

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (32.03%)							
\$1,532,726	FANNIE MAE 0.50 5/15	0.50	5/27/2015	5/27/2015	\$1,527,379	\$1,527,147	3135G0KM4
\$10,037,100	FANNIE MAE 0.50 5/15	0.50	5/27/2015	5/27/2015	\$10,002,586	\$10,000,960	3135G0KM4
\$1,000,954	FANNIE MAE 0.50 5/15	0.50	5/27/2015	5/27/2015	\$1,000,295	\$1,000,096	3135G0KM4
\$15,056,850	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$15,008,923	\$15,010,470	3135G0LN1
\$2,835,622	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$2,826,671	\$2,826,972	3135G0LN1
\$2,328,213	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$2,321,302	\$2,321,619	3135G0LN1
\$3,661,252	FANNIE MAE 2.375 7/15	2.38	7/28/2015	7/28/2015	\$3,594,897	\$3,595,643	31398AU34
\$15,350,830	FANNIE MAE 2.375 7/15	2.38	7/28/2015	7/28/2015	\$15,079,162	\$15,082,395	31398AU34
\$1,008,470	FANNIE MAE 1.875 9/15	1.88	9/9/2015	9/9/2015	\$1,005,934	\$1,006,183	3136FPDY0
\$1,753,477	FANNIE MAE 2.00 9/15	2.00	9/21/2015	9/21/2015	\$1,743,997	\$1,744,145	31398A3T7
\$2,783,930	FANNIE MAE 2.00 9/15	2.00	9/21/2015	9/21/2015	\$2,769,486	\$2,769,283	31398A3T7
\$15,967,776	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$15,622,332	\$15,620,964	31359MZC0
\$10,417,400	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$10,192,027	\$10,191,130	31359MZC0
\$15,588,255	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$15,287,247	\$15,286,695	31359MZC0
\$10,392,700	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$10,191,757	\$10,191,130	31359MZC0
\$16,748,476	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$16,742,803	\$16,740,969	31359MZC0
\$5,073,750	FANNIE MAE 1.625 10/15	1.63	10/26/2015	10/26/2015	\$5,035,384	\$5,036,815	31398A4M1
\$15,010,979	FANNIE MAE 0.375 12/15	0.38	12/21/2015	12/21/2015	\$15,007,382	\$15,016,470	3135G0SB0
\$1,524,555	FANNIE MAE 2.00 3/16	2.00	3/10/2016	3/10/2016	\$1,520,839	\$1,521,771	3136FPET0
\$1,183,519	FANNIE MAE 2.25 3/16	2.25	3/15/2016	3/15/2016	\$1,179,139	\$1,179,681	3135G0AL7
\$15,312,000	FANNIE MAE 2.375 4/16	2.38	4/11/2016	4/11/2016	\$15,282,597	\$15,285,495	3135G0BA0
\$5,020,695	FANNIE MAE VAR 8/15	0.45	5/24/2015	8/24/2015	\$5,003,673	\$5,004,500	3136FRT60
\$10,005,260	FANNIE MAE VAR 8/16	0.20	5/26/2015	8/26/2016	\$10,003,392	\$10,003,870	3135G0YQ0
\$4,999,900	FED FARM CREDIT 0.13 5/15	0.13	5/1/2015	5/1/2015	\$5,000,000	\$5,000,000	3133EDKV3
\$9,251,778	FED FARM CREDIT 0.50 5/15	0.50	5/1/2015	5/1/2015	\$9,219,000	\$9,219,000	3133EANJ3
