

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (34.61%)</b>							
\$15,010,979	FANNIE MAE 0.375 12/15	0.38	12/21/2015	12/21/2015	\$15,001,577	\$15,003,585	3135G0SB0
\$5,044,442	FANNIE MAE 0.375 12/15	0.38	12/21/2015	12/21/2015	\$5,040,178	\$5,040,204	3135G0SB0
\$1,524,555	FANNIE MAE 2.00 3/16	2.00	3/10/2016	3/10/2016	\$1,508,627	\$1,509,323	3136FPET0
\$1,183,519	FANNIE MAE 2.25 3/16	2.25	3/15/2016	3/15/2016	\$1,168,100	\$1,168,620	3135G0AL7
\$10,134,220	FANNIE MAE 2.25 3/16	2.25	3/15/2016	3/15/2016	\$10,074,261	\$10,074,310	3135G0AL7
\$1,011,510	FANNIE MAE 2.25 3/16	2.25	3/15/2016	3/15/2016	\$1,007,128	\$1,007,431	3135G0AL7
\$4,361,196	FANNIE MAE 2.25 3/16	2.25	3/15/2016	3/15/2016	\$4,351,779	\$4,352,102	3135G0AL7
\$15,581,700	FANNIE MAE 5.00 3/16	5.00	3/15/2016	3/15/2016	\$15,260,895	\$15,261,090	31359MH89
\$1,919,736	FANNIE MAE 5.00 3/16	5.00	3/15/2016	3/15/2016	\$1,882,022	\$1,882,201	31359MH89
\$8,364,289	FANNIE MAE 0.50 3/16	0.50	3/30/2016	3/30/2016	\$8,358,244	\$8,359,452	3135G0VA8
\$1,597,875	FANNIE MAE 0.50 3/16	0.50	3/30/2016	3/30/2016	\$1,597,218	\$1,597,807	3135G0VA8
\$5,005,665	FANNIE MAE 0.50 3/16	0.50	3/30/2016	3/30/2016	\$5,003,711	\$5,005,660	3135G0VA8
\$5,006,000	FANNIE MAE 0.50 3/16	0.50	3/30/2016	3/30/2016	\$5,003,930	\$5,005,660	3135G0VA8
\$10,010,200	FANNIE MAE 0.50 3/16	0.50	3/30/2016	3/30/2016	\$10,006,770	\$10,011,320	3135G0VA8
\$15,312,000	FANNIE MAE 2.375 4/16	2.38	4/11/2016	4/11/2016	\$15,132,314	\$15,137,025	3135G0BA0
\$2,112,257	FANNIE MAE 2.375 4/16	2.38	4/11/2016	4/11/2016	\$2,099,212	\$2,099,001	3135G0BA0
\$3,550,855	FANNIE MAE 2.375 4/16	2.38	4/11/2016	4/11/2016	\$3,532,056	\$3,531,973	3135G0BA0
\$6,927,284	FANNIE MAE 2.375 4/16	2.38	4/11/2016	4/11/2016	\$6,896,189	\$6,896,429	3135G0BA0
\$4,069,557	FANNIE MAE 2.375 4/16	2.38	4/11/2016	4/11/2016	\$4,059,871	\$4,061,768	3135G0BA0
\$1,780,982	FANNIE MAE 0.375 7/16	0.38	7/5/2016	7/5/2016	\$1,780,987	\$1,781,219	3135G0XP3
\$2,200,458	FANNIE MAE 0.375 7/16	0.38	7/5/2016	7/5/2016	\$2,200,440	\$2,200,271	3135G0XP3
\$15,670,800	FANNIE MAE 5.375 7/16	5.38	7/15/2016	7/15/2016	\$15,519,264	\$15,519,210	31359MS61
\$7,635,643	FANNIE MAE 5.375 7/16	5.38	7/15/2016	7/15/2016	\$7,625,469	\$7,618,897	31359MS61
\$1,001,720	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$1,001,371	\$1,001,331	3135G0YE7
\$5,008,027	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$5,006,434	\$5,006,655	3135G0YE7
\$10,022,191	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$10,021,542	\$10,013,310	3135G0YE7
\$3,166,807	FANNIE MAE 0.625 8/16	0.63	8/26/2016	8/26/2016	\$3,166,673	\$3,164,206	3135G0YE7
\$8,846,735	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$8,763,860	\$8,764,128	31359MW41
\$10,468,000	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$10,409,019	\$10,413,650	31359MW41
\$1,059,018	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$1,053,205	\$1,053,861	31359MW41
\$10,470,015	FANNIE MAE 5.25 9/16	5.25	9/15/2016	9/15/2016	\$10,426,794	\$10,423,022	31359MW41
\$7,513,170	FANNIE MAE 0.625 9/16	0.63	9/26/2016	9/26/2016	\$7,512,006	\$7,508,918	3135G0VX8
