

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

| PRINCIPAL (1)                             | ISSUER                              | COUPON | NEXT RESET<br>or MATURITY | FINAL<br>MATURITY | AMORTIZED<br>COST (1) | FAIR<br>VALUE (1) | CUSIP     |
|---|-------------------------------------|--------|---------------------------|-------------------|-----------------------|-------------------|-----------|
| <b>FEDERAL AGENCY SECURITIES (34.97%)</b> |                                     |        |                           |                   |                       |                   |           |
| \$15,967,776                              | FANNIE MAE 4.375 10/15              | 4.38   | 10/15/2015                | 10/15/2015        | \$15,352,675          | \$15,351,896      | 31359MZC0 |
| \$10,417,400                              | FANNIE MAE 4.375 10/15              | 4.38   | 10/15/2015                | 10/15/2015        | \$10,016,098          | \$10,015,590      | 31359MZC0 |
| \$15,588,255                              | FANNIE MAE 4.375 10/15              | 4.38   | 10/15/2015                | 10/15/2015        | \$15,024,081          | \$15,023,385      | 31359MZC0 |
| \$10,392,700                              | FANNIE MAE 4.375 10/15              | 4.38   | 10/15/2015                | 10/15/2015        | \$10,016,075          | \$10,015,590      | 31359MZC0 |
| \$16,748,476                              | FANNIE MAE 4.375 10/15              | 4.38   | 10/15/2015                | 10/15/2015        | \$16,453,475          | \$16,452,610      | 31359MZC0 |
| \$3,733,576                               | FANNIE MAE 4.375 10/15              | 4.38   | 10/15/2015                | 10/15/2015        | \$3,701,001           | \$3,700,761       | 31359MZC0 |
| \$4,027,188                               | FANNIE MAE 4.375 10/15              | 4.38   | 10/15/2015                | 10/15/2015        | \$4,006,451           | \$4,006,236       | 31359MZC0 |
| \$5,073,750                               | FANNIE MAE 1.625 10/15              | 1.63   | 10/26/2015                | 10/26/2015        | \$5,004,970           | \$5,004,990       | 31398A4M1 |
| \$15,010,979                              | FANNIE MAE 0.375 12/15              | 0.38   | 12/21/2015                | 12/21/2015        | \$15,002,555          | \$15,008,055      | 3135G0SB0 |
| \$5,044,442                               | FANNIE MAE 0.375 12/15              | 0.38   | 12/21/2015                | 12/21/2015        | \$5,040,908           | \$5,041,706       | 3135G0SB0 |
| \$1,524,555                               | FANNIE MAE 2.00 3/16                | 2.00   | 3/10/2016                 | 3/10/2016         | \$1,510,685           | \$1,511,343       | 3136FPET0 |
| \$1,183,519                               | FANNIE MAE 2.25 3/16                | 2.25   | 3/15/2016                 | 3/15/2016         | \$1,169,960           | \$1,170,737       | 3135G0AL7 |
| \$10,134,220                              | FANNIE MAE 2.25 3/16                | 2.25   | 3/15/2016                 | 3/15/2016         | \$10,091,314          | \$10,092,560      | 3135G0AL7 |
| \$1,011,510                               | FANNIE MAE 2.25 3/16                | 2.25   | 3/15/2016                 | 3/15/2016         | \$1,008,765           | \$1,009,256       | 3135G0AL7 |
| \$4,361,196                               | FANNIE MAE 2.25 3/16                | 2.25   | 3/15/2016                 | 3/15/2016         | \$4,359,077           | \$4,359,986       | 3135G0AL7 |
| \$15,581,700                              | FANNIE MAE 5.00 3/16                | 5.00   | 3/15/2016                 | 3/15/2016         | \$15,320,805          | \$15,325,770      | 31359MH89 |
| \$1,919,736                               | FANNIE MAE 5.00 3/16                | 5.00   | 3/15/2016                 | 3/15/2016         | \$1,889,375           | \$1,890,178       | 31359MH89 |
| \$8,364,289                               | FANNIE MAE 0.50 3/16                | 0.50   | 3/30/2016                 | 3/30/2016         | \$8,359,948           | \$8,360,738       | 3135G0VA8 |
| \$1,597,875                               | FANNIE MAE 0.50 3/16                | 0.50   | 3/30/2016                 | 3/30/2016         | \$1,597,469           | \$1,598,052       | 3135G0VA8 |
| \$5,005,665                               | FANNIE MAE 0.50 3/16                | 0.50   | 3/30/2016                 | 3/30/2016         | \$5,004,478           | \$5,006,430       | 3135G0VA8 |
| \$5,006,000                               | FANNIE MAE 0.50 3/16                | 0.50   | 3/30/2016                 | 3/30/2016         | \$5,004,742           | \$5,006,430       | 3135G0VA8 |
| \$10,010,200                              | FANNIE MAE 0.50 3/16                | 0.50   | 3/30/2016                 | 3/30/2016         | \$10,008,169          | \$10,012,860      | 3135G0VA8 |
| \$15,312,000                              | FANNIE MAE 2.375 4/16               | 2.38   | 4/11/2016                 | 4/11/2016         | \$15,157,634          | \$15,167,295      | 3135G0BA0 |
| \$2,112,257                               | FANNIE MAE 2.375 4/16               | 2.38   | 4/11/2016                 | 4/11/2016         | \$2,102,888           | \$2,103,198       | 3135G0BA0 |
| \$3,550,855                               | FANNIE MAE 2.375 4/16               | 2.38   | 4/11/2016                 | 4/11/2016         | \$3,538,191           | \$3,539,036       | 3135G0BA0 |
| \$6,927,284                               | FANNIE MAE 2.375 4/16               | 2.38   | 4/11/2016                 | 4/11/2016         | \$6,908,090           | \$6,910,220       | 3135G0BA0 |
| \$4,069,557                               | FANNIE MAE 2.375 4/16               | 2.38   | 4/11/2016                 | 4/11/2016         | \$4,066,543           | \$4,069,891       | 3135G0BA0 |
| \$1,780,982                               | FANNIE MAE 0.375 7/16               | 0.38   | 7/5/2016                  | 7/5/2016          | \$1,780,986           | \$1,781,037       | 3135G0XP3 |
| \$15,670,800                              | FANNIE MAE 5.375 7/16               | 5.38   | 7/15/2016                 | 7/15/2016         | \$15,581,899          | \$15,586,725      | 31359MS61 |