\$2,577,959	FED FARM CREDIT 0.50 6/15	0.50	6/23/2015	6/23/2015	\$2,570,260	\$2,570,464	3133EARQ3
\$1,045,647	FED FARM CREDIT 4.55 7/15	4.55	7/20/2015	7/20/2015	\$1,009,560	\$1,009,677	31331SQ97
\$2,198,974	FED FARM CREDIT 0.35 7/15	0.35	7/30/2015	7/30/2015	\$2,195,908	\$2,196,203	3133ECHV9
\$4,949,307	FED FARM CREDIT 0.18 8/15	0.18	8/5/2015	8/5/2015	\$4,949,831	\$4,950,644	3133EDKW1
\$7,499,362	FED FARM CREDIT 0.20 8/15	0.20	8/14/2015	8/14/2015	\$7,499,729	\$7,501,725	3133EDFC1
\$3,005,765	FED FARM CREDIT 0.40 8/15	0.40	8/26/2015	8/26/2015	\$3,001,725	\$3,002,265	3133ECY65
\$1,002,170	FED FARM CREDIT 0.55 9/15	0.55	9/15/2015	9/15/2015	\$1,001,189	\$1,001,008	3133EAQV3
\$2,880,507	FED FARM CREDIT 4.875 11/15	4.88	11/16/2015	11/16/2015	\$2,812,806	\$2,811,981	31331YEM8
\$12,531,625	FED FARM CREDIT 0.43 11/15	0.43	11/16/2015	11/16/2015	\$12,516,137	\$12,518,038	3133ECBJ2
\$1,520,340	FED FARM CREDIT 1.50 11/15	1.50	11/16/2015	11/16/2015	\$1,510,568	\$1,510,101	31331J2S1
\$10,133,684	FED FARM CREDIT 1.50 11/15	1.50	11/16/2015	11/16/2015	\$10,118,815	\$10,117,677	31331J2S1
\$2,000,000	FED FARM CREDIT 0.21 11/15	0.21	11/27/2015	11/27/2015	\$2,000,000	\$1,999,422	3133EDM82
\$1,016,012	FED FARM CREDIT 1.75 12/15	1.75	12/1/2015	12/1/2015	\$1,008,764	\$1,008,972	31331J3T8
\$10,001,845	FED FARM CREDIT 0.25 12/15	0.25	12/2/2015	12/2/2015	\$10,001,012	\$10,001,210	3133EDWU2
5,520,000	FED FARM CREDIT 0.39 5/9/16	0.39	5/9/2016	5/9/2016	\$5,520,000	\$5,517,902	3133ECNX8
5,015,220	FED FARM CREDIT 0.65 5/16	0.65	5/9/2016	5/9/2016	\$5,014,521	\$5,013,420	3133ECWT7
\$14,995,650	FED FARM CREDIT VAR 12/16	0.18	5/1/2015	12/1/2016	\$14,996,446	\$14,999,475	3133EEFN5

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$5,502,607	FED FARM CREDIT VAR 5/16	0.20	5/2/2015	5/2/2016	\$5,501,259	\$5,502,970	3133ECNB6
\$1,099,844	FED FARM CREDIT VAR 8/15	0.18	5/3/2015	8/3/2015	\$1,099,974	\$1,100,161	3133ECKN3
\$25,008,612	FED FARM CREDIT VAR 5/15	0.18	5/4/2015	5/4/2015	\$25,000,042	\$25,000,000	3133EANX2
\$24,990,000	FED FARM CREDIT VAR 5/16	0.15	5/5/2015	5/5/2016	\$24,994,875	\$24,992,200	3133EDL42
\$25,054,648	FED FARM CREDIT VAR 12/16	0.27	5/6/2015	12/6/2016	\$25,042,739	\$25,028,925	31331K2G4
\$20,000,000	FED FARM CREDIT VAR 5/15	0.20	5/6/2015	5/6/2015	\$20,000,000	\$20,000,040	3133ECNL4
\$6,002,571	FED FARM CREDIT VAR 10/16	0.17	5/11/2015	10/11/2016	\$6,001,835	\$6,001,938	3133EDJA1
\$16,062,519	FED FARM CREDIT VAR 10/16	0.21	5/11/2015	10/11/2016	\$16,058,925	\$16,057,544	3133ED4J8
