

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (35.34%)</b>							
\$1,780,982	FANNIE MAE 0.375 7/16	0.38	7/5/2016	7/5/2016	\$1,780,997	\$1,781,034	3135G0XP3
\$2,200,458	FANNIE MAE 0.375 7/16	0.38	7/5/2016	7/5/2016	\$2,200,116	\$2,200,042	3135G0XP3
\$15,670,800	FANNIE MAE 5.375 7/16	5.38	7/15/2016	7/15/2016	\$15,151,536	\$15,151,260	31359MS61
\$7,635,643	FANNIE MAE 5.375 7/16	5.38	7/15/2016	7/15/2016	\$7,440,304	\$7,438,259	31359MS61
\$1,001,720	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$1,000,537	\$1,000,714	3135G0YE7
\$5,008,027	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$5,002,518	\$5,003,570	3135G0YE7
\$10,022,191	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$10,008,430	\$10,007,140	3135G0YE7
\$3,166,807	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$3,162,611	\$3,162,256	3135G0YE7
\$2,987,349	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$2,987,153	\$2,989,133	3135G0YE7
\$2,183,401	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$2,184,261	\$2,186,560	3135G0YE7
\$8,846,735	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$8,565,394	\$8,563,642	31359MW41
\$10,468,000	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$10,175,660	\$10,175,430	31359MW41
\$1,059,018	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$1,029,696	\$1,029,754	31359MW41
\$10,470,015	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$10,188,429	\$10,184,588	31359MW41
\$10,362,082	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$10,171,053	\$10,175,430	31359MW41
\$5,177,500	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$5,085,026	\$5,087,715	31359MW41
\$5,171,943	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$5,083,533	\$5,087,715	31359MW41
\$8,708,062	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$8,568,544	\$8,575,852	31359MW41
\$7,513,170	FANNIE MAE 0.625 9/16	0.63	9/26/2016	9/26/2016	\$7,505,384	\$7,506,233	3135G0VX8
\$1,584,859	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$1,576,933	\$1,576,913	3135G0CM3
\$2,675,865	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$2,664,506	\$2,665,303	3135G0CM3
\$2,651,606	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$2,639,309	\$2,639,222	3135G0CM3
\$10,080,850	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$10,035,254	\$10,031,250	3135G0CM3
\$5,018,440	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$5,010,399	\$5,015,625	3135G0CM3
\$2,007,440	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$2,005,444	\$2,006,250	3135G0CM3
\$5,997,006	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$5,994,080	\$5,993,672	3135G0CM3
\$2,758,813	FANNIE MAE 1.375 11/16	1.38	11/15/2016	11/15/2016	\$2,753,766	\$2,757,517	3135G0ES8
\$1,000,340	FANNIE MAE 0.625 11/16	0.63	11/28/2016	11/28/2016	\$1,000,312	\$1,000,288	3136G0TE5
\$10,407,700	FANNIE MAE 5.00 2/17	5.00	2/13/2017	2/13/2017	\$10,335,479	\$10,338,140	31359M4D2
\$5,796,486	FANNIE MAE 5.00 2/17	5.00	2/13/2017	2/13/2017	\$5,767,366	\$5,769,716	31359M4D2
\$16,307,923	FANNIE MAE 5.00 2/17	5.00	2/13/2017	2/13/2017	\$16,236,611	\$16,241,218	31359M4D2
\$5,004,450	FANNIE MAE 0.75 4/17	0.75	4/20/2017	4/20/2017	\$5,004,413	\$5,003,420	3135G0ZB2
\$4,181,920	FANNIE MAE 5.00 5/17	5.00	5/11/2017	5/11/2017	\$4,177,656	\$4,175,964	31359M7X5
\$16,964,300	FANNIE MAE VAR 10/17	0.45	5/5/2016	10/5/2017	\$16,968,307	\$16,973,463	3135G0F57
\$24,995,153	FANNIE MAE VAR 8/17	0.45	5/16/2016	8/16/2017	\$24,996,731	\$24,971,100	3135G0F24
