

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND
LIST OF INVESTMENTS AS OF SEPTEMBER 30, 2014 (UNAUDITED)**

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (31.56%)							
\$4,991,571	FANNIE MAE DISCOUNT NOTE 0.00 12/14	0.00	12/1/2014	12/1/2014	\$4,998,560	\$4,999,875	313589R54
\$8,461,017	FANNIE MAE VAR 1/15	0.16	10/20/2014	1/20/2015	\$8,458,662	\$8,460,208	3135G0HB2
\$6,002,546	FANNIE MAE VAR 1/15	0.16	10/20/2014	1/20/2015	\$6,000,558	\$6,001,566	3135G0HB2
\$10,546,497	FANNIE MAE VAR 1/15	0.16	10/20/2014	1/20/2015	\$10,542,986	\$10,544,751	3135G0HB2
\$10,005,260	FANNIE MAE VAR 8/16	0.17	10/26/2014	8/26/2016	\$10,004,881	\$10,006,100	3135G0YQ0
\$5,020,695	FANNIE MAE VAR 8/15	0.45	11/24/2014	8/24/2015	\$5,010,443	\$5,013,820	3136FRT60
\$2,307,827	FANNIE MAE 1.15 11/14	1.15	11/18/2014	11/18/2014	\$2,287,891	\$2,288,249	31398A6C1
\$1,434,150	FANNIE MAE 2.625 11/14	2.63	11/20/2014	11/20/2014	\$1,404,678	\$1,404,824	31398AZV7
\$12,796,680	FANNIE MAE 2.625 11/14	2.63	11/20/2014	11/20/2014	\$12,533,737	\$12,535,047	31398AZV7
\$4,997,037	FANNIE MAE 2.625 11/14	2.63	11/20/2014	11/20/2014	\$4,907,313	\$4,907,854	31398AZV7
\$10,060,400	FANNIE MAE 0.75 12/14	0.75	12/19/2014	12/19/2014	\$10,012,049	\$10,013,630	3135G0FY4
\$15,030,510	FANNIE MAE 0.375 3/15	0.38	3/16/2015	3/16/2015	\$15,012,757	\$15,015,930	3135G0HG1
\$5,099,226	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$4,974,931	\$4,977,555	31359MAA5
\$4,142,108	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$4,060,072	\$4,061,069	31359MAA5
\$10,445,810	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$10,260,832	\$10,263,000	31359MAA5
\$1,532,726	FANNIE MAE 0.50 5/15	0.50	5/27/2015	5/27/2015	\$1,530,468	\$1,530,503	3135G0KM4
\$10,037,100	FANNIE MAE 0.50 5/15	0.50	5/27/2015	5/27/2015	\$10,023,672	\$10,022,940	3135G0KM4
\$15,056,850	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$15,039,435	\$15,034,905	3135G0LN1
\$2,835,622	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$2,832,387	\$2,831,574	3135G0LN1
\$2,328,213	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$2,325,755	\$2,325,399	3135G0LN1
\$3,661,252	FANNIE MAE 2.375 7/15	2.38	7/28/2015	7/28/2015	\$3,640,422	\$3,639,492	31398AU34
\$15,350,830	FANNIE MAE 2.375 7/15	2.38	7/28/2015	7/28/2015	\$15,269,869	\$15,266,325	31398AU34
\$20,000,000	FED FARM CREDIT VAR 4/15	0.23	10/1/2014	4/1/2015	\$20,000,000	\$20,012,840	3133ECKJ2
\$10,000,000	FED FARM CREDIT VAR 4/15	0.15	10/1/2014	4/1/2015	\$10,000,000	\$10,002,450	3133ECKK9
\$5,502,607	FED FARM CREDIT VAR 5/16	0.18	10/2/2014	5/2/2016	\$5,501,986	\$5,503,757	3133ECNB6
\$1,099,844	FED FARM CREDIT VAR 8/15	0.16	10/3/2014	8/3/2015	\$1,099,914	\$1,100,517	3133ECKN3
\$24,997,390	FED FARM CREDIT VAR 1/16	0.21	10/4/2014	1/4/2016	\$24,998,405	\$25,012,200	3133ED6A5
\$24,997,400	FED FARM CREDIT VAR 1/16	0.21	10/4/2014	1/4/2016	\$24,998,401	\$25,012,200	3133ED6A5
\$25,008,612	FED FARM CREDIT VAR 5/15	0.16	10/4/2014	5/4/2015	\$25,003,035	\$25,010,525	3133EANX2
\$24,996,400	FED FARM CREDIT VAR 2/15	0.14	10/6/2014	2/6/2015	\$24,999,119	\$25,004,875	3133ECEV2
\$16,062,519	FED FARM CREDIT VAR 10/16	0.18	10/11/2014	10/11/2016	\$16,062,502	\$16,062,615	3133ED4J8
\$6,002,571	FED FARM CREDIT VAR 10/16	0.17	10/11/2014	10/11/2016	\$6,002,571	\$6,003,480	3133EDJA1
\$2,001,478	FED FARM CREDIT VAR 2/15	0.18	10/13/2014	2/13/2015	\$2,000,376	\$2,000,812	3133EAXP8
\$25,005,192	FED FARM CREDIT VAR 9/15	0.15	10/14/2014	9/14/2015	\$25,002,432	\$25,012,625	3133ECHK3
\$15,007,902	FED FARM CREDIT VAR 9/16	0.17	10/14/2014	9/14/2016	\$15,007,404	\$15,009,030	3133EDH21
\$14,996,955	FED FARM CREDIT VAR 10/15	0.21	10/22/2014	10/22/2015	\$14,998,390	\$15,008,715	3133ED5G3
\$20,014,702	FED FARM CREDIT VAR 6/15	0.17	10/22/2014	6/22/2015	\$20,005,890	\$20,012,580	3133EAVE5
\$2,000,997	FED FARM CREDIT VAR 4/15	0.17	10/23/2014	4/23/2015	\$2,000,340	\$2,001,036	3133EA5D6
\$25,016,764	FED FARM CREDIT VAR 4/15	0.17	10/23/2014	4/23/2015	\$25,005,709	\$25,012,950	3133EA5D6
\$15,007,574	FED FARM CREDIT VAR 4/15	0.17	10/23/2014	4/23/2015	\$15,002,579	\$15,007,770	3133EA5D6
24,994,354	FED FARM CREDIT VAR 2/15	0.12	10/25/2014	2/25/2015	\$24,998,469	\$25,005,050	3133ECJU9