\$25,005,192	FED FARM CREDIT VAR 9/15	0.18	5/14/2015	9/14/2015	\$25,000,950	\$25,005,050	3133ECHK3
\$15,007,902	FED FARM CREDIT VAR 9/16	0.20	5/14/2015	9/14/2016	\$15,005,206	\$15,005,490	3133EDH21
\$20,014,702	FED FARM CREDIT VAR 6/15	0.20	5/22/2015	6/22/2015	\$20,001,160	\$20,002,760	3133EAVE5
\$19,993,788	FED FARM CREDIT VAR 2/17	0.19	5/23/2015	2/23/2017	\$19,994,537	\$19,999,300	3133EELD0
\$1,000,640	FED FARM CREDIT VAR 2/16	0.26	5/26/2015	2/26/2016	\$1,000,253	\$1,000,702	3133ECYA6
\$4,002,950	FED FARM CREDIT VAR 2/17	0.24	5/27/2015	2/27/2017	\$4,002,586	\$4,003,436	3133EDFW7
\$4,503,320	FED FARM CREDIT VAR 2/17	0.24	5/27/2015	2/27/2017	\$4,502,922	\$4,503,866	3133EDFW7
\$25,004,000	FED FARM CREDIT VAR 3/17	0.20	5/29/2015	3/29/2017	\$25,003,664	\$25,005,550	3133EDZW5
\$9,995,760	FED FARM CREDIT VAR 1/17	0.19	5/30/2015	1/30/2017	\$9,996,439	\$10,000,850	3133EEGU8
\$24,998,625	FED FARM CREDIT VAR 12/15	0.20	6/2/2015	12/2/2015	\$24,999,595	\$24,996,600	3133EDAW2
\$14,995,260	FED FARM CREDIT VAR 9/16	0.19	6/19/2015	9/19/2016	\$14,996,842	\$14,995,635	3133EDNQ1
\$9,995,810	FED FARM CREDIT VAR 9/16	0.19	6/19/2015	9/19/2016	\$9,997,186	\$9,997,090	3133EDNQ1
\$2,060,919	FED FARM CREDIT VAR 9/16	0.28	6/19/2015	9/19/2016	\$2,060,033	\$2,058,938	3133ED2E1
\$19,985,600	FED FARM CREDIT VAR 3/16	0.14	6/29/2015	3/29/2016	\$19,992,611	\$19,993,420	3133EDMK5
\$24,997,390	FED FARM CREDIT VAR 1/16	0.21	7/4/2015	1/4/2016	\$24,999,140	\$25,007,075	3133ED6A5
\$24,997,400	FED FARM CREDIT VAR 1/16	0.21	7/4/2015	1/4/2016	\$24,999,138	\$25,007,075	3133ED6A5
\$4,601,932	FED FARM CREDIT VAR 4/17	0.25	7/10/2015	4/10/2017	\$4,601,800	\$4,601,076	3133EDX64
\$14,996,955	FED FARM CREDIT VAR 10/15	0.21	7/22/2015	10/22/2015	\$14,999,274	\$15,003,540	3133ED5G3
\$4,505,679	FED FARM CREDIT VAR 7/16	0.25	7/29/2015	7/29/2016	\$4,503,400	\$4,502,777	3133EDEE8
\$14,998,230	FED HOME LOAN BANK 0.13 5/15	0.13	5/8/2015	5/8/2015	\$14,999,966	\$15,000,105	3130A1VT2
\$9,997,314	FED HOME LOAN BANK 0.125 6/15	0.13	6/8/2015	6/8/2015	\$9,999,719	\$10,000,470	3130A2CL8
\$9,998,001	FED HOME LOAN BANK 0.17 7/15	0.17	7/22/2015	7/22/2015	\$9,999,551	\$10,001,650	3130A2LJ3
\$5,025,500	FED HOME LOAN BANK 0.67 7/15	0.67	7/30/2015	7/30/2015	\$5,005,977	\$5,006,145	313376VZ5
\$15,000,000	FED HOME LOAN BANK 0.20 8/15	0.20	8/19/2015	8/19/2015	\$15,000,000	\$15,003,270	3130A2PQ3
\$7,495,308	FED HOME LOAN BANK 0.125 8/15	0.13	8/28/2015	8/28/2015	\$7,497,861	\$7,499,468	3130A2WK8