\$3,994,648	FANNIE MAE VAR 7/17	0.46	5/20/2016	7/20/2017	\$3,995,339	\$3,996,564	3135G0F81
10,005,260	FANNIE MAE VAR 8/16	0.46	5/26/2016	8/26/2016	\$10,000,822	\$10,002,540	3135G0YQ0
\$5,004,850	FANNIE MAE VAR 10/16	0.73	7/3/2016	10/3/2016	\$5,002,574	\$5,004,910	3136FTBZ1
\$5,006,711	FED FARM CREDIT 0.50 5/16	0.50	5/4/2016	5/4/2016	\$5,000,061	\$5,000,100	3133ED6D9
5,015,220	FED FARM CREDIT 0.65 5/16	0.65	5/9/2016	5/9/2016	\$5,000,311	\$5,000,485	3133ECWT7
\$2,505,575	FED FARM CREDIT 0.65 5/16	0.65	5/9/2016	5/9/2016	\$2,500,161	\$2,500,243	3133ECWT7
\$15,000,000	FED FARM CREDIT 0.40 8/16	0.40	8/11/2016	8/11/2016	\$15,000,000	\$15,001,485	3133EE4G2
\$5,003,830	FED FARM CREDIT 0.55 8/16	0.55	8/16/2016	8/16/2016	\$5,001,132	\$5,001,035	3133EETK6

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$1,254,684	FED FARM CREDIT 0.50 8/16	0.50	8/23/2016	8/23/2016	\$1,254,894	\$1,255,433	3133EDMB5
\$1,402,863	FED FARM CREDIT 5.125 8/16	5.13	8/25/2016	8/25/2016	\$1,378,978	\$1,380,173	31331V2U9
\$5,255,198	FED FARM CREDIT 0.50 8/16	0.50	8/26/2016	8/26/2016	\$5,251,551	\$5,250,614	3133EDTK8
\$14,995,650	FED FARM CREDIT VAR 12/16	0.43	5/1/2016	12/1/2016	\$14,998,689	\$15,000,360	3133EEFN5
\$9,996,985	FED FARM CREDIT VAR 2/18	0.68	5/1/2016	2/1/2018	\$9,997,356	\$10,007,050	3133EFWZ6
\$5,502,607	FED FARM CREDIT VAR 5/16	0.46	5/2/2016	5/2/2016	\$5,500,003	\$5,500,000	3133ECNB6
\$24,990,000	FED FARM CREDIT VAR 5/16	0.40	5/5/2016	5/5/2016	\$24,999,945	\$25,000,125	3133EDL42
\$3,446,447	FED FARM CREDIT VAR 6/17	0.47	5/5/2016	6/5/2017	\$3,445,760	\$3,443,725	3133EDMX7
\$5,003,200	FED FARM CREDIT VAR 6/17	0.47	5/5/2016	6/5/2017	\$5,001,966	\$4,998,150	3133EDMX7
\$6,015,842	FED FARM CREDIT VAR 6/17	0.47	5/5/2016	6/5/2017	\$6,015,537	\$6,012,774	3133EDMX7
\$25,054,648	FED FARM CREDIT VAR 12/16	0.54	5/6/2016	12/6/2016	\$25,016,000	\$25,014,375	31331K2G4
\$14,986,155	FED FARM CREDIT VAR 2/18	0.59	5/6/2016	2/6/2018	\$14,988,263	\$15,002,985	3133EEMX5
\$17,801,851	FED FARM CREDIT VAR 11/16	0.55	5/7/2016	11/7/2016	\$17,800,938	\$17,808,081	3133ED6T4
\$2,998,368	FED FARM CREDIT VAR 11/16	0.55	5/7/2016	11/7/2016	\$2,999,052	\$3,001,362	3133ED6T4
\$6,002,571	FED FARM CREDIT VAR 10/16	0.46	5/11/2016	10/11/2016	\$6,000,566	\$6,001,356	3133EDJA1
\$16,062,519	FED FARM CREDIT VAR 10/16	0.47	5/11/2016	10/11/2016	\$16,052,750	\$16,054,334	3133ED4J8
\$14,995,545	FED FARM CREDIT VAR 10/17	0.45	5/13/2016	10/13/2017	\$14,996,743	\$14,979,270	3133EFJT5
\$9,997,100	FED FARM CREDIT VAR 10/17	0.45	5/13/2016	10/13/2017	\$9,997,880	\$9,986,180	3133EFJT5
\$3,496,675	FED FARM CREDIT VAR 10/17	0.45	5/13/2016	10/13/2017	\$3,496,688	\$3,495,163	3133EFJT5
\$25,020,550	FED FARM CREDIT VAR 7/17	0.47	5/13/2016	7/13/2017	\$25,012,229	\$24,987,225	3133EEHV5
\$11,514,548	FED FARM CREDIT VAR 9/17	0.49	5/13/2016	9/13/2017	\$11,509,558	\$11,492,065	3133EEPS3
\$25,020,500	FED FARM CREDIT VAR 9/17	0.49	5/13/2016	9/13/2017	\$25,013,965	\$24,982,750	3133EEPS3
\$1,000,815	FED FARM CREDIT VAR 9/17	0.49	5/13/2016	9/13/2017	\$1,000,556	\$999,310	3133EEPS3
\$15,007,902	FED FARM CREDIT VAR 9/16	0.46	5/14/2016	9/14/2016	\$15,001,410	\$15,003,810	3133EDH21
\$9,185,409	FED FARM CREDIT VAR 1/18	0.47	5/17/2016	1/17/2018	\$9,189,502	\$9,194,251	3133EEZM5
\$14,956,453	FED FARM CREDIT VAR 2/18	0.50	5/20/2016	2/20/2018	\$14,961,831	\$14,957,535	3133EE7B0
\$14,956,821	FED FARM CREDIT VAR 2/18	0.50	5/20/2016	2/20/2018	\$14,961,850	\$14,957,535	3133EE7B0