\$1,584,859	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$1,582,919	\$1,582,853	3135G0CM3
\$2,675,865	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$2,673,613	\$2,675,344	3135G0CM3
\$2,651,606	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$2,649,390	\$2,649,164	3135G0CM3
\$10,080,850	FANNIE MAE 1.25 9/16	1.25	9/28/2016	9/28/2016	\$10,078,030	\$10,069,040	3135G0CM3
10,005,260	FANNIE MAE VAR 8/16	0.22	11/26/2015	8/26/2016	\$10,002,100	\$10,001,700	3135G0YQ0
\$24,995,153	FANNIE MAE VAR 8/17	0.21	11/16/2015	8/16/2017	\$24,995,471	\$24,993,050	3135G0F24
\$2,880,507	FED FARM CREDIT 4.875 11/15	4.88	11/16/2015	11/16/2015	\$2,748,262	\$2,748,124	31331YEM8
12,531,625	FED FARM CREDIT 0.43 11/15	0.43	11/16/2015	11/16/2015	\$12,501,216	\$12,501,563	3133ECBJ2
\$1,520,340	FED FARM CREDIT 1.50 11/15	1.50	11/16/2015	11/16/2015	\$1,500,797	\$1,500,834	31331J2S1
\$10,133,684	FED FARM CREDIT 1.50 11/15	1.50	11/16/2015	11/16/2015	\$10,055,187	\$10,055,588	31331J2S1

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$1,016,012	FED FARM CREDIT 1.75 12/15	1.75	12/1/2015	12/1/2015	\$1,001,229	\$998,970	31331J3T8
\$10,001,845	FED FARM CREDIT 0.25 12/15	0.25	12/2/2015	12/2/2015	\$10,000,146	\$10,000,340	3133EDWU2
\$1,008,778	FED FARM CREDIT 1.81 12/15	1.81	12/8/2015	12/8/2015	\$1,001,616	\$1,001,663	31331J4P5
\$1,003,239	FED FARM CREDIT 1.00 12/15	1.00	12/9/2015	12/9/2015	\$1,000,843	\$1,000,822	31331K2P4
\$1,028,520	FED FARM CREDIT 5.25 1/16	5.25	1/6/2016	1/6/2016	\$1,008,963	\$1,008,928	31331V3M6
\$5,006,711	FED FARM CREDIT 0.50 5/16	0.50	5/4/2016	5/4/2016	\$5,003,785	\$5,002,305	3133ED6D9
\$5,015,220	FED FARM CREDIT 0.65 5/16	0.65	5/9/2016	5/9/2016	\$5,007,377	\$5,006,165	3133ECWT7
\$2,505,575	FED FARM CREDIT 0.65 5/16	0.65	5/9/2016	5/9/2016	\$2,503,824	\$2,503,083	3133ECWT7
\$15,000,000	FED FARM CREDIT 0.40 8/16	0.40	8/11/2016	8/11/2016	\$15,000,000	\$14,993,820	3133EE4G2
\$5,003,830	FED FARM CREDIT 0.55 8/16	0.55	8/16/2016	8/16/2016	\$5,003,058	\$5,002,270	3133EETK6
\$1,254,684	FED FARM CREDIT 0.50 8/16	0.50	8/23/2016	8/23/2016	\$1,254,725	\$1,255,459	3133EDMB5
\$5,255,198	FED FARM CREDIT 0.50 8/16	0.50	8/26/2016	8/26/2016	\$5,253,964	\$5,253,974	3133EDTK8
\$9,996,343	FED FARM CREDIT 0.40 11/16	0.40	11/3/2016	11/3/2016	\$9,996,343	\$9,992,990	3133EFMW4
\$14,995,650	FED FARM CREDIT VAR 12/16	0.19	11/1/2015	12/1/2016	\$14,997,574	\$14,999,250	3133EEFN5
\$5,502,607	FED FARM CREDIT VAR 5/16	0.22	11/2/2015	5/2/2016	\$5,500,628	\$5,500,946	3133ECNB6
\$24,990,000	FED FARM CREDIT VAR 5/16	0.15	11/5/2015	5/5/2016	\$24,997,424	\$24,993,525	3133EDL42
\$3,446,447	FED FARM CREDIT VAR 6/17	0.22	11/5/2015	6/5/2017	\$3,446,105	\$3,443,253	3133EDMX7
\$5,003,200	FED FARM CREDIT VAR 6/17	0.22	11/5/2015	6/5/2017	\$5,002,861	\$4,997,465	3133EDMX7
\$6,015,842	FED FARM CREDIT VAR 6/17	0.22	11/5/2015	6/5/2017	\$6,015,782	\$6,011,950	3133EDMX7
\$25,054,648	FED FARM CREDIT VAR 12/16	0.29	11/6/2015	12/6/2016	\$25,029,296	\$25,019,375	31331K2G4
\$17,801,851	FED FARM CREDIT VAR 11/16	0.30	11/7/2015	11/7/2016	\$17,801,836	\$17,797,775	3133ED6T4
