

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (35.46%)</b>							
\$1,008,470	FANNIE MAE 1.875 9/15	1.88	9/9/2015	9/9/2015	\$1,000,362	\$1,000,391	3136FPDY0
\$1,753,477	FANNIE MAE 2.00 9/15	2.00	9/21/2015	9/21/2015	\$1,733,678	\$1,733,857	31398A3T7
\$2,783,930	FANNIE MAE 2.00 9/15	2.00	9/21/2015	9/21/2015	\$2,752,725	\$2,752,948	31398A3T7
\$1,436,975	FANNIE MAE 0.50 9/15	0.50	9/28/2015	9/28/2015	\$1,435,386	\$1,435,397	3135G0NV1
\$15,967,776	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$15,405,549	\$15,407,798	31359MZC0
\$10,417,400	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$10,050,594	\$10,052,060	31359MZC0
\$15,588,255	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$15,075,682	\$15,078,090	31359MZC0
\$10,392,700	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$10,050,523	\$10,052,060	31359MZC0
\$16,748,476	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$16,510,206	\$16,512,519	31359MZC0
\$3,733,576	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$3,713,859	\$3,714,236	31359MZC0
\$4,027,188	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$4,020,276	\$4,020,824	31359MZC0
\$5,073,750	FANNIE MAE 1.625 10/15	1.63	10/26/2015	10/26/2015	\$5,010,933	\$5,011,410	31398A4M1
\$15,010,979	FANNIE MAE 0.375 12/15	0.38	12/21/2015	12/21/2015	\$15,003,502	\$15,007,260	3135G0SB0
\$5,044,442	FANNIE MAE 0.375 12/15	0.38	12/21/2015	12/21/2015	\$5,041,615	\$5,041,439	3135G0SB0
\$1,524,555	FANNIE MAE 2.00 3/16	2.00	3/10/2016	3/10/2016	\$1,512,676	\$1,513,125	3136FPET0
\$1,183,519	FANNIE MAE 2.25 3/16	2.25	3/15/2016	3/15/2016	\$1,171,760	\$1,160,339	3135G0AL7
\$10,134,220	FANNIE MAE 2.25 3/16	2.25	3/15/2016	3/15/2016	\$10,107,816	\$10,002,920	3135G0AL7
\$1,011,510	FANNIE MAE 2.25 3/16	2.25	3/15/2016	3/15/2016	\$1,010,348	\$1,000,292	3135G0AL7
\$15,581,700	FANNIE MAE 5.00 3/16	5.00	3/15/2016	3/15/2016	\$15,378,781	\$15,372,885	31359MH89
\$1,919,736	FANNIE MAE 5.00 3/16	5.00	3/15/2016	3/15/2016	\$1,896,491	\$1,895,989	31359MH89
\$8,364,289	FANNIE MAE 0.50 3/16	0.50	3/30/2016	3/30/2016	\$8,361,596	\$8,357,498	3135G0VA8
\$1,597,875	FANNIE MAE 0.50 3/16	0.50	3/30/2016	3/30/2016	\$1,597,713	\$1,597,433	3135G0VA8
\$5,005,665	FANNIE MAE 0.50 3/16	0.50	3/30/2016	3/30/2016	\$5,005,220	\$5,004,490	3135G0VA8
\$5,006,000	FANNIE MAE 0.50 3/16	0.50	3/30/2016	3/30/2016	\$5,005,528	\$5,004,490	3135G0VA8
\$10,010,200	FANNIE MAE 0.50 3/16	0.50	3/30/2016	3/30/2016	\$10,009,523	\$10,008,980	3135G0VA8
\$15,312,000	FANNIE MAE 2.375 4/16	2.38	4/11/2016	4/11/2016	\$15,182,136	\$15,182,760	3135G0BA0
\$2,112,257	FANNIE MAE 2.375 4/16	2.38	4/11/2016	4/11/2016	\$2,106,446	\$2,105,343	3135G0BA0
\$3,550,855	FANNIE MAE 2.375 4/16	2.38	4/11/2016	4/11/2016	\$3,544,127	\$3,542,644	3135G0BA0
\$6,927,284	FANNIE MAE 2.375 4/16	2.38	4/11/2016	4/11/2016	\$6,919,606	\$6,917,265	3135G0BA0
\$1,780,982	FANNIE MAE 0.375 7/16	0.38	7/5/2016	7/5/2016	\$1,780,984	\$1,779,889	3135G0XP3
\$15,670,800	FANNIE MAE 5.375 7/16	5.38	7/15/2016	7/15/2016	\$15,642,513	\$15,645,780	31359MS61