\$25,015,803	FED FARM CREDIT VAR 6/17	0.47	5/20/2016	6/20/2017	\$25,008,606	\$24,989,425	3133EECD0
\$7,988,896	FED FARM CREDIT VAR 6/17	0.47	5/20/2016	6/20/2017	\$7,991,771	\$7,996,616	3133EECD0
\$9,985,400	FED FARM CREDIT VAR 6/17	0.47	5/20/2016	6/20/2017	\$9,989,063	\$9,995,770	3133EECD0
\$24,945,019	FED FARM CREDIT VAR 8/17	0.47	5/21/2016	8/21/2017	\$24,961,204	\$24,949,075	3133EFAL1
\$9,974,400	FED FARM CREDIT VAR 3/18	0.48	5/22/2016	3/22/2018	\$9,975,295	\$9,980,540	3133EEN71
\$9,970,000	FED FARM CREDIT VAR 5/17	0.44	5/22/2016	5/22/2017	\$9,977,558	\$9,987,680	3133EE4L1
\$14,955,600	FED FARM CREDIT VAR 5/17	0.44	5/22/2016	5/22/2017	\$14,966,263	\$14,981,520	3133EE4L1
\$9,971,530	FED FARM CREDIT VAR 5/17	0.44	5/22/2016	5/22/2017	\$9,977,527	\$9,987,680	3133EE4L1
\$9,988,774	FED FARM CREDIT VAR 11/16	0.50	5/23/2016	11/23/2016	\$9,993,158	\$10,001,960	3133EFQE0
\$19,993,788	FED FARM CREDIT VAR 2/17	0.44	5/23/2016	2/23/2017	\$19,997,548	\$19,995,920	3133EELD0
\$4,999,750	FED FARM CREDIT VAR 2/18	0.59	5/23/2016	2/23/2018	\$4,999,773	\$5,001,640	3133EFE29
\$25,004,123	FED FARM CREDIT VAR 7/17	0.44	5/24/2016	7/24/2017	\$25,002,478	\$24,976,950	3133EEZX1
\$5,002,195	FED FARM CREDIT VAR 1/18	0.58	5/25/2016	1/25/2018	\$5,002,174	\$4,999,590	3133EFVY0
\$24,992,125	FED FARM CREDIT VAR 9/17	0.43	5/25/2016	9/25/2017	\$24,994,695	\$24,960,325	3133EE2E9
\$4,002,950	FED FARM CREDIT VAR 2/17	0.49	5/27/2016	2/27/2017	\$4,001,169	\$4,000,784	3133EDFW7
\$4,503,320	FED FARM CREDIT VAR 2/17	0.49	5/27/2016	2/27/2017	\$4,501,321	\$4,500,882	3133EDFW7
\$25,004,000	FED FARM CREDIT VAR 3/17	0.46	5/29/2016	3/29/2017	\$25,001,743	\$24,995,900	3133EDZW5
\$4,004,216	FED FARM CREDIT VAR 8/17	0.48	5/29/2016	8/29/2017	\$4,002,683	\$3,996,996	3133EDTT9

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$17,418,340	FED FARM CREDIT VAR 8/17	0.48	5/29/2016	8/29/2017	\$17,411,673	\$17,386,933	3133EDTT9
\$25,000,000	FED FARM CREDIT VAR 5/17	0.65	5/30/2016	5/30/2017	\$25,000,000	\$25,023,625	3133EFFV4
\$9,995,760	FED FARM CREDIT VAR 1/17	0.44	5/31/2016	1/30/2017	\$9,998,475	\$9,999,090	3133EEGU8
\$19,918,400	FED FARM CREDIT VAR 3/18	0.52	6/9/2016	3/9/2018	\$19,927,216	\$19,964,600	3133EEV80
\$3,095,254	FED FARM CREDIT VAR 12/16	0.46	6/19/2016	12/19/2016	\$3,097,016	\$3,099,603	3133EDT85
\$14,995,260	FED FARM CREDIT VAR 9/16	0.44	6/19/2016	9/19/2016	\$14,999,122	\$14,999,115	3133EDNQ1
\$9,995,810	FED FARM CREDIT VAR 9/16	0.44	6/19/2016	9/19/2016	\$9,999,218	\$9,999,410	3133EDNQ1
\$2,060,919	FED FARM CREDIT VAR 9/16	0.53	6/19/2016	9/19/2016	\$2,057,844	\$2,057,599	3133ED2E1
\$9,995,670	FED FARM CREDIT VAR 3/17	0.52	6/24/2016	3/24/2017	\$9,997,277	\$9,999,620	3133EFEX1
\$2,386,745	FED FARM CREDIT VAR 3/18	0.58	6/26/2016	3/26/2018	\$2,386,880	\$2,388,999	3133EEUZ1
\$4,601,932	FED FARM CREDIT VAR 4/17	0.50	7/10/2016	4/10/2017	\$4,600,872	\$4,598,542	3133EDX64
\$4,505,679	FED FARM CREDIT VAR 7/16	0.50	7/29/2016	7/29/2016	\$4,500,665	\$4,500,576	3133EDEE8
\$4,986,270	FED FARM CREDIT VAR 1/18	0.53	7/30/2016	1/30/2018	\$4,987,678	\$4,986,120	3133EE5C0
\$9,996,343	FED FARM CREDIT 0.4 11/16	0.40	11/3/2016	11/3/2016	\$9,998,142	\$9,990,900	3133EFMW4
\$2,071,204	FED FARM CREDIT 4.65 12/16	4.65	12/12/2016	12/12/2016	\$2,047,260	\$2,050,940	31331GAZ2
\$2,300,000	FED FARM CREDIT 0.68 1/17	0.68	1/30/2017	1/30/2017	\$2,300,000	\$2,300,009	3133EEAE0
\$14,930,617	FEDERAL FARM CREDIT DISCOUNT NOTE 0.00 8/16	0.00	8/15/2016	8/15/2016	\$14,979,683	\$14,985,120	313312C24
