

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (34.78%)							
\$5,099,226	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$4,858,924	\$4,859,230	31359MA45
\$4,142,108	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$3,964,362	\$3,964,530	31359MA45
\$10,445,810	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$10,018,631	\$10,019,030	31359MA45
\$1,532,726	FANNIE MAE 0.50 5/15	0.50	5/27/2015	5/27/2015	\$1,527,816	\$1,527,930	3135G0KM4
\$10,037,100	FANNIE MAE 0.50 5/15	0.50	5/27/2015	5/27/2015	\$10,005,570	\$10,006,090	3135G0KM4
\$1,000,954	FANNIE MAE 0.50 5/15	0.50	5/27/2015	5/27/2015	\$1,000,636	\$1,000,609	3135G0KM4
\$15,056,850	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$15,013,241	\$15,013,140	3135G0LN1
\$2,835,622	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$2,827,480	\$2,827,475	3135G0LN1
\$2,328,213	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$2,321,932	\$2,322,032	3135G0LN1
\$3,661,252	FANNIE MAE 2.375 7/15	2.38	7/28/2015	7/28/2015	\$3,601,339	\$3,601,819	31398AU34
\$15,350,830	FANNIE MAE 2.375 7/15	2.38	7/28/2015	7/28/2015	\$15,106,148	\$15,108,300	31398AU34
\$1,008,470	FANNIE MAE 1.875 9/15	1.88	9/9/2015	9/9/2015	\$1,007,292	\$1,007,261	3136FPDY0
\$1,753,477	FANNIE MAE 2.00 9/15	2.00	9/21/2015	9/21/2015	\$1,746,514	\$1,746,665	31398A3T7
\$2,783,930	FANNIE MAE 2.00 9/15	2.00	9/21/2015	9/21/2015	\$2,773,574	\$2,773,284	31398A3T7
\$15,967,776	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$15,675,207	\$15,671,838	31359MZC0
\$10,417,400	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$10,226,523	\$10,224,320	31359MZC0
\$15,588,255	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$15,338,849	\$15,336,480	31359MZC0
\$10,392,700	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$10,226,204	\$10,224,320	31359MZC0
\$5,073,750	FANNIE MAE 1.625 10/15	1.63	10/26/2015	10/26/2015	\$5,041,348	\$5,039,975	31398A4M1
\$15,010,979	FANNIE MAE 0.375 12/15	0.38	12/21/2015	12/21/2015	\$15,008,329	\$15,008,880	3135G0SB0
\$1,524,555	FANNIE MAE 2.00 3/16	2.00	3/10/2016	3/10/2016	\$1,522,830	\$1,522,826	3136FPET0
\$1,183,519	FANNIE MAE 2.25 3/16	2.25	3/15/2016	3/15/2016	\$1,180,939	\$1,180,647	3135G0AL7
\$15,312,000	FANNIE MAE 2.375 4/16	2.38	4/11/2016	4/11/2016	\$15,307,099	\$15,301,635	3135G0BA0
\$10,005,260	FANNIE MAE VAR 8/16	0.19	4/26/2015	8/26/2016	\$10,003,603	\$10,006,220	3135G0YQ0
\$5,020,695	FANNIE MAE VAR 8/15	0.45	5/24/2015	8/24/2015	\$5,004,631	\$5,006,900	3136FRT60
