

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (34.91%)							
\$15,030,510	FANNIE MAE 0.375 3/15	0.38	3/16/2015	3/16/2015	\$15,003,305	\$15,004,515	3135G0HG1
\$3,493,606	FANNIE MAE 0.375 3/15	0.38	3/16/2015	3/16/2015	\$3,493,031	\$3,493,051	3135G0HG1
\$10,503,957	FANNIE MAE 0.375 3/15	0.38	3/16/2015	3/16/2015	\$10,503,545	\$10,503,161	3135G0HG1
\$1,753,477	FANNIE MAE 2.00 9/15	2.00	9/21/2015	9/21/2015	\$1,751,463	\$1,751,961	31398A3T7
\$2,783,930	FANNIE MAE 2.00 9/15	2.00	9/21/2015	9/21/2015	\$2,781,613	\$2,781,694	31398A3T7
\$15,967,776	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$15,779,192	\$15,775,424	31359MZC0
\$10,417,400	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$10,294,365	\$10,291,900	31359MZC0
\$15,588,255	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$15,440,331	\$15,437,850	31359MZC0
\$10,392,700	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$10,293,951	\$10,291,900	31359MZC0
\$5,099,226	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$4,896,531	\$4,897,836	31359MA45
\$4,142,108	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$3,995,389	\$3,996,028	31359MA45
\$10,445,810	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$10,097,147	\$10,098,630	31359MA45
\$5,073,750	FANNIE MAE 1.625 10/15	1.63	10/26/2015	10/26/2015	\$5,053,076	\$5,052,125	31398A4M1
\$1,532,726	FANNIE MAE 0.50 5/15	0.50	5/27/2015	5/27/2015	\$1,528,676	\$1,528,840	3135G0KM4
\$10,037,100	FANNIE MAE 0.50 5/15	0.50	5/27/2015	5/27/2015	\$10,011,438	\$10,012,050	3135G0KM4
\$15,010,979	FANNIE MAE 0.375 12/15	0.38	12/21/2015	12/21/2015	\$15,010,190	\$15,014,985	3135G0SB0
\$15,056,850	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$15,021,733	\$15,020,610	3135G0LN1
\$2,835,622	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$2,829,071	\$2,828,882	3135G0LN1
\$2,328,213	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$2,323,172	\$2,323,188	3135G0LN1
\$3,661,252	FANNIE MAE 2.375 7/15	2.38	7/28/2015	7/28/2015	\$3,614,009	\$3,614,828	31398AU34
\$15,350,830	FANNIE MAE 2.375 7/15	2.38	7/28/2015	7/28/2015	\$15,159,223	\$15,162,870	31398AU34
\$5,020,695	FANNIE MAE VAR 8/15	0.45	2/24/2015	8/24/2015	\$5,006,515	\$5,009,540	3136FRT60
\$10,005,260	FANNIE MAE VAR 8/16	0.19	2/26/2015	8/26/2016	\$10,004,017	\$10,005,960	3135G0YQ0
\$4,998,886	FED FARM CREDIT 0.16 2/15	0.16	2/5/2015	2/5/2015	\$4,999,988	\$5,000,020	3133EDEU2
\$4,949,307	FED FARM CREDIT 0.18 8/15	0.18	8/5/2015	8/5/2015	\$4,949,675	\$4,950,713	3133EDKW1
\$2,987,671	FED FARM CREDIT 3.85 2/15	3.85	2/11/2015	2/11/2015	\$2,877,860	\$2,877,674	31331YSV3
\$7,499,362	FED FARM CREDIT 0.20 8/15	0.20	8/14/2015	8/14/2015	\$7,499,499	\$7,500,623	3133EDFC1
\$3,005,765	FED FARM CREDIT 0.40 8/15	0.40	8/26/2015	8/26/2015	\$3,003,037	\$3,003,348	3133ECY65
\$1,002,170	FED FARM CREDIT 0.55 9/15	0.55	9/15/2015	9/15/2015	\$1,001,962	\$1,002,329	3133EAQV3