\$6,002,571	FED FARM CREDIT VAR 10/16	0.22	11/11/2015	10/11/2016	\$6,001,197	\$6,001,128	3133EDJA1
\$16,062,519	FED FARM CREDIT VAR 10/16	0.23	11/11/2015	10/11/2016	\$16,055,821	\$16,054,574	3133ED4J8
\$25,020,550	FED FARM CREDIT VAR 7/17	0.23	11/13/2015	7/13/2017	\$25,017,311	\$24,985,425	3133EEHV5
\$11,514,548	FED FARM CREDIT VAR 9/17	0.25	11/13/2015	9/13/2017	\$11,513,037	\$11,500,472	3133EEPS3
\$25,020,500	FED FARM CREDIT VAR 9/17	0.25	11/13/2015	9/13/2017	\$25,019,048	\$25,001,025	3133EEPS3
\$1,000,815	FED FARM CREDIT VAR 9/17	0.25	11/13/2015	9/13/2017	\$1,000,758	\$1,000,041	3133EEPS3
\$14,995,545	FED FARM CREDIT VAR 10/17	0.21	11/13/2015	10/13/2017	\$14,995,625	\$14,994,480	3133EFJT5
\$9,997,100	FED FARM CREDIT VAR 10/17	0.21	11/13/2015	10/13/2017	\$9,997,152	\$9,996,320	3133EFJT5
\$15,007,902	FED FARM CREDIT VAR 9/16	0.21	11/14/2015	9/14/2016	\$15,003,298	\$15,002,760	3133EDH21
\$25,015,803	FED FARM CREDIT VAR 6/17	0.22	11/20/2015	6/20/2017	\$25,012,381	\$24,986,200	3133EECD0
\$24,945,019	FED FARM CREDIT VAR 8/17	0.22	11/21/2015	8/21/2017	\$24,946,402	\$24,950,300	3133EFAL1
\$19,993,788	FED FARM CREDIT VAR 2/17	0.20	11/23/2015	2/23/2017	\$19,996,051	\$19,997,620	3133EELD0
\$25,004,123	FED FARM CREDIT VAR 7/17	0.20	11/24/2015	7/24/2017	\$25,003,483	\$24,989,225	3133EEZX1
\$24,992,125	FED FARM CREDIT VAR 9/17	0.19	11/25/2015	9/25/2017	\$24,992,809	\$24,981,825	3133EE2E9
\$1,000,640	FED FARM CREDIT VAR 2/16	0.26	11/26/2015	2/26/2016	\$1,000,099	\$1,000,241	3133ECYA6
\$4,002,950	FED FARM CREDIT VAR 2/17	0.25	11/27/2015	2/27/2017	\$4,001,874	\$4,002,096	3133EDFW7
\$4,503,320	FED FARM CREDIT VAR 2/17	0.25	11/27/2015	2/27/2017	\$4,502,117	\$4,502,358	3133EDFW7
\$25,004,000	FED FARM CREDIT VAR 3/17	0.21	11/29/2015	3/29/2017	\$25,002,698	\$25,001,225	3133EDZW5
\$4,004,216	FED FARM CREDIT VAR 8/17	0.23	11/29/2015	8/29/2017	\$4,003,690	\$3,998,068	3133EDTT9
\$17,418,340	FED FARM CREDIT VAR 8/17	0.23	11/29/2015	8/29/2017	\$17,416,053	\$17,391,596	3133EDTT9
\$9,995,760	FED FARM CREDIT VAR 1/17	0.20	11/30/2015	1/30/2017	\$9,997,463	\$9,999,980	3133EEGU8
\$24,998,625	FED FARM CREDIT VAR 12/15	0.20	12/2/2015	12/2/2015	\$24,999,942	\$24,999,625	3133EDAW2
\$14,995,260	FED FARM CREDIT VAR 9/16	0.19	12/19/2015	9/19/2016	\$14,997,988	\$14,993,580	3133EDNQ1

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$9,995,810	FED FARM CREDIT VAR 9/16	0.19	12/19/2015	9/19/2016	\$9,998,207	\$9,995,720	3133EDNQ1
\$2,060,919	FED FARM CREDIT VAR 9/16	0.28	12/19/2015	9/19/2016	\$2,058,932	\$2,057,736	3133ED2E1
\$9,995,670	FED FARM CREDIT VAR 3/17	0.27	12/24/2015	3/24/2017	\$9,995,762	\$9,997,240	3133EFEX1
\$29,998,530	FED FARM CREDIT VAR 12/15	0.14	12/28/2015	12/28/2015	\$29,999,059	\$29,998,830	3133EEP61
\$19,985,600	FED FARM CREDIT VAR 3/16	0.14	12/29/2015	3/29/2016	\$19,996,694	\$19,995,860	3133EDMK5
\$25,000,000	FED FARM CREDIT VAR 5/17	0.40	12/30/2015	5/30/2017	\$25,000,000	\$24,969,375	3133EFFV4
\$24,997,390	FED FARM CREDIT VAR 1/16	0.21	1/4/2016	1/4/2016	\$24,999,778	\$25,001,750	3133ED6A5
\$24,997,400	FED FARM CREDIT VAR 1/16	0.21	1/4/2016	1/4/2016	\$24,999,778	\$25,001,750	3133ED6A5