\$1,001,720	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$1,001,651	\$1,001,164	3135G0YE7
\$5,008,027	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$5,007,747	\$5,005,820	3135G0YE7
\$8,846,735	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$8,830,378	\$8,823,612	31359MW41
\$10,005,260	FANNIE MAE VAR 8/16	0.22	9/26/2015	8/26/2016	\$10,002,528	\$10,007,610	3135G0YQ0
\$49,997,986	FED FARM CREDIT DISCOUNT NOTE 0.00 9/15	0.00	9/8/2015	9/8/2015	\$49,999,514	\$49,999,850	313312LL2
14,930,617	FED FARM CREDIT DISCOUNT NOTE 0.00 8/16	0.00	8/15/2016	8/15/2016	\$14,933,108	\$14,941,830	313312C24
\$10,001,600	FED FARM CREDIT 0.25 9/15	0.25	9/10/2015	9/10/2015	\$10,000,411	\$10,000,160	3133EDEK4
\$1,002,170	FED FARM CREDIT 0.55 9/15	0.55	9/15/2015	9/15/2015	\$1,000,122	\$1,000,122	3133EAQV3
2,001,800	FED FARM CREDIT 0.375 10/15	0.38	10/7/2015	10/7/2015	\$2,000,491	\$2,000,494	3133ED4A7
\$2,880,507	FED FARM CREDIT 4.875 11/15	4.88	11/16/2015	11/16/2015	\$2,769,659	\$2,770,068	31331YEM8
\$12,531,625	FED FARM CREDIT 0.43 11/15	0.43	11/16/2015	11/16/2015	\$12,506,163	\$12,507,838	3133ECBJ2

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$1,520,340	FED FARM CREDIT 1.50 11/15	1.50	11/16/2015	11/16/2015	\$1,504,036	\$1,504,359	31331J2S1
\$10,133,684	FED FARM CREDIT 1.50 11/15	1.50	11/16/2015	11/16/2015	\$10,076,281	\$10,079,205	31331J2S1
\$2,000,000	FED FARM CREDIT 0.21 11/15	0.21	11/27/2015	11/27/2015	\$2,000,000	\$2,000,034	3133EDM82
\$1,016,012	FED FARM CREDIT 1.75 12/15	1.75	12/1/2015	12/1/2015	\$1,003,727	\$1,004,162	31331J3T8
\$10,001,845	FED FARM CREDIT 0.25 12/15	0.25	12/2/2015	12/2/2015	\$10,000,433	\$10,002,390	3133EDWU2
\$1,008,778	FED FARM CREDIT 1.81 12/15	1.81	12/8/2015	12/8/2015	\$1,004,280	\$1,004,402	31331J4P5
\$1,003,239	FED FARM CREDIT 1.00 12/15	1.00	12/9/2015	12/9/2015	\$1,002,196	\$1,002,147	31331K2P4
\$5,944,941	FED FARM CREDIT 0.29 12/15	0.29	12/10/2015	12/10/2015	\$5,944,973	\$5,945,107	3133EDBM3
\$1,028,520	FED FARM CREDIT 5.25 1/16	5.25	1/6/2016	1/6/2016	\$1,017,248	\$1,016,932	31331V3M6
\$5,006,711	FED FARM CREDIT 0.50 5/16	0.50	5/4/2016	5/4/2016	\$5,005,033	\$5,001,295	3133ED6D9
\$5,520,000	FED FARM CREDIT 0.39 5/16	0.39	5/9/2016	5/9/2016	\$5,520,000	\$5,518,256	3133ECNX8
\$5,015,220	FED FARM CREDIT 0.65 5/16	0.65	5/9/2016	5/9/2016	\$5,009,745	\$5,010,720	3133ECWT7
\$2,505,575	FED FARM CREDIT 0.65 5/16	0.65	5/9/2016	5/9/2016	\$2,505,052	\$2,505,360	3133ECWT7
\$15,000,000	FED FARM CREDIT 0.40 8/16	0.40	8/11/2016	8/11/2016	\$15,000,000	\$14,983,905	3133EE4G2
\$5,003,830	FED FARM CREDIT 0.55 8/16	0.55	8/16/2016	8/16/2016	\$5,003,703	\$5,004,940	3133EETK6
\$5,255,198	FED FARM CREDIT 0.50 8/16	0.50	8/26/2016	8/26/2016	\$5,254,773	\$5,251,601	3133EDTK8
\$14,995,650	FED FARM CREDIT VAR 12/16	0.19	9/1/2015	12/1/2016	\$14,997,200	\$15,010,020	3133EEFN5
\$24,998,625	FED FARM CREDIT VAR 12/15	0.20	9/2/2015	12/2/2015	\$24,999,827	\$24,998,750	3133EDAW2
\$5,502,607	FED FARM CREDIT VAR 5/16	0.21	9/2/2015	5/2/2016	\$5,500,837	\$5,503,344	3133ECNB6
\$3,446,447	FED FARM CREDIT VAR 6/17	0.22	9/5/2015	6/5/2017	\$3,446,221	\$3,446,133	3133EDMX7