\$3,804,198	FED FARM CREDIT 0.28 4/15	0.28	4/9/2015	4/9/2015	\$3,800,712	\$3,801,106	3133ECKX1
\$4,999,900	FED FARM CREDIT 0.13 5/15	0.13	5/1/2015	5/1/2015	\$4,999,975	\$4,999,440	3133EDKV3
\$9,251,778	FED FARM CREDIT 0.50 5/15	0.50	5/1/2015	5/1/2015	\$9,227,264	\$9,227,776	3133EANJ3
\$12,531,625	FED FARM CREDIT 0.43 11/15	0.43	11/16/2015	11/16/2015	\$12,523,354	\$12,516,775	3133ECBJ2
\$1,520,340	FED FARM CREDIT 1.50 11/15	1.50	11/16/2015	11/16/2015	\$1,515,295	\$1,514,847	31331J2S1
\$2,880,507	FED FARM CREDIT 4.875 11/15	4.88	11/16/2015	11/16/2015	\$2,844,025	\$2,843,822	31331YEM8
\$2,000,000	FED FARM CREDIT 0.21 11/15	0.21	11/27/2015	11/27/2015	\$2,000,000	\$1,999,592	3133EDM82
\$1,016,012	FED FARM CREDIT 1.75 12/15	1.75	12/1/2015	12/1/2015	\$1,012,408	\$1,012,689	31331J3T8
\$10,001,845	FED FARM CREDIT 0.25 12/15	0.25	12/2/2015	12/2/2015	\$10,001,431	\$10,002,900	3133EDWU2
\$2,577,959	FED FARM CREDIT 0.50 6/15	0.50	6/23/2015	6/23/2015	\$2,572,375	\$2,572,597	3133EARQ3
\$1,045,647	FED FARM CREDIT 4.55 7/15	4.55	7/20/2015	7/20/2015	\$1,020,194	\$1,020,481	31331SQ97
2,198,974	FED FARM CREDIT 0.35 7/15	0.35	7/30/2015	7/30/2015	\$2,196,805	\$2,197,193	3133ECHV9
14,995,650	FED FARM CREDIT VAR 12/16	0.17	2/1/2015	12/1/2016	\$14,995,901	\$15,003,570	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	0.19	2/2/2015	5/2/2016	\$5,501,564	\$5,504,087	3133ECNB6
\$1,099,844	FED FARM CREDIT VAR 8/15	0.17	2/3/2015	8/3/2015	\$1,099,949	\$1,100,382	3133ECKN3
\$25,008,612	FED FARM CREDIT VAR 5/15	0.18	2/4/2015	5/4/2015	\$25,001,299	\$25,005,300	3133EANX2
\$24,990,000	FED FARM CREDIT VAR 5/16	0.15	2/5/2015	5/5/2016	\$24,993,643	\$24,993,450	3133EDL42
\$25,054,648	FED FARM CREDIT VAR 12/16	0.26	2/6/2015	12/6/2016	\$25,049,241	\$25,049,700	31331K2G4
\$24,996,400	FED FARM CREDIT VAR 2/15	0.15	2/6/2015	2/6/2015	\$24,999,966	\$25,000,150	3133ECEV2
\$20,000,000	FED FARM CREDIT VAR 5/15	0.20	2/6/2015	5/6/2015	\$20,000,000	\$20,006,320	3133ECNL4
\$6,002,571	FED FARM CREDIT VAR 10/16	0.19	2/11/2015	10/11/2016	\$6,002,144	\$6,003,618	3133EDIA1
\$16,062,519	FED FARM CREDIT VAR 10/16	0.20	2/11/2015	10/11/2016	\$16,060,427	\$16,062,439	3133ED4J8
\$2,001,478	FED FARM CREDIT VAR 2/15	0.20	2/13/2015	2/13/2015	\$2,000,033	\$2,000,098	3133EAXP8
\$25,005,192	FED FARM CREDIT VAR 9/15	0.17	2/14/2015	9/14/2015	\$25,001,572	\$25,010,150	3133ECHK3
\$15,007,902	FED FARM CREDIT VAR 9/16	0.19	2/14/2015	9/14/2016	\$15,006,129	\$15,009,015	3133EDH21
\$25,000,000	FED FARM CREDIT VAR 2/15	0.24	2/19/2015	2/19/2015	\$25,000,000	\$25,001,925	3133ECFR0
\$20,014,702	FED FARM CREDIT VAR 6/15	0.19	2/22/2015	6/22/2015	\$20,003,146	\$20,007,940	3133EAVE5
\$19,993,788	FED FARM CREDIT VAR 2/17	0.17	2/23/2015	2/23/2017	\$19,993,804	\$20,004,940	3133EELD0