| \$1,001,720                               | FANNIE MAE 0.625 8/16               | 0.63   | 8/26/2016                 | 8/26/2016         | \$1,001,514           | \$1,001,687       | 3135G0YE7 |
| \$5,008,027                               | FANNIE MAE 0.625 8/16               | 0.63   | 8/26/2016                 | 8/26/2016         | \$5,007,101           | \$5,008,435       | 3135G0YE7 |
| \$8,846,735                               | FANNIE MAE 5.25 9/16                | 5.25   | 9/15/2016                 | 9/15/2016         | \$8,797,664           | \$8,798,490       | 31359MW41 |
| \$10,468,000                              | FANNIE MAE 5.25 9/16                | 5.25   | 9/15/2016                 | 9/15/2016         | \$10,448,767          | \$10,454,480      | 31359MW41 |
| \$1,059,018                               | FANNIE MAE 5.25 9/16                | 5.25   | 9/15/2016                 | 9/15/2016         | \$1,057,209           | \$1,057,993       | 31359MW41 |
| \$10,470,015                              | FANNIE MAE 5.25 9/16                | 5.25   | 9/15/2016                 | 9/15/2016         | \$10,467,395          | \$10,463,889      | 31359MW41 |
| \$7,513,170                               | FANNIE MAE 0.625 9/16               | 0.63   | 9/26/2016                 | 9/26/2016         | \$7,513,134           | \$7,510,860       | 3135G0VX8 |
| 1,584,859                                 | FANNIE MAE 1.25 9/16                | 1.25   | 9/28/2016                 | 9/28/2016         | \$1,583,938           | \$1,584,587       | 3135G0CM3 |
| \$2,675,865                               | FANNIE MAE 1.25 9/16                | 1.25   | 9/28/2016                 | 9/28/2016         | \$2,675,164           | \$2,678,275       | 3135G0CM3 |
| \$2,651,606                               | FANNIE MAE 1.25 9/16                | 1.25   | 9/28/2016                 | 9/28/2016         | \$2,651,107           | \$2,652,066       | 3135G0CM3 |
| 10,005,260                                | FANNIE MAE VAR 8/16                 | 0.21   | 10/26/2015                | 8/26/2016         | \$10,002,317          | \$10,002,640      | 3135G0YQ0 |
| \$24,995,153                              | FANNIE MAE VAR 8/17                 | 0.22   | 10/16/2015                | 8/16/2017         | \$24,995,256          | \$24,993,100      | 3135G0F24 |
| \$14,930,617                              | FED FARM CREDIT DISC NOTE 0.00 8/16 | 0.00   | 8/15/2016                 | 8/15/2016         | \$14,938,858          | \$14,962,245      | 31312C24  |

| PRINCIPAL (1)                                | ISSUER                      | COUPON | NEXT RESET<br>or MATURITY | FINAL<br>MATURITY | AMORTIZED<br>COST (1) | FAIR<br>VALUE (1) | CUSIP     |
|--|-----------------------------|--------|---------------------------|-------------------|-----------------------|-------------------|-----------|
| <b>FEDERAL AGENCY SECURITIES (continued)</b> |                             |        |                           |                   |                       |                   |           |
| \$2,001,800                                  | FED FARM CREDIT 0.375 10/15 | 0.38   | 10/7/2015                 | 10/7/2015         | \$2,000,082           | \$2,000,086       | 3133ED4A7 |
| \$2,880,507                                  | FED FARM CREDIT 4.875 11/15 | 4.88   | 11/16/2015                | 11/16/2015        | \$2,759,136           | \$2,759,321       | 31331YEM8 |
| \$12,531,625                                 | FED FARM CREDIT 0.43 11/15  | 0.43   | 11/16/2015                | 11/16/2015        | \$12,503,730          | \$12,504,075      | 3133ECBJ2 |
| \$1,520,340                                  | FED FARM CREDIT 1.50 11/15  | 1.50   | 11/16/2015                | 11/16/2015        | \$1,502,443           | \$1,502,477       | 31331J2S1 |
| \$10,133,684                                 | FED FARM CREDIT 1.50 11/15  | 1.50   | 11/16/2015                | 11/16/2015        | \$10,065,907          | \$10,066,593      | 31331J2S1 |
| \$2,000,000                                  | FED FARM CREDIT 0.21 11/15  | 0.21   | 11/27/2015                | 11/27/2015        | \$2,000,000           | \$2,000,020       | 3133EDM82 |
| \$1,016,012                                  | FED FARM CREDIT 1.75 12/15  | 1.75   | 12/1/2015                 | 12/1/2015         | \$1,002,498           | \$1,002,817       | 31331J3T8 |
| \$10,001,845                                 | FED FARM CREDIT 0.25 12/15  | 0.25   | 12/2/2015                 | 12/2/2015         | \$10,000,292          | \$10,002,080      | 3133EDWU2 |
| \$1,008,778                                  | FED FARM CREDIT 1.81 12/15  | 1.81   | 12/8/2015                 | 12/8/2015         | \$1,002,970           | \$1,003,131       | 31331J4P5 |
| \$1,003,239                                  | FED FARM CREDIT 1.00 12/15  | 1.00   | 12/9/2015                 | 12/9/2015         | \$1,001,531           | \$1,001,588       | 31331K2P4 |
| \$5,944,941                                  | FED FARM CREDIT 0.29 12/15  | 0.29   | 12/10/2015                | 12/10/2015        | \$5,944,981           | \$5,945,077       | 3133EDBM3 |
| \$1,028,520                                  | FED FARM CREDIT 5.25 1/16   | 5.25   | 1/6/2016                  | 1/6/2016          | \$1,013,174           | \$1,013,225       | 31331V3M6 |
| \$5,006,711                                  | FED FARM CREDIT 0.50 5/16   | 0.50   | 5/4/2016                  | 5/4/2016          | \$5,004,419           | \$5,003,285       | 3133ED6D9 |
| \$5,520,000                                  | FED FARM CREDIT 0.39 5/16   | 0.39   | 5/9/2016                  | 5/9/2016          | \$5,520,000           | \$5,520,110       | 3133ECNX8 |
| \$5,015,220                                  | FED FARM CREDIT 0.65 5/16   | 0.65   | 5/9/2016                  | 5/9/2016          | \$5,008,581           | \$5,011,640       | 3133ECWT7 |
| \$2,505,575                                  | FED FARM CREDIT 0.65 5/16   | 0.65   | 5/9/2016                  | 5/9/2016          | \$2,504,448           | \$2,505,820       | 3133ECWT7 |