\$5,003,200	FED FARM CREDIT VAR 6/17	0.22	9/5/2015	6/5/2017	\$5,003,161	\$5,001,645	3133EDMX7
\$25,054,648	FED FARM CREDIT VAR 12/16	0.29	9/6/2015	12/6/2016	\$25,033,753	\$25,040,900	31331K2G4
\$16,062,519	FED FARM CREDIT VAR 10/16	0.22	9/11/2015	10/11/2016	\$16,056,850	\$16,065,456	3133ED4J8
\$6,002,571	FED FARM CREDIT VAR 10/16	0.21	9/11/2015	10/11/2016	\$6,001,409	\$6,005,088	3133EDJA1
\$25,020,550	FED FARM CREDIT VAR 7/17	0.22	9/13/2015	7/13/2017	\$25,019,014	\$25,004,675	3133EEHV5
\$11,514,548	FED FARM CREDIT VAR 9/17	0.24	9/13/2015	9/13/2017	\$11,514,203	\$11,508,959	3133EEPS3
\$25,005,192	FED FARM CREDIT VAR 9/15	0.19	9/14/2015	9/14/2015	\$25,000,091	\$25,000,625	3133ECHK3
\$15,007,902	FED FARM CREDIT VAR 9/16	0.21	9/14/2015	9/14/2016	\$15,003,930	\$15,012,060	3133EDH21
\$2,060,919	FED FARM CREDIT VAR 9/16	0.28	9/19/2015	9/19/2016	\$2,059,297	\$2,058,839	3133ED2E1
\$14,995,260	FED FARM CREDIT VAR 9/16	0.19	9/19/2015	9/19/2016	\$14,997,608	\$14,999,325	3133EDNQ1
\$9,995,810	FED FARM CREDIT VAR 9/16	0.19	9/19/2015	9/19/2016	\$9,997,869	\$9,999,550	3133EDNQ1
\$25,015,803	FED FARM CREDIT VAR 6/17	0.23	9/20/2015	6/20/2017	\$25,013,646	\$25,024,400	3133EECD0
\$19,993,788	FED FARM CREDIT VAR 2/17	0.21	9/23/2015	2/23/2017	\$19,995,549	\$20,015,840	3133EELD0
\$25,004,123	FED FARM CREDIT VAR 7/17	0.20	9/24/2015	7/24/2017	\$25,003,819	\$25,008,325	3133EEZX1
\$24,992,125	FED FARM CREDIT VAR 9/17	0.19	9/25/2015	9/25/2017	\$24,992,177	\$24,998,650	3133EE2E9
\$4,002,950	FED FARM CREDIT VAR 2/17	0.25	9/27/2015	2/27/2017	\$4,002,110	\$4,006,116	3133EDFW7
\$4,503,320	FED FARM CREDIT VAR 2/17	0.25	9/27/2015	2/27/2017	\$4,502,384	\$4,506,881	3133EDFW7
\$19,985,600	FED FARM CREDIT VAR 3/16	0.14	9/29/2015	3/29/2016	\$19,995,341	\$19,996,220	3133EDMK5
\$25,004,000	FED FARM CREDIT VAR 3/17	0.22	9/29/2015	3/29/2017	\$25,003,018	\$25,025,050	3133EDZW5
\$4,004,216	FED FARM CREDIT VAR 8/17	0.24	9/29/2015	8/29/2017	\$4,004,028	\$4,003,996	3133EDTT9
\$17,418,340	FED FARM CREDIT VAR 8/17	0.24	9/29/2015	8/29/2017	\$17,417,521	\$17,417,383	3133EDTT9
\$9,995,760	FED FARM CREDIT VAR 1/17	0.21	9/30/2015	1/30/2017	\$9,997,123	\$10,008,670	3133EEGU8
\$24,997,390	FED FARM CREDIT VAR 1/16	0.21	10/4/2015	1/4/2016	\$24,999,567	\$25,003,875	3133ED6A5
\$24,997,400	FED FARM CREDIT VAR 1/16	0.21	10/4/2015	1/4/2016	\$24,999,566	\$25,003,875	3133ED6A5

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$4,601,932	FED FARM CREDIT VAR 4/17	0.25	10/10/2015	4/10/2017	\$4,601,488	\$4,601,150	3133EDX64
\$14,996,955	FED FARM CREDIT VAR 10/15	0.21	10/22/2015	10/22/2015	\$14,999,787	\$15,001,110	3133ED5G3
\$4,505,679	FED FARM CREDIT VAR 7/16	0.25	10/29/2015	7/29/2016	\$4,502,481	\$4,502,588	3133EDEE8
\$24,990,000	FED FARM CREDIT VAR 5/16	0.15	11/5/2015	5/5/2016	\$24,996,579	\$24,995,450	3133EDL42
\$1,000,640	FED FARM CREDIT VAR 2/16	0.26	11/26/2015	2/26/2016	\$1,000,150	\$1,000,434	3133ECYA6
\$3,999,018	FED HOME LOAN BANK 0.125 9/15	0.13	9/2/2015	9/2/2015	\$3,999,995	\$4,000,004	3130A2WV4