\$4,601,932	FED FARM CREDIT VAR 4/17	0.25	1/10/2016	4/10/2017	\$4,601,334	\$4,597,070	3133EDX64
\$4,505,679	FED FARM CREDIT VAR 7/16	0.25	1/29/2016	7/29/2016	\$4,502,025	\$4,500,837	3133EDEE8
\$14,930,617	FEDERAL FARM CREDIT DISC NOTE 8/16	0.00	8/15/2016	8/15/2016	\$14,944,800	\$14,967,705	313312C24
\$1,204,118	FED HOME LOAN BANK 0.50 11/15	0.50	11/20/2015	11/20/2015	\$1,200,196	\$1,200,208	313380L96
\$4,518,650	FED HOME LOAN BANK 0.50 11/15	0.50	11/20/2015	11/20/2015	\$4,505,670	\$4,505,779	313380L96
\$9,998,900	FED HOME LOAN BANK 0.22 11/15	0.22	11/23/2015	11/23/2015	\$9,999,920	\$10,000,430	3130A22A3
\$10,000,226	FED HOME LOAN BANK 0.22 11/15	0.22	11/23/2015	11/23/2015	\$10,000,017	\$10,000,520	3130A23R5
\$14,985,000	FED HOME LOAN BANK 0.125 11/15	0.13	11/25/2015	11/25/2015	\$14,999,011	\$14,998,680	3130A3KK9
\$9,992,900	FED HOME LOAN BANK 0.16 12/15	0.16	12/1/2015	12/1/2015	\$9,999,444	\$9,999,900	3130A3E75
\$1,399,546	FED HOME LOAN BANK 0.20 12/15	0.20	12/1/2015	12/1/2015	\$1,399,951	\$1,400,049	3130A3FS8
\$6,280,646	FED HOME LOAN BANK 1.375 12/15	1.38	12/11/2015	12/11/2015	\$6,232,755	\$6,233,024	313371NW2
\$2,570,526	FED HOME LOAN BANK 1.625 12/15	1.63	12/11/2015	12/11/2015	\$2,548,824	\$2,548,924	313371VF0
\$2,082,349	FED HOME LOAN BANK 2.375 12/15	2.38	12/11/2015	12/11/2015	\$2,054,688	\$2,054,820	313372C28
\$5,000,990	FED HOME LOAN BANK 0.23 12/15	0.23	12/18/2015	12/18/2015	\$5,000,296	\$5,000,485	3130A3KH6
\$10,006,900	FED HOME LOAN BANK 0.315 1/16	0.32	1/7/2016	1/7/2016	\$10,002,010	\$10,002,850	3130A2KD7
\$10,006,583	FED HOME LOAN BANK 0.315 1/16	0.32	1/7/2016	1/7/2016	\$10,001,918	\$10,002,850	3130A2KD7
\$20,594,067	FED HOME LOAN BANK 0.23 1/16	0.23	1/8/2016	1/8/2016	\$20,598,723	\$20,600,845	3130A3NV2
\$5,098,084	FED HOME LOAN BANK 0.23 1/16	0.23	1/8/2016	1/8/2016	\$5,099,573	\$5,100,209	3130A3NV2
\$10,002,260	FED HOME LOAN BANK 0.25 1/16	0.25	1/12/2016	1/12/2016	\$10,000,692	\$10,000,650	3130A3HM9
\$4,502,624	FED HOME LOAN BANK 0.32 1/16	0.32	1/22/2016	1/22/2016	\$4,500,904	\$4,500,351	3130A2P75
\$4,000,628	FED HOME LOAN BANK 0.34 1/16	0.34	1/25/2016	1/25/2016	\$4,000,153	\$4,001,208	3130A2QU3
\$9,998,900	FED HOME LOAN BANK 0.21 2/16	0.21	2/8/2016	2/8/2016	\$9,999,586	\$9,998,980	3130A5CA5
\$9,999,600	FED HOME LOAN BANK 0.23 2/16	0.23	2/12/2016	2/12/2016	\$9,999,846	\$9,999,350	3130A4XY3
\$11,251,350	FED HOME LOAN BANK 0.33 2/16	0.33	2/18/2016	2/18/2016	\$11,250,800	\$11,244,634	3130A4BZ4
\$5,000,000	FED HOME LOAN BANK 0.33 2/16	0.33	2/25/2016	2/25/2016	\$5,000,000	\$5,001,550	3130A46N7
\$5,378,924	FED HOME LOAN BANK 0.21 3/16	0.21	3/1/2016	3/1/2016	\$5,379,186	\$5,379,128	3130A5ZE2
\$9,872,397	FED HOME LOAN BANK 3.125 3/16	3.13	3/11/2016	3/11/2016	\$9,680,073	\$9,684,118	3133XXP43
\$5,066,460	FED HOME LOAN BANK 3.125 3/16	3.13	3/11/2016	3/11/2016	\$5,049,750	\$5,051,705	3133XXP43
\$2,008,458	FED HOME LOAN BANK 1.00 3/16	1.00	3/11/2016	3/11/2016	\$2,005,059	\$2,005,352	313375RN9
\$19,996,088	FED HOME LOAN BANK 0.34 3/16	0.34	3/14/2016	3/14/2016	\$19,998,656	\$20,001,500	3130A4C26
\$15,006,720	FED HOME LOAN BANK 0.45 3/16	0.45	3/18/2016	3/18/2016	\$15,004,907	\$15,008,535	313382K85