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$13,001,087	FED FARM CREDIT VAR 3/15	0.15	10/26/2014	3/26/2015	\$13,000,335	\$13,004,888	3133EA2J6
\$6,501,659	FED FARM CREDIT VAR 4/15	0.17	10/27/2014	4/27/2015	\$6,500,572	\$6,503,426	3133EAJP4
\$10,005,045	FED FARM CREDIT VAR 4/15	0.17	10/27/2014	4/27/2015	\$10,001,740	\$10,005,270	3133EAJP4
\$10,005,908	FED FARM CREDIT VAR 4/15	0.17	10/27/2014	4/27/2015	\$10,002,038	\$10,005,270	3133EAJP4
\$4,505,679	FED FARM CREDIT VAR 7/16	0.25	10/29/2014	7/29/2016	\$4,504,984	\$4,503,834	3133EDEE8
\$24,990,000	FED FARM CREDIT VAR 5/16	0.15	11/5/2014	5/5/2016	\$24,991,939	\$24,982,625	3133EDL42
\$20,000,000	FED FARM CREDIT VAR 5/15	0.20	11/6/2014	5/6/2015	\$20,000,000	\$20,010,680	3133ECNL4
\$25,000,000	FED FARM CREDIT VAR 2/15	0.24	11/19/2014	2/19/2015	\$25,000,000	\$25,014,275	3133ECFR0
\$1,000,640	FED FARM CREDIT VAR 2/16	0.26	11/26/2014	2/26/2016	\$1,000,432	\$1,001,080	3133ECYA6
\$24,998,625	FED FARM CREDIT VAR 12/15	0.20	12/2/2014	12/2/2015	\$24,999,196	\$25,010,525	3133EDAW2
\$14,995,260	FED FARM CREDIT VAR 9/16	0.19	12/19/2014	9/19/2016	\$14,995,522	\$14,994,465	3133EDNQ1
\$9,995,810	FED FARM CREDIT VAR 9/16	0.19	12/19/2014	9/19/2016	\$9,996,010	\$9,996,310	3133EDNQ1
\$19,985,600	FED FARM CREDIT VAR 3/16	0.14	12/29/2014	3/29/2016	\$19,987,908	\$19,985,260	3133EDMK5
\$6,520,332	FED FARM CREDIT 0.55 10/14	0.55	10/2/2014	10/2/2014	\$6,500,058	\$6,500,078	3133EAKD9
\$1,515,396	FED FARM CREDIT 0.27 11/14	0.27	11/5/2014	11/5/2014	\$1,514,123	\$1,514,109	3133EA6W3
\$2,615,351	FED FARM CREDIT 4.48 11/14	4.48	11/20/2014	11/20/2014	\$2,514,601	\$2,514,880	31331GFA2
\$1,037,900	FED FARM CREDIT 4.55 12/14	4.55	12/15/2014	12/15/2014	\$1,008,855	\$1,009,130	31331SJQ7
\$1,025,646	FED FARM CREDIT 0.25 12/14	0.25	12/24/2014	12/24/2014	\$1,025,136	\$1,025,298	3133ECAV6
\$4,998,886	FED FARM CREDIT 0.16 2/15	0.16	2/5/2015	2/5/2015	\$4,999,610	\$5,000,570	3133EDEU2
\$2,987,671	FED FARM CREDIT 3.85 2/15	3.85	2/11/2015	2/11/2015	\$2,913,034	\$2,913,378	31331YSV3
\$3,804,198	FED FARM CREDIT 0.28 4/15	0.28	4/9/2015	4/9/2015	\$3,802,019	\$3,802,827	3133ECKX1
\$4,999,900	FED FARM CREDIT 0.13 5/15	0.13	5/1/2015	5/1/2015	\$4,999,940	\$4,998,385	3133EDKV3