\$7,466,714	FED HOME LOAN BANK 0.375 8/15	0.38	8/28/2015	8/28/2015	\$7,463,171	\$7,466,804	313383V81
\$9,998,400	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$9,999,253	\$10,000,610	3130A2S31
\$4,998,927	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$4,999,674	\$5,001,385	3130A2S23
\$9,999,197	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$9,999,754	\$10,002,770	3130A2S23
\$3,999,018	FED HOME LOAN BANK 0.125 9/15	0.13	9/2/2015	9/2/2015	\$3,999,363	\$3,999,904	3130A2WV4
\$2,999,754	FED HOME LOAN BANK 0.19 9/15	0.19	9/8/2015	9/8/2015	\$2,999,866	\$3,000,882	3130A2Y59
\$15,244,838	FED HOME LOAN BANK 1.75 9/15	1.75	9/11/2015	9/11/2015	\$15,083,711	\$15,087,855	313370JB5
\$4,034,739	FED HOME LOAN BANK 1.75 9/15	1.75	9/11/2015	9/11/2015	\$4,023,218	\$4,023,428	313370JB5
\$14,999,426	FED HOME LOAN BANK 0.16 9/15	0.16	9/25/2015	9/25/2015	\$14,999,602	\$15,000,585	3130A4FN7
\$9,000,180	FED HOME LOAN BANK 0.20 9/15	0.20	9/29/2015	9/29/2015	\$9,000,088	\$9,003,150	3130A2XN1
\$25,005,575	FED HOME LOAN BANK 0.19 10/15	0.19	10/14/2015	10/14/2015	\$25,002,578	\$25,006,350	3130A3CC6

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$3,199,734	FED HOME LOAN BANK 0.18 10/15	0.18	10/27/2015	10/27/2015	\$3,199,820	\$3,200,384	3130A3Z56
\$4,999,581	FED HOME LOAN BANK 0.18 10/15	0.18	10/28/2015	10/28/2015	\$4,999,716	\$5,000,600	3130A3ZB3
\$1,004,252	FED HOME LOAN BANK 0.625 10/15	0.63	10/30/2015	10/30/2015	\$1,002,103	\$1,002,512	3133796P9
\$1,204,118	FED HOME LOAN BANK 0.50 11/15	0.50	11/20/2015	11/20/2015	\$1,202,095	\$1,202,234	313380L96
\$4,518,650	FED HOME LOAN BANK 0.50 11/15	0.50	11/20/2015	11/20/2015	\$4,512,160	\$4,513,388	313380L96
\$10,000,226	FED HOME LOAN BANK 0.22 11/15	0.22	11/23/2015	11/23/2015	\$10,000,159	\$9,999,750	3130A23R5
\$9,998,900	FED HOME LOAN BANK 0.22 11/15	0.22	11/23/2015	11/23/2015	\$9,999,255	\$10,003,350	3130A22A3
\$14,985,000	FED HOME LOAN BANK 0.125 11/15	0.13	11/25/2015	11/25/2015	\$14,991,429	\$14,992,125	3130A3KK9
\$9,992,900	FED HOME LOAN BANK 0.16 12/15	0.16	12/1/2015	12/1/2015	\$9,996,033	\$9,992,780	3130A3E75
\$1,399,546	FED HOME LOAN BANK 0.20 12/15	0.20	12/1/2015	12/1/2015	\$1,399,650	\$1,399,920	3130A3FS8
\$6,280,646	FED HOME LOAN BANK 1.375 12/15	1.38	12/11/2015	12/11/2015	\$6,268,431	\$6,269,559	313371NW2
\$2,570,526	FED HOME LOAN BANK 1.625 12/15	1.63	12/11/2015	12/11/2015	\$2,566,415	\$2,566,276	313371VF0
\$2,082,349	FED HOME LOAN BANK 2.375 12/15	2.38	12/11/2015	12/11/2015	\$2,076,254	\$2,076,880	313372C28