\$8,992,908	FED HOME LOAN BANK 0.25 4/16	0.25	4/1/2016	4/1/2016	\$8,997,006	\$8,999,559	3130A4UL4
\$20,492,139	FED HOME LOAN BANK 0.33 4/16	0.33	4/1/2016	4/1/2016	\$20,496,928	\$20,498,442	3130A4KE1
\$4,997,008	FED HOME LOAN BANK 0.33 4/16	0.33	4/1/2016	4/1/2016	\$4,998,831	\$4,999,620	3130A4KE1
\$10,003,799	FED HOME LOAN BANK 0.35 4/16	0.35	4/6/2016	4/6/2016	\$10,001,704	\$10,003,100	3130A4MN9
\$8,299,679	FED HOME LOAN BANK 0.35 4/16	0.35	4/6/2016	4/6/2016	\$8,299,787	\$8,302,573	3130A4MN9

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$9,999,121	FED HOME LOAN BANK 0.22 4/16	0.22	4/7/2016	4/7/2016	\$9,999,168	\$9,993,870	3130A6L70
\$9,998,616	FED HOME LOAN BANK 0.22 4/16	0.22	4/13/2016	4/13/2016	\$9,998,688	\$9,995,950	3130A6M79
\$15,820,650	FED HOME LOAN BANK 5.375 5/16	5.38	5/18/2016	5/18/2016	\$15,411,359	\$15,413,325	3133XFJF4
\$10,537,845	FED HOME LOAN BANK 5.375 5/16	5.38	5/18/2016	5/18/2016	\$10,273,039	\$10,275,550	3133XFJF4
\$13,639,370	FED HOME LOAN BANK 5.375 5/16	5.38	5/18/2016	5/18/2016	\$13,345,013	\$13,347,939	3133XFJF4
\$10,000,000	FED HOME LOAN BANK 0.375 5/16	0.38	5/23/2016	5/23/2016	\$10,000,000	\$10,000,140	3130A56H7
\$9,990,490	FED HOME LOAN BANK 0.25 5/16	0.25	5/26/2016	5/26/2016	\$9,994,621	\$9,989,540	3130A5FP9
\$1,998,474	FED HOME LOAN BANK 0.25 5/16	0.25	5/26/2016	5/26/2016	\$1,998,929	\$1,997,908	3130A5FP9
\$4,357,253	FED HOME LOAN BANK 0.25 5/16	0.25	5/26/2016	5/26/2016	\$4,357,679	\$4,355,439	3130A5FP9
\$4,001,456	FED HOME LOAN BANK 0.40 6/16	0.40	6/6/2016	6/6/2016	\$4,000,803	\$3,999,156	3130A22P0
\$2,001,372	FED HOME LOAN BANK 2.125 6/16	2.13	6/10/2016	6/10/2016	\$1,985,865	\$1,985,955	313373SZ6
\$10,144,458	FED HOME LOAN BANK 2.125 6/16	2.13	6/10/2016	6/10/2016	\$10,105,492	\$10,106,640	313373SZ6
\$15,000,000	FED HOME LOAN BANK 0.375 7/16	0.38	7/20/2016	7/20/2016	\$15,000,000	\$15,003,630	3130A5YF0
\$14,995,336	FED HOME LOAN BANK 0.375 7/16	0.38	7/21/2016	7/21/2016	\$14,996,648	\$14,998,425	3130A5ZM4
\$19,995,294	FED HOME LOAN BANK 0.375 7/16	0.38	7/22/2016	7/22/2016	\$19,996,596	\$19,980,640	3130A5ZX0
\$250,153	FED HOME LOAN BANK 0.53 8/16	0.53	8/11/2016	8/11/2016	\$250,121	\$250,122	3130A46Y3
\$3,556,740	FED HOME LOAN BANK 0.375 8/16	0.38	8/18/2016	8/18/2016	\$3,557,401	\$3,558,993	3130A6CU9
\$5,005,653	FED HOME LOAN BANK 5.375 9/16	5.38	9/9/2016	9/9/2016	\$4,985,769	\$4,986,214	3133XGJA3
\$20,000,000	FED HOME LOAN BANK 0.51 9/16	0.51	9/9/2016	9/9/2016	\$20,000,000	\$20,005,280	3130A6BD8
\$5,004,800	FED HOME LOAN BANK 0.51 9/16	0.51	9/9/2016	9/9/2016	\$5,004,587	\$5,001,320	3130A6BD8
\$4,227,822	FED HOME LOAN BANK 3.75 9/16	3.75	9/9/2016	9/9/2016	\$4,211,755	\$4,217,158	3133XUKV4
\$4,104,195	FED HOME LOAN BANK 2.00 9/16	2.00	9/9/2016	9/9/2016	\$4,091,786	\$4,093,025	313370TW8
\$1,301,742	FED HOME LOAN BANK 0.60 9/16	0.60	9/26/2016	9/26/2016	\$1,301,553	\$1,301,641	3130A1BV9
\$2,915,583	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$2,915,495	\$2,916,743	3130A2T97
\$1,004,397	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$1,004,469	\$1,005,601	3130A2T97