\$3,804,198	FED FARM CREDIT 0.28 4/15	0.28	4/9/2015	4/9/2015	\$3,800,085	\$3,800,129	3133ECKX1
\$4,999,900	FED FARM CREDIT 0.13 5/15	0.13	5/1/2015	5/1/2015	\$4,999,991	\$4,999,850	3133EDKV3
\$9,251,778	FED FARM CREDIT 0.50 5/15	0.50	5/1/2015	5/1/2015	\$9,221,786	\$9,221,922	3133EANJ3
\$2,577,959	FED FARM CREDIT 0.50 6/15	0.50	6/23/2015	6/23/2015	\$2,570,972	\$2,571,073	3133EARQ3
\$1,045,647	FED FARM CREDIT 4.55 7/15	4.55	7/20/2015	7/20/2015	\$1,013,144	\$1,013,216	31331SQ97
\$2,198,974	FED FARM CREDIT 0.35 7/15	0.35	7/30/2015	7/30/2015	\$2,196,210	\$2,196,457	3133ECHV9
\$4,949,307	FED FARM CREDIT 0.18 8/15	0.18	8/5/2015	8/5/2015	\$4,949,778	\$4,949,941	3133EDKW1
\$7,499,362	FED FARM CREDIT 0.20 8/15	0.20	8/14/2015	8/14/2015	\$7,499,651	\$7,498,043	3133EDFC1
\$3,005,765	FED FARM CREDIT 0.40 8/15	0.40	8/26/2015	8/26/2015	\$3,002,167	\$3,002,037	3133ECY65
\$1,002,170	FED FARM CREDIT 0.55 9/15	0.55	9/15/2015	9/15/2015	\$1,001,450	\$1,001,527	3133EAQV3
\$2,880,507	FED FARM CREDIT 4.875 11/15	4.88	11/16/2015	11/16/2015	\$2,823,329	\$2,821,535	31331YEM8
\$12,531,625	FED FARM CREDIT 0.43 11/15	0.43	11/16/2015	11/16/2015	\$12,518,570	\$12,516,763	3133ECBJ2
\$1,520,340	FED FARM CREDIT 1.50 11/15	1.50	11/16/2015	11/16/2015	\$1,512,162	\$1,511,574	31331J2S1
\$10,133,684	FED FARM CREDIT 1.50 11/15	1.50	11/16/2015	11/16/2015	\$10,129,189	\$10,127,546	31331J2S1
2,000,000	FED FARM CREDIT 0.21 11/15	0.21	11/27/2015	11/27/2015	\$2,000,000	\$1,998,670	3133EDM82
1,016,012	FED FARM CREDIT 1.75 12/15	1.75	12/1/2015	12/1/2015	\$1,009,992	\$1,010,128	31331J3T8
\$10,001,845	FED FARM CREDIT 0.25 12/15	0.25	12/2/2015	12/2/2015	\$10,001,153	\$9,997,180	3133EDWU2

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$14,995,650	FED FARM CREDIT VAR 12/16	0.17	4/1/2015	12/1/2016	\$14,996,263	\$15,004,005	3133EEFN5
\$20,000,000	FED FARM CREDIT VAR 4/15	0.23	4/1/2015	4/1/2015	\$20,000,000	\$20,000,000	3133ECKJ2
\$5,502,607	FED FARM CREDIT VAR 5/16	0.20	4/2/2015	5/2/2016	\$5,501,362	\$5,504,103	3133ECNB6
\$1,099,844	FED FARM CREDIT VAR 8/15	0.17	4/3/2015	8/3/2015	\$1,099,965	\$1,100,273	3133ECKN3
\$24,997,390	FED FARM CREDIT VAR 1/16	0.21	4/4/2015	1/4/2016	\$24,999,036	\$25,015,550	3133ED6A5
\$24,997,400	FED FARM CREDIT VAR 1/16	0.21	4/4/2015	1/4/2016	\$24,999,034	\$25,015,550	3133ED6A5
\$25,008,612	FED FARM CREDIT VAR 5/15	0.18	4/4/2015	5/4/2015	\$25,000,466	\$25,001,775	3133EANX2