\$9,251,778	FED FARM CREDIT 0.50 5/15	0.50	5/1/2015	5/1/2015	\$9,238,685	\$9,235,207	3133EANJ3
\$2,577,959	FED FARM CREDIT 0.50 6/15	0.50	6/23/2015	6/23/2015	\$2,575,298	\$2,575,435	3133EARQ3
\$1,045,647	FED FARM CREDIT 4.55 7/15	4.55	7/20/2015	7/20/2015	\$1,034,892	\$1,035,071	31331SQ97
\$2,198,974	FED FARM CREDIT 0.35 7/15	0.35	7/30/2015	7/30/2015	\$2,198,046	\$2,198,753	3133ECHV9
\$4,949,307	FED FARM CREDIT 0.18 8/15	0.18	8/5/2015	8/5/2015	\$4,949,458	\$4,951,554	3133EDKW1
\$3,005,765	FED FARM CREDIT 0.40 8/15	0.40	8/26/2015	8/26/2015	\$3,004,851	\$3,004,344	3133ECY65
\$25,000,000	FED HOME LOAN BANK VAR 10/15	0.22	10/7/2014	10/7/2015	\$25,000,000	\$25,017,300	3130A06X3
\$25,000,000	FED HOME LOAN BANK VAR 7/15	0.21	10/15/2014	7/15/2015	\$25,000,000	\$25,015,875	313383YD7
\$50,000,000	FED HOME LOAN BANK VAR 8/15	0.20	11/19/2014	8/19/2015	\$50,000,000	\$50,027,000	313383VX6
\$20,000,000	FED HOME LOAN BANK VAR 8/15	0.22	11/26/2014	8/26/2015	\$20,000,000	\$20,014,280	313383X30
\$25,000,000	FED HOME LOAN BANK VAR 9/15	0.22	12/4/2014	9/4/2015	\$25,000,000	\$25,017,725	313383XK2
\$10,000,715	FED HOME LOAN BANK 0.18 10/14	0.18	10/1/2014	10/1/2014	\$10,000,000	\$10,000,000	3130A03C2
\$9,995,020	FED HOME LOAN BANK 0.125 10/14	0.13	10/28/2014	10/28/2014	\$9,999,615	\$9,999,960	3130A0B41
\$20,006,200	FED HOME LOAN BANK 0.21 11/14	0.21	11/7/2014	11/7/2014	\$20,000,661	\$20,002,760	3130A03Q1
\$4,212,883	FED HOME LOAN BANK 4.75 11/14	4.75	11/14/2014	11/14/2014	\$4,047,163	\$4,047,214	3133XBMT9
\$1,044,420	FED HOME LOAN BANK 4.50 11/14	4.50	11/14/2014	11/14/2014	\$1,005,212	\$1,005,213	3133X9DC1
\$14,998,790	FED HOME LOAN BANK 0.07 11/14	0.07	11/20/2014	11/20/2014	\$14,999,654	\$14,998,695	3130A23A2
\$12,743,370	FED HOME LOAN BANK 0.125 11/14	0.13	11/25/2014	11/25/2014	\$12,748,990	\$12,749,873	3130A0CS7
\$3,018,750	FED HOME LOAN BANK 0.875 12/14	0.88	12/12/2014	12/12/2014	\$3,003,982	\$3,004,539	31337IPC4
\$2,383,034	FED HOME LOAN BANK 2.75 12/14	2.75	12/12/2014	12/12/2014	\$2,331,697	\$2,332,038	3133XVNU1
\$9,994,300	FED HOME LOAN BANK 0.125 1/15	0.13	1/6/2015	1/6/2015	\$9,998,485	\$9,999,570	3130A0KC3
\$5,012,165	FED HOME LOAN BANK 0.46 1/15	0.46	1/14/2015	1/14/2015	\$5,004,970	\$5,004,540	313378KN0