\$15,820,650	FED HOME LOAN BANK 5.375 5/16	5.38	5/18/2016	5/18/2016	\$15,035,141	\$15,034,095	3133XFJF4
\$10,537,845	FED HOME LOAN BANK 5.375 5/16	5.38	5/18/2016	5/18/2016	\$10,023,325	\$10,022,730	3133XFJF4
\$13,639,370	FED HOME LOAN BANK 5.375 5/16	5.38	5/18/2016	5/18/2016	\$13,020,328	\$13,019,526	3133XFJF4
\$9,990,490	FED HOME LOAN BANK 0.25 5/16	0.25	5/26/2016	5/26/2016	\$9,999,350	\$9,999,800	3130A5FP9
\$1,998,474	FED HOME LOAN BANK 0.25 5/16	0.25	5/26/2016	5/26/2016	\$1,999,871	\$1,999,960	3130A5FP9
\$4,357,253	FED HOME LOAN BANK 0.25 5/16	0.25	5/26/2016	5/26/2016	\$4,359,720	\$4,359,913	3130A5FP9
\$4,001,456	FED HOME LOAN BANK 0.40 6/16	0.40	6/6/2016	6/6/2016	\$4,000,133	\$4,000,416	3130A22P0
\$999,967	FED HOME LOAN BANK 0.40 6/16	0.40	6/6/2016	6/6/2016	\$999,994	\$1,000,104	3130A22P0
\$10,000,567	FED HOME LOAN BANK 0.40 6/16	0.40	6/6/2016	6/6/2016	\$10,000,094	\$10,001,040	3130A22P0
\$2,001,372	FED HOME LOAN BANK 2.125 6/16	2.13	6/10/2016	6/10/2016	\$1,968,759	\$1,968,696	313373SZ6
\$10,144,458	FED HOME LOAN BANK 2.125 6/16	2.13	6/10/2016	6/10/2016	\$10,019,008	\$10,018,810	313373SZ6
\$5,049,222	FED HOME LOAN BANK 2.125 6/16	2.13	6/10/2016	6/10/2016	\$5,009,200	\$5,009,405	313373SZ6
\$2,001,946	FED HOME LOAN BANK 0.75 7/16	0.75	7/18/2016	7/18/2016	\$2,001,565	\$2,001,758	313383R78
\$15,000,000	FED HOME LOAN BANK 0.375 7/16	0.38	7/20/2016	7/20/2016	\$15,000,000	\$15,000,795	3130A5YF0
\$14,995,336	FED HOME LOAN BANK 0.375 7/16	0.38	7/21/2016	7/21/2016	\$14,998,968	\$15,001,245	3130A5ZM4
\$19,995,294	FED HOME LOAN BANK 0.375 7/16	0.38	7/22/2016	7/22/2016	\$19,998,943	\$20,002,100	3130A5ZX0
\$7,987,352	FED HOME LOAN BANK 0.375 8/16	0.38	8/4/2016	8/4/2016	\$7,995,361	\$8,000,128	3130A66Q5
\$250,153	FED HOME LOAN BANK 0.53 8/16	0.53	8/11/2016	8/11/2016	\$250,043	\$250,085	3130A46Y3
\$1,773,070	FED HOME LOAN BANK 5.50 8/16	5.50	8/15/2016	8/15/2016	\$1,738,858	\$1,740,013	3133MJQF0
\$3,556,740	FED HOME LOAN BANK 0.375 8/16	0.38	8/18/2016	8/18/2016	\$3,559,026	\$3,559,530	3130A6CU9
\$9,998,480	FED HOME LOAN BANK 0.46 8/16	0.46	8/19/2016	8/19/2016	\$9,999,081	\$10,001,190	3130A7CH6
\$9,998,232	FED HOME LOAN BANK 0.46 8/16	0.46	8/19/2016	8/19/2016	\$9,998,932	\$10,001,190	3130A7CH6
\$19,996,200	FED HOME LOAN BANK 0.50 8/16	0.50	8/19/2016	8/19/2016	\$19,997,867	\$20,004,780	3130A7AF2
\$19,996,453	FED HOME LOAN BANK 0.47 8/16	0.47	8/26/2016	8/26/2016	\$19,997,720	\$20,002,500	3130A7ED3
\$5,005,653	FED HOME LOAN BANK 5.375 9/16	5.38	9/9/2016	9/9/2016	\$4,869,028	\$4,869,168	3133XGJA3
\$2,070,123	FED HOME LOAN BANK 5.375 9/16	5.38	9/9/2016	9/9/2016	\$2,033,163	\$2,035,180	3133XGJA3
\$20,000,000	FED HOME LOAN BANK 0.51 9/16	0.51	9/9/2016	9/9/2016	\$20,000,000	\$20,002,260	3130A6BD8
\$5,004,800	FED HOME LOAN BANK 0.51 9/16	0.51	9/9/2016	9/9/2016	\$5,000,000	\$5,000,565	3130A6BD8

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$4,227,822	FED HOME LOAN BANK 3.75 9/16	3.75	9/9/2016	9/9/2016	\$4,146,773	\$4,147,749	3133XUKV4
\$7,701,321	FED HOME LOAN BANK 3.75 9/16	3.75	9/9/2016	9/9/2016	\$7,585,627	\$7,587,345	3133XUKV4
\$4,104,195	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$4,061,674	\$4,062,648	313370TW8
\$3,437,846	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$3,420,534	\$3,424,088	313370TW8
\$1,008,950	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$1,004,391	\$1,005,606	313370TW8
\$4,614,916	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$4,596,343	\$4,600,647	313370TW8