\$25,054,648	FED FARM CREDIT VAR 12/16	0.27	4/6/2015	12/6/2016	\$25,044,931	\$25,037,975	31331K2G4
\$4,601,932	FED FARM CREDIT VAR 4/17	0.25	4/10/2015	4/10/2017	\$4,601,876	\$4,603,427	3133EDX64
\$6,002,571	FED FARM CREDIT VAR 10/16	0.20	4/11/2015	10/11/2016	\$6,001,940	\$6,003,546	3133EDJA1
\$16,062,519	FED FARM CREDIT VAR 10/16	0.21	4/11/2015	10/11/2016	\$16,059,431	\$16,061,957	3133ED4J8
\$25,005,192	FED FARM CREDIT VAR 9/15	0.17	4/14/2015	9/14/2015	\$25,001,160	\$25,007,975	3133ECHK3
\$15,007,902	FED FARM CREDIT VAR 9/16	0.19	4/14/2015	9/14/2016	\$15,005,517	\$15,009,090	3133EDH21
\$14,996,955	FED FARM CREDIT VAR 10/15	0.21	4/22/2015	10/22/2015	\$14,999,149	\$15,008,475	3133ED5G3
\$20,014,702	FED FARM CREDIT VAR 6/15	0.19	4/22/2015	6/22/2015	\$20,001,829	\$20,004,800	3133EAVE5
\$19,993,788	FED FARM CREDIT VAR 2/17	0.18	4/23/2015	2/23/2017	\$19,994,290	\$20,006,180	3133EELD0
\$2,000,997	FED FARM CREDIT VAR 4/15	0.19	4/23/2015	4/23/2015	\$2,000,037	\$2,000,130	3133EA5D6
\$25,016,764	FED FARM CREDIT VAR 4/15	0.19	4/23/2015	4/23/2015	\$25,000,616	\$25,001,625	3133EA5D6
\$15,007,574	FED FARM CREDIT VAR 4/15	0.19	4/23/2015	4/23/2015	\$15,000,278	\$15,000,975	3133EA5D6
\$4,002,950	FED FARM CREDIT VAR 2/17	0.23	4/27/2015	2/27/2017	\$4,002,702	\$4,004,984	3133EDFW7
\$4,503,320	FED FARM CREDIT VAR 2/17	0.23	4/27/2015	2/27/2017	\$4,503,053	\$4,505,607	3133EDFW7
\$6,501,659	FED FARM CREDIT VAR 4/15	0.19	4/27/2015	4/27/2015	\$6,500,072	\$6,500,377	3133EAJP4
\$10,005,045	FED FARM CREDIT VAR 4/15	0.19	4/27/2015	4/27/2015	\$10,000,218	\$10,000,580	3133EAJP4
\$10,005,908	FED FARM CREDIT VAR 4/15	0.19	4/27/2015	4/27/2015	\$10,000,255	\$10,000,580	3133EAJP4
\$25,004,000	FED FARM CREDIT VAR 3/17	0.20	4/29/2015	3/29/2017	\$25,003,822	\$25,014,875	3133EDZW5
\$4,505,679	FED FARM CREDIT VAR 7/16	0.25	4/29/2015	7/29/2016	\$4,503,624	\$4,504,343	3133EDEE8
\$9,995,760	FED FARM CREDIT VAR 1/17	0.19	4/30/2015	1/30/2017	\$9,996,272	\$10,004,220	3133EEGU8
\$24,990,000	FED FARM CREDIT VAR 5/16	0.15	5/5/2015	5/5/2016	\$24,994,460	\$24,997,875	3133EDL42
\$20,000,000	FED FARM CREDIT VAR 5/15	0.20	5/6/2015	5/6/2015	\$20,000,000	\$20,002,340	3133ECNL4
\$1,000,640	FED FARM CREDIT VAR 2/16	0.26	5/26/2015	2/26/2016	\$1,000,279	\$1,001,058	3133ECYA6
\$24,998,625	FED FARM CREDIT VAR 12/15	0.20	6/2/2015	12/2/2015	\$24,999,539	\$25,003,700	3133EDAW2
\$14,995,260	FED FARM CREDIT VAR 9/16	0.19	6/19/2015	9/19/2016	\$14,996,655	\$15,000,465	3133EDNQ1