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$9,913,559	FED HOME LOAN BANK 0.16 1/15	0.16	1/16/2015	1/16/2015	\$9,914,568	\$9,915,496	3130A0PW4
\$2,891,736	FED HOME LOAN BANK 0.25 1/15	0.25	1/16/2015	1/16/2015	\$2,890,508	\$2,891,162	313381H24
\$3,902,861	FED HOME LOAN BANK 0.25 1/15	0.25	1/16/2015	1/16/2015	\$3,900,857	\$3,901,568	313381H24
\$19,995,960	FED HOME LOAN BANK 0.09 1/15	0.09	1/20/2015	1/20/2015	\$19,998,351	\$19,997,380	3130A1QX9
\$9,994,772	FED HOME LOAN BANK 0.125 2/15	0.13	2/3/2015	2/3/2015	\$9,998,210	\$10,001,680	3130A0TW0
\$4,016,280	FED HOME LOAN BANK 0.59 2/15	0.59	2/5/2015	2/5/2015	\$4,005,234	\$4,006,120	313378QU8
\$3,922,136	FED HOME LOAN BANK 7.375 2/15	7.38	2/13/2015	2/13/2015	\$3,736,183	\$3,736,162	3133MB2B2
\$3,420,327	FED HOME LOAN BANK 4.75 2/15	4.75	2/13/2015	2/13/2015	\$3,314,657	\$3,315,042	3133XBDM4
\$10,003,400	FED HOME LOAN BANK 0.21 2/15	0.21	2/18/2015	2/18/2015	\$10,001,240	\$10,002,730	3130A0FX3
\$9,998,310	FED HOME LOAN BANK 0.09 2/15	0.09	2/19/2015	2/19/2015	\$9,999,137	\$9,997,800	3130A1Y85
\$10,007,600	FED HOME LOAN BANK 0.25 2/15	0.25	2/20/2015	2/20/2015	\$10,002,825	\$10,004,850	313381YP4
\$5,073,549	FED HOME LOAN BANK 0.25 2/15	0.25	2/20/2015	2/20/2015	\$5,071,333	\$5,072,459	313381YP4
\$6,057,070	FED HOME LOAN BANK 0.375 3/15	0.38	3/13/2015	3/13/2015	\$6,049,981	\$6,051,323	313376ZQ1
\$7,708,632	FED HOME LOAN BANK 2.75 3/15	2.75	3/13/2015	3/13/2015	\$7,586,094	\$7,588,650	3133XWX95
\$9,994,780	FED HOME LOAN BANK 0.125 3/15	0.13	3/20/2015	3/20/2015	\$9,997,562	\$9,999,190	3130A1DR6
\$24,996,542	FED HOME LOAN BANK 0.125 4/15	0.13	4/21/2015	4/21/2015	\$24,998,004	\$24,996,125	3130A1QG6
\$9,999,830	FED HOME LOAN BANK 0.125 4/15	0.13	4/21/2015	4/21/2015	\$9,999,900	\$9,998,450	3130A1QG6
\$10,002,405	FED HOME LOAN BANK 0.21 4/15	0.21	4/29/2015	4/29/2015	\$10,001,272	\$10,004,570	3130A0RA0
\$14,998,230	FED HOME LOAN BANK 0.13 5/15	0.13	5/8/2015	5/8/2015	\$14,998,923	\$15,003,855	3130A1VT2
\$9,997,314	FED HOME LOAN BANK 0.125 6/15	0.13	6/8/2015	6/8/2015	\$9,998,150	\$9,999,510	3130A2CL8
\$9,998,001	FED HOME LOAN BANK 0.17 7/15	0.17	7/22/2015	7/22/2015	\$9,998,390	\$9,999,540	3130A2LJ3
\$5,025,500	FED HOME LOAN BANK 0.67 7/15	0.67	7/30/2015	7/30/2015	\$5,020,055	\$5,018,550	313376VZ5