\$5,043,047	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$5,023,497	\$5,028,030	313370TW8
\$10,033,630	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$10,001,677	\$10,005,780	313370TW8
\$1,007,449	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$1,005,109	\$1,005,606	313370TW8
\$7,176,158	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$7,161,621	\$7,164,943	313370TW8
\$10,069,370	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$10,051,342	\$10,056,060	313370TW8
\$1,301,742	FED HOME LOAN BANK 0.60 9/16	0.60	9/26/2016	9/26/2016	\$1,300,697	\$1,300,763	3130A1BV9
\$2,915,583	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$2,915,224	\$2,915,700	3130A2T97
\$1,004,397	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$1,004,760	\$1,005,241	3130A2T97
\$2,475,830	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$2,475,334	\$2,475,594	3130A2T97
\$25,026,916	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$25,011,569	\$25,006,000	3130A2T97
\$2,421,193	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$2,423,109	\$2,425,582	3130A2T97
\$9,985,100	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$9,991,371	\$10,002,400	3130A2T97
\$9,997,826	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$9,998,462	\$10,002,400	3130A2T97
\$3,383,829	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$3,384,164	\$3,385,812	3130A2T97
\$5,003,048	FED HOME LOAN BANK 0.625 10/16	0.63	10/14/2016	10/14/2016	\$5,002,649	\$5,003,190	3130A3CE2
\$998,533	FED HOME LOAN BANK 0.50 10/16	0.50	10/17/2016	10/17/2016	\$999,269	\$999,896	3130A3CW2
\$10,324,817	FED HOME LOAN BANK 5.125 10/16	5.13	10/19/2016	10/19/2016	\$10,208,029	\$10,215,510	3133XHK68
\$14,996,835	FED HOME LOAN BANK 0.375 10/16	0.38	10/21/2016	10/21/2016	\$14,998,504	\$14,991,405	3130A6NS2
\$10,000,000	FED HOME LOAN BANK 0.40 10/16	0.40	10/28/2016	10/28/2016	\$10,000,000	\$9,997,500	3130A6PZ4
\$5,004,567	FED HOME LOAN BANK 0.625 11/16	0.63	11/23/2016	11/23/2016	\$5,002,450	\$5,002,825	3130A3J70
\$9,997,408	FED HOME LOAN BANK 0.625 11/16	0.63	11/23/2016	11/23/2016	\$9,997,881	\$10,005,650	3130A3J70
\$8,740,728	FED HOME LOAN BANK 0.625 11/16	0.63	11/23/2016	11/23/2016	\$8,740,615	\$8,744,938	3130A3J70
\$7,202,023	FED HOME LOAN BANK 1.625 12/16	1.63	12/9/2016	12/9/2016	\$7,184,068	\$7,197,462	313371PV2
\$10,072,760	FED HOME LOAN BANK 1.625 12/16	1.63	12/9/2016	12/9/2016	\$10,047,648	\$10,066,380	313371PV2
\$10,070,139	FED HOME LOAN BANK 1.625 12/16	1.63	12/9/2016	12/9/2016	\$10,056,828	\$10,066,380	313371PV2
\$15,100,500	FED HOME LOAN BANK 1.625 12/16	1.63	12/9/2016	12/9/2016	\$15,096,584	\$15,099,570	313371PV2
\$5,121,035	FED HOME LOAN BANK 3.50 12/16	3.50	12/9/2016	12/9/2016	\$5,081,178	\$5,087,710	3133XVRJ2
\$1,568,784	FED HOME LOAN BANK 5.0 12/16	5.00	12/9/2016	12/9/2016	\$1,538,954	\$1,540,157	3133XHVS8
\$3,502,601	FED HOME LOAN BANK 0.65 12/16	0.65	12/12/2016	12/12/2016	\$3,502,388	\$3,502,415	3130A3PC2
\$4,580,796	FED HOME LOAN BANK 4.75 12/16	4.75	12/16/2016	12/16/2016	\$4,509,241	\$4,514,598	3133XHZK1
\$2,370,978	FED HOME LOAN BANK 4.75 12/16	4.75	12/16/2016	12/16/2016	\$2,358,050	\$2,359,904	3133XHZK1
\$10,303,780	FED HOME LOAN BANK 4.75 12/16	4.75	12/16/2016	12/16/2016	\$10,254,819	\$10,260,450	3133XHZK1
\$5,151,700	FED HOME LOAN BANK 4.75 12/16	4.75	12/16/2016	12/16/2016	\$5,127,250	\$5,130,225	3133XHZK1
\$2,941,176	FED HOME LOAN BANK 0.625 12/16	0.63	12/28/2016	12/28/2016	\$2,941,090	\$2,941,843	3130A0C65