\$2,475,830	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$2,475,740	\$2,476,480	3130A2T97
\$25,026,916	FED HOME LOAN BANK 0.50 9/16	0.50	9/28/2016	9/28/2016	\$25,025,605	\$25,014,950	3130A2T97
\$14,996,835	FED HOME LOAN BANK 0.375 10/16	0.38	10/21/2016	10/21/2016	\$14,996,930	\$14,990,835	3130A6NS2
\$10,000,000	FED HOME LOAN BANK 0.40 10/16	0.40	10/28/2016	10/28/2016	\$10,000,000	\$9,996,520	3130A6PZ4
\$5,067,566	FED HOME LOAN BANK VAR 1/17	0.23	1/17/2016	1/17/2017	\$5,068,561	\$5,072,930	313376T88
\$20,000,000	FED HOME LOAN BANK VAR 8/17	0.19	11/21/2015	8/21/2017	\$20,000,000	\$19,987,080	3130A6C54
\$20,001,980	FED HOME LOAN BANK VAR 8/17	0.20	11/25/2015	8/25/2017	\$20,001,796	\$19,990,540	3130A6DC8
\$9,976,625	FED HOME LOAN BANK DISC NOTE 06/16	0.00	6/9/2016	6/9/2016	\$9,979,742	\$9,985,580	313384XX2
\$12,695,511	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$12,121,121	\$12,119,573	3134A4VG6
\$2,575,081	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$2,459,889	\$2,459,581	3134A4VG6
\$2,196,982	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$2,131,225	\$2,130,969	3134A4VG6
\$5,009,150	FREDDIE MAC 0.45 11/15	0.45	11/24/2015	11/24/2015	\$5,000,721	\$5,000,775	3134G3W55
\$7,761,083	FREDDIE MAC 0.45 11/15	0.45	11/24/2015	11/24/2015	\$7,751,191	\$7,751,201	3134G3W55
\$10,419,520	FREDDIE MAC 4.75 1/16	4.75	1/19/2016	1/19/2016	\$10,096,343	\$10,093,610	3134A4ZT4
\$5,075,110	FREDDIE MAC 4.75 1/16	4.75	1/19/2016	1/19/2016	\$5,048,241	\$5,046,805	3134A4ZT4
\$2,551,303	FREDDIE MAC 0.40 3/16	0.40	3/15/2016	3/15/2016	\$2,550,807	\$2,550,997	3134G4VH8
\$20,399,278	FREDDIE MAC 5.25 4/16	5.25	4/18/2016	4/18/2016	\$19,890,201	\$19,883,646	3137EAAD1
\$8,498,644	FREDDIE MAC 5.25 4/16	5.25	4/18/2016	4/18/2016	\$8,387,624	\$8,383,254	3137EAAD1
\$3,163,527	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$3,160,756	\$3,161,145	3137EADQ9

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$3,780,889	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$3,778,886	\$3,778,760	3137EADQ9
\$10,016,600	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$10,011,105	\$10,009,960	3137EADQ9
\$2,126,215	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$2,125,204	\$2,125,115	3137EADQ9
\$15,016,200	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$15,011,512	\$15,014,940	3137EADQ9
\$1,814,958	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$1,814,391	\$1,814,806	3137EADQ9
\$3,121,336	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$3,120,461	\$3,121,106	3137EADQ9
\$1,806,931	FREDDIE MAC 0.50 5/16	0.50	5/13/2016	5/13/2016	\$1,806,425	\$1,806,798	3137EADQ9
\$7,040,839	FREDDIE MAC 0.40 5/16	0.40	5/27/2016	5/27/2016	\$7,038,995	\$7,036,484	3134G5RF4
\$1,601,264	FREDDIE MAC 0.40 5/16	0.40	5/27/2016	5/27/2016	\$1,600,865	\$1,600,338	3134G5RF4
\$2,250,797	FREDDIE MAC 0.40 5/16	0.40	5/27/2016	5/27/2016	\$2,250,577	\$2,250,475	3134G5RF4
\$5,000,600	FREDDIE MAC 0.40 5/16	0.40	5/27/2016	5/27/2016	\$5,000,467	\$5,001,055	3134G5RF4
\$10,200,330	FREDDIE MAC 2.50 5/16	2.50	5/27/2016	5/27/2016	\$10,120,083	\$10,120,760	3137EACT4