\$2,999,754	FED HOME LOAN BANK 0.19 9/15	0.19	9/8/2015	9/8/2015	\$2,999,993	\$3,000,069	3130A2Y59
\$15,244,838	FED HOME LOAN BANK 1.75 9/15	1.75	9/11/2015	9/11/2015	\$15,006,294	\$15,006,885	313370JB5
\$4,034,739	FED HOME LOAN BANK 1.75 9/15	1.75	9/11/2015	9/11/2015	\$4,001,746	\$4,001,836	313370JB5
\$2,316,613	FED HOME LOAN BANK 1.75 9/15	1.75	9/11/2015	9/11/2015	\$2,306,001	\$2,306,058	313370JB5
\$5,000,100	FED HOME LOAN BANK 0.125 9/15	0.13	9/14/2015	9/14/2015	\$5,000,019	\$5,000,015	3130A32A1
\$14,999,426	FED HOME LOAN BANK 0.16 9/15	0.16	9/25/2015	9/25/2015	\$14,999,935	\$15,000,495	3130A4FN7
\$18,505,365	FED HOME LOAN BANK 0.19 9/15	0.19	9/29/2015	9/29/2015	\$18,501,097	\$18,502,183	3130A2XB7
\$9,000,180	FED HOME LOAN BANK 0.20 9/15	0.20	9/29/2015	9/29/2015	\$9,000,016	\$9,001,125	3130A2XN1
\$10,002,300	FED HOME LOAN BANK 0.19 9/15	0.19	9/30/2015	9/30/2015	\$10,000,525	\$10,000,960	3130A3AS3
\$25,005,575	FED HOME LOAN BANK 0.19 10/15	0.19	10/14/2015	10/14/2015	\$25,000,668	\$25,003,275	3130A3CC6
\$3,199,734	FED HOME LOAN BANK 0.18 10/15	0.18	10/27/2015	10/27/2015	\$3,199,944	\$3,200,278	3130A3Z56
\$4,999,581	FED HOME LOAN BANK 0.18 10/15	0.18	10/28/2015	10/28/2015	\$4,999,910	\$5,000,440	3130A3ZB3
\$1,004,252	FED HOME LOAN BANK 0.625 10/15	0.63	10/30/2015	10/30/2015	\$1,000,682	\$1,000,590	3133796P9
\$1,204,118	FED HOME LOAN BANK 0.50 11/15	0.50	11/20/2015	11/20/2015	\$1,200,826	\$1,201,025	313380L96
\$4,518,650	FED HOME LOAN BANK 0.50 11/15	0.50	11/20/2015	11/20/2015	\$4,507,822	\$4,508,847	313380L96
\$9,998,900	FED HOME LOAN BANK 0.22 11/15	0.22	11/23/2015	11/23/2015	\$9,999,700	\$10,002,440	3130A22A3
\$10,000,226	FED HOME LOAN BANK 0.22 11/15	0.22	11/23/2015	11/23/2015	\$10,000,064	\$10,002,760	3130A23R5
\$14,985,000	FED HOME LOAN BANK 0.125 11/15	0.13	11/25/2015	11/25/2015	\$14,996,497	\$14,999,880	3130A3KK9
\$9,992,900	FED HOME LOAN BANK 0.16 12/15	0.16	12/1/2015	12/1/2015	\$9,998,313	\$10,000,540	3130A3E75
\$1,399,546	FED HOME LOAN BANK 0.20 12/15	0.20	12/1/2015	12/1/2015	\$1,399,851	\$1,400,476	3130A3FS8
\$6,280,646	FED HOME LOAN BANK 1.375 12/15	1.38	12/11/2015	12/11/2015	\$6,244,583	\$6,245,387	313371NW2
\$2,570,526	FED HOME LOAN BANK 1.625 12/15	1.63	12/11/2015	12/11/2015	\$2,554,656	\$2,554,951	313371VF0
\$2,082,349	FED HOME LOAN BANK 2.375 12/15	2.38	12/11/2015	12/11/2015	\$2,061,838	\$2,062,042	313372C28
\$5,000,990	FED HOME LOAN BANK 0.23 12/15	0.23	12/18/2015	12/18/2015	\$5,000,681	\$5,000,170	3130A3KH6
\$10,006,900	FED HOME LOAN BANK 0.315 1/16	0.32	1/7/2016	1/7/2016	\$10,003,840	\$10,002,940	3130A2KD7
\$10,006,583	FED HOME LOAN BANK 0.315 1/16	0.32	1/7/2016	1/7/2016	\$10,003,663	\$10,002,940	3130A2KD7
\$20,594,067	FED HOME LOAN BANK 0.23 1/16	0.23	1/8/2016	1/8/2016	\$20,597,578	\$20,598,022	3130A3NV2
\$5,098,084	FED HOME LOAN BANK 0.23 1/16	0.23	1/8/2016	1/8/2016	\$5,099,190	\$5,099,510	3130A3NV2
\$10,002,260	FED HOME LOAN BANK 0.25 1/16	0.25	1/12/2016	1/12/2016	\$10,001,279	\$9,998,210	3130A3HM9
\$4,502,624	FED HOME LOAN BANK 0.32 1/16	0.32	1/22/2016	1/22/2016	\$4,501,576	\$4,499,028	3130A2P75