\$9,353,497	FED HOME LOAN BANK 0.70 12/16	0.70	12/29/2016	12/29/2016	\$9,353,001	\$9,360,911	3130A2XK7
\$14,994,317	FED HOME LOAN BANK 0.54 1/17	0.54	1/26/2017	1/26/2017	\$14,994,420	\$15,001,860	3130A7VB8
\$10,000,000	FED HOME LOAN BANK 0.72 2/17	0.72	2/17/2017	2/17/2017	\$10,000,000	\$10,000,070	3130A7BY0
\$3,080,000	FED HOME LOAN BANK 0.70 5/17	0.70	5/18/2017	5/18/2017	\$3,080,000	\$3,079,504	3130A7U60
\$15,000,000	FED HOME LOAN BANK 0.75 5/17	0.75	5/25/2017	5/25/2017	\$15,000,000	\$15,001,380	3130A7WA9

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$20,000,000	FED HOME LOAN BANK VAR 8/17	0.43	5/21/2016	8/21/2017	\$20,000,000	\$19,975,060	3130A6C54
\$15,001,455	FED HOME LOAN BANK VAR 2/18	0.62	5/22/2016	2/22/2018	\$15,001,318	\$15,010,965	3130A7DE2
\$20,001,980	FED HOME LOAN BANK VAR 8/17	0.44	5/25/2016	8/25/2017	\$20,001,303	\$19,977,200	3130A6DC8
\$10,000,865	FED HOME LOAN BANK VAR 8/17	0.61	5/25/2016	8/25/2017	\$10,000,761	\$10,009,200	3130A7EC5
\$10,000,600	FED HOME LOAN BANK VAR 3/18	0.63	6/8/2016	3/8/2018	\$10,000,566	\$10,007,390	3130A7G90
\$10,001,220	FED HOME LOAN BANK VAR 3/18	0.63	6/8/2016	3/8/2018	\$10,001,153	\$10,007,390	3130A7G90
\$5,067,566	FED HOME LOAN BANK VAR 1/17	0.54	7/17/2016	1/17/2017	\$5,069,152	\$5,071,724	313376T88
\$15,759,486	FED HOME LOAN DISCOUNT NOTE 0.00 0 6/16	0.00	6/1/2016	6/1/2016	\$15,793,061	\$15,796,240	313384XP9
\$9,976,625	FED HOME LOAN DISCOUNT NOTE 0.00 06/16	0.00	6/9/2016	6/9/2016	\$9,996,425	\$9,996,990	313384XX2
\$4,983,569	FED HOME LOAN DISCOUNT NOTE 0.00 6/16	0.00	6/10/2016	6/10/2016	\$4,996,389	\$4,998,455	313384XY0
\$9,968,492	FED HOME LOAN DISCOUNT NOTE 0.00 06/16	0.00	6/20/2016	6/20/2016	\$9,992,083	\$9,996,120	313384YJ2
\$4,982,125	FED HOME LOAN DISCOUNT NOTE 0.00 6/16	0.00	6/21/2016	6/21/2016	\$4,995,325	\$4,998,020	313384YK9
\$9,969,000	FED HOME LOAN DISCOUNT NOTE 0.00 07/16	0.00	7/1/2016	7/1/2016	\$9,989,833	\$9,994,670	313384YV5
\$3,163,527	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$3,158,170	\$3,158,275	3137EADQ9
\$3,780,889	FREDDIE MAC 0.5 05/16	0.50	5/13/2016	5/13/2016	\$3,775,240	\$3,775,328	3137EADQ9
\$10,016,600	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$10,000,687	\$10,000,870	3137EADQ9
\$2,126,215	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$2,123,136	\$2,123,185	3137EADQ9
\$15,016,200	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$15,000,712	\$15,001,305	3137EADQ9
\$1,814,958	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$1,813,086	\$1,813,158	3137EADQ9
\$3,121,336	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$3,118,152	\$3,118,271	3137EADQ9
\$1,806,931	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$1,805,088	\$1,805,157	3137EADQ9
\$12,467,368	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$12,465,249	\$12,466,084	3137EADQ9
\$7,040,839	FREDDIE MAC 0.40 5/16	0.40	5/27/2016	5/27/2016	\$7,035,499	\$7,035,471	3134G5RF4
\$1,601,264	FREDDIE MAC 0.40 5/16	0.40	5/27/2016	5/27/2016	\$1,600,108	\$1,600,107	3134G5RF4
\$2,250,797	FREDDIE MAC 0.40 5/16	0.40	5/27/2016	5/27/2016	\$2,250,072	\$2,250,151	3134G5RF4
\$5,000,600	FREDDIE MAC 0.40 5/16	0.40	5/27/2016	5/27/2016	\$5,000,058	\$5,000,335	3134G5RF4
\$10,200,330	FREDDIE MAC 2.50 5/16	2.50	5/27/2016	5/27/2016	\$10,015,010	\$10,015,640	3137EACT4
\$5,105,572	FREDDIE MAC 2.50 5/16	2.50	5/27/2016	5/27/2016	\$5,021,730	\$5,021,842	3137EACT4
\$1,362,338	FREDDIE MAC 2.50 5/16	2.50	5/27/2016	5/27/2016	\$1,340,082	\$1,340,093	3137EACT4