\$2,000,997	FED FARM CREDIT VAR 4/15	0.19	2/23/2015	4/23/2015	\$2,000,135	\$2,000,486	3133EA5D6
\$25,016,764	FED FARM CREDIT VAR 4/15	0.19	2/23/2015	4/23/2015	\$25,002,267	\$25,006,075	3133EA5D6
\$15,007,574	FED FARM CREDIT VAR 4/15	0.19	2/23/2015	4/23/2015	\$15,001,024	\$15,003,645	3133EA5D6
\$24,994,354	FED FARM CREDIT VAR 2/15	0.14	2/25/2015	2/25/2015	\$24,999,750	\$25,001,275	3133ECJU9
\$1,000,640	FED FARM CREDIT VAR 2/16	0.26	2/26/2015	2/26/2016	\$1,000,328	\$1,001,104	3133ECYA6
\$13,001,087	FED FARM CREDIT VAR 3/15	0.17	2/26/2015	3/26/2015	\$13,000,101	\$13,001,898	3133EA2I6
\$4,002,950	FED FARM CREDIT VAR 2/17	0.22	2/27/2015	2/27/2017	\$4,002,931	\$4,005,060	3133EDFW7
\$4,503,320	FED FARM CREDIT VAR 2/17	0.22	2/27/2015	2/27/2017	\$4,503,311	\$4,505,693	3133EDFW7
\$6,501,659	FED FARM CREDIT VAR 4/15	0.18	2/27/2015	4/27/2015	\$6,500,234	\$6,501,742	3133EAJP4
\$10,005,045	FED FARM CREDIT VAR 4/15	0.18	2/27/2015	4/27/2015	\$10,000,711	\$10,002,680	3133EAJP4
\$10,005,908	FED FARM CREDIT VAR 4/15	0.18	2/27/2015	4/27/2015	\$10,000,833	\$10,002,680	3133EAJP4
\$9,995,760	FED FARM CREDIT VAR 1/17	0.18	2/28/2015	1/30/2017	\$9,995,944	\$10,003,880	3133EEGU8
\$24,998,625	FED FARM CREDIT VAR 12/15	0.20	3/2/2015	12/2/2015	\$24,999,427	\$25,013,700	3133EDAW2
\$14,995,260	FED FARM CREDIT VAR 9/16	0.19	3/19/2015	9/19/2016	\$14,996,288	\$14,998,665	3133EDNQ1
\$9,995,810	FED FARM CREDIT VAR 9/16	0.19	3/19/2015	9/19/2016	\$9,996,692	\$9,999,110	3133EDNQ1
\$2,060,919	FED FARM CREDIT VAR 9/16	0.28	3/19/2015	9/19/2016	\$2,060,566	\$2,059,820	3133ED2E1
\$19,985,600	FED FARM CREDIT VAR 3/16	0.14	3/29/2015	3/29/2016	\$19,990,637	\$19,994,740	3133EDMK5
\$20,000,000	FED FARM CREDIT VAR 4/15	0.23	4/1/2015	4/1/2015	\$20,000,000	\$20,005,180	3133ECKJ2
\$24,997,400	FED FARM CREDIT VAR 1/16	0.21	4/4/2015	1/4/2016	\$24,998,829	\$25,015,375	3133ED6A5
\$24,997,390	FED FARM CREDIT VAR 1/16	0.21	4/4/2015	1/4/2016	\$24,998,832	\$25,015,375	3133ED6A5
\$14,996,955	FED FARM CREDIT VAR 10/15	0.21	4/22/2015	10/22/2015	\$14,998,903	\$15,009,390	3133ED5G3
\$4,505,679	FED FARM CREDIT VAR 7/16	0.25	4/29/2015	7/29/2016	\$4,504,065	\$4,504,032	3133EDEE8
\$9,994,772	FED HOME LOAN BANK 0.125 2/15	0.13	2/3/2015	2/3/2015	\$9,999,971	\$9,999,990	3130A0TW0
\$10,000,000	FED HOME LOAN BANK 0.23 8/15	0.23	8/3/2015	8/3/2015	\$10,000,000	\$10,000,020	3130A2L46
\$4,016,280	FED HOME LOAN BANK 0.59 2/15	0.59	2/5/2015	2/5/2015	\$4,000,165	\$4,000,156	313378QU8
\$3,922,136	FED HOME LOAN BANK 7.375 2/15	7.38	2/13/2015	2/13/2015	\$3,648,550	\$3,648,041	3133MB2B2
\$3,420,327	FED HOME LOAN BANK 4.75 2/15	4.75	2/13/2015	2/13/2015	\$3,264,858	\$3,263,951	3133XBDM4
\$10,003,400	FED HOME LOAN BANK 0.21 2/15	0.21	2/18/2015	2/18/2015	\$10,000,151	\$10,000,680	3130A0FX3
\$15,000,000	FED HOME LOAN BANK 0.2 8/15	0.20	8/19/2015	8/19/2015	\$15,000,000	\$15,005,385	3130A2PQ3

