FARM CREDIT VAR 5/17	0.40	2/28/2016	5/30/2017	\$25,000,000	\$25,018,650	3133EFFV4
\$14,930,617	FED FARM CREDIT DISCOUNT NOTE 8/16	0.00	8/15/2016	8/15/2016	\$14,950,550	\$14,954,850	313312C24
\$9,992,900	FED HOME LOAN BANK 0.16 12/15	0.16	12/1/2015	12/1/2015	\$10,000,000	\$10,000,000	3130A3E75
\$1,399,546	FED HOME LOAN BANK 0.20 12/15	0.20	12/1/2015	12/1/2015	\$1,400,000	\$1,400,000	3130A3FS8
\$6,280,646	FED HOME LOAN BANK 1.375 12/15	1.38	12/11/2015	12/11/2015	\$6,226,939	\$6,227,303	313371NW2
\$2,570,526	FED HOME LOAN BANK 1.625 12/15	1.63	12/11/2015	12/11/2015	\$2,545,956	\$2,546,069	313371VF0
\$2,082,349	FED HOME LOAN BANK 2.375 12/15	2.38	12/11/2015	12/11/2015	\$2,051,172	\$2,051,316	313372C28
\$5,000,990	FED HOME LOAN BANK 0.23 12/15	0.23	12/18/2015	12/18/2015	\$5,000,107	\$5,000,070	3130A3KH6
\$10,006,900	FED HOME LOAN BANK 0.315 1/16	0.32	1/7/2016	1/7/2016	\$10,001,110	\$10,000,960	3130A2KD7
\$10,006,583	FED HOME LOAN BANK 0.315 1/16	0.32	1/7/2016	1/7/2016	\$10,001,059	\$10,000,960	3130A2KD7
\$20,594,067	FED HOME LOAN BANK 0.23 1/16	0.23	1/8/2016	1/8/2016	\$20,599,287	\$20,601,380	3130A3NV2
\$5,098,084	FED HOME LOAN BANK 0.23 1/16	0.23	1/8/2016	1/8/2016	\$5,099,761	\$5,100,342	3130A3NV2
\$10,002,260	FED HOME LOAN BANK 0.25 1/16	0.25	1/12/2016	1/12/2016	\$10,000,404	\$10,000,530	3130A3HM9
\$4,502,624	FED HOME LOAN BANK 0.32 1/16	0.32	1/22/2016	1/22/2016	\$4,500,573	\$4,500,500	3130A2P75
\$4,000,628	FED HOME LOAN BANK 0.34 1/16	0.34	1/25/2016	1/25/2016	\$4,000,099	\$3,999,796	3130A2QU3
\$9,998,900	FED HOME LOAN BANK 0.21 2/16	0.21	2/8/2016	2/8/2016	\$9,999,711	\$9,998,570	3130A5CA5
\$9,999,600	FED HOME LOAN BANK 0.23 2/16	0.23	2/12/2016	2/12/2016	\$9,999,891	\$9,999,700	3130A4XY3
\$11,251,350	FED HOME LOAN BANK 0.33 2/16	0.33	2/18/2016	2/18/2016	\$11,250,580	\$11,249,629	3130A4BZ4
\$5,000,000	FED HOME LOAN BANK 0.33 2/16	0.33	2/25/2016	2/25/2016	\$5,000,000	\$5,001,135	3130A46N7
\$5,378,924	FED HOME LOAN BANK 0.21 3/16	0.21	3/1/2016	3/1/2016	\$5,379,388	\$5,379,134	3130A5ZE2
\$2,504,283	FED HOME LOAN BANK 0.85 3/16	0.85	3/4/2016	3/4/2016	\$2,503,471	\$2,503,668	313378WB3
\$9,872,397	FED HOME LOAN BANK 3.125 3/16	3.13	3/11/2016	3/11/2016	\$9,658,301	\$9,658,785	3133XXP43
\$5,066,460	FED HOME LOAN BANK 3.125 3/16	3.13	3/11/2016	3/11/2016	\$5,038,357	\$5,038,490	3133XXP43
\$2,008,458	FED HOME LOAN BANK 1.00 3/16	1.00	3/11/2016	3/11/2016	\$2,003,901	\$2,003,990	313375RN9
\$19,996,088	FED HOME LOAN BANK 0.34 3/16	0.34	3/14/2016	3/14/2016	\$19,998,957	\$20,005,840	3130A4C26