\$10,000,000	FED HOME LOAN BANK 0.23 8/15	0.23	8/3/2015	8/3/2015	\$10,000,000	\$9,999,840	3130A2L46
\$15,000,000	FED HOME LOAN BANK 0.20 8/15	0.20	8/19/2015	8/19/2015	\$15,000,000	\$15,004,245	3130A2PQ3
\$5,000,000	FED HOME LOAN BANK 0.25 8/15	0.25	8/27/2015	8/27/2015	\$5,000,000	\$5,002,715	3130A2SG2
\$4,998,927	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$4,999,094	\$5,001,015	3130A2S23
\$9,999,197	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$9,999,317	\$10,002,030	3130A2S23
\$15,244,838	FED HOME LOAN BANK 1.75 9/15	1.75	9/11/2015	9/11/2015	\$15,217,145	\$15,220,050	313370JB5
\$25,000,000	FED HOME LOAN BANK 0.25 10/15	0.25	10/2/2015	10/2/2015	\$25,000,000	\$25,006,450	3130A2XM3
\$25,000,000	FED HOME LOAN BANK 0.27 10/15	0.27	10/9/2015	10/9/2015	\$25,000,000	\$25,008,750	3130A32E3
\$25,000,000	FED HOME LOAN BANK 0.27 10/15	0.27	10/20/2015	10/20/2015	\$25,000,000	\$25,007,200	3130A36B5
\$10,285,508	FREDDIE MAC DISCOUNT NOTE 0.00 11/14	0.00	11/24/2014	11/24/2014	\$10,297,492	\$10,297,271	3134A2HF8
\$22,666,631	FREDDIE MAC DISCOUNT NOTE 0.00 11/14	0.00	11/24/2014	11/24/2014	\$22,694,130	\$22,693,985	3134A2HF8
\$1,296,750	FREDDIE MAC 5.00 10/14	5.00	10/27/2014	10/27/2014	\$1,254,295	\$1,254,403	3128X3F32
\$2,984,016	FREDDIE MAC 5.00 11/14	5.00	11/13/2014	11/13/2014	\$2,860,141	\$2,860,364	3128X3L76
\$2,393,143	FREDDIE MAC 5.00 11/14	5.00	11/13/2014	11/13/2014	\$2,313,046	\$2,313,234	3128X3L76
\$6,461,520	FREDDIE MAC 5.00 11/14	5.00	11/13/2014	11/13/2014	\$6,248,269	\$6,248,750	3128X3L76
\$3,160,152	FREDDIE MAC 0.75 11/14	0.75	11/25/2014	11/25/2014	\$3,143,653	\$3,144,298	3137EACY3
\$5,395,393	FREDDIE MAC 0.75 11/14	0.75	11/25/2014	11/25/2014	\$5,367,628	\$5,368,631	3137EACY3
\$4,774,281	FREDDIE MAC 0.75 11/14	0.75	11/25/2014	11/25/2014	\$4,751,055	\$4,751,984	3137EACY3
\$1,001,764	FREDDIE MAC 0.35 12/14	0.35	12/5/2014	12/5/2014	\$1,000,290	\$1,000,502	3134G3H78
\$5,709,590	FREDDIE MAC 0.35 12/14	0.35	12/5/2014	12/5/2014	\$5,701,649	\$5,702,861	3134G3H78
\$10,049,200	FREDDIE MAC 0.625 12/14	0.63	12/29/2014	12/29/2014	\$10,011,030	\$10,012,330	3137EADA4
\$7,247,809	FREDDIE MAC 2.875 2/15	2.88	2/9/2015	2/9/2015	\$7,125,109	\$7,125,876	3137EACH0