\$9,995,810	FED FARM CREDIT VAR 9/16	0.19	6/19/2015	9/19/2016	\$9,997,020	\$10,000,310	3133EDNQ1
\$2,060,919	FED FARM CREDIT VAR 9/16	0.28	6/19/2015	9/19/2016	\$2,060,213	\$2,059,750	3133ED2E1
\$19,985,600	FED FARM CREDIT VAR 3/16	0.14	2/29/2016	3/29/2016	\$19,991,946	\$19,998,100	3133EDMK5
\$9,998,617	FED HOME LOAN BANK 0.125 4/15	0.13	4/21/2015	4/21/2015	\$9,999,921	\$10,000,220	3130A1QG6
\$9,999,830	FED HOME LOAN BANK 0.125 4/15	0.13	4/21/2015	4/21/2015	\$9,999,990	\$10,000,220	3130A1QG6
\$10,002,405	FED HOME LOAN BANK 0.21 4/15	0.21	4/29/2015	4/29/2015	\$10,000,170	\$10,000,870	3130A0RA0
\$14,998,230	FED HOME LOAN BANK 0.13 5/15	0.13	5/8/2015	5/8/2015	\$14,999,818	\$14,999,835	3130A1VT2
\$9,997,314	FED HOME LOAN BANK 0.125 6/15	0.13	6/8/2015	6/8/2015	\$9,999,497	\$10,000,310	3130A2CL8
\$9,998,001	FED HOME LOAN BANK 0.17 7/15	0.17	7/22/2015	7/22/2015	\$9,999,387	\$10,000,930	3130A2LJ3
\$5,025,500	FED HOME LOAN BANK 0.67 7/15	0.67	7/30/2015	7/30/2015	\$5,007,969	\$5,007,450	313376VZ5
\$15,000,000	FED HOME LOAN BANK 0.20 8/15	0.20	8/19/2015	8/19/2015	\$15,000,000	\$15,000,675	3130A2PQ3
\$7,495,308	FED HOME LOAN BANK 0.125 8/15	0.13	8/28/2015	8/28/2015	\$7,497,321	\$7,498,215	3130A2WK8

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
\$9,998,400	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$9,999,065	\$9,998,010	3130A2S31
\$4,998,927	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$4,999,592	\$5,000,365	3130A2S23
\$9,999,197	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$9,999,692	\$10,000,730	3130A2S23
\$7,466,714	FED HOME LOAN BANK 0.375 8/15	0.38	8/28/2015	8/28/2015	\$7,463,970	\$7,465,140	313383V81
\$3,999,018	FED HOME LOAN BANK 0.125 9/15	0.13	9/2/2015	9/2/2015	\$3,999,208	\$3,998,564	3130A2WV4
\$2,999,754	FED HOME LOAN BANK 0.19 9/15	0.19	9/8/2015	9/8/2015	\$2,999,835	\$2,999,745	3130A2Y59
\$15,244,838	FED HOME LOAN BANK 1.75 9/15	1.75	9/11/2015	9/11/2015	\$15,102,593	\$15,100,800	313370JB5
\$4,034,739	FED HOME LOAN BANK 1.75 9/15	1.75	9/11/2015	9/11/2015	\$4,028,455	\$4,026,880	313370JB5
\$14,999,426	FED HOME LOAN BANK 0.16 9/15	0.16	9/25/2015	9/25/2015	\$14,999,520	\$14,994,510	3130A4FN7
\$9,000,180	FED HOME LOAN BANK 0.20 9/15	0.20	9/29/2015	9/29/2015	\$9,000,105	\$8,997,975	3130A2XN1
\$25,000,000	FED HOME LOAN BANK 0.25 10/15	0.25	10/2/2015	10/2/2015	\$25,000,000	\$25,000,050	3130A2XM3
\$25,000,000	FED HOME LOAN BANK 0.27 10/15	0.27	10/9/2015	10/9/2015	\$25,000,000	\$24,993,925	3130A32E3