\$15,006,720	FED HOME LOAN BANK 0.45 3/16	0.45	3/18/2016	3/18/2016	\$15,003,840	\$15,004,095	313382K85
\$8,992,908	FED HOME LOAN BANK 0.25 4/16	0.25	4/1/2016	4/1/2016	\$8,997,597	\$8,999,226	3130A4UL4
\$20,492,139	FED HOME LOAN BANK 0.33 4/16	0.33	4/1/2016	4/1/2016	\$20,497,535	\$20,499,939	3130A4KE1
\$4,997,008	FED HOME LOAN BANK 0.33 4/16	0.33	4/1/2016	4/1/2016	\$4,999,062	\$4,999,985	3130A4KE1
\$10,003,799	FED HOME LOAN BANK 0.35 4/16	0.35	4/6/2016	4/6/2016	\$10,001,379	\$10,002,120	3130A4MN9
\$8,299,679	FED HOME LOAN BANK 0.35 4/16	0.35	4/6/2016	4/6/2016	\$8,299,828	\$8,301,760	3130A4MN9
\$9,999,121	FED HOME LOAN BANK 0.22 4/16	0.22	4/7/2016	4/7/2016	\$9,999,326	\$9,994,410	3130A6L70
\$9,998,616	FED HOME LOAN BANK 0.22 4/16	0.22	4/13/2016	4/13/2016	\$9,998,928	\$9,996,100	3130A6M79
\$15,820,650	FED HOME LOAN BANK 5.375 5/16	5.38	5/18/2016	5/18/2016	\$15,349,345	\$15,345,285	3133XFJF4
\$10,537,845	FED HOME LOAN BANK 5.375 5/16	5.38	5/18/2016	5/18/2016	\$10,231,877	\$10,230,190	3133XFJF4
\$13,639,370	FED HOME LOAN BANK 5.375 5/16	5.38	5/18/2016	5/18/2016	\$13,291,493	\$13,289,017	3133XFJF4

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FEDERAL AGENCY SECURITIES (continued)							
\$9,990,490	FED HOME LOAN BANK 0.25 5/16	0.25	5/26/2016	5/26/2016	\$9,995,401	\$9,986,090	3130A5FP9
\$1,998,474	FED HOME LOAN BANK 0.25 5/16	0.25	5/26/2016	5/26/2016	\$1,999,084	\$1,997,218	3130A5FP9
\$4,357,253	FED HOME LOAN BANK 0.25 5/16	0.25	5/26/2016	5/26/2016	\$4,358,016	\$4,353,935	3130A5FP9
\$4,001,456	FED HOME LOAN BANK 0.40 6/16	0.40	6/6/2016	6/6/2016	\$4,000,693	\$3,997,836	3130A22P0
\$999,967	FED HOME LOAN BANK 0.40 6/16	0.40	6/6/2016	6/6/2016	\$999,971	\$999,459	3130A22P0
\$10,000,567	FED HOME LOAN BANK 0.40 6/16	0.40	6/6/2016	6/6/2016	\$10,000,493	\$9,994,590	3130A22P0
\$2,001,372	FED HOME LOAN BANK 2.125 6/16	2.13	6/10/2016	6/10/2016	\$1,983,045	\$1,981,596	313373SZ6
\$10,144,458	FED HOME LOAN BANK 2.125 6/16	2.13	6/10/2016	6/10/2016	\$10,091,236	\$10,084,460	313373SZ6
\$5,049,222	FED HOME LOAN BANK 2.125 6/16	2.13	6/10/2016	6/10/2016	\$5,044,161	\$5,042,230	313373SZ6
\$15,000,000	FED HOME LOAN BANK 0.375 7/16	0.38	7/20/2016	7/20/2016	\$15,000,000	\$14,995,230	3130A5YF0
\$14,995,336	FED HOME LOAN BANK 0.375 7/16	0.38	7/21/2016	7/21/2016	\$14,997,031	\$14,990,580	3130A5ZM4
\$19,995,294	FED HOME LOAN BANK 0.375 7/16	0.38	7/22/2016	7/22/2016	\$19,996,983	\$19,972,060	3130A5ZX0
\$7,987,352	FED HOME LOAN BANK 0.375 8/16	0.38	8/4/2016	8/4/2016	\$7,987,938	\$7,987,608	3130A66Q5
\$250,153	FED HOME LOAN BANK 0.53 8/16	0.53	8/11/2016	8/11/2016	\$250,108	\$249,964	3130A46Y3