\$4,000,628	FED HOME LOAN BANK 0.34 1/16	0.34	1/25/2016	1/25/2016	\$4,000,263	\$4,000,900	3130A2QU3
\$9,998,900	FED HOME LOAN BANK 0.21 2/16	0.21	2/8/2016	2/8/2016	\$9,999,331	\$9,995,090	3130A5CA5
\$9,999,600	FED HOME LOAN BANK 0.23 2/16	0.23	2/12/2016	2/12/2016	\$9,999,754	\$9,995,600	3130A4XY3
\$11,251,350	FED HOME LOAN BANK 0.33 2/16	0.33	2/18/2016	2/18/2016	\$11,251,247	\$11,250,439	3130A4BZ4
\$5,000,000	FED HOME LOAN BANK 0.33 2/16	0.33	2/25/2016	2/25/2016	\$5,000,000	\$5,000,200	3130A46N7
\$9,872,397	FED HOME LOAN BANK 3.125 3/16	3.13	3/11/2016	3/11/2016	\$9,724,344	\$9,725,947	3133XXP43
\$2,008,458	FED HOME LOAN BANK 1.00 3/16	1.00	3/11/2016	3/11/2016	\$2,007,415	\$2,006,798	313375RN9
\$19,996,088	FED HOME LOAN BANK 0.34 3/16	0.34	3/14/2016	3/14/2016	\$19,998,044	\$19,998,760	3130A4C26

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$8,992,908	FED HOME LOAN BANK 0.25 4/16	0.25	4/1/2016	4/1/2016	\$8,995,804	\$8,993,502	3130A4UL4
\$20,492,139	FED HOME LOAN BANK 0.33 4/16	0.33	4/1/2016	4/1/2016	\$20,495,696	\$20,495,347	3130A4KE1
\$4,997,008	FED HOME LOAN BANK 0.33 4/16	0.33	4/1/2016	4/1/2016	\$4,998,362	\$4,998,865	3130A4KE1
\$10,003,799	FED HOME LOAN BANK 0.35 4/16	0.35	4/6/2016	4/6/2016	\$10,002,366	\$9,997,430	3130A4MN9
\$8,299,679	FED HOME LOAN BANK 0.35 4/16	0.35	4/6/2016	4/6/2016	\$8,299,705	\$8,297,867	3130A4MN9
\$15,820,650	FED HOME LOAN BANK 5.375 5/16	5.38	5/18/2016	5/18/2016	\$15,537,453	\$15,531,375	3133XFJF4
\$10,537,845	FED HOME LOAN BANK 5.375 5/16	5.38	5/18/2016	5/18/2016	\$10,356,734	\$10,354,250	3133XFJF4
\$13,639,370	FED HOME LOAN BANK 5.375 5/16	5.38	5/18/2016	5/18/2016	\$13,453,836	\$13,450,171	3133XFJF4
\$10,000,000	FED HOME LOAN BANK 0.375 5/16	0.38	5/23/2016	5/23/2016	\$10,000,000	\$9,993,490	3130A56H7
\$9,990,490	FED HOME LOAN BANK 0.25 5/16	0.25	5/26/2016	5/26/2016	\$9,993,036	\$9,986,490	3130A5FP9
\$1,998,474	FED HOME LOAN BANK 0.25 5/16	0.25	5/26/2016	5/26/2016	\$1,998,614	\$1,997,298	3130A5FP9
\$4,001,456	FED HOME LOAN BANK 0.40 6/16	0.40	6/6/2016	6/6/2016	\$4,001,028	\$3,999,268	3130A22P0
\$2,001,372	FED HOME LOAN BANK 2.125 6/16	2.13	6/10/2016	6/10/2016	\$1,991,598	\$1,991,294	313373S26
\$10,144,458	FED HOME LOAN BANK 2.125 6/16	2.13	6/10/2016	6/10/2016	\$10,134,479	\$10,133,810	313373S26
\$15,000,000	FED HOME LOAN BANK 0.375 7/16	0.38	7/20/2016	7/20/2016	\$15,000,000	\$14,994,630	3130A5YF0
\$14,995,336	FED HOME LOAN BANK 0.375 7/16	0.38	7/21/2016	7/21/2016	\$14,995,871	\$14,988,195	3130A5ZM4
\$19,995,294	FED HOME LOAN BANK 0.375 7/16	0.38	7/22/2016	7/22/2016	\$19,995,810	\$19,991,360	3130A5ZX0
\$250,153	FED HOME LOAN BANK 0.53 8/16	0.53	8/11/2016	8/11/2016	\$250,147	\$249,971	3130A46Y3
\$3,556,740	FED HOME LOAN BANK 0.375 8/16	0.38	8/18/2016	8/18/2016	\$3,556,856	\$3,556,198	3130A6CU9
\$20,000,000	FED HOME LOAN BANK 0.51 9/16	0.51	9/9/2016	9/9/2016	\$20,000,000	\$20,012,100	3130A6BD8
\$4,104,195	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$4,101,878	\$4,099,550	313370TW8
\$25,000,000	FED HOME LOAN BANK VAR 9/15	0.22	9/4/2015	9/4/2015	\$25,000,000	\$25,000,050	313383XK2
