

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND
LIST OF INVESTMENTS AS OF AUGUST 31, 2014 (UNAUDITED)**

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (33.16%)							
\$4,991,571	FANNIE MAE DISCOUNT NOTE 0.00 12/14	0.00	12/1/2014	12/1/2014	\$4,997,851	\$4,999,400	313589R54
\$4,864,511	FANNIE MAE 1.50 9/14	1.50	9/8/2014	9/8/2014	\$4,801,214	\$4,801,133	31398A3G5
\$10,287,830	FANNIE MAE 3.00 9/14	3.00	9/16/2014	9/16/2014	\$10,011,483	\$10,011,340	31398AYY2
\$3,041,700	FANNIE MAE 1.57 9/14	1.57	9/24/2014	9/24/2014	\$3,002,585	\$3,002,733	3136FPLV7
\$2,307,827	FANNIE MAE 1.15 11/14	1.15	11/18/2014	11/18/2014	\$2,289,698	\$2,290,102	31398A6C1
\$1,434,150	FANNIE MAE 2.625 11/14	2.63	11/20/2014	11/20/2014	\$1,407,485	\$1,407,608	31398AZV7
\$12,796,680	FANNIE MAE 2.625 11/14	2.63	11/20/2014	11/20/2014	\$12,558,779	\$12,559,882	31398AZV7
\$4,997,037	FANNIE MAE 2.625 11/14	2.63	11/20/2014	11/20/2014	\$4,917,101	\$4,917,578	31398AZV7
\$10,060,400	FANNIE MAE 0.75 12/14	0.75	12/19/2014	12/19/2014	\$10,016,625	\$10,019,860	3135GOFY4
\$15,030,510	FANNIE MAE 0.375 3/15	0.38	3/16/2015	3/16/2015	\$15,015,063	\$15,016,305	3135G0HG1
\$5,099,226	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$4,994,054	\$4,995,830	31359MA45
\$4,142,108	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$4,075,848	\$4,075,979	31359MA45
\$10,445,810	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$10,300,755	\$10,300,680	31359MA45
\$1,532,726	FANNIE MAE 0.50 5/15	0.50	5/27/2015	5/27/2015	\$1,530,905	\$1,530,956	3135G0KM4
\$10,037,100	FANNIE MAE 0.50 5/15	0.50	5/27/2015	5/27/2015	\$10,026,656	\$10,025,910	3135G0KM4
\$15,056,850	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$15,043,753	\$15,040,395	3135G0LN1
\$2,835,622	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$2,833,196	\$2,832,608	3135G0LN1
\$2,328,213	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$2,326,385	\$2,326,248	3135G0LN1
\$3,661,252	FANNIE MAE 2.375 7/15	2.38	7/28/2015	7/28/2015	\$3,646,864	\$3,646,819	31398AU34
\$15,350,830	FANNIE MAE 2.375 7/15	2.38	7/28/2015	7/28/2015	\$15,296,856	\$15,297,060	31398AU34
\$25,008,917	FANNIE MAE VAR 1/15	0.17	9/20/2014	1/20/2015	\$25,002,485	\$25,007,050	3135G0HB2
\$6,002,546	FANNIE MAE VAR 1/15	0.17	9/20/2014	1/20/2015	\$6,000,709	\$6,001,692	3135G0HB2
\$10,546,497	FANNIE MAE VAR 1/15	0.17	9/20/2014	1/20/2015	\$10,543,253	\$10,544,973	3135G0HB2
\$10,005,260	FANNIE MAE VAR 8/16	0.17	9/26/2014	8/26/2016	\$10,005,091	\$10,006,010	3135G0YQ0
\$5,020,695	FANNIE MAE VAR 8/15	0.45	11/24/2014	8/24/2015	\$5,011,401	\$5,014,180	3136FRT60
\$5,262,123	FED FARM CREDIT 3.00 9/14	3.00	9/22/2014	9/22/2014	\$5,126,315	\$5,126,281	31331GL80
\$6,520,332	FED FARM CREDIT 0.55 10/14	0.55	10/2/2014	10/2/2014	\$6,501,801	\$6,502,347	3133EAKD9
\$1,515,396	FED FARM CREDIT 0.27 11/14	0.27	11/5/2014	11/5/2014	\$1,514,228	\$1,514,533	3133EA6W3
\$2,615,351	FED FARM CREDIT 4.48 11/14	4.48	11/20/2014	11/20/2014	\$2,523,362	\$2,523,658	31331GFA2
\$1,037,900	FED FARM CREDIT 4.55 12/14	4.55	12/15/2014	12/15/2014	\$1,012,397	\$1,012,731	31331SIJQ7
\$1,025,646	FED FARM CREDIT 0.25 12/14	0.25	12/24/2014	12/24/2014	\$1,025,184	\$1,025,424	3133ECAV6
\$4,998,886	FED FARM CREDIT 0.16 2/15	0.16	2/5/2015	2/5/2015	\$4,999,518	\$5,000,725	3133EDEU2
\$2,987,671	FED FARM CREDIT 3.85 2/15	3.85	2/11/2015	2/11/2015	\$2,921,613	\$2,921,796	31331YSV3
\$3,804,198	FED FARM CREDIT 0.28 4/15	0.28	4/9/2015	4/9/2015	\$3,802,338	\$3,803,238	3133ECKX1
\$4,999,900	FED FARM CREDIT 0.13 5/15	0.13	5/1/2015	5/1/2015	\$4,999,931	\$4,998,240	3133EDKV3
\$9,251,778	FED FARM CREDIT 0.50 5/15	0.50	5/1/2015	5/1/2015	\$9,241,471	\$9,241,227	3133EANJ3
\$2,577,959	FED FARM CREDIT 0.50 6/15	0.50	6/23/2015	6/23/2015	\$2,576,011	\$2,576,193	3133EARQ3
\$1,045,647	FED FARM CREDIT 4.55 7/15	4.55	7/20/2015	7/20/2015	\$1,038,477	\$1,038,718	31331SQ97
\$2,198,974	FED FARM CREDIT 0.35 7/15	0.35	7/30/2015	7/30/2015	\$2,198,348	\$2,197,943	3133ECHV9
\$4,949,307	FED FARM CREDIT 0.18 8/15	0.18	8/5/2015	8/5/2015	\$4,949,406	\$4,949,342	3133EDKW1
3,005,765	FED FARM CREDIT 0.40 8/15	0.40	8/26/2015	8/26/2015	\$3,005,293	\$3,005,316	3133ECY65