| \$15,000,000                                 | FED FARM CREDIT 0.40 8/16   | 0.40   | 8/11/2016                 | 8/11/2016         | \$15,000,000          | \$14,995,365      | 3133EE4G2 |
| \$5,003,830                                  | FED FARM CREDIT 0.55 8/16   | 0.55   | 8/16/2016                 | 8/16/2016         | \$5,003,386           | \$5,002,580       | 3133EETK6 |
| \$1,254,684                                  | FED FARM CREDIT 0.50 8/16   | 0.50   | 8/23/2016                 | 8/23/2016         | \$1,254,696           | \$1,256,648       | 3133EDMB5 |
| \$5,255,198                                  | FED FARM CREDIT 0.50 8/16   | 0.50   | 8/26/2016                 | 8/26/2016         | \$5,254,375           | \$5,255,187       | 3133EDTK8 |
| \$14,995,650                                 | FED FARM CREDIT VAR 12/16   | 0.20   | 10/1/2015                 | 12/1/2016         | \$14,997,384          | \$15,000,375      | 3133EEFN5 |
| \$5,502,607                                  | FED FARM CREDIT VAR 5/16    | 0.22   | 10/2/2015                 | 5/2/2016          | \$5,500,734           | \$5,501,364       | 3133ECNB6 |
| \$24,997,390                                 | FED FARM CREDIT VAR 1/16    | 0.21   | 10/4/2015                 | 1/4/2016          | \$24,999,671          | \$25,002,075      | 3133ED6A5 |
| \$24,997,400                                 | FED FARM CREDIT VAR 1/16    | 0.21   | 10/4/2015                 | 1/4/2016          | \$24,999,670          | \$25,002,075      | 3133ED6A5 |
| \$3,446,447                                  | FED FARM CREDIT VAR 6/17    | 0.23   | 10/5/2015                 | 6/5/2017          | \$3,446,164           | \$3,443,439       | 3133EDMX7 |
| \$5,003,200                                  | FED FARM CREDIT VAR 6/17    | 0.23   | 10/5/2015                 | 6/5/2017          | \$5,003,013           | \$4,997,735       | 3133EDMX7 |
| \$6,015,842                                  | FED FARM CREDIT VAR 6/17    | 0.23   | 10/5/2015                 | 6/5/2017          | \$6,015,823           | \$6,012,275       | 3133EDMX7 |
| \$25,054,648                                 | FED FARM CREDIT VAR 12/16   | 0.30   | 10/6/2015                 | 12/6/2016         | \$25,031,561          | \$25,022,700      | 31331K2G4 |
| \$4,601,932                                  | FED FARM CREDIT VAR 4/17    | 0.25   | 10/10/2015                | 4/10/2017         | \$4,601,412           | \$4,596,334       | 3133EDX64 |
| \$6,002,571                                  | FED FARM CREDIT VAR 10/16   | 0.22   | 10/11/2015                | 10/11/2016        | \$6,001,305           | \$6,001,704       | 3133EDJA1 |
| \$16,062,519                                 | FED FARM CREDIT VAR 10/16   | 0.23   | 10/11/2015                | 10/11/2016        | \$16,056,344          | \$16,056,243      | 3133ED4J8 |
| \$25,020,550                                 | FED FARM CREDIT VAR 7/17    | 0.24   | 10/13/2015                | 7/13/2017         | \$25,018,177          | \$24,985,925      | 3133EEHV5 |
| \$11,514,548                                 | FED FARM CREDIT VAR 9/17    | 0.26   | 10/13/2015                | 9/13/2017         | \$11,513,630          | \$11,500,345      | 3133EEPS3 |
| \$25,020,500                                 | FED FARM CREDIT VAR 9/17    | 0.26   | 10/13/2015                | 9/13/2017         | \$25,019,913          | \$25,000,750      | 3133EEPS3 |
| \$1,000,815                                  | FED FARM CREDIT VAR 9/17    | 0.26   | 10/13/2015                | 9/13/2017         | \$1,000,793           | \$1,000,030       | 3133EEPS3 |
| \$15,007,902                                 | FED FARM CREDIT VAR 9/16    | 0.23   | 10/14/2015                | 9/14/2016         | \$15,003,619          | \$15,004,230      | 3133EDH21 |
| \$25,015,803                                 | FED FARM CREDIT VAR 6/17    | 0.25   | 10/20/2015                | 6/20/2017         | \$25,013,024          | \$25,004,300      | 3133EECD0 |
| \$14,996,955                                 | FED FARM CREDIT VAR 10/15   | 0.21   | 10/22/2015                | 10/22/2015        | \$14,999,912          | \$15,000,375      | 3133ED5G3 |
| \$19,993,788                                 | FED FARM CREDIT VAR 2/17    | 0.20   | 10/23/2015                | 2/23/2017         | \$19,995,796          | \$19,999,380      | 3133EELD0 |
| \$25,004,123                                 | FED FARM CREDIT VAR 7/17    | 0.20   | 10/24/2015                | 7/24/2017         | \$25,003,654          | \$24,989,650      | 3133EEZX1 |
| \$24,992,125                                 | FED FARM CREDIT VAR 9/17    | 0.18   | 10/25/2015                | 9/25/2017         | \$24,992,488          | \$24,980,375      | 3133EE2E9 |
| \$4,002,950                                  | FED FARM CREDIT VAR 2/17    | 0.25   | 10/27/2015                | 2/27/2017         | \$4,001,994           | \$4,002,608       | 3133EDFW7 |
| \$4,503,320                                  | FED FARM CREDIT VAR 2/17    | 0.25   | 10/27/2015                | 2/27/2017         | \$4,502,253           | \$4,502,934       | 3133EDFW7 |
| \$25,004,000                                 | FED FARM CREDIT VAR 3/17    | 0.21   | 10/29/2015                | 3/29/2017         | \$25,002,861          | \$25,003,775      | 3133EDZW5 |

| PRINCIPAL (1)                                | ISSUER                                  | COUPON | NEXT RESET<br>or MATURITY | FINAL<br>MATURITY | AMORTIZED<br>COST (1) | FAIR<br>VALUE (1) | CUSIP     |
|--|---|--------|---------------------------|-------------------|-----------------------|-------------------|-----------|
| <b>FEDERAL AGENCY SECURITIES (continued)</b> |   |        |                           |                   |                       |                   |           |
| \$4,505,679                                  | FED FARM CREDIT VAR 7/16                | 0.25   | 10/29/2015                | 7/29/2016         | \$4,502,257           | \$4,500,626       | 3133EDEE8 |
| \$4,004,216                                  | FED FARM CREDIT VAR 8/17                | 0.23   | 10/29/2015                | 8/29/2017         | \$4,003,862           | \$4,001,020       | 3133EDTT9 |