\$20,594,067	FED HOME LOAN BANK 0.23 1/16	0.23	1/8/2016	1/8/2016	\$20,595,269	\$20,592,502	3130A3NV2
\$5,098,084	FED HOME LOAN BANK 0.23 1/16	0.23	1/8/2016	1/8/2016	\$5,098,417	\$5,098,144	3130A3NV2
\$4,000,628	FED HOME LOAN BANK 0.34 1/16	0.34	1/25/2016	1/25/2016	\$4,000,484	\$4,001,592	3130A2QU3
\$5,000,000	FED HOME LOAN BANK 0.33 2/16	0.33	2/25/2016	2/25/2016	\$5,000,000	\$5,001,315	3130A46N7
\$10,000,000	FED HOME LOAN BANK 0.355 3/16	0.36	3/7/2016	3/7/2016	\$10,000,000	\$10,000,030	3130A44U3
\$10,001,350	FED HOME LOAN BANK 0.40 3/16	0.40	3/9/2016	3/9/2016	\$10,000,956	\$10,005,410	3130A46H0
\$9,872,397	FED HOME LOAN BANK 3.125 3/16	3.13	3/11/2016	3/11/2016	\$9,813,611	\$9,815,941	3133XXP43
\$19,996,088	FED HOME LOAN BANK 0.34 3/16	0.34	3/14/2016	3/14/2016	\$19,996,810	\$20,000,800	3130A4C26
\$8,992,908	FED HOME LOAN BANK 0.25 4/16	0.25	4/1/2016	4/1/2016	\$8,993,381	\$8,993,088	3130A4UL4
\$20,492,139	FED HOME LOAN BANK 0.33 4/16	0.33	4/1/2016	4/1/2016	\$20,493,210	\$20,497,909	3130A4KE1
\$4,997,008	FED HOME LOAN BANK 0.33 4/16	0.33	4/1/2016	4/1/2016	\$4,997,416	\$4,999,490	3130A4KE1
\$10,003,799	FED HOME LOAN BANK 0.35 4/16	0.35	4/6/2016	4/6/2016	\$10,003,702	\$10,003,310	3130A4MN9
\$15,820,650	FED HOME LOAN BANK 5.375 5/16	5.38	5/18/2016	5/18/2016	\$15,791,710	\$15,787,890	3133XFJF4
\$10,537,845	FED HOME LOAN BANK 5.375 5/16	5.38	5/18/2016	5/18/2016	\$10,525,497	\$10,525,260	3133XFJF4
\$10,000,000	FED HOME LOAN BANK 0.375 5/16	0.38	5/23/2016	5/23/2016	\$10,000,000	\$9,996,210	3130A56H7
\$50,000,000	FED HOME LOAN BANK VAR 8/15	0.20	5/19/2015	8/19/2015	\$50,000,000	\$50,006,900	313383VX6
\$20,000,000	FED HOME LOAN BANK VAR 8/15	0.22	5/26/2015	8/26/2015	\$20,000,000	\$20,004,140	313383X30
\$25,000,000	FED HOME LOAN BANK VAR 9/15	0.22	6/4/2015	9/4/2015	\$25,000,000	\$25,005,450	313383XK2
\$25,000,000	FED HOME LOAN BANK VAR 10/15	0.22	7/7/2015	10/7/2015	\$25,000,000	\$25,006,600	3130A06X3
\$25,000,000	FED HOME LOAN BANK VAR 7/15	0.21	7/15/2015	7/15/2015	\$25,000,000	\$25,003,000	313383YD7
\$5,067,566	FED HOME LOAN BANK VAR 1/17	0.18	7/17/2015	1/17/2017	\$5,067,963	\$5,072,682	313376T88
\$49,999,097	FED HOME LOAN BANK DISCOUNT NOTE 0.00 5/1	0.00	5/6/2015	5/6/2015	\$49,999,653	\$49,999,800	313384FF1
\$49,999,097	FED HOME LOAN BANK DISCOUNT NOTE 0.00 5/1	0.00	5/6/2015	5/6/2015	\$49,999,653	\$49,999,800	313384FF1
\$4,899,951	FED HOME LOAN BANK DISCOUNT NOTE 0.00 5/1	0.00	5/6/2015	5/6/2015	\$4,899,973	\$4,899,980	313384FF1