\$25,005,575	FED HOME LOAN BANK 0.19 10/15	0.19	10/14/2015	10/14/2015	\$25,003,044	\$24,995,800	3130A3CC6
\$3,199,734	FED HOME LOAN BANK 0.18 10/15	0.18	10/27/2015	10/27/2015	\$3,199,790	\$3,197,891	3130A3Z56
\$4,999,581	FED HOME LOAN BANK 0.18 10/15	0.18	10/28/2015	10/28/2015	\$4,999,669	\$4,996,630	3130A3ZB3
\$1,004,252	FED HOME LOAN BANK 0.625 10/15	0.63	10/30/2015	10/30/2015	\$1,002,450	\$1,002,099	3133796P9
\$1,204,118	FED HOME LOAN BANK 0.50 11/15	0.50	11/20/2015	11/20/2015	\$1,202,405	\$1,202,084	313380L96
\$4,518,650	FED HOME LOAN BANK 0.50 11/15	0.50	11/20/2015	11/20/2015	\$4,513,218	\$4,512,825	313380L96
\$10,000,226	FED HOME LOAN BANK 0.22 11/15	0.22	11/23/2015	11/23/2015	\$10,000,183	\$9,996,640	3130A23R5
\$9,998,900	FED HOME LOAN BANK 0.22 11/15	0.22	11/23/2015	11/23/2015	\$9,999,146	\$10,000,760	3130A22A3
\$14,985,000	FED HOME LOAN BANK 0.125 11/15	0.13	11/25/2015	11/25/2015	\$14,990,192	\$14,986,185	3130A3KK9
\$9,992,900	FED HOME LOAN BANK 0.16 12/15	0.16	12/1/2015	12/1/2015	\$9,995,477	\$9,990,120	3130A3E75
\$1,399,546	FED HOME LOAN BANK 0.20 12/15	0.20	12/1/2015	12/1/2015	\$1,399,601	\$1,399,111	3130A3FS8
\$6,280,646	FED HOME LOAN BANK 1.375 12/15	1.38	12/11/2015	12/11/2015	\$6,274,247	\$6,273,872	313371NW2
\$2,570,526	FED HOME LOAN BANK 1.625 12/15	1.63	12/11/2015	12/11/2015	\$2,569,283	\$2,569,903	313371VF0
\$2,082,349	FED HOME LOAN BANK 2.375 12/15	2.38	12/11/2015	12/11/2015	\$2,079,770	\$2,080,186	313372C28
\$20,594,067	FED HOME LOAN BANK 0.23 1/16	0.23	1/8/2016	1/8/2016	\$20,594,706	\$20,591,410	3130A3NV2
\$5,098,084	FED HOME LOAN BANK 0.23 1/16	0.23	1/8/2016	1/8/2016	\$5,098,229	\$5,097,873	3130A3NV2
\$4,000,628	FED HOME LOAN BANK 0.34 1/16	0.34	1/25/2016	1/25/2016	\$4,000,538	\$4,004,712	3130A2QU3
\$10,000,000	FED HOME LOAN BANK 0.31 2/16	0.31	2/19/2016	2/19/2016	\$10,000,000	\$9,996,870	3130A3XY5
\$5,000,000	FED HOME LOAN BANK 0.33 2/16	0.33	2/25/2016	2/25/2016	\$5,000,000	\$5,000,350	3130A46N7
\$10,000,000	FED HOME LOAN BANK 0.355 3/16	0.36	3/7/2016	3/7/2016	\$10,000,000	\$9,997,730	3130A44U3
\$10,001,350	FED HOME LOAN BANK 0.40 3/16	0.40	3/9/2016	3/9/2016	\$10,001,219	\$9,998,950	3130A46H0
\$9,872,397	FED HOME LOAN BANK 3.125 3/16	3.13	3/11/2016	3/11/2016	\$9,835,383	\$9,834,248	3133XXP43
\$19,996,088	FED HOME LOAN BANK 0.34 3/16	0.34	3/14/2016	3/14/2016	\$19,996,509	\$19,996,220	3130A4C26
\$20,492,139	FED HOME LOAN BANK 0.33 4/16	0.33	4/1/2016	4/1/2016	\$20,492,604	\$20,495,736	3130A4KE1