| \$17,418,340                                 | FED FARM CREDIT VAR 8/17                | 0.23   | 10/29/2015                | 8/29/2017         | \$17,416,799          | \$17,404,437      | 3133EDTT9 |
| \$9,995,760                                  | FED FARM CREDIT VAR 1/17                | 0.20   | 10/30/2015                | 1/30/2017         | \$9,997,290           | \$10,000,860      | 3133EEGU8 |
| \$24,990,000                                 | FED FARM CREDIT VAR 5/16                | 0.15   | 11/5/2015                 | 5/5/2016          | \$24,996,994          | \$24,991,300      | 3133EDL42 |
| \$1,000,640                                  | FED FARM CREDIT VAR 2/16                | 0.26   | 11/26/2015                | 2/26/2016         | \$1,000,125           | \$1,000,271       | 3133ECYA6 |
| \$24,998,625                                 | FED FARM CREDIT VAR 12/15               | 0.20   | 12/2/2015                 | 12/2/2015         | \$24,999,883          | \$24,998,925      | 3133EDAW2 |
| \$14,995,260                                 | FED FARM CREDIT VAR 9/16                | 0.19   | 12/19/2015                | 9/19/2016         | \$14,997,795          | \$14,991,810      | 3133EDNQ1 |
| \$9,995,810                                  | FED FARM CREDIT VAR 9/16                | 0.19   | 12/19/2015                | 9/19/2016         | \$9,998,035           | \$9,994,540       | 3133EDNQ1 |
| \$2,060,919                                  | FED FARM CREDIT VAR 9/16                | 0.28   | 12/19/2015                | 9/19/2016         | \$2,059,118           | \$2,057,644       | 3133ED2E1 |
| \$29,998,530                                 | FED FARM CREDIT VAR 12/15               | 0.14   | 12/28/2015                | 12/28/2015        | \$29,998,547          | \$29,997,630      | 3133EEP61 |
| \$19,985,600                                 | FED FARM CREDIT VAR 3/16                | 0.14   | 12/29/2015                | 3/29/2016         | \$19,996,006          | \$19,994,240      | 3133EDMK5 |
| \$25,000,000                                 | FED FARM CREDIT VAR 5/17                | 0.40   | 12/30/2015                | 5/30/2017         | \$25,000,000          | \$24,964,425      | 3133EFFV4 |
| \$9,976,625                                  | FED HOME LOAN BANK DISC NOTE 0.00 06/16 | 0.00   | 6/9/2016                  | 6/9/2016          | \$9,976,900           | \$9,982,150       | 313384XX2 |
| \$25,005,575                                 | FED HOME LOAN BANK 0.19 10/15           | 0.19   | 10/14/2015                | 10/14/2015        | \$25,000,202          | \$25,001,125      | 3130A3CC6 |
| \$3,199,734                                  | FED HOME LOAN BANK 0.18 10/15           | 0.18   | 10/27/2015                | 10/27/2015        | \$3,199,974           | \$3,200,179       | 3130A3Z56 |
| \$4,999,581                                  | FED HOME LOAN BANK 0.18 10/15           | 0.18   | 10/28/2015                | 10/28/2015        | \$4,999,957           | \$5,000,290       | 3130A3ZB3 |
| \$1,004,252                                  | FED HOME LOAN BANK 0.625 10/15          | 0.63   | 10/30/2015                | 10/30/2015        | \$1,000,335           | \$1,000,308       | 3133796P9 |
| \$1,204,118                                  | FED HOME LOAN BANK 0.50 11/15           | 0.50   | 11/20/2015                | 11/20/2015        | \$1,200,516           | \$1,200,536       | 313380L96 |
| \$4,518,650                                  | FED HOME LOAN BANK 0.50 11/15           | 0.50   | 11/20/2015                | 11/20/2015        | \$4,506,764           | \$4,507,014       | 313380L96 |
| \$9,998,900                                  | FED HOME LOAN BANK 0.22 11/15           | 0.22   | 11/23/2015                | 11/23/2015        | \$9,999,808           | \$10,001,870      | 3130A22A3 |
| \$10,000,226                                 | FED HOME LOAN BANK 0.22 11/15           | 0.22   | 11/23/2015                | 11/23/2015        | \$10,000,041          | \$10,002,080      | 3130A23R5 |
| \$14,985,000                                 | FED HOME LOAN BANK 0.125 11/15          | 0.13   | 11/25/2015                | 11/25/2015        | \$14,997,734          | \$15,000,435      | 3130A3KK9 |
| \$9,992,900                                  | FED HOME LOAN BANK 0.16 12/15           | 0.16   | 12/1/2015                 | 12/1/2015         | \$9,998,869           | \$10,000,780      | 3130A3E75 |
| \$1,399,546                                  | FED HOME LOAN BANK 0.20 12/15           | 0.20   | 12/1/2015                 | 12/1/2015         | \$1,399,900           | \$1,400,237       | 3130A3FS8 |
| \$6,280,646                                  | FED HOME LOAN BANK 1.375 12/15          | 1.38   | 12/11/2015                | 12/11/2015        | \$6,238,766           | \$6,240,563       | 313371NW2 |
| \$2,570,526                                  | FED HOME LOAN BANK 1.625 12/15          | 1.63   | 12/11/2015                | 12/11/2015        | \$2,551,788           | \$2,552,340       | 313371VF0 |
| \$2,082,349                                  | FED HOME LOAN BANK 2.375 12/15          | 2.38   | 12/11/2015                | 12/11/2015        | \$2,058,322           | \$2,058,674       | 313372C28 |
| \$5,000,990                                  | FED HOME LOAN BANK 0.23 12/15           | 0.23   | 12/18/2015                | 12/18/2015        | \$5,000,492           | \$5,000,280       | 3130A3KH6 |
| \$10,006,900                                 | FED HOME LOAN BANK 0.315 1/16           | 0.32   | 1/7/2016                  | 1/7/2016          | \$10,002,940          | \$10,005,330      | 3130A2KD7 |
| \$10,006,583                                 | FED HOME LOAN BANK 0.315 1/16           | 0.32   | 1/7/2016                  | 1/7/2016          | \$10,002,805          | \$10,005,330      | 3130A2KD7 |
| \$20,594,067                                 | FED HOME LOAN BANK 0.23 1/16            | 0.23   | 1/8/2016                  | 1/8/2016          | \$20,598,141          | \$20,606,304      | 3130A3NV2 |
| \$5,098,084                                  | FED HOME LOAN BANK 0.23 1/16            | 0.23   | 1/8/2016                  | 1/8/2016          | \$5,099,378           | \$5,101,561       | 3130A3NV2 |