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	\$10,451,477	\$10,455,629	3137EADD8
\$5,644,181	FREDDIE MAC 0.50 4/15	0.50	4/17/2015	4/17/2015	\$5,634,664	\$5,637,201	3137EADD8
\$15,051,720	FREDDIE MAC 0.50 4/15	0.50	4/17/2015	4/17/2015	\$15,030,298	\$15,032,535	3137EADD8
\$1,201,656	FREDDIE MAC 0.30 7/15	0.30	7/8/2015	7/8/2015	\$1,201,177	\$1,201,229	3134G4TH1
\$5,423,947	FREDDIE MAC 4.375 7/15	4.38	7/17/2015	7/17/2015	\$5,370,292	\$5,370,033	3134A4VC5
\$25,004,750	FREDDIE MAC 0.40 9/15	0.40	9/24/2015	9/24/2015	\$25,000,000	\$25,019,075	3134G4AP3
\$1,424,170,575.02					\$1,421,372,277.41	\$1,421,718,850.30	

US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (3.48%)							
\$30,000,000	FEDERALLY INSURED CUST ACCT 0.16 11/14 (3)	0.16	10/1/2014	11/3/2014	\$30,000,000	\$30,000,000	n/a
\$35,000,000	FEDERALLY INSURED CUST ACCT 0.16 11/14 (3)	0.16	10/1/2014	11/3/2014	\$35,000,000	\$35,000,000	n/a
\$5,000,000	FEDERALLY INSURED CUST ACCT 0.16 11/14 (3)	0.16	10/1/2014	11/3/2014	\$5,000,000	\$5,000,000	n/a
\$6,477,042	OVERSEAS PRIVATE INV 0.42 4/15	0.42	4/15/2015	4/15/2015	\$6,477,042	\$6,487,049	690353ZG5
\$14,795,000	OVERSEAS PRIVATE INV 0.39 5/15	0.39	5/2/2015	5/2/2015	\$14,795,000	\$14,783,845	690353ZK6
\$11,250,000	OVERSEAS PRIVATE INV 043 7/16	0.43	7/12/2015	7/12/2015	\$11,250,000	\$11,252,936	690353ZX8
\$4,800,000	OVERSEAS PRIVATE INV 0.41 9/16	0.41	9/8/2015	9/7/2016	\$4,800,000	\$4,780,704	690353A98
\$5,215,000	OVERSEAS PRIVATE INV 0.41 9/16	0.41	9/8/2015	9/7/2016	\$5,215,000	\$5,194,036	690353B22
\$600,000	OVERSEAS PRIVATE INV 0.41 9/16	0.41	9/8/2015	9/7/2016	\$600,000	\$597,588	690353B48
\$1,080,000	OVERSEAS PRIVATE INV 0.41 9/16	0.41	9/8/2015	9/7/2016	\$1,080,000	\$1,075,658	690353B55
\$700,000	OVERSEAS PRIVATE INV 0.41 9/16	0.41	9/8/2015	9/7/2016	\$700,000	\$699,903	690353B97
\$12,225,709	PRIVATE EXPT FUNDING 3.05 10/14	3.05	10/15/2014	10/15/2014	\$11,918,128	\$11,919,429	742651DH2
\$4,880,610	PRIVATE EXPT FUNDING 4.55 5/15	4.55	11/15/2014	5/15/2015	\$4,809,517	\$4,808,957	742651DA7
\$24,995,705	US TREASURY VAR 1/16	0.06	10/31/2014	1/31/2016	\$24,996,621	\$25,005,075	912828WK2
\$157,019,066					\$156,641,308	\$156,605,179	