\$3,556,740	FED HOME LOAN BANK 0.375 8/16	0.38	8/18/2016	8/18/2016	\$3,557,669	\$3,556,967	3130A6CU9
\$5,005,653	FED HOME LOAN BANK 5.375 9/16	5.38	9/9/2016	9/9/2016	\$4,966,526	\$4,959,394	3133XGJA3
\$20,000,000	FED HOME LOAN BANK 0.51 9/16	0.51	9/9/2016	9/9/2016	\$20,000,000	\$19,983,360	3130A6BD8
\$5,004,800	FED HOME LOAN BANK 0.51 9/16	0.51	9/9/2016	9/9/2016	\$5,003,520	\$4,995,840	3130A6BD8
\$4,227,822	FED HOME LOAN BANK 3.75 9/16	3.75	9/9/2016	9/9/2016	\$4,201,043	\$4,196,325	3133XUKV4
\$7,701,321	FED HOME LOAN BANK 3.75 9/16	3.75	9/9/2016	9/9/2016	\$7,684,980	\$7,676,205	3133XUKV4
\$4,104,195	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$4,086,822	\$4,082,347	313370TW8
\$1,301,742	FED HOME LOAN BANK 0.60 9/16	0.60	9/26/2016	9/26/2016	\$1,301,412	\$1,300,602	3130A1BV9
\$2,915,583	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$2,915,450	\$2,909,616	3130A2T97
\$1,004,397	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$1,004,517	\$1,003,144	3130A2T97
\$2,475,830	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$2,475,673	\$2,470,429	3130A2T97
\$25,026,916	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$25,023,291	\$24,953,825	3130A2T97
\$998,533	FED HOME LOAN BANK 0.50 10/16	0.50	10/17/2016	10/17/2016	\$998,611	\$998,494	3130A3CW2
\$14,996,835	FED HOME LOAN BANK 0.375 10/16	0.38	10/21/2016	10/21/2016	\$14,997,190	\$14,962,260	3130A6NS2
\$10,000,000	FED HOME LOAN BANK 0.4 10/16	0.40	10/28/2016	10/28/2016	\$10,000,000	\$9,980,290	3130A6PZ4
\$5,004,567	FED HOME LOAN BANK 0.625 11/16	0.63	11/23/2016	11/23/2016	\$5,004,258	\$4,994,185	3130A3J70
\$1,568,784	FED HOME LOAN BANK 5.00 12/16	5.00	12/9/2016	12/9/2016	\$1,565,625	\$1,565,586	3133XHVS8
\$20,000,000	FED HOME LOAN BANK VAR 8/17	0.20	12/21/2015	8/21/2017	\$20,000,000	\$19,961,160	3130A6C54
\$20,001,980	FED HOME LOAN BANK VAR 8/17	0.22	12/25/2015	8/25/2017	\$20,001,715	\$19,963,880	3130A6DC8
\$5,067,566	FED HOME LOAN BANK VAR 1/17	0.23	1/17/2016	1/17/2017	\$5,068,658	\$5,062,628	313376T88
\$9,976,625	FED HOME LOAN BANK DISCOUNT NOTE 06/09/16	0.00	6/9/2016	6/9/2016	\$9,982,492	\$9,979,840	313384XX2
\$10,419,520	FREDDIE MAC 4.75 1/16	4.75	1/19/2016	1/19/2016	\$10,059,757	\$10,060,430	3134A4ZT4
\$5,075,110	FREDDIE MAC 4.75 1/16	4.75	1/19/2016	1/19/2016	\$5,029,922	\$5,030,215	3134A4ZT4
\$2,551,303	FREDDIE MAC 0.40 3/16	0.40	3/15/2016	3/15/2016	\$2,550,628	\$2,550,890	3134G4VH8
\$20,399,278	FREDDIE MAC 5.25 4/16	5.25	4/18/2016	4/18/2016	\$19,811,881	\$19,807,853	3137EAAD1