| \$10,002,260                                 | FED HOME LOAN BANK 0.25 1/16            | 0.25   | 1/12/2016                 | 1/12/2016         | \$10,000,991          | \$10,002,700      | 3130A3HM9 |
| \$4,502,624                                  | FED HOME LOAN BANK 0.32 1/16            | 0.32   | 1/22/2016                 | 1/22/2016         | \$4,501,246           | \$4,503,146       | 3130A2P75 |
| \$4,000,628                                  | FED HOME LOAN BANK 0.34 1/16            | 0.34   | 1/25/2016                 | 1/25/2016         | \$4,000,209           | \$4,002,768       | 3130A2QU3 |
| \$9,998,900                                  | FED HOME LOAN BANK 0.21 2/16            | 0.21   | 2/8/2016                  | 2/8/2016          | \$9,999,456           | \$10,002,240      | 3130A5CA5 |
| \$9,999,600                                  | FED HOME LOAN BANK 0.23 2/16            | 0.23   | 2/12/2016                 | 2/12/2016         | \$9,999,799           | \$10,002,950      | 3130A4XY3 |
| \$11,251,350                                 | FED HOME LOAN BANK 0.33 2/16            | 0.33   | 2/18/2016                 | 2/18/2016         | \$11,251,027          | \$11,251,361      | 3130A4BZ4 |
| \$5,000,000                                  | FED HOME LOAN BANK 0.33 2/16            | 0.33   | 2/25/2016                 | 2/25/2016         | \$5,000,000           | \$5,003,980       | 3130A46N7 |
| \$5,378,924                                  | FED HOME LOAN BANK 0.21 3/16            | 0.21   | 3/1/2016                  | 3/1/2016          | \$5,378,978           | \$5,381,146       | 3130A5ZE2 |
| \$9,872,397                                  | FED HOME LOAN BANK 3.125 3/16           | 3.13   | 3/11/2016                 | 3/11/2016         | \$9,702,571           | \$9,706,078       | 3133XXP43 |
| \$5,066,460                                  | FED HOME LOAN BANK 3.125 3/16           | 3.13   | 3/11/2016                 | 3/11/2016         | \$5,061,523           | \$5,063,160       | 3133XXP43 |
| \$2,008,458                                  | FED HOME LOAN BANK 1.00 3/16            | 1.00   | 3/11/2016                 | 3/11/2016         | \$2,006,257           | \$2,006,956       | 313375RN9 |

| PRINCIPAL (1)                                | ISSUER                        | COUPON | NEXT RESET<br>or MATURITY | FINAL<br>MATURITY | AMORTIZED<br>COST (1) | FAIR<br>VALUE (1) | CUSIP     |
|--|-------------------------------|--------|---------------------------|-------------------|-----------------------|-------------------|-----------|
| <b>FEDERAL AGENCY SECURITIES (continued)</b> |                               |        |                           |                   |                       |                   |           |
| \$19,996,088                                 | FED HOME LOAN BANK 0.34 3/16  | 0.34   | 3/14/2016                 | 3/14/2016         | \$19,998,345          | \$20,016,780      | 3130A4C26 |
| \$15,006,720                                 | FED HOME LOAN BANK 0.45 3/16  | 0.45   | 3/18/2016                 | 3/18/2016         | \$15,006,009          | \$15,016,920      | 313382K85 |
| \$8,992,908                                  | FED HOME LOAN BANK 0.25 4/16  | 0.25   | 4/1/2016                  | 4/1/2016          | \$8,996,395           | \$9,003,249       | 3130A4UL4 |
| \$20,492,139                                 | FED HOME LOAN BANK 0.33 4/16  | 0.33   | 4/1/2016                  | 4/1/2016          | \$20,496,302          | \$20,506,745      | 3130A4KE1 |
| \$4,997,008                                  | FED HOME LOAN BANK 0.33 4/16  | 0.33   | 4/1/2016                  | 4/1/2016          | \$4,998,592           | \$5,001,645       | 3130A4KE1 |
| \$10,003,799                                 | FED HOME LOAN BANK 0.35 4/16  | 0.35   | 4/6/2016                  | 4/6/2016          | \$10,002,041          | \$10,006,870      | 3130A4MN9 |
| \$8,299,679                                  | FED HOME LOAN BANK 0.35 4/16  | 0.35   | 4/6/2016                  | 4/6/2016          | \$8,299,745           | \$8,305,702       | 3130A4MN9 |
| \$15,820,650                                 | FED HOME LOAN BANK 5.375 5/16 | 5.38   | 5/18/2016                 | 5/18/2016         | \$15,475,440          | \$15,475,905      | 3133XFJF4 |
| \$10,537,845                                 | FED HOME LOAN BANK 5.375 5/16 | 5.38   | 5/18/2016                 | 5/18/2016         | \$10,315,572          | \$10,317,270      | 3133XFJF4 |
| \$13,639,370                                 | FED HOME LOAN BANK 5.375 5/16 | 5.38   | 5/18/2016                 | 5/18/2016         | \$13,400,316          | \$13,402,134      | 3133XFJF4 |
| \$10,000,000                                 | FED HOME LOAN BANK 0.375 5/16 | 0.38   | 5/23/2016                 | 5/23/2016         | \$10,000,000          | \$9,999,630       | 3130A56H7 |
| \$9,990,490                                  | FED HOME LOAN BANK 0.25 5/16  | 0.25   | 5/26/2016                 | 5/26/2016         | \$9,993,816           | \$9,992,050       | 3130A5FP9 |
| \$1,998,474                                  | FED HOME LOAN BANK 0.25 5/16  | 0.25   | 5/26/2016                 | 5/26/2016         | \$1,998,769           | \$1,998,410       | 3130A5FP9 |
| \$4,357,253                                  | FED HOME LOAN BANK 0.25 5/16  | 0.25   | 5/26/2016                 | 5/26/2016         | \$4,357,332           | \$4,356,534       | 3130A5FP9 |
| \$4,001,456                                  | FED HOME LOAN BANK 0.40 6/16  | 0.40   | 6/6/2016                  | 6/6/2016          | \$4,000,918           | \$4,000,552       | 3130A22P0 |
| \$2,001,372                                  | FED HOME LOAN BANK 2.125 6/16 | 2.13   | 6/10/2016                 | 6/10/2016         | \$1,988,778           | \$1,988,201       | 313373SZ6 |
| \$10,144,458                                 | FED HOME LOAN BANK 2.125 6/16 | 2.13   | 6/10/2016                 | 6/10/2016         | \$10,120,223          | \$10,118,070      | 313373SZ6 |
| \$15,000,000                                 | FED HOME LOAN BANK 0.375 7/16 | 0.38   | 7/20/2016                 | 7/20/2016         | \$15,000,000          | \$15,005,535      | 3130A5YF0 |