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$10,007,600	FED HOME LOAN BANK 0.25 2/15	0.25	2/20/2015	2/20/2015	\$10,000,378	\$10,000,660	313381YP4
\$5,073,549	FED HOME LOAN BANK 0.25 2/15	0.25	2/20/2015	2/20/2015	\$5,070,178	\$5,070,335	313381YP4
\$5,000,000	FED HOME LOAN BANK 0.25 8/15	0.25	8/27/2015	8/27/2015	\$5,000,000	\$4,999,790	3130A2SG2
\$7,495,308	FED HOME LOAN BANK 0.125 8/15	0.13	8/28/2015	8/28/2015	\$7,496,261	\$7,498,178	3130A2WK8
\$7,466,714	FED HOME LOAN BANK 0.375 8/15	0.38	8/28/2015	8/28/2015	\$7,465,542	\$7,467,811	313383V81
\$9,998,400	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$9,998,695	\$9,997,540	3130A2S31
\$4,998,927	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$4,999,431	\$5,000,680	3130A2S23
\$9,999,197	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$9,999,571	\$10,001,360	3130A2S23
\$2,999,754	FED HOME LOAN BANK 0.19 9/15	0.19	9/8/2015	9/8/2015	\$2,999,774	\$2,999,769	3130A2Y59
\$15,244,838	FED HOME LOAN BANK 1.75 9/15	1.75	9/11/2015	9/11/2015	\$15,139,728	\$15,142,695	313370JB5
\$6,057,070	FED HOME LOAN BANK 0.375 3/15	0.38	3/13/2015	3/13/2015	\$6,046,222	\$6,046,662	313376ZQ1
\$7,708,632	FED HOME LOAN BANK 2.75 3/15	2.75	3/13/2015	3/13/2015	\$7,521,127	\$7,522,755	3133XWX95
\$9,994,780	FED HOME LOAN BANK 0.125 3/15	0.13	3/20/2015	3/20/2015	\$9,999,326	\$9,999,660	3130A1DR6
\$25,000,000	FED HOME LOAN BANK 0.27 10/15	0.27	10/20/2015	10/20/2015	\$25,000,000	\$25,004,525	3130A36B5
\$9,000,180	FED HOME LOAN BANK 0.20 9/15	0.20	9/29/2015	9/29/2015	\$9,000,140	\$9,001,026	3130A2XN1
\$25,000,000	FED HOME LOAN BANK 0.25 10/15	0.25	10/2/2015	10/2/2015	\$25,000,000	\$24,997,125	3130A2XM3
\$25,005,575	FED HOME LOAN BANK 0.19 10/15	0.19	10/14/2015	10/14/2015	\$25,003,960	\$24,991,775	3130A3CC6
\$25,000,000	FED HOME LOAN BANK 0.27 10/15	0.27	10/9/2015	10/9/2015	\$25,000,000	\$24,997,325	3130A3E23
\$9,998,617	FED HOME LOAN BANK 0.125 4/15	0.13	4/21/2015	4/21/2015	\$9,999,688	\$10,000,660	3130A1QG6
\$9,999,830	FED HOME LOAN BANK 0.125 4/15	0.13	4/21/2015	4/21/2015	\$9,999,961	\$10,000,660	3130A1QG6
\$10,002,405	FED HOME LOAN BANK 0.21 4/15	0.21	4/29/2015	4/29/2015	\$10,000,527	\$10,002,500	3130A0RA0
\$1,004,252	FED HOME LOAN BANK 0.625 10/15	0.63	10/30/2015	10/30/2015	\$1,003,131	\$1,002,049	3133796P9
\$14,998,230	FED HOME LOAN BANK 0.13 5/15	0.13	5/8/2015	5/8/2015	\$14,999,528	\$14,999,295	3130A1VT2
\$15,000,000	FED HOME LOAN BANK 0.25 12/15	0.25	12/7/2015	12/7/2015	\$15,000,000	\$14,997,405	3130A3H98
\$9,998,310	FED HOME LOAN BANK 0.09 2/15	0.09	2/19/2015	2/19/2015	\$9,999,890	\$9,999,850	3130A1Y85
\$1,204,118	FED HOME LOAN BANK 0.50 11/15	0.50	11/20/2015	11/20/2015	\$1,203,014	\$1,202,731	313380L96
\$4,518,650	FED HOME LOAN BANK 0.50 11/15	0.50	11/20/2015	11/20/2015	\$4,515,299	\$4,515,253	313380L96
\$9,998,900	FED HOME LOAN BANK 0.22 11/15	0.22	11/23/2015	11/23/2015	\$9,998,933	\$10,000,950	3130A22A3
\$14,985,000	FED HOME LOAN BANK 0.125 11/15	0.13	11/25/2015	11/25/2015	\$14,987,761	\$14,990,640	3130A3KK9
\$9,992,900	FED HOME LOAN BANK 0.16 12/15	0.16	12/1/2015	12/1/2015	\$9,994,383	\$9,993,090	3130A3E75
\$9,997,314	FED HOME LOAN BANK 0.125 6/15	0.13	6/8/2015	6/8/2015	\$9,999,060	\$10,000,650	3130A2CL8
\$9,998,001	FED HOME LOAN BANK 0.17 7/15	0.17	7/22/2015	7/22/2015	\$9,999,064	\$10,002,510	3130A2LJ3
\$5,025,500	FED HOME LOAN BANK 0.67 7/15	0.67	7/30/2015	7/30/2015	\$5,011,887	\$5,011,850	313376VZ5
\$10,000,000	FED HOME LOAN BANK 0.31 2/16	0.31	2/19/2016	2/19/2016	\$10,000,000	\$10,002,170	3130A3XY5
\$50,000,000	FED HOME LOAN BANK VAR 8/15	0.20	2/19/2015	8/19/2015	\$50,000,000	\$50,025,700	313383VX6
\$20,000,000	FED HOME LOAN BANK VAR 8/15	0.22	2/26/2015	8/26/2015	\$20,000,000	\$20,012,680	313383X30
\$25,000,000	FED HOME LOAN BANK VAR 9/15	0.22	3/4/2015	9/4/2015	\$25,000,000	\$25,016,125	313383XK2
\$25,000,000	FED HOME LOAN BANK VAR 10/15	0.22	4/7/2015	10/7/2015	\$25,000,000	\$25,017,125	3130A06X3
\$25,000,000	FED HOME LOAN BANK VAR 7/15	0.21	4/15/2015	7/15/2015	\$25,000,000	\$25,012,800	313383YD7
\$5,067,566	FED HOME LOAN BANK VAR 1/17	0.16	4/17/2015	1/17/2017	\$5,067,674	\$5,072,429	313376T88
\$2,996,700	FREDDIE MAC 0.00 6/15	0.00	6/1/2015	6/1/2015	\$2,998,200	\$2,998,377	3134A1X39
\$7,247,809	FREDDIE MAC 2.875 2/15	2.88	2/9/2015	2/9/2015	\$7,061,159	\$7,060,797	3137EACH0
\$2,395,283	FREDDIE MAC 2.875 2/15	2.88	2/9/2015	2/9/2015	\$2,388,380	\$2,388,284	3137EACH0
\$3,121,479	FREDDIE MAC 0.45 9/15	0.45	9/4/2015	9/4/2015	\$3,119,508	\$3,119,511	3134G3J76