\$5,105,572	FREDDIE MAC 2.50 5/16	2.50	5/27/2016	5/27/2016	\$5,075,841	\$5,074,549	3137EACT4
\$1,362,338	FREDDIE MAC 2.50 5/16	2.50	5/27/2016	5/27/2016	\$1,354,652	\$1,354,158	3137EACT4
\$1,199,491	FREDDIE MAC 2.50 5/16	2.50	5/27/2016	5/27/2016	\$1,193,448	\$1,193,238	3137EACT4
\$5,250,640	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$5,180,516	\$5,181,025	3137EAAG4
\$10,483,900	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$10,361,534	\$10,362,050	3137EAAG4
\$3,162,921	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$3,129,848	\$3,130,375	3137EAAG4
\$10,421,627	FREDDIE MAC 5.50 7/16	5.50	7/18/2016	7/18/2016	\$10,360,602	\$10,362,050	3137EAAG4
\$7,674,729	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$7,645,814	\$7,644,027	3137EACW7
\$1,442,322	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$1,437,786	\$1,437,875	3137EACW7
\$6,242,576	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$6,231,480	\$6,235,517	3137EACW7
\$2,661,014	FREDDIE MAC 2.00 8/16	2.00	8/25/2016	8/25/2016	\$2,659,844	\$2,658,044	3137EACW7
\$14,997,000	FREDDIE MAC VAR 12/16	0.19	11/12/2015	12/12/2016	\$14,998,330	\$14,997,435	3134G5UB9
\$14,995,415	FREDDIE MAC VAR 4/17	0.23	11/27/2015	4/27/2017	\$14,995,456	\$15,004,470	3134G75N7
\$15,552,855	FREDDIE MAC VAR 4/16	4.25	4/1/2016	4/1/2016	\$15,244,285	\$15,248,880	3134G2CV2
\$1,799,783,458.36					\$1,794,446,778.02	\$1,794,220,154.19	

<b>BNY MELLON MONEY DEPOSIT (0.00%)</b>							
\$187	LATE MONEY DEPOSIT 0.01 11/15	0.01	11/2/2015	11/1/2015	\$187	\$187	n/a
\$187					\$187	\$187	

<b>US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (0.75%)</b>							
\$14,000,000	OVERSEAS PRIVATE INV 0.61 3/18	0.61	3/17/2016	3/17/2018	\$14,042,700	\$14,042,889	690353E45
\$5,000,000	OVERSEAS PRIVATE INV 0.51 4/16	0.51	4/30/2016	4/30/2016	\$5,012,750	\$5,012,766	690353E86
\$5,040,000	OVERSEAS PRIVATE INV 0.53 5/16	0.53	5/2/2016	5/2/2016	\$5,040,000	\$5,050,801	690353F85
\$14,850,000	OVERSEAS PRIVATE INV 0.53 5/16	0.53	5/2/2016	5/2/2016	\$14,850,000	\$14,881,898	690353F69
\$38,890,000					\$38,945,450	\$38,988,353	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>REPURCHASE AGREEMENTS (10.61%)</b>							
\$250,000,000	MERRILL LYNCH 0.07 11/15	0.07	11/2/2015	11/2/2015	\$250,000,000	\$250,000,000	n/a
\$300,000,000	RBC CAPITAL MAR 0.07 11/15	0.07	11/2/2015	11/2/2015	\$300,000,000	\$300,000,000	n/a
\$550,000,000					\$550,000,000	\$550,000,000	
<b>DEPOSIT INSTRUMENTS (43.69%)</b>							
\$100,000,000	BANK OF TOKYO-MITS 0.27 9/16 (2)	0.27	11/2/2015	9/23/2016	\$100,000,000	\$100,000,000	n/a
\$125,000,000	BB&T COMPANY 0.28 0.28 9/16 (2)	0.28	11/2/2015	9/23/2016	\$125,000,000	\$125,000,000	n/a
\$100,000,000	BB&T COMPANY 0.28 0.28 9/16 (2)	0.28	11/2/2015	9/23/2016	\$100,000,000	\$100,000,000	n/a
\$75,000,000	CITIZENS BANK PA 0.28 9/16 (2)(8)	0.28	11/2/2015	9/23/2016	\$75,000,000	\$75,000,000	n/a
\$50,000,000	CITIZENS BANK PA 0.28 9/16 (2)(8)	0.28	11/2/2015	9/23/2016	\$50,000,000	\$50,000,000	n/a
\$100,000,000	CITIZENS BANK PA 0.28 9/16 (2)(8)	0.28	11/2/2015	9/23/2016	\$100,000,000	\$100,000,000	n/a