\$4,997,008	FED HOME LOAN BANK 0.33 4/16	0.33	4/1/2016	4/1/2016	\$4,997,185	\$4,998,960	3130A4KE1
\$25,000,000	FED HOME LOAN BANK VAR 10/15	0.22	4/7/2015	10/7/2015	\$25,000,000	\$25,014,825	3130A06X3
\$25,000,000	FED HOME LOAN BANK VAR 7/15	0.21	4/15/2015	7/15/2015	\$25,000,000	\$25,009,000	313383YD7
\$5,067,566	FED HOME LOAN BANK VAR 1/17	0.16	4/17/2015	1/17/2017	\$5,067,865	\$5,069,929	313376T88
\$50,000,000	FED HOME LOAN BANK VAR 8/15	0.20	5/19/2015	8/19/2015	\$50,000,000	\$50,020,550	313383VX6
\$20,000,000	FED HOME LOAN BANK VAR 8/15	0.22	5/26/2015	8/26/2015	\$20,000,000	\$20,010,060	313383X30
\$25,000,000	FED HOME LOAN BANK VAR 9/15	0.22	6/4/2015	9/4/2015	\$25,000,000	\$25,013,050	313383XK2
\$2,996,700	FREDDIE MAC DISCONT NOTE 6/15	0.00	6/1/2015	6/1/2015	\$2,999,085	\$2,999,184	3134A1X39

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$10,469,954	FREDDIE MAC 0.50 4/15	0.50	4/17/2015	4/17/2015	\$10,434,493	\$10,434,961	3137EADD8
\$5,644,181	FREDDIE MAC 0.50 4/15	0.50	4/17/2015	4/17/2015	\$5,625,781	\$5,626,058	3137EADD8
\$15,051,720	FREDDIE MAC 0.50 4/15	0.50	4/17/2015	4/17/2015	\$15,002,448	\$15,002,820	3137EADD8
\$1,201,656	FREDDIE MAC 0.30 7/15	0.30	7/8/2015	7/8/2015	\$1,200,412	\$1,200,313	3134G4TH1
\$5,423,947	FREDDIE MAC 4.375 7/15	4.38	7/17/2015	7/17/2015	\$5,261,790	\$5,262,580	3134A4VC5
\$2,927,044	FREDDIE MAC 4.375 7/15	4.38	7/17/2015	7/17/2015	\$2,894,656	\$2,895,533	3134A4VC5
\$1,020,780	FREDDIE MAC 5.35 8/15	5.35	8/1/2015	8/1/2015	\$1,017,129	\$1,016,688	3128X2RL1
\$3,121,479	FREDDIE MAC 0.45 9/15	0.45	9/4/2015	9/4/2015	\$3,118,271	\$3,118,087	3134G3J76
\$10,264,284	FREDDIE MAC 1.75 9/15	1.75	9/10/2015	9/10/2015	\$10,218,825	\$10,218,919	3137EACM9
\$3,173,258	FREDDIE MAC 1.75 9/15	1.75	9/10/2015	9/10/2015	\$3,162,157	\$3,162,327	3137EACM9
\$3,535,613	FREDDIE MAC 1.75 9/15	1.75	9/10/2015	9/10/2015	\$3,524,038	\$3,523,765	3137EACM9
\$5,009,923	FREDDIE MAC 0.42 9/15	0.42	9/18/2015	9/18/2015	\$5,005,531	\$5,005,005	3134G36F2
\$12,695,511	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$12,443,745	\$12,435,946	3134A4VG6
\$2,575,081	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$2,525,277	\$2,523,787	3134A4VG6
\$2,196,982	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$2,187,739	\$2,186,596	3134A4VG6
\$5,009,150	FREDDIE MAC 0.45 11/15	0.45	11/24/2015	11/24/2015	\$5,007,427	\$5,007,065	3134G3W55