\$4,644,964	FREDDIE MAC DISCOUNT NOTE 0.00 5/15	0.00	5/4/2015	5/4/2015	\$4,644,985	\$4,644,986	313396FD0
\$13,499,880	FREDDIE MAC DISCOUNT NOTE 0.00 5/15	0.00	5/5/2015	5/5/2015	\$13,499,940	\$13,499,960	313396FE8
\$58,249,418	FREDDIE MAC DISCOUNT NOTE 0.00 5/15	0.00	5/6/2015	5/6/2015	\$58,249,676	\$58,249,767	313396FF5
\$2,996,700	FREDDIE MAC DISCOUNT NOTE 0.00 6/15	0.00	6/1/2015	6/1/2015	\$2,999,535	\$2,999,709	3134A1X39
\$1,201,656	FREDDIE MAC 0.30 7/15	0.30	7/8/2015	7/8/2015	\$1,200,286	\$1,200,280	3134G4TH1
\$5,423,947	FREDDIE MAC 4.375 7/15	4.38	7/17/2015	7/17/2015	\$5,243,905	\$5,244,860	3134A4VC5
\$2,927,044	FREDDIE MAC 4.375 7/15	4.38	7/17/2015	7/17/2015	\$2,884,939	\$2,885,783	3134A4VC5

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$1,020,780	FREDDIE MAC 5.35 8/15	5.35	8/1/2015	8/1/2015	\$1,012,917	\$1,013,059	3128X2RL1
\$3,121,479	FREDDIE MAC 0.45 9/15	0.45	9/4/2015	9/4/2015	\$3,117,642	\$3,118,370	3134G3J76
\$10,264,284	FREDDIE MAC 1.75 9/15	1.75	9/10/2015	9/10/2015	\$10,206,080	\$10,209,905	3137EACM9
\$3,173,258	FREDDIE MAC 1.75 9/15	1.75	9/10/2015	9/10/2015	\$3,158,239	\$3,159,538	3137EACM9
\$3,535,613	FREDDIE MAC 1.75 9/15	1.75	9/10/2015	9/10/2015	\$3,519,587	\$3,520,657	3137EACM9
\$5,009,923	FREDDIE MAC 0.42 9/15	0.42	9/18/2015	9/18/2015	\$5,004,555	\$5,005,670	3134G36F2
\$12,695,511	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$12,398,517	\$12,398,155	3134A4VG6
\$2,575,081	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$2,516,110	\$2,516,117	3134A4VG6
\$2,196,982	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$2,179,817	\$2,179,952	3134A4VG6
\$5,009,150	FREDDIE MAC 0.45 11/15	0.45	11/24/2015	11/24/2015	\$5,006,486	\$5,007,505	3134G3W55
\$7,761,083	FREDDIE MAC 0.45 11/15	0.45	11/24/2015	11/24/2015	\$7,760,720	\$7,761,633	3134G3W55
\$10,000,000	FREDDIE MAC 0.27 12/15	0.27	12/9/2015	12/9/2015	\$10,000,000	\$9,995,000	3134G5PL3
\$10,419,520	FREDDIE MAC 4.75 1/16	4.75	1/19/2016	1/19/2016	\$10,320,738	\$10,320,400	3134A4ZT4
\$20,399,278	FREDDIE MAC 5.25 4/16	5.25	4/18/2016	4/18/2016	\$20,370,561	\$20,363,959	3137EAAD1
\$3,163,527	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$3,163,370	\$3,161,625	3137EADQ9
\$14,997,000	FREDDIE MAC VAR 12/16	0.17	5/12/2015	12/12/2016	\$14,997,575	\$14,996,955	3134G5UB9
\$15,552,855	FREDDIE MAC VAR 4/16	4.25	10/1/2015	4/1/2016	\$15,539,998	\$15,534,960	3134G2CV2
\$1,558,834,311.87					\$1,555,812,611.62	\$1,555,918,227.32	

US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (3.52%)							