\$50,000,000	CREDIT SUISSE ICA 0.27 9/16 (2)	0.27	11/2/2015	9/23/2016	\$50,000,000	\$50,000,000	n/a
\$150,000,000	DZ BANK 0.04 11/15	0.04	11/2/2015	11/2/2015	\$150,000,000	\$150,000,000	n/a
\$30,000,000	FEDERALLY INSURED CUST ACCT 0.19 9/16 (3)	0.19	11/2/2015	9/23/2016	\$90,000,000	\$90,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK 0.28 9/16 (2)(8)	0.28	11/2/2015	9/23/2016	\$50,000,000	\$50,000,000	n/a
\$100,000,000	PEOPLES UNITED BANK 0.28 9/16 (2)(8)	0.28	11/2/2015	9/23/2016	\$100,000,000	\$100,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK 0.28 9/16 (2)(8)	0.28	11/2/2015	9/23/2016	\$50,000,000	\$50,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK 0.28 9/16 (2)(8)	0.28	11/2/2015	9/23/2016	\$50,000,000	\$50,000,000	n/a
\$200,000,000	SANTANDER BANK NA 0.30 9/16 (2)(8)	0.30	11/2/2015	9/23/2016	\$200,000,000	\$200,000,000	n/a
\$50,000,000	SANTANDER BANK NA 0.30 9/16 (2)(8)	0.30	11/2/2015	9/23/2016	\$50,000,000	\$50,000,000	n/a
\$450,000,000	SVENSKA HANDELSBANK 0.05 11/15	0.05	11/2/2015	11/2/2015	\$450,000,000	\$450,000,000	n/a
\$50,000,000	TD BANK, NA 0.22 1/16 (2)	0.22	11/2/2015	1/20/2016	\$50,000,000	\$50,000,000	n/a
\$50,000,000	TD BANK, NA 0.40 8/16 (2)	0.40	11/2/2015	8/17/2016	\$50,000,000	\$50,000,000	n/a
\$30,000,000	TD BANK, NA 0.40 12/15 (2)	0.40	11/2/2015	12/21/2015	\$30,000,000	\$30,000,000	n/a
\$100,000,000	TD BANK, NA 0.45 6/16 (2)	0.45	11/2/2015	6/17/2016	\$100,000,000	\$100,000,000	n/a
\$50,000,000	TD BANK, NA 0.50 9/16 (2)	0.50	11/2/2015	9/15/2016	\$50,000,000	\$50,000,000	n/a
\$30,000,000	TD BANK, NA 0.32 12/15 (2)	0.32	11/2/2015	12/18/2015	\$30,000,000	\$30,000,000	n/a
\$65,000,000	TD BANK, NA 0.40 12/15 (2)	0.40	11/2/2015	12/18/2015	\$65,000,000	\$65,000,000	n/a
\$100,000,000	WEBSTER BANK 0.28 9/16 (3)(8)	0.28	11/2/2015	9/23/2016	\$100,000,000	\$100,000,000	n/a
\$2,205,000,000					\$2,265,000,000	\$2,265,000,000	
<b>BANK COMMERCIAL PAPER (6.75%)</b>							
\$200,000,000	US BANK 0.13 11/15 (2)	0.13	11/2/2015	11/18/2015	\$200,000,000	\$200,000,000	n/a
\$150,000,000	US BANK 0.13 11/15 (2)	0.13	11/2/2015	11/24/2015	\$150,000,000	\$150,000,000	n/a
350,000,000.00					350,000,000.00	350,000,000.00	
<b>COMMERCIAL PAPER (1.93%)</b>							
\$49,999,583	NATIONAL SEC CLEARING CORP 0.10 11/15	0.00	11/2/2015	11/2/2015	\$49,999,861	\$50,000,000	63763QY27
\$49,999,583	NATIONAL SEC CLEARING CORP 0.10 11/15	0.00	11/2/2015	11/2/2015	\$49,999,861	\$50,000,000	63763QY27
99,999,166.66					99,999,722.22	100,000,000.00	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>GOVERNMENT MONEY MARKET FUNDS (1.66%)</b>							
\$8,998,189	MORGAN STANLEY GOVT FUND 0.04 11/15	0.04	11/2/2015	11/1/2015	\$8,998,189	\$8,998,189	n/a
\$41,531,997	WESTERN ASSET MGMT GOVT FUND 0.04 11/15	0.04	11/2/2015	11/1/2015	\$77,294,997	\$77,294,997	n/a
\$50,530,186					\$86,293,186	\$86,293,186	
<b>\$5,094,202,998</b>					<b>\$5,184,685,323</b>	<b>\$5,184,501,881</b>	

Fund Net Asset Value = \$1.011 per unit (4)

Effective 7-Day Net Yield = 0.09% (5)

Effective 7-Day Gross Yield = 0.13%

WAM(R) = 41 Days (6)

WAM(F) = 101 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.