| \$14,995,336                                 | FED HOME LOAN BANK 0.375 7/16 | 0.38   | 7/21/2016                 | 7/21/2016         | \$14,996,253          | \$14,999,745      | 3130A5ZM4 |
| \$19,995,294                                 | FED HOME LOAN BANK 0.375 7/16 | 0.38   | 7/22/2016                 | 7/22/2016         | \$19,996,197          | \$20,002,980      | 3130A5ZX0 |
| \$250,153                                    | FED HOME LOAN BANK 0.53 8/16  | 0.53   | 8/11/2016                 | 8/11/2016         | \$250,134             | \$250,163         | 3130A46Y3 |
| \$3,556,740                                  | FED HOME LOAN BANK 0.375 8/16 | 0.38   | 8/18/2016                 | 8/18/2016         | \$3,557,124           | \$3,559,288       | 3130A6CU9 |
| \$20,000,000                                 | FED HOME LOAN BANK 0.51 9/16  | 0.51   | 9/9/2016                  | 9/9/2016          | \$20,000,000          | \$20,014,780      | 3130A6BD8 |
| \$4,227,822                                  | FED HOME LOAN BANK 3.75 9/16  | 3.75   | 9/9/2016                  | 9/9/2016          | \$4,222,823           | \$4,226,797       | 3133XUKV4 |
| \$4,104,195                                  | FED HOME LOAN BANK 2.00 9/16  | 2.00   | 9/9/2016                  | 9/9/2016          | \$4,096,915           | \$4,099,517       | 313370TW8 |
| \$1,301,742                                  | FED HOME LOAN BANK 0.60 9/16  | 0.60   | 9/26/2016                 | 9/26/2016         | \$1,301,699           | \$1,301,953       | 3130A1BV9 |
| \$2,915,583                                  | FED HOME LOAN BANK 0.50 9/16  | 0.50   | 9/28/2016                 | 9/28/2016         | \$2,915,541           | \$2,917,221       | 3130A2T97 |
| \$1,004,397                                  | FED HOME LOAN BANK 0.50 9/16  | 0.50   | 9/28/2016                 | 9/28/2016         | \$1,004,419           | \$1,005,766       | 3130A2T97 |
| \$2,475,830                                  | FED HOME LOAN BANK 0.50 9/16  | 0.50   | 9/28/2016                 | 9/28/2016         | \$2,475,809           | \$2,476,886       | 3130A2T97 |
| \$25,000,000                                 | FED HOME LOAN BANK VAR 10/15  | 0.22   | 10/7/2015                 | 10/7/2015         | \$25,000,000          | \$25,000,100      | 3130A06X3 |
| \$5,067,566                                  | FED HOME LOAN BANK VAR 1/17   | 0.20   | 10/17/2015                | 1/17/2017         | \$5,068,460           | \$5,070,041       | 313376T88 |
| \$20,000,000                                 | FED HOME LOAN BANK VAR 8/17   | 0.21   | 10/21/2015                | 8/21/2017         | \$20,000,000          | \$19,986,700      | 3130A6C54 |
| \$20,001,980                                 | FED HOME LOAN BANK VAR 8/17   | 0.19   | 10/25/2015                | 8/25/2017         | \$20,001,880          | \$19,990,240      | 3130A6DC8 |
| \$12,695,511                                 | FREDDIE MAC 4.75 11/15        | 4.75   | 11/17/2015                | 11/17/2015        | \$12,167,856          | \$12,168,312      | 3134A4VG6 |
| \$2,575,081                                  | FREDDIE MAC 4.75 11/15        | 4.75   | 11/17/2015                | 11/17/2015        | \$2,469,361           | \$2,469,472       | 3134A4VG6 |
| \$2,196,982                                  | FREDDIE MAC 4.75 11/15        | 4.75   | 11/17/2015                | 11/17/2015        | \$2,139,412           | \$2,139,539       | 3134A4VG6 |
| \$5,009,150                                  | FREDDIE MAC 0.45 11/15        | 0.45   | 11/24/2015                | 11/24/2015        | \$5,001,692           | \$5,002,225       | 3134G3W55 |
| \$7,761,083                                  | FREDDIE MAC 0.45 11/15        | 0.45   | 11/24/2015                | 11/24/2015        | \$7,752,797           | \$7,753,449       | 3134G3W55 |
| \$10,419,520                                 | FREDDIE MAC 4.75 1/16         | 4.75   | 1/19/2016                 | 1/19/2016         | \$10,134,149          | \$10,136,530      | 3134A4ZT4 |
| \$5,075,110                                  | FREDDIE MAC 4.75 1/16         | 4.75   | 1/19/2016                 | 1/19/2016         | \$5,067,172           | \$5,068,265       | 3134A4ZT4 |
| \$2,551,303                                  | FREDDIE MAC 0.40 3/16         | 0.40   | 3/15/2016                 | 3/15/2016         | \$2,550,992           | \$2,551,464       | 3134G4VH8 |
| \$20,399,278                                 | FREDDIE MAC 5.25 4/16         | 5.25   | 4/18/2016                 | 4/18/2016         | \$19,971,131          | \$19,978,791      | 3137EAAD1 |
| \$8,498,644                                  | FREDDIE MAC 5.25 4/16         | 5.25   | 4/18/2016                 | 4/18/2016         | \$8,422,040           | \$8,423,368       | 3137EAAD1 |
| \$3,163,527                                  | FREDDIE MAC 0.50 5/16         | 0.50   | 5/13/2016                 | 5/13/2016         | \$3,161,197           | \$3,161,366       | 3137EADQ9 |

| PRINCIPAL (1)                                | ISSUER                | COUPON | NEXT RESET<br>or MATURITY | FINAL<br>MATURITY | AMORTIZED<br>COST (1) | FAIR<br>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         | \$3,779,507           | \$3,779,024        | 3137EADQ9 |
| \$10,016,600                                 | FREDDIE MAC 0.50 5/16 | 0.50   | 5/13/2016                 | 5/13/2016         | \$10,012,879          | \$10,010,660       | 3137EADQ9 |
| \$2,126,215                                  | FREDDIE MAC 0.50 5/16 | 0.50   | 5/13/2016                 | 5/13/2016         | \$2,125,556           | \$2,125,263        | 3137EADQ9 |
| \$15,016,200                                 | FREDDIE MAC 0.50 5/16 | 0.50   | 5/13/2016                 | 5/13/2016         | \$15,013,352          | \$15,015,990       | 3137EADQ9 |
| \$1,814,958                                  | FREDDIE MAC 0.50 5/16 | 0.50   | 5/13/2016                 | 5/13/2016         | \$1,814,614           | \$1,814,933        | 3137EADQ9 |
| \$3,121,336                                  | FREDDIE MAC 0.50 5/16 | 0.50   | 5/13/2016                 | 5/13/2016         | \$3,120,854           | \$3,121,324        | 3137EADQ9 |