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$10,264,284	FREDDIE MAC 1.75 9/15	1.75	9/10/2015	9/10/2015	\$10,243,891	\$10,246,679	3137EACM9
\$3,173,258	FREDDIE MAC 1.75 9/15	1.75	9/10/2015	9/10/2015	\$3,169,862	\$3,170,918	3137EACM9
\$3,535,613	FREDDIE MAC 1.75 9/15	1.75	9/10/2015	9/10/2015	\$3,532,793	\$3,533,338	3137EACM9
\$5,009,923	FREDDIE MAC 0.42 9/15	0.42	9/18/2015	9/18/2015	\$5,007,450	\$5,007,730	3134G36F2
\$10,469,954	FREDDIE MAC 0.50 4/15	0.50	4/17/2015	4/17/2015	\$10,439,999	\$10,440,324	3137EADD8
\$5,644,181	FREDDIE MAC 0.50 4/15	0.50	4/17/2015	4/17/2015	\$5,628,661	\$5,628,949	3137EADD8
\$15,051,720	FREDDIE MAC 0.50 4/15	0.50	4/17/2015	4/17/2015	\$15,011,476	\$15,010,530	3137EADD8
\$10,000,000	FREDDIE MAC 0.27 12/15	0.27	12/9/2015	12/9/2015	\$10,000,000	\$9,996,680	3134G5PL3
\$12,695,511	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$12,532,692	\$12,529,407	3134A4VG6
\$2,575,081	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$2,543,304	\$2,542,754	3134A4VG6
\$1,201,656	FREDDIE MAC 0.30 7/15	0.30	7/8/2015	7/8/2015	\$1,200,660	\$1,200,576	3134G4TH1
\$5,423,947	FREDDIE MAC 4.375 7/15	4.38	7/17/2015	7/17/2015	\$5,296,964	\$5,296,315	3134A4VC5
\$2,927,044	FREDDIE MAC 4.375 7/15	4.38	7/17/2015	7/17/2015	\$2,913,765	\$2,914,094	3134A4VC5
\$14,997,000	FREDDIE MAC VAR 12/16	0.16	2/12/2015	12/12/2016	\$14,997,209	\$15,000,705	3134G5UB9
\$1,511,037,059.85					\$1,507,717,263.56	\$1,507,979,419.66	