\$8,498,644	FREDDIE MAC 5.25 4/16	5.25	4/18/2016	4/18/2016	\$8,354,318	\$8,351,298	3137EAAD1
\$3,163,527	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$3,160,330	\$3,158,988	3137EADQ9
\$3,780,889	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$3,778,285	\$3,776,182	3137EADQ9
\$10,016,600	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$10,009,388	\$10,003,130	3137EADQ9
\$2,126,215	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$2,124,863	\$2,123,664	3137EADQ9

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$15,016,200	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$15,009,732	\$15,004,695	3137EADQ9
\$1,814,958	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$1,814,176	\$1,813,567	3137EADQ9
\$3,121,336	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$3,120,080	\$3,118,976	3137EADQ9
\$1,806,931	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$1,806,204	\$1,805,565	3137EADQ9
\$7,040,839	FREDDIE MAC 0.40 5/16	0.40	5/27/2016	5/27/2016	\$7,038,419	\$7,033,783	3134G5RF4
\$1,601,264	FREDDIE MAC 0.40 5/16	0.40	5/27/2016	5/27/2016	\$1,600,740	\$1,599,723	3134G5RF4
\$2,250,797	FREDDIE MAC 0.40 5/16	0.40	5/27/2016	5/27/2016	\$2,250,494	\$2,249,611	3134G5RF4
\$5,000,600	FREDDIE MAC 0.40 5/16	0.40	5/27/2016	5/27/2016	\$5,000,400	\$4,999,135	3134G5RF4
\$10,200,330	FREDDIE MAC 2.50 5/16	2.50	5/27/2016	5/27/2016	\$10,102,763	\$10,099,720	3137EACT4
\$5,105,572	FREDDIE MAC 2.50 5/16	2.50	5/27/2016	5/27/2016	\$5,066,922	\$5,064,000	3137EACT4
\$1,362,338	FREDDIE MAC 2.50 5/16	2.50	5/27/2016	5/27/2016	\$1,352,251	\$1,351,343	3137EACT4
\$1,199,491	FREDDIE MAC 2.50 5/16	2.50	5/27/2016	5/27/2016	\$1,191,364	\$1,190,757	3137EACT4
\$5,250,640	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$5,159,688	\$5,154,940	3137EAAG4
\$10,483,900	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$10,319,819	\$10,309,880	3137EAAG4
\$3,162,921	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$3,117,288	\$3,114,615	3137EAAG4
\$10,421,627	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$10,318,994	\$10,309,880	3137EAAG4
\$7,674,729	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$7,636,068	\$7,625,026	3137EACW7
\$1,442,322	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$1,435,996	\$1,434,301	3137EACW7
\$6,242,576	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$6,224,083	\$6,220,017	3137EACW7
\$2,661,014	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$2,656,337	\$2,651,436	3137EACW7
\$5,055,690	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$5,052,738	\$5,050,355	3137EACW7