\$20,000,000	FED HOME LOAN BANK VAR 8/17	0.19	9/21/2015	8/21/2017	\$20,000,000	\$20,000,840	3130A6C54
\$20,001,980	FED HOME LOAN BANK VAR 8/17	0.20	9/25/2015	8/25/2017	\$20,001,961	\$20,004,440	3130A6DC8
\$25,000,000	FED HOME LOAN BANK VAR 10/15	0.22	10/7/2015	10/7/2015	\$25,000,000	\$25,001,550	3130A06X3
\$5,067,566	FED HOME LOAN BANK VAR 1/17	0.20	10/17/2015	1/17/2017	\$5,068,362	\$5,073,803	313376T88
\$3,121,479	FREDDIE MAC 0.45 9/15	0.45	9/4/2015	9/4/2015	\$3,115,063	\$3,115,087	3134G3J76
\$10,189,384	FREDDIE MAC 0.45 9/15	0.45	9/4/2015	9/4/2015	\$10,180,261	\$10,180,285	3134G3J76
\$1,891,506	FREDDIE MAC 0.45 9/15	0.45	9/4/2015	9/4/2015	\$1,891,054	\$1,891,053	3134G3J76
\$10,264,284	FREDDIE MAC 1.75 9/15	1.75	9/10/2015	9/10/2015	\$10,153,824	\$10,154,060	3137EACM9
\$3,173,258	FREDDIE MAC 1.75 9/15	1.75	9/10/2015	9/10/2015	\$3,142,175	\$3,142,256	3137EACM9
\$3,535,613	FREDDIE MAC 1.75 9/15	1.75	9/10/2015	9/10/2015	\$3,501,335	\$3,501,400	3137EACM9
\$1,985,867	FREDDIE MAC 1.75 9/15	1.75	9/10/2015	9/10/2015	\$1,976,772	\$1,976,790	3137EACM9
\$5,009,923	FREDDIE MAC 0.42 9/15	0.42	9/18/2015	9/18/2015	\$5,000,553	\$5,000,790	3134G36F2
\$10,003,823	FREDDIE MAC 0.42 9/15	0.42	9/18/2015	9/18/2015	\$10,001,511	\$10,001,580	3134G36F2
\$12,695,511	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$12,213,084	\$12,214,111	3134A4VG6
\$2,575,081	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$2,478,527	\$2,478,767	3134A4VG6
\$2,196,982	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$2,147,334	\$2,147,591	3134A4VG6
\$5,009,150	FREDDIE MAC 0.45 11/15	0.45	11/24/2015	11/24/2015	\$5,002,632	\$5,004,685	3134G3W55
\$7,761,083	FREDDIE MAC 0.45 11/15	0.45	11/24/2015	11/24/2015	\$7,754,350	\$7,757,262	3134G3W55
\$10,419,520	FREDDIE MAC 4.75 1/16	4.75	1/19/2016	1/19/2016	\$10,170,735	\$10,171,070	3134A4ZT4
\$2,551,303	FREDDIE MAC 0.40 3/16	0.40	3/15/2016	3/15/2016	\$2,551,172	\$2,550,987	3134G4VH8
\$20,399,278	FREDDIE MAC 5.25 4/16	5.25	4/18/2016	4/18/2016	\$20,049,450	\$20,052,541	3137EAAD1
\$8,498,644	FREDDIE MAC 5.25 4/16	5.25	4/18/2016	4/18/2016	\$8,455,346	\$8,454,462	3137EAAD1

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$3,163,527	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$3,161,623	\$3,162,014	3137EADQ9
\$3,780,889	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$3,780,108	\$3,779,798	3137EADQ9
\$10,016,600	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$10,014,597	\$10,012,710	3137EADQ9
\$2,126,215	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$2,125,897	\$2,125,698	3137EADQ9
\$15,016,200	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$15,015,132	\$15,019,065	3137EADQ9
\$1,814,958	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$1,814,829	\$1,815,304	3137EADQ9
\$3,121,336	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$3,121,235	\$3,121,963	3137EADQ9
\$1,806,931	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$1,806,873	\$1,807,294	3137EADQ9
\$7,040,839	FREDDIE MAC 0.40 5/16	0.40	5/27/2016	5/27/2016	\$7,040,167	\$7,031,278	3134G5RF4