| \$1,806,931                                  | FREDDIE MAC 0.50 5/16 | 0.50   | 5/13/2016                 | 5/13/2016         | \$1,806,652           | \$1,806,924        | 3137EADQ9 |
| \$7,040,839                                  | FREDDIE MAC 0.40 5/16 | 0.40   | 5/27/2016                 | 5/27/2016         | \$7,039,591           | \$7,038,074        | 3134G5RF4 |
| \$1,601,264                                  | FREDDIE MAC 0.40 5/16 | 0.40   | 5/27/2016                 | 5/27/2016         | \$1,600,994           | \$1,600,699        | 3134G5RF4 |
| \$2,250,797                                  | FREDDIE MAC 0.40 5/16 | 0.40   | 5/27/2016                 | 5/27/2016         | \$2,250,663           | \$2,250,983        | 3134G5RF4 |
| \$5,000,600                                  | FREDDIE MAC 0.40 5/16 | 0.40   | 5/27/2016                 | 5/27/2016         | \$5,000,537           | \$5,002,185        | 3134G5RF4 |
| \$10,200,330                                 | FREDDIE MAC 2.50 5/16 | 2.50   | 5/27/2016                 | 5/27/2016         | \$10,137,979          | \$10,141,870       | 3137EACT4 |
| \$5,105,572                                  | FREDDIE MAC 2.50 5/16 | 2.50   | 5/27/2016                 | 5/27/2016         | \$5,085,058           | \$5,085,134        | 3137EACT4 |
| \$1,362,338                                  | FREDDIE MAC 2.50 5/16 | 2.50   | 5/27/2016                 | 5/27/2016         | \$1,357,134           | \$1,356,982        | 3137EACT4 |
| \$1,199,491                                  | FREDDIE MAC 2.50 5/16 | 2.50   | 5/27/2016                 | 5/27/2016         | \$1,195,601           | \$1,195,726        | 3137EACT4 |
| \$5,250,640                                  | FREDDIE MAC 5.50 7/16 | 5.50   | 7/18/2016                 | 7/18/2016         | \$5,202,039           | \$5,202,610        | 3137EAAG4 |
| \$10,483,900                                 | FREDDIE MAC 5.50 7/16 | 5.50   | 7/18/2016                 | 7/18/2016         | \$10,404,641          | \$10,405,220       | 3137EAAG4 |
| \$3,162,921                                  | FREDDIE MAC 5.50 7/16 | 5.50   | 7/18/2016                 | 7/18/2016         | \$3,142,826           | \$3,143,417        | 3137EAAG4 |
| \$10,421,627                                 | FREDDIE MAC 5.50 7/16 | 5.50   | 7/18/2016                 | 7/18/2016         | \$10,403,597          | \$10,405,220       | 3137EAAG4 |
| \$7,674,729                                  | FREDDIE MAC 2.00 8/16 | 2.00   | 8/25/2016                 | 8/25/2016         | \$7,655,886           | \$7,656,702        | 3137EACW7 |
| \$1,442,322                                  | FREDDIE MAC 2.00 8/16 | 2.00   | 8/25/2016                 | 8/25/2016         | \$1,439,637           | \$1,440,259        | 3137EACW7 |
| \$6,242,576                                  | FREDDIE MAC 2.00 8/16 | 2.00   | 8/25/2016                 | 8/25/2016         | \$6,239,124           | \$6,245,856        | 3137EACW7 |
| \$15,552,855                                 | FREDDIE MAC VAR 4/16  | 4.25   | 10/1/2015                 | 4/1/2016          | \$15,294,106          | \$15,304,035       | 3134G2CV2 |
| \$14,997,000                                 | FREDDIE MAC VAR 12/16 | 0.20   | 10/12/2015                | 12/12/2016        | \$14,998,202          | \$14,998,470       | 3134G5UB9 |
| \$1,752,879,570.18                           |                       |        |                           |                   | \$1,746,283,643.58    | \$1,746,359,743.34 |           |

|   |   |      |           |           |       |       |     |
|---|---|------|-----------|-----------|-------|-------|-----|
| <b>BNY MELLON MONEY DEPOSIT (0.00%)</b> |   |      |           |           |       |       |     |
| \$566                                   | BNYMELLON LATE MONEY DEPOSIT 0.01 10/15 | 0.01 | 10/1/2015 | 10/1/2015 | \$566 | \$566 | n/a |
| \$566                                   |   |      |           |           | \$566 | \$566 |     |

|  |                                |      |           |           |              |              |           |
|--|--------------------------------|------|-----------|-----------|--------------|--------------|-----------|
| <b>US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (0.78%)</b> |                                |      |           |           |              |              |           |
| \$14,042,700   | OVERSEAS PRIVATE INV 0.61 3/18 | 0.61 | 3/17/2016 | 3/17/2016 | \$14,042,700 | \$14,103,224 | 690353E45 |
| \$5,000,000  | OVERSEAS PRIVATE INV 0.52 4/16 | 0.52 | 4/30/2016 | 4/30/2016 | \$5,000,000  | \$5,009,070  | 690353E86 |
| \$5,040,000  | OVERSEAS PRIVATE INV 0.53 5/16 | 0.53 | 5/2/2016  | 5/2/2016  | \$5,040,000  | \$5,049,576  | 690353F85 |
| \$14,850,000   | OVERSEAS PRIVATE INV 0.53 5/16 | 0.53 | 5/2/2016  | 5/2/2016  | \$14,850,000 | \$14,878,304 | 690353F69 |
| \$38,932,700   |                                |      |           |           | \$38,932,700 | \$39,040,174 |           |

| PRINCIPAL (1)                                | ISSUER                                       | COUPON | NEXT RESET<br>or MATURITY | FINAL<br>MATURITY | AMORTIZED<br>COST (1)  | FAIR<br>VALUE (1)      | CUSIP |
|--|--|--------|---------------------------|-------------------|------------------------|------------------------|-------|
| <b>REPURCHASE AGREEMENTS (9.01%)</b>         |  |        |                           |                   |                        |                        |       |
| \$250,000,000                                | MERRILL LYNCH 0.10 10/15                     | 0.10   | 10/1/2015                 | 10/1/2015         | \$250,000,000          | \$250,000,000          | n/a   |
| \$200,000,000                                | RBC CAPITAL MARKETS 0.06 10/15               | 0.06   | 10/1/2015                 | 10/1/2015         | \$200,000,000          | \$200,000,000          | n/a   |
| \$450,000,000                                |  |        |                           |                   | \$450,000,000          | \$450,000,000          |       |
| <b>DEPOSIT INSTRUMENTS (45.86%)</b>          |  |        |                           |                   |                        |                        |       |