\$5,055,081	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$5,052,533	\$5,050,355	3137EACW7
\$14,997,000	FREDDIE MAC VAR 12/15	0.19	12/12/2015	12/12/2016	\$14,998,453	\$14,991,645	3134G5UB9
\$14,995,415	FREDDIE MAC VAR 4/17	0.27	12/27/2015	4/27/2017	\$14,995,707	\$14,992,680	3134G7SN7
\$15,552,855	FREDDIE MAC VAR 4/16	4.25	4/1/2016	4/1/2016	\$15,196,071	\$15,205,560	3134G2CV2
\$1,779,063,089.63					\$1,773,704,938.85	\$1,772,574,154.07	

BNY MELLON MONEY DEPOSIT (0.00%)							
\$539	BNY MELLON 0.01 12/15	0.01	12/1/2015	12/1/2015	\$539	\$539	n/a
\$539					\$539	\$539	

US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (1.10%)							
\$12,000,000	OVERSEAS PRIVATE INV 0.87 11/16	0.87	11/18/2016	11/18/2016	\$12,000,000	\$12,000,000	690353J99
\$14,042,700	OVERSEAS PRIVATE INV 0.61 3/18	0.61	3/17/2016	3/17/2018	\$14,042,700	\$14,104,361	690353E45
\$5,012,750	OVERSEAS PRIVATE INV 0.51 4/16	0.51	4/30/2016	4/30/2016	\$5,012,750	\$5,015,307	690353E86
\$5,052,958	OVERSEAS PRIVATE INV 0.52 5/16	0.52	5/2/2016	5/2/2016	\$5,052,958	\$5,063,448	690353F85
\$14,888,181	OVERSEAS PRIVATE INV 0.52 5/16	0.52	5/2/2016	5/2/2016	\$14,888,181	\$14,919,163	690353F69
\$50,996,589					\$50,996,589	\$51,102,280	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
REPURCHASE AGREEMENTS (5.38%)							
\$250,000,000	MERRILL LYNCH 0.10 12/15	0.10	12/1/2015	12/1/2015	\$250,000,000	\$250,000,000	n/a
\$250,000,000					\$250,000,000	\$250,000,000	
DEPOSIT INSTRUMENTS (45.50%)							
\$100,000,000	BANK OF TOKYO-MITS (2)	0.27	12/1/2015	9/23/2016	\$100,000,000	\$100,000,000	n/a
\$125,000,000	BB&T COMPANY 0.28 9/16 (2)	0.28	12/1/2015	9/23/2016	\$125,000,000	\$125,000,000	n/a
\$100,000,000	BB&T COMPANY 0.28 9/16 (2)	0.28	12/1/2015	9/23/2016	\$100,000,000	\$100,000,000	n/a
\$75,000,000	CITIZENS BANK PA 0.28 9/16 (2)(8)	0.28	12/1/2015	9/23/2016	\$75,000,000	\$75,000,000	n/a
\$50,000,000	CITIZENS BANK PA 0.28 9/16 (2)(8)	0.28	12/1/2015	9/23/2016	\$50,000,000	\$50,000,000	n/a
\$100,000,000	CITIZENS BANK PA 0.28 9/16 (2)(8)	0.28	12/1/2015	9/23/2016	\$100,000,000	\$100,000,000	n/a
\$50,000,000	CREDIT SUISSE ICA 0.27 9/16 (2)	0.27	12/1/2015	9/23/2016	\$50,000,000	\$50,000,000	n/a
\$200,000,000	DZ BANK .05 12/15	0.05	12/1/2015	12/1/2015	\$200,000,000	\$200,000,000	n/a
\$90,000,000	FEDERALLY INSURED CUST ACCT 0.19 9/16 (3)	0.19	12/1/2015	9/23/2016	\$90,000,000	\$90,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK 0.28 9/16 (2)(8)	0.28	12/1/2015	9/23/2016	\$50,000,000	\$50,000,000	n/a