\$1,601,264	FREDDIE MAC 0.40 5/16	0.40	5/27/2016	5/27/2016	\$1,601,118	\$1,599,154	3134G5RF4
\$2,250,797	FREDDIE MAC 0.40 5/16	0.40	5/27/2016	5/27/2016	\$2,250,747	\$2,248,810	3134G5RF4
\$10,200,330	FREDDIE MAC 2.50 5/16	2.50	5/27/2016	5/27/2016	\$10,155,299	\$10,154,280	3137EACT4
\$5,105,572	FREDDIE MAC 2.50 5/16	2.50	5/27/2016	5/27/2016	\$5,093,977	\$5,091,356	3137EACT4
\$1,362,338	FREDDIE MAC 2.50 5/16	2.50	5/27/2016	5/27/2016	\$1,359,536	\$1,358,643	3137EACT4
\$1,199,491	FREDDIE MAC 2.50 5/16	2.50	5/27/2016	5/27/2016	\$1,197,685	\$1,197,190	3137EACT4
\$5,250,640	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$5,222,868	\$5,217,135	3137EAAG4
\$10,483,900	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$10,446,356	\$10,434,270	3137EAAG4
\$3,162,921	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$3,155,385	\$3,152,193	3137EAAG4
\$7,674,729	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$7,665,632	\$7,658,377	3137EACW7
\$1,442,322	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$1,441,427	\$1,440,574	3137EACW7
\$14,997,000	FREDDIE MAC VAR 12/16	0.18	9/12/2015	12/12/2016	\$14,998,079	\$15,008,325	3134G5SUB9
\$15,552,855	FREDDIE MAC VAR 4/16	4.25	10/1/2015	4/1/2016	\$15,342,320	\$15,338,025	3134G2CV2
\$1,769,556,763.25					\$1,763,593,856.10	\$1,763,519,667.76	

<b>BNY MELLON MONEY DEPOSIT (0.00%)</b>							
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\$92	LATE MONEY DEPOSIT 0.01 9/15	0.01	9/1/2015	9/1/2015	\$92	\$92	n/a
\$92					\$92	\$92	

<b>US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (1.36%)</b>							
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\$15,276,810	AID-EGYPT 4.45 9/15	4.45	9/15/2015	9/15/2015	\$15,024,221	\$15,021,240	038461AC3
\$13,545,724	AID-EGYPT 4.45 9/15	4.45	9/15/2015	9/15/2015	\$13,471,615	\$13,469,045	038461AC3
\$14,000,000	OVERSEAS PRIVATE INV 0.61 3/18	0.61	9/17/2015	3/17/2018	\$14,000,000	\$14,050,876	690353E45
\$5,000,000	OVERSEAS PRIVATE INV 0.52 4/16	0.52	10/30/2015	4/30/2016	\$5,000,000	\$5,003,910	690353E86
\$14,850,000	OVERSEAS PRIVATE INV 0.53 5/16	0.53	11/2/2015	5/2/2016	\$14,850,000	\$14,866,647	690353F69
\$5,040,000	OVERSEAS PRIVATE INV 0.53 5/16	0.53	11/2/2015	5/2/2016	\$5,040,000	\$5,045,615	690353F85
\$67,712,534					\$67,385,836	\$67,457,333	

<b>CORPORATE COMMERCIAL PAPER (2.01%)</b>							
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\$99,999,667	ADP 0.12 9/15	0.00	9/1/2015	9/1/2015	\$100,000,000	\$100,000,000	0530A3W12
\$99,999,667					\$100,000,000	\$100,000,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>REPURCHASE AGREEMENTS (8.14%)</b>							
\$205,000,000	MERRILL LYNCH REPO 0.11 9/15	0.11	9/1/2015	9/1/2015	\$205,000,000	\$205,000,000	n/a
\$200,000,000	RBC CAPITAL MAR REP 0.09 9/15	0.09	9/1/2015	9/1/2015	\$200,000,000	\$200,000,000	n/a
\$405,000,000					\$405,000,000	\$405,000,000	
<b>DEPOSIT INSTRUMENTS (44.24%)</b>							
\$125,000,000	BB&T COMPANY 0.28 10/15 (2)	0.28	9/1/2015	10/9/2015	\$125,000,000	\$125,000,000	n/a