\$1,199,491	FREDDIE MAC 2.50 5/16	2.50	5/27/2016	5/27/2016	\$1,180,806	\$1,180,844	3137EACT4
\$1,007,184	FREDDIE MAC 2.50 5/16	2.50	5/27/2016	5/27/2016	\$1,001,459	\$1,001,564	3137EACT4
\$5,250,640	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$5,054,155	\$5,054,650	3137EAAG4
\$10,483,900	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$10,108,460	\$10,109,300	3137EAAG4
\$3,162,921	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$3,053,654	\$3,054,020	3137EAAG4
\$10,421,627	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$10,108,181	\$10,109,300	3137EAAG4
\$7,674,729	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$7,586,686	\$7,584,850	3137EACW7
\$1,442,322	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$1,426,924	\$1,426,744	3137EACW7
\$6,242,576	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$6,186,603	\$6,187,244	3137EACW7
\$2,661,014	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$2,638,564	\$2,637,466	3137EACW7
\$5,055,690	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$5,022,827	\$5,023,745	3137EACW7
\$5,055,081	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$5,022,738	\$5,023,745	3137EACW7
\$4,277,706	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$4,253,624	\$4,255,112	3137EACW7
\$3,900,944	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$3,878,983	\$3,880,341	3137EACW7
\$5,783,793	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$5,758,682	\$5,762,236	3137EACW7
\$5,041,695	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$5,021,401	\$5,023,745	3137EACW7

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$1,615,915	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$1,610,417	\$1,610,613	3137EACW7
\$4,967,722	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$4,951,224	\$4,950,398	3137EACW7
\$9,212,288	FREDDIE MAC 0.875 10/16	0.88	10/14/2016	10/14/2016	\$9,208,233	\$9,216,051	3137EADS5
\$9,018,000	FREDDIE MAC 0.875 10/16	0.88	10/14/2016	10/14/2016	\$9,011,764	\$9,013,743	3137EADS5
\$4,143,200	FREDDIE MAC 5.35 11/16	5.35	11/1/2016	11/1/2016	\$4,093,768	\$4,095,688	3128X2RE7
\$2,000,912	FREDDIE MAC 0.625 12/16	0.63	12/5/2016	12/5/2016	\$2,000,839	\$2,000,826	3134G3Z37
\$20,795,240	FREDDIE MAC 5.00 2/17	5.00	2/16/2017	2/16/2017	\$20,668,829	\$20,685,600	3137EAAM1
\$7,140,478	FREDDIE MAC 0.875 2/17	0.88	2/22/2017	2/22/2017	\$7,139,330	\$7,143,921	3137EADT3
\$3,308,052	FREDDIE MAC 1.00 3/17	1.00	3/8/2017	3/8/2017	\$3,306,750	\$3,310,336	3137EADC0
\$4,515,390	FREDDIE MAC 1.00 3/17	1.00	3/8/2017	3/8/2017	\$4,514,637	\$4,514,094	3137EADC0
\$2,006,540	FREDDIE MAC 1.00 3/17	1.00	3/8/2017	3/8/2017	\$2,006,336	\$2,006,264	3137EADC0
\$1,699,894	FREDDIE MAC 1.25 5/17	1.25	5/12/2017	5/12/2017	\$1,699,449	\$1,698,980	3137EADF3
\$14,997,000	FREDDIE MAC VAR 12/16	0.42	5/12/2016	12/12/2016	\$14,999,077	\$14,999,235	3134G5UB9
\$14,995,415	FREDDIE MAC VAR 4/17	0.48	5/27/2016	4/27/2017	\$14,996,979	\$14,998,530	3134G75N7
\$10,000,000	FREDDIE MAC VAR 3/18	0.65	6/8/2016	3/8/2018	\$10,000,000	\$10,004,720	3134G8PF0
\$1,972,135,345.63					\$1,964,818,157.63	\$1,964,984,101.41	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>BNY MELLON MONEY DEPOSIT (0.13%)</b>							
\$7,000,366	BNY MELLON 0.01 5/16	0.01	5/2/2016	5/2/2016	\$7,000,366	\$7,000,366	n/a
\$7,000,366					\$7,000,366	\$7,000,366	

<b>US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (1.02%)</b>							
\$7,000,000	OVERSEAS PRI INV 0.82 4/16	0.82	4/30/2016	4/30/2016	\$7,000,000	\$7,000,000	690353M95