\$10,000,000	FREDDIE MAC 0.27 12/15	0.27	12/9/2015	12/9/2015	\$10,000,000	\$9,992,700	3134G5PL3
\$10,419,520	FREDDIE MAC 4.75 1/16	4.75	1/19/2016	1/19/2016	\$10,357,324	\$10,350,880	3134A4ZT4
\$14,997,000	FREDDIE MAC VAR 12/16	0.17	4/12/2015	12/12/2016	\$14,997,451	\$15,001,455	3134G5UB9
\$1,481,222,259.45					\$1,477,808,356.98	\$1,477,930,268.00	
BNY MELLON MONEY DEPOSIT (0.00%)							
\$872	LATE MONEY DEPOSIT 0.01 4/15	0.01	4/1/2015	4/1/2015	\$872	\$872	n/a
\$872					\$872	\$872	
US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (3.16%)							
\$30,000,000	FEDERALLY INSURED CUST 0.16 10/15 (3)	0.16	4/1/2015	10/9/2015	\$30,000,000	\$30,000,000	n/a
\$35,000,000	FEDERALLY INSURED CUST 0.16 10/15 (3)	0.16	4/1/2015	10/9/2015	\$35,000,000	\$35,000,000	n/a
\$5,000,000	FEDERALLY INSURED CUST 0.16 10/15 (3)	0.16	4/1/2015	10/9/2015	\$5,000,000	\$5,000,000	n/a
\$5,000,000	FEDERALLY INSURED CUST 0.16 10/15 (3)	0.16	4/1/2015	10/9/2015	\$5,000,000	\$5,000,000	n/a
\$3,282,310	OVERSEAS PRIVATE INV 0.42 4/15	0.42	4/15/2015	4/15/2015	\$3,282,310	\$3,295,830	690353ZG5
\$14,823,850	OVERSEAS PRIVATE INV 0.39 5/15	0.39	5/2/2015	5/2/2015	\$14,823,850	\$14,821,864	690353ZK6
\$11,273,967	OVERSEAS PRIVATE INV 0.43 7/16	0.43	7/12/2015	7/12/2016	\$11,273,967	\$11,304,125	690353ZX8
\$4,533,868	OVERSEAS PRIVATE INV 0.41 9/16	0.41	9/8/2015	9/7/2016	\$4,533,868	\$4,525,027	690353A98
\$4,972,364	OVERSEAS PRIVATE INV 0.41 9/16	0.41	9/8/2015	9/7/2016	\$4,972,364	\$4,962,668	690353B22
\$438,518	OVERSEAS PRIVATE INV 0.41 9/16	0.41	9/8/2015	9/7/2016	\$438,518	\$437,663	690353B48
\$536,040	OVERSEAS PRIVATE INV 0.41 9/16	0.41	9/8/2015	9/7/2016	\$536,040	\$534,994	690353B55
\$701,435	OVERSEAS PRIVATE INV 0.41 9/16	0.41	9/8/2015	9/7/2016	\$701,435	\$702,367	690353B97
\$14,000,000	OVERSEAS PRIVATE INV 0.61 3/18	0.61	9/17/2015	3/17/2018	\$14,000,000	\$13,986,938	690353E45
\$4,880,610	PRIVATE EXPT FUNDING 4.55 5/15	4.55	5/15/2015	5/15/2015	\$4,706,826	\$4,705,967	742651DA7
\$134,442,962					\$134,269,178	\$134,277,443	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
REPURCHASE AGREEMENTS (11.77%)							
\$350,000,000	MERRILL LYNCH REPO 0.08 4/15	0.08	4/1/2015	4/1/2015	\$350,000,000	\$350,000,000	n/a
\$150,000,000	RBC CAPITAL MARKETS REPO 0.10 4/15	0.10	4/1/2015	4/1/2015	\$150,000,000	\$150,000,000	n/a
\$500,000,000					\$500,000,000	\$500,000,000	
DEPOSIT INSTRUMENTS (41.81%)							
\$200,000,000	BB&T COMPANY 0.28 10/15 (2)	0.28	4/1/2015	10/9/2015	\$200,000,000	\$200,000,000	n/a