\$100,000,000	PEOPLES UNITED BANK 0.28 9/16 (2)(8)	0.28	12/1/2015	9/23/2016	\$100,000,000	\$100,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK 0.28 9/16 (2)(8)	0.28	12/1/2015	9/23/2016	\$50,000,000	\$50,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK 0.28 9/16 (2)(8)	0.28	12/1/2015	9/23/2016	\$50,000,000	\$50,000,000	n/a
\$23,000,000	PNC BANK NA 0.28 9/16 (2)	0.28	12/1/2015	9/23/2016	\$23,000,000	\$23,000,000	n/a
\$200,000,000	SANTANDER BANK NA 0.30 9/16 (2)	0.30	12/1/2015	9/23/2016	\$200,000,000	\$200,000,000	n/a
\$50,000,000	SANTANDER BANK NA 0.30 9/16 (2)	0.30	12/1/2015	9/23/2016	\$50,000,000	\$50,000,000	n/a
\$228,151,000	SVENSKA HANDELSBANK .05 12/15	0.05	12/1/2015	12/1/2015	\$228,151,000	\$228,151,000	n/a
\$50,000,000	TD BANK, NA 0.22 1/16 (2)	0.22	12/1/2015	1/20/2016	\$50,000,000	\$50,000,000	n/a
\$50,000,000	TD BANK, NA 0.40 8/16 (2)	0.40	12/1/2015	8/17/2016	\$50,000,000	\$50,000,000	n/a
\$30,000,000	TD BANK, NA 0.40 12/15 (2)	0.40	12/1/2015	12/21/2015	\$30,000,000	\$30,000,000	n/a
\$100,000,000	TD BANK, NA 0.45 6/16 (2)	0.45	12/1/2015	6/17/2016	\$100,000,000	\$100,000,000	n/a
\$50,000,000	TD BANK, NA 0.50 9/16 (2)	0.50	12/1/2015	9/15/2016	\$50,000,000	\$50,000,000	n/a
\$30,000,000	TD BANK, NA 0.32 12/15 (2)	0.32	12/1/2015	12/18/2015	\$30,000,000	\$30,000,000	n/a
\$65,000,000	TD BANK, NA 0.40 12/15 (2)	0.40	12/1/2015	12/18/2015	\$65,000,000	\$65,000,000	n/a
\$100,000,000	WEBSTER BANK 0.28 9/16 (2)(8)	0.28	12/1/2015	9/23/2016	\$100,000,000	\$100,000,000	
\$2,116,151,000					\$2,116,151,000	\$2,116,151,000	
BANK COMMERCIAL PAPER (7.53%)							
\$200,000,000	US BANK 0.13 12/15 (2)	0.13	12/1/2015	12/17/2015	\$200,000,000	\$200,000,000	n/a
\$150,000,000	US BANK 0.13 12/15 (2)	0.13	12/1/2015	12/30/2015	\$150,000,000	\$150,000,000	n/a
\$350,000,000					\$350,000,000	\$350,000,000	
COMMERCIAL PAPER (2.15%)							
\$49,999,847	ADP 0.11 12/15	0.11	12/1/2015	12/1/2015	\$50,000,000	\$50,000,000	0530A3Z19
\$49,999,847	ADP 0.11 12/15	0.11	12/1/2015	12/1/2015	\$50,000,000	\$50,000,000	0530A3Z19
\$99,999,694					\$100,000,000	\$100,000,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
GOVERNMENT MONEY MARKET FUNDS (0.21%)							
\$9,963,193	MORGAN STANLEY GOVT FUND 0.04 12/15	0.04	12/1/2015	12/1/2015	\$9,963,193	\$9,963,193	n/a

\$9,963,193					\$9,963,193	\$9,963,193	
\$4,656,174.105					\$4,650,816,260	\$4,649,791.166	

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

Effective 7-Day Net Yield = 0.22% (5)

Effective 7-Day Gross Yield = 0.26%

WAM(R) = 43 Days (6)

WAM(F) = 106 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.