\$14,888,181	OVERSEAS PRI INV 0.52 5/16	0.52	5/2/2016	5/2/2016	\$14,888,181	\$14,965,480	690353F69
\$5,052,958	OVERSEAS PRI INV 0.52 5/16	0.52	5/2/2016	5/2/2016	\$5,052,958	\$5,079,193	690353F85
\$8,000,000	OVERSEAS PRI INV 0.65 6/16	0.65	6/10/2016	6/10/2016	\$8,000,000	\$8,000,000	690353K55
\$12,000,000	OVERSEAS PRI INV 0.87 11/16	0.87	11/18/2016	11/18/2016	\$12,000,000	\$12,041,448	690353J99
\$10,000,000	OVERSEAS PRI INV 1.02 3/17	1.02	3/17/2017	3/17/2017	\$10,000,000	\$10,018,140	690353M20
\$56,941,139					\$56,941,139	\$57,104,262	

<b>REPURCHASE AGREEMENTS (10.44%)</b>							
\$180,364,000	MERRILL LYNCH REPO 0.26 5/16	0.26	5/2/2016	5/2/2016	\$180,364,000	\$180,364,000	n/a
\$400,000,000	RBC CAPITAL MARKET REPO 0.27 5/16	0.27	5/2/2016	5/2/2016	\$400,000,000	\$400,000,000	n/a
\$580,364,000					\$580,364,000	\$580,364,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>DEPOSIT INSTRUMENTS (44.48%)</b>							
\$225,000,000	BB&T COMPANY 0.58 9/16 (2)	0.58	5/2/2016	9/23/2016	\$225,000,000	\$225,000,000	n/a
\$115,000,000	BANK OF TOKYO .34 5/16	0.34	5/5/2016	5/5/2016	\$115,000,000	\$115,000,000	n/a
\$30,000,000	BANK OF TOKYO 0.38 05/16	0.38	5/2/2016	5/2/2016	\$30,000,000	\$30,000,000	n/a
\$225,000,000	CITIZENS BANK PA 0.43 9/16 (2)(8)	0.43	5/2/2016	9/23/2016	\$225,000,000	\$225,000,000	n/a
\$250,000,000	DZ BANK 0.34 5/16	0.34	5/2/2016	5/2/2016	\$250,000,000	\$250,000,000	n/a
\$100,000,000	FEDERALLY INSURED CUST ACT 0.35 9/16 (3)	0.35	5/2/2016	9/23/2016	\$100,000,000	\$100,000,000	n/a
\$250,000,000	NORDEA BANK 0.35 5/16	0.35	5/2/2016	5/2/2016	\$250,000,000	\$250,000,000	n/a
\$225,000,000	PEOPLES UNITED BANK 0.43 9/16 (2)(8)	0.43	5/2/2016	9/23/2016	\$225,000,000	\$225,000,000	n/a
\$23,000,000	PNC BANK NA 0.45 9/16 (2)	0.45	5/2/2016	9/23/2016	\$23,000,000	\$23,000,000	n/a
\$250,000,000	SANTANDER BANK NA 0.43 9/16 (2)(8)	0.43	5/2/2016	9/23/2016	\$250,000,000	\$250,000,000	n/a
\$175,000,000	SUMITOMO 0.53 9/16 (2)	0.53	5/2/2016	9/23/2016	\$175,000,000	\$175,000,000	n/a
\$250,000,000	SVENSKA HANDELSBANK 0.32 5/16	0.32	5/2/2016	5/2/2016	\$250,000,000	\$250,000,000	n/a
\$30,000,000	TD BANK, NA 0.55 5/16 (2)	0.55	5/2/2016	5/3/2016	\$30,000,000	\$30,000,000	n/a
\$50,000,000	TD BANK, NA 0.40 8/16 (2)	0.40	5/2/2016	8/17/2016	\$50,000,000	\$50,000,000	n/a
\$100,000,000	TD BANK, NA 0.45 6/16 (2)	0.45	5/2/2016	6/17/2016	\$100,000,000	\$100,000,000	n/a
\$50,000,000	TD BANK, NA 0.50 9/16 (2)	0.50	5/2/2016	9/15/2016	\$50,000,000	\$50,000,000	n/a
\$125,000,000	WEBSTER BANK 0.43 9/16 (3)(8)	0.43	5/2/2016	9/23/2016	\$125,000,000	\$125,000,000	n/a
\$2,473,000,000					\$2,473,000,000	\$2,473,000,000	
<b>BANK COMMERCIAL PAPER (4.50%)</b>							
\$250,000,000	U.S. BANK 0.37 5/16 (2)	0.37	5/2/2016	5/19/2016	\$250,000,000	\$250,000,000	n/a
\$250,000,000					\$250,000,000	\$250,000,000	
PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>GOVERNMENT MONEY MARKET FUNDS (4.09%)</b>							
\$3,802,466	MORGAN STANLEY GOVT FUND 0.24 5/16	0.24	5/2/2016	5/2/2016	\$3,802,466	\$3,802,466	n/a
\$223,557,000	WESTERN ASSET MGMT FUND 0.26 5/16	0.26	5/2/2016	5/2/2016	\$223,557,000	\$223,557,000	n/a
\$227,359,466					\$227,359,466	\$227,359,466	
<b>\$5,566,800,317</b>					<b>\$5,559,483,129</b>	<b>\$5,559,812,195</b>	

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

Effective 7-Day Net Yield = 0.30% (5)

Effective 7-Day Gross Yield = 0.34%

WAM(R) = 33 Days (6)

WAM(F) = 94 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.