REPURCHASE AGREEMENTS (5.56%)							
\$225,245,000	MERRILL LYNCH REPO 0.00 10/14	0.00	10/1/2014	10/1/2014	\$225,245,000	\$225,245,000	n/a
\$25,000,000	RBC CAP REPO 0.00 10/14	0.00	10/1/2014	10/1/2014	\$25,000,000	\$25,000,000	n/a
\$250,245,000					\$250,245,000	\$250,245,000	

BNY MELLON MONEY MARKET DEPOSIT (0.00%)							
\$178	LATE MONEY DEPOSIT 0.01 10/14	0.01	10/1/2014	10/1/2014	\$178	\$178	n/a
\$178					\$178	\$178	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
DEPOSIT INSTRUMENTS (41.96%)							
\$200,000,000	BB&T COMPANY 0.28 11/14 (2)	0.28	10/1/2014	11/3/2014	\$200,000,000	\$200,000,000	n/a
\$100,000,000	BB&T COMPANY 0.28 11/14 (2)	0.28	10/1/2014	11/3/2014	\$100,000,000	\$100,000,000	n/a
\$300,000,000	JP MORGAN CHASE BANK 0.20 11/14 (2)	0.20	10/1/2014	11/3/2014	\$300,000,000	\$300,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK 0.28 11/14 (2) (8)	0.28	10/1/2014	11/3/2014	\$50,000,000	\$50,000,000	n/a
\$100,000,000	PEOPLES UNITED BANK 0.28 11/14 (2) (8)	0.28	10/1/2014	11/3/2014	\$100,000,000	\$100,000,000	n/a
\$200,000,000	SANTANDER BANK NA 0.29 11/14 (2) (8)	0.29	10/1/2014	11/6/2014	\$200,000,000	\$200,000,000	n/a
\$450,000,000	SVENSKA HANDELSBANKEN 0.02 10/14	0.02	10/1/2014	10/1/2014	\$450,000,000	\$450,000,000	n/a
\$15,000,000	TD BANK, NA 0.31 1/15 (2)	0.31	10/1/2014	1/5/2015	\$15,000,000	\$15,005,850	n/a
\$100,000,000	TD BANK, NA 0.25 6/15 (2)	0.25	10/1/2014	6/19/2015	\$100,000,000	\$99,902,000	n/a
\$50,000,000	TD BANK, NA 0.35 9/15 (2)	0.35	10/1/2014	9/15/2015	\$50,000,000	\$50,000,000	n/a
\$100,000,000	TD BANK, NA 0.33 9/15 (2)	0.33	10/1/2014	9/21/2015	\$100,000,000	\$100,000,000	n/a
\$30,000,000	TD BANK, NA 0.33 9/15 (2)	0.33	10/1/2014	9/25/2015	\$30,000,000	\$30,000,000	n/a
\$65,000,000	TD BANK, NA 0.40 12/15 (2)	0.40	10/1/2014	12/18/2015	\$65,000,000	\$65,000,000	n/a
\$30,000,000	TD BANK, NA 0.40 12/15 (2)	0.40	10/1/2014	12/21/2015	\$30,000,000	\$30,000,000	n/a
\$100,000,000	WEBSTER BANK 0.25 11/14 (8)	0.25	10/1/2014	11/3/2014	\$100,000,000	\$100,000,000	n/a
\$1,890,000,000					\$1,890,000,000	\$1,889,907,850	

BANK COMMERCIAL PAPER (7.22%)							
\$125,000,000	US BANK NA 0.13 10/14	0.13	10/1/2014	10/15/2014	\$125,000,000	\$125,001,250	n/a
\$200,000,000	US BANK NA 0.13 10/14	0.13	10/1/2014	10/8/2014	\$200,000,000	\$200,002,000	n/a
325,000,000.00					325,000,000.00	325,003,250.00	

GOVERNMENT MONEY MARKET FUNDS (10.24%)							
\$226,547,177	MORGAN STANLEY GOVT FUND 0.04 10/14	0.04	10/1/2014	10/1/2014	\$226,547,177	\$226,547,177	n/a
\$234,536,092	WESTERN ASSET MGMT GOVT FUND 0.04 10/14	0.04	10/1/2014	10/1/2014	\$234,536,092	\$234,536,092	n/a
\$461,083,269					\$461,083,269	\$461,083,269	
\$4,507,518,087					\$4,504,342,031	\$4,504,563,576	

Fund Net Asset Value = \$1.012 per unit (4)

Effective 7-Day Net Yield = 0.14% (5)

Effective 7-Day Gross Yield = 0.18%

WAM(R) = 39 Days (6)

WAM(F) = 89 Days (7)

- (1) Securities rounded to the nearest dollar.
- (2) Issue has a daily put option, and thus is calculated as 1 day for WAL and WAM purposes.
- (3) Issue has a weekly put option, and thus is calculated as 7 day for WAL and WAM purposes.
- (4) Includes designated surplus reserve.
- (5) Includes approximately 4 basis points of expenses and a 10 basis point contribution to the designated surplus reserve each day the size of the reserve is less than one percent of the size of the Short-Term Investment Fund.
- (6) Weighted average maturity to the next reset date.
- (7) Weighted average maturity to final maturity date.
- (8) Peoples United Bank, Santander Bank and Webster Bank deposits are backed by irrevocable standby letter of credit provided by the Federal Home Loan Banks of Boston and Pittsburgh guaranteeing principal amount.