| \$100,000,000                                | BANK OF TOKYO-MITS 0.27 9/16 (2)             | 0.27   | 10/1/2015                 | 9/23/2016         | \$100,000,000          | \$100,000,000          | n/a   |
| \$125,000,000                                | BB&T COMPANY 0.28 9/16 (2)                   | 0.28   | 10/1/2015                 | 9/23/2016         | \$125,000,000          | \$125,000,000          | n/a   |
| \$100,000,000                                | BB&T COMPANY 0.28 9/16 (2)                   | 0.28   | 10/1/2015                 | 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   | 10/1/2015                 | 9/23/2016         | \$75,000,000           | \$75,000,000           | n/a   |
| \$100,000,000                                | CITIZENS BANK PA 0.28 9/16 (2)(8)            | 0.28   | 10/1/2015                 | 9/23/2016         | \$100,000,000          | \$100,000,000          | n/a   |
| \$50,000,000                                 | CITIZENS BANK PA 0.28 9/16 (2)(8)            | 0.28   | 10/1/2015                 | 9/23/2016         | \$50,000,000           | \$50,000,000           | n/a   |
| \$50,000,000                                 | CREDIT SUISSE ICA 0.25 9/16 (2)              | 0.25   | 10/1/2015                 | 9/23/2016         | \$50,000,000           | \$50,000,000           | n/a   |
| \$240,000,000                                | DZ BANK 0.10 10/15                           | 0.10   | 10/5/2015                 | 10/5/2015         | \$240,000,000          | \$240,000,000          | n/a   |
| \$75,000,000                                 | FEDERALLY INSURED CUST ACCOUNT 0.15 9/16 (3) | 0.15   | 10/1/2015                 | 9/23/2016         | \$75,000,000           | \$75,000,000           | n/a   |
| \$50,000,000                                 | PEOPLES UNITED BANK 0.28 9/16 (2)(8)         | 0.28   | 10/1/2015                 | 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   | 10/1/2015                 | 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   | 10/1/2015                 | 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   | 10/1/2015                 | 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   | 10/1/2015                 | 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   | 10/1/2015                 | 9/23/2016         | \$50,000,000           | \$50,000,000           | n/a   |
| \$400,000,000                                | SVENSKA HANDELSBANK 0.05 10/15               | 0.05   | 10/1/2015                 | 10/1/2015         | \$400,000,000          | \$400,000,000          | n/a   |
| \$50,000,000                                 | TD BANK, NA 0.22 1/16 (2)                    | 0.22   | 10/1/2015                 | 1/20/2016         | \$50,000,000           | \$50,000,000           | n/a   |
| \$50,000,000                                 | TD BANK, NA 0.40 8/16 (2)                    | 0.40   | 10/1/2015                 | 8/17/2016         | \$50,000,000           | \$50,000,000           | n/a   |
| \$30,000,000                                 | TD BANK, NA 0.40 12/15 (2)                   | 0.40   | 10/1/2015                 | 12/21/2015        | \$30,000,000           | \$30,000,000           | n/a   |
| \$100,000,000                                | TD BANK, NA 0.45 6/16 (2)                    | 0.45   | 10/1/2015                 | 6/17/2016         | \$100,000,000          | \$100,000,000          | n/a   |
| \$50,000,000                                 | TD BANK, NA 0.50 9/16 (2)                    | 0.50   | 10/1/2015                 | 9/15/2016         | \$50,000,000           | \$50,000,000           | n/a   |
| \$30,000,000                                 | TD BANK, NA 0.32 12/15 (2)                   | 0.32   | 10/1/2015                 | 12/18/2015        | \$30,000,000           | \$30,000,000           | n/a   |
| \$65,000,000                                 | TD BANK, NA 0.40 12/15 (2)                   | 0.40   | 10/1/2015                 | 12/18/2015        | \$65,000,000           | \$65,000,000           | n/a   |
| \$100,000,000                                | WEBSTER BANK 0.28 9/16 (3)(8)                | 0.28   | 10/1/2015                 | 9/23/2016         | \$100,000,000          | \$100,000,000          | n/a   |
| \$2,290,000,000                              |  |        |                           |                   | \$2,290,000,000        | \$2,290,000,000        |       |
| <b>BANK COMMERCIAL PAPER (7.01%)</b>         |  |        |                           |                   |                        |                        |       |
| \$200,000,000                                | US BANK 0.13 10/15 (2)                       | 0.13   | 10/1/2015                 | 10/16/2015        | \$200,000,000          | \$200,000,000          | n/a   |
| \$150,000,000                                | US BANK 0.13 10/15 (2)                       | 0.13   | 10/1/2015                 | 10/29/2015        | \$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 (2.37%)</b> |  |        |                           |                   |                        |                        |       |
| \$12,363,783                                 | MORGAN STANLEY GOVT FUND 0.04 10/15          | 0.04   | 10/1/2015                 | 10/1/2015         | \$12,363,783           | \$12,363,783           | n/a   |
| \$106,110,224                                | WESTERN ASSET MGMT GOVT FUND 0.04 10/15      | 0.04   | 10/1/2015                 | 10/1/2015         | \$106,110,224          | \$106,110,224          | n/a   |
| \$118,474,007                                |  |        |                           |                   | \$118,474,007          | \$118,474,007          |       |
| <b>\$5,000,286,843</b>                       |  |        |                           |                   | <b>\$4,993,690,916</b> | <b>\$4,993,874,490</b> |       |

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

Effective 7-Day Net Yield = 0.20% (5)

Effective 7-Day Gross Yield = 0.23%

WAM(R) = 43 Days (6)

WAM(F) = 104 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 Bank 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.