\$15,276,810	AID-EGYPT 4.45 9/15	4.45	9/15/2015	9/15/2015	\$15,237,019	\$15,226,935	038461AC3
\$75,000,000	FEDERALLY INSURED CUST ACCT 0.15 5/15 (3)	0.15	5/1/2015	10/9/2015	\$75,000,000	\$75,000,000	99CEADJ18
\$14,823,850	OVERSEAS PRI INV 0.39 5/15	0.39	5/2/2015	5/4/2015	\$14,823,850	\$14,881,723	690353ZK6
\$14,850,000	OVERSEAS PRI INV 0.52 5/16	0.52	5/2/2015	5/2/2016	\$14,850,000	\$14,850,000	690353F69
\$5,040,000	OVERSEAS PRI INV 0.52 5/16	0.52	5/2/2015	5/2/2016	\$5,040,000	\$5,040,000	690353F85
\$11,273,967	OVERSEAS PRI INV 0.43 7/16	0.43	7/12/2015	7/12/2016	\$11,273,967	\$11,308,961	690353ZX8
\$701,435	OVERSEAS PRI INV 0.41 9/16	0.41	9/8/2015	9/7/2016	\$701,435	\$702,663	690353B97
\$4,533,868	OVERSEAS PRI INV 0.41 9/16	0.41	9/8/2015	9/7/2016	\$4,533,868	\$4,527,929	690353A98
\$4,972,364	OVERSEAS PRI INV 0.41 9/16	0.41	9/8/2015	9/7/2016	\$4,972,364	\$4,965,850	690353B22
\$438,518	OVERSEAS PRI INV 0.41 9/16	0.41	9/8/2015	9/7/2016	\$438,518	\$437,944	690353B48
\$536,040	OVERSEAS PRI INV 0.41 9/16	0.41	9/8/2015	9/7/2016	\$536,040	\$535,337	690353B55
\$14,000,000	OVERSEAS PRI INV 0.61 3/18	0.61	9/17/2015	3/17/2018	\$14,000,000	\$13,991,530	690353E45
\$5,000,000	OVERSEAS PRI INV 0.51 4/18	0.51	4/30/2016	4/30/2016	\$5,000,070	\$5,000,000	690353E86
\$4,880,610	PRIVATE EXPT FUNDING 4.55 5/15	4.55	5/15/2015	5/15/2015	\$4,689,899	\$4,690,540	742651DA7
\$171,327,462					\$171,097,029	\$171,159,412	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
REPURCHASE AGREEMENTS (7.31%)							
\$155,000,000	MERRILL LYNCH 0.10 5/15	0.10	5/1/2015	5/1/2015	\$155,000,000	\$155,000,000	n/a
\$200,000,000	RBC CAPITAL MARKET 0.07 5/15	0.07	5/1/2015	5/1/2015	\$200,000,000	\$200,000,000	n/a
\$355,000,000					\$355,000,000	\$355,000,000	
DEPOSIT INSTRUMENTS (41.58%)							
\$200,000,000	BB&T COMPANY 0.28 5/15 (2)	0.28	5/1/2015	10/9/2015	\$200,000,000	\$200,000,000	n/a
\$100,000,000	BB&T COMPANY 0.28 5/15 (2)	0.28	5/1/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$50,000,000	BANK OF TOKYO 0.11 5/15 (3)	0.11	5/4/2015	5/4/2015	\$50,000,000	\$50,000,000	n/a
\$5,000,000	BANK OF TOKYO 0.11 5/15 (3)	0.11	5/4/2015	5/4/2015	\$5,000,000	\$5,000,000	n/a
\$35,000,000	BANK OF TOKYO 0.11 5/15 (3)	0.11	5/5/2015	5/5/2015	\$35,000,000	\$34,999,650	n/a
\$50,000,000	BANK OF TOKYO 0.11 5/15 (3)	0.11	5/6/2015	5/6/2015	\$50,000,000	\$49,999,500	n/a