BNY MELLON MONEY DEPOSIT (0.04%)							
\$1,800,572	LATE MONEY DEPOSIT 0.01	0.01	2/2/2015	2/2/2015	\$1,800,572	\$1,800,572	n/a
\$1,800,572					\$1,800,572	\$1,800,572	

US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (3.12%)							
\$9,534,900	AID-ISRAEL 0.00 2/15	0.00	2/15/2015	2/15/2015	\$9,537,429	\$9,536,703	465138QH1
\$9,996,750	AID-ISRAEL 0.00 2/15	0.00	2/15/2015	2/15/2015	\$9,999,401	\$9,998,650	465139EB5
\$30,000,000	FEDERALLY INSURED CUST 0.16 10/15 (2)	0.16	2/2/2015	10/9/2015	\$30,000,000	\$30,000,000	99CEADJ18
\$35,000,000	FEDERALLY INSURED CUST 0.16 10/15 (2)	0.16	2/2/2015	10/9/2015	\$35,000,000	\$35,000,000	99CEADJ18
\$5,000,000	FEDERALLY INSURED CUST 0.16 10/15 (2)	0.16	2/2/2015	10/9/2015	\$5,000,000	\$5,000,000	99CEADJ18
\$3,268,708	OVERSEAS PRI INV 0.42 4/15	0.42	4/15/2015	4/15/2015	\$3,268,708	\$3,280,620	690353ZG5
\$13,602	OVERSEAS PRI INV 0.42 4/15	0.42	4/15/2015	4/15/2015	\$13,602	\$13,651	690353ZG5
\$14,795,000	OVERSEAS PRI INV 0.39 5/15	0.39	5/2/2015	5/2/2015	\$14,795,000	\$14,789,896	690353ZK6
\$11,250,000	OVERSEAS PRI INV 0.43 7/16	0.43	7/12/2016	7/12/2016	\$11,250,000	\$11,271,071	690353ZX8
\$4,524,593	OVERSEAS PRI INV 0.41 9/16	0.41	9/7/2016	9/7/2016	\$4,524,593	\$4,511,653	690353A98
\$4,962,191	OVERSEAS PRI INV 0.41 9/16	0.41	9/7/2016	9/7/2016	\$4,962,191	\$4,947,999	690353B22
\$437,621	OVERSEAS PRI INV 0.41 9/16	0.41	9/7/2016	9/7/2016	\$437,621	\$436,370	690353B48
\$534,943	OVERSEAS PRI INV 0.41 9/16	0.41	9/7/2016	9/7/2016	\$534,943	\$533,413	690353B55
\$700,000	OVERSEAS PRI INV 0.41 9/16	0.41	9/7/2016	9/7/2016	\$700,000	\$700,415	690353B97
\$4,880,610	PRIVATE EXPT FD 4.55 5/15	4.55	5/15/2015	5/15/2015	\$4,740,116	\$4,741,564	742651DA7
\$134,898,919					\$134,763,605	\$134,762,005	