\$100,000,000	BB&T COMPANY 0.2810/15 (2)	0.28	4/1/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$100,000,000	CITIZENS BANK PA 0.25 10/15 (2)(8)	0.25	4/1/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$50,000,000	INSTITUTIONAL CASH ACCT 0.25 10/15 (2)	0.25	4/1/2015	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	4/1/2015	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	4/1/2015	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	4/1/2015	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	4/1/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$200,000,000	SANTANDER BANK NA 0.29 10/15 (2)(8)	0.29	4/1/2015	10/9/2015	\$200,000,000	\$200,000,000	n/a
\$50,000,000	SANTANDER BANK NA 0.29 10/15 (2)(8)	0.29	4/1/2015	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$351,347,000	SVENSKA HANDELSBANK 0.04 4/15 (2)	0.04	4/1/2015	4/1/2015	\$351,347,000	\$351,347,000	n/a
\$100,000,000	TD BANK 0.25 6/15 (2)	0.25	4/1/2015	6/19/2015	\$100,000,000	\$100,000,000	n/a
\$100,000,000	TD BANK 0.33 9/15 (2)	0.33	4/1/2015	9/21/2015	\$100,000,000	\$100,000,000	n/a
\$30,000,000	TD BANK 0.33 9/15 (2)	0.33	4/1/2015	9/25/2015	\$30,000,000	\$30,000,000	n/a
\$50,000,000	TD BANK 0.35 9/15 (2)	0.35	4/1/2015	9/15/2015	\$50,000,000	\$50,000,000	n/a
\$30,000,000	TD BANK 0.40 12/15 (2)	0.40	4/1/2015	12/21/2015	\$30,000,000	\$30,000,000	n/a
\$65,000,000	TD BANK 0.40 12/15 (2)	0.40	4/1/2015	12/18/2015	\$65,000,000	\$65,000,000	n/a
\$100,000,000	WEBSTER BANK 0.28 10/15 (2)(8)	0.28	4/1/2015	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$1,776,347,000					\$1,776,347,000	\$1,776,347,000	
BANK COMMERCIAL PAPER (7.65%)							
\$200,000,000	US BANK 0.13 4/15 (2)	0.13	4/1/2015	4/10/2015	\$200,000,000	\$200,000,000	n/a
\$125,000,000	US BANK 0.13 4/15 (2)	0.13	4/1/2015	4/30/2015	\$125,000,000	\$125,000,000	n/a
325,000,000.00					325,000,000.00	325,000,000.00	
GOVERNMENT MONEY MARKET FUNDS (0.84%)							
\$35,595,957	MORGAN STANLEY GOVT FUND 0.04 4/15	0.04	4/1/2015	4/1/2015	\$35,595,957	\$35,595,957	n/a
\$35,595,957					\$35,595,957	\$35,595,957	
\$4,252,609,051					\$4,249,021,364	\$4,249,151,540	

Fund Net Asset Value = \$1.11 per unit (4)

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

Effective 7-Day Gross Yield = 0.21%

WAM(R) = 38 Days (6)

WAM(F) = 85 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 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.