\$100,000,000	CITIZENS BANK PA 0.25 5/15 (2)(8)	0.25	5/1/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$50,000,000	CITIZENS BANK PA 0.25 5/15 (2)(8)	0.25	5/1/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$50,000,000	CREDIT SUISSE NY, ICA 0.25 5/15 (2)	0.25	5/1/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK 0.28 5/15 (2)(8)	0.28	5/1/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$100,000,000	PEOPLES UNITED BANK 0.28 5/15 (2)(8)	0.28	5/1/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK 0.28 5/15 (2)(8)	0.28	5/1/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK 0.28 5/15 (2)(8)	0.28	5/1/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$200,000,000	SANTANDER BANK NA 0.30 5/15 (2)(8)	0.30	5/1/2015	10/9/2015	\$200,000,000	\$200,000,000	n/a
\$50,000,000	SANTANDER BANK NA 0.30 5/15 (2)(8)	0.30	5/1/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$405,000,000	SVENSKA HANDELSBANK 0.06 5/15 (2)	0.06	5/1/2015	5/1/2015	\$405,000,000	\$405,000,000	n/a
\$30,000,000	TD BANK, NA 0.40 12/15 (2)	0.40	5/1/2015	12/21/2015	\$30,000,000	\$30,000,000	n/a
\$100,000,000	TD BANK, NA 0.25 6/15 (2)	0.25	5/1/2015	6/19/2015	\$100,000,000	\$100,021,000	n/a
\$100,000,000	TD BANK, NA 0.33 9/15 (2)	0.33	5/1/2015	9/21/2015	\$100,000,000	\$100,000,000	n/a
\$30,000,000	TD BANK, NA 0.33 9/15 (2)	0.33	5/1/2015	9/25/2015	\$30,000,000	\$30,000,000	n/a
\$50,000,000	TD BANK, NA 0.35 9/15 (2)	0.35	5/1/2015	9/15/2015	\$50,000,000	\$50,000,000	n/a
\$65,000,000	TD BANK, NA 0.40 12/15 (2)	0.40	5/1/2015	12/18/2015	\$65,000,000	\$65,000,000	n/a
\$100,000,000	WEBSTER BANK 0.28 5/15 (2)(8)	0.28	5/1/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$2,020,000,000					\$2,020,000,000	\$2,020,020,150	
BANK COMMERCIAL PAPER (6.28%)							
\$25,000,000	US BANK 0.13 5/15 (2)	0.13	5/1/2015	5/15/2015	\$25,000,000	\$25,000,000	n/a
\$200,000,000	US BANK 0.13 5/15 (2)	0.13	5/1/2015	5/15/2015	\$200,000,000	\$200,000,000	n/a
\$80,000,000	US BANK 0.13 5/15 (2)	0.13	5/1/2015	5/31/2015	\$80,000,000	\$80,000,000	n/a
305,000,000.00					305,000,000.00	305,000,000.00	
GOVERNMENT MONEY MARKET FUNDS (9.29%)							
\$216,798,423	MORGAN STANLEY GOVT FUND 0.04 5/15	0.04	5/1/2015	5/1/2015	\$216,798,423	\$216,798,423	n/a
\$234,316,879	WESTERN ASSET MGMT 0.04 5/15	0.04	5/1/2015	5/1/2015	\$234,316,879	\$234,316,879	n/a
\$451,115,303					\$451,115,303	\$451,115,303	
\$4,861,277,077					\$4,858,024,944	\$4,858,213,092	

Fund Net Asset Value = \$1.16 per unit (4)

Effective 7-Day Net Yield = 0.15% (5)

Effective 7-Day Gross Yield = 0.20%

WAM(R) = 38 Days (6)

WAM(F) = 74 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.