REPURCHASE AGREEMENTS (6.95%)							
\$250,000,000	MERRILL LYNCH REPO 0.05 2/15	0.05	2/2/2015	2/2/2015	\$250,000,000	\$250,000,000	n/a
\$50,000,000	RBC CAPITAL MAR REP 0.05 2/15	0.05	2/2/2015	2/2/2015	\$50,000,000	\$50,000,000	n/a
\$300,000,000					\$300,000,000	\$300,000,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
DEPOSIT INSTRUMENTS (41.68%)							
\$200,000,000	BB&T COMPANY 0.28 10/15 (2)	0.28	2/2/2015	10/9/2015	\$200,000,000	\$200,000,000	n/a
\$100,000,000	BB&T COMPANY 0.28 10/15 (2)	0.28	2/2/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$150,000,000	JP MORGAN CHASE BANK 0.15 10/15 (2)	0.15	2/2/2015	10/9/2015	\$150,000,000	\$150,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK 0.28 10/15 (2)(8)	0.28	2/2/2015	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	2/2/2015	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	2/2/2015	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	2/2/2015	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	2/2/2015	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	2/2/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$375,000,000	SVENSKA HANDELSBANK 0.04 2/15 2)	0.04	2/2/2015	2/2/2015	\$375,000,000	\$375,000,000	n/a
\$30,000,000	TD BANK, 0.40 12/15 (2)	0.40	2/2/2015	12/21/2015	\$30,000,000	\$30,000,000	n/a
\$100,000,000	TD BANK, NA 0.25 6/15 (2)	0.25	2/2/2015	6/19/2015	\$100,000,000	\$100,000,000	n/a
\$100,000,000	TD BANK, NA 0.33 9/15 (2)	0.33	2/2/2015	9/21/2015	\$100,000,000	\$100,000,000	n/a
\$30,000,000	TD BANK, NA 0.33 9/15 (2)	0.33	2/2/2015	9/25/2015	\$30,000,000	\$30,000,000	n/a
\$50,000,000	TD BANK, NA 0.35 9/15 (2)	0.35	2/2/2015	9/15/2015	\$50,000,000	\$50,000,000	n/a
\$65,000,000	TD BANK,NA 0.40 12/15 (2)	0.40	2/2/2015	12/18/2015	\$65,000,000	\$65,000,000	n/a
\$100,000,000	WEBSTER BANK 0.28 10/15 (2)(8)	0.28	2/2/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$1,800,000,000					\$1,800,000,000	\$1,800,000,000	

BANK COMMERCIAL PAPER (7.53%)							
\$125,000,000	US BANK 0.13 2/15 (2)	0.13	2/2/2015	2/11/2015	\$125,000,000	\$125,000,000	n/a
\$200,000,000	US BANK 0.13 2/15 (2)	0.13	2/2/2015	2/10/2015	\$200,000,000	\$200,000,000	n/a
325,000,000.00					325,000,000.00	325,000,000.00	

GOVERNMENT MONEY MARKET FUNDS (5.77%)							
\$100,000,000	MORGAN STANLEY GOVERNMENT 0.04 2/15	0.04	2/2/2015	2/2/2015	\$100,000,000	\$100,000,000	n/a
\$149,128,071	WESTERN ASSET MGMT 0.04 2/15	0.04	2/2/2015	2/2/2015	\$149,128,071	\$149,128,071	n/a
\$249,128,071					\$249,128,071	\$249,128,071	

<u>\$4,321,864,622</u>					<u>\$4,318,409,511</u>	<u>\$4,318,670,067</u>	
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Fund Net Asset Value = \$1.09 per unit (4)

Effective 7-Day Net Yield = 0.16% (5)

Effective 7-Day Gross Yield = 0.20%

WAM(R) = 36 Days (6)

WAM(F) = 86 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 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, Santander Bank and Webster Bank deposits are backed by irrevocable standby letter of credit provided by the Federal Home Loan Banks of Boston and Pittsburgh guaranteeing principal amount.