\$100,000,000	BB&T COMPANY 0.28 10/15 (2)	0.28	9/1/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$100,000,000	BANK OF TOKYO-MITS 0.27 10/15 (2)	0.27	9/1/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$75,000,000	CITIZENS BANK PA 0.28 10/15 (2)(8)	0.28	9/1/2015	10/9/2015	\$75,000,000	\$75,000,000	n/a
\$100,000,000	CITIZENS BANK PA 0.25 10/15 (2)(8)	0.25	9/1/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$50,000,000	CITIZENS BANK PA 0.25 10/15 (2)(8)	0.25	9/1/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$50,000,000	CREDIT SUISSE ICA 0.25 10/15 (2)	0.25	9/1/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$75,000,000	FEDERALLY INSURED CUST ACCT 0.15 10/15 (3)	0.15	9/1/2015	10/9/2015	\$75,000,000	\$75,000,000	n/a
\$250,000,000	DZ BANK 0.120 (2)	0.12	9/4/2015	9/4/2015	\$250,000,000	\$250,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK 0.28 10/15 (2)(8)	0.28	9/1/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$100,000,000	PEOPLES UNITED BANK 0.28 10/15 (2)(8)	0.28	9/1/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK 0.28 10/15 (2)(8)	0.28	9/1/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK 0.28 10/15 (2)(8)	0.28	9/1/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$200,000,000	SANTANDER BANK NA 0.30 10/15 (2)(8)	0.30	9/1/2015	10/9/2015	\$200,000,000	\$200,000,000	n/a
\$50,000,000	SANTANDER BANK NA 0.30 10/15 (2)(8)	0.30	9/1/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$300,000,000	SVENSKA HANDELSBANK 0.06 9/15 (2)	0.06	9/1/2015	9/1/2015	\$300,000,000	\$300,000,000	n/a
\$30,000,000	TD BANK, NA 0.40 12/15 (2)	0.40	9/1/2015	12/21/2015	\$30,000,000	\$30,000,000	n/a
\$100,000,000	TD BANK, NA 0.33 9/15 (2)	0.33	9/1/2015	9/21/2015	\$100,000,000	\$100,000,000	n/a
\$30,000,000	TD BANK, NA 0.33 9/15 (2)	0.33	9/1/2015	9/25/2015	\$30,000,000	\$30,000,000	n/a
\$50,000,000	TD BANK, NA 0.35 9/15 (2)	0.35	9/1/2015	9/15/2015	\$50,000,000	\$50,000,000	n/a
\$100,000,000	TD BANK, NA 0.45 6/16 (2)	0.45	9/1/2015	6/17/2016	\$100,000,000	\$100,000,000	n/a
\$65,000,000	TD BANK, NA 0.40 12/15 (2)	0.40	9/1/2015	12/18/2015	\$65,000,000	\$65,000,000	n/a
\$100,000,000	WEBSTER BANK 0.28 10/15 (2)(8)	0.28	9/1/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$2,200,000,000					\$2,200,000,000	\$2,200,000,000	
<b>BANK COMMERCIAL PAPER (7.04%)</b>							
\$200,000,000	US BANK 0.13 10/15 (2)	0.13	9/1/2015	9/18/2015	\$200,000,000	\$200,000,000	n/a
\$150,000,000	US BANK 0.13 10/15 (2)	0.13	9/1/2015	9/29/2015	\$150,000,000	\$150,000,000	n/a
350,000,000.00					350,000,000.00	350,000,000.00	
<b>GOVERNMENT MONEY MARKET FUNDS (1.75%)</b>							
\$57,166,211	MORGAN STANLEY GOVT FUND 0.04 9/15	0.04	9/1/2015	9/1/2015	\$57,166,211	\$57,166,211	n/a
\$29,676,807	WESTERN ASSET MGMT 0.04 9/15	0.04	9/1/2015	9/1/2015	\$29,676,807	\$29,676,807	n/a
\$86,843,018					\$86,843,018	\$86,843,018	
<b>\$4,979,112,074</b>					<b>\$4,972,822,802</b>	<b>\$4,972,820,110</b>	

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

Effective 7-Day Net Yield = 0.19% (5)

Effective 7-Day Gross Yield = 0.23%

WAM(R) = 43 Days (6)

WAM(F) = 90 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.