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$24,997,390	FED FARM CREDIT VAR 1/16	0.21	10/4/2014	1/4/2016	\$24,998,301	\$25,012,000	3133ED6A5
\$24,997,400	FED FARM CREDIT VAR 1/16	0.21	10/4/2014	1/4/2016	\$24,998,297	\$25,012,000	3133ED6A5
\$24,998,625	FED FARM CREDIT VAR 12/15	0.20	9/2/2014	12/2/2015	\$24,999,139	\$25,009,225	3133EDAW2
\$5,502,607	FED FARM CREDIT VAR 5/16	0.18	9/2/2014	5/2/2016	\$5,502,089	\$5,503,790	3133ECNB6
\$1,099,844	FED FARM CREDIT VAR 8/15	0.16	9/3/2014	8/3/2015	\$1,099,906	\$1,100,432	3133ECKN3
\$25,008,612	FED FARM CREDIT VAR 5/15	0.16	9/4/2014	5/4/2015	\$25,003,459	\$25,009,750	3133EANX2
\$24,996,400	FED FARM CREDIT VAR 2/15	0.14	9/6/2014	2/6/2015	\$24,998,912	\$25,004,600	3133ECEV2
\$2,001,478	FED FARM CREDIT VAR 2/15	0.19	9/13/2014	2/13/2015	\$2,000,460	\$2,000,866	3133EAXP8
\$25,005,192	FED FARM CREDIT VAR 9/15	0.16	9/14/2014	9/14/2015	\$25,002,642	\$25,010,200	3133ECHK3
\$15,007,902	FED FARM CREDIT VAR 9/16	0.18	9/14/2014	9/14/2016	\$15,007,715	\$15,008,460	3133EDH21
\$14,995,260	FED FARM CREDIT VAR 9/16	0.19	9/19/2014	9/19/2016	\$14,995,335	\$14,989,020	3133EDNQ1
\$9,995,810	FED FARM CREDIT VAR 9/16	0.19	9/19/2014	9/19/2016	\$9,995,843	\$9,992,680	3133EDNQ1
\$20,014,702	FED FARM CREDIT VAR 6/15	0.17	9/22/2014	6/22/2015	\$20,006,559	\$20,011,740	3133EAVE5
\$2,000,997	FED FARM CREDIT VAR 4/15	0.17	9/23/2014	4/23/2015	\$2,000,389	\$2,001,008	3133EA5D6
\$25,016,764	FED FARM CREDIT VAR 4/15	0.17	9/23/2014	4/23/2015	\$25,006,549	\$25,012,600	3133EA5D6
\$15,007,574	FED FARM CREDIT VAR 4/15	0.17	9/23/2014	4/23/2015	\$15,002,959	\$15,007,560	3133EA5D6
\$24,994,354	FED FARM CREDIT VAR 2/15	0.12	9/25/2014	2/25/2015	\$24,998,156	\$25,004,325	3133ECJU9
\$13,001,087	FED FARM CREDIT VAR 3/15	0.16	9/26/2014	3/26/2015	\$13,000,392	\$13,004,654	3133EA2J6
\$6,501,659	FED FARM CREDIT VAR 4/15	0.17	9/27/2014	4/27/2015	\$6,500,655	\$6,503,289	3133EAJP4
\$10,005,045	FED FARM CREDIT VAR 4/15	0.17	9/27/2014	4/27/2015	\$10,001,991	\$10,005,060	3133EAJP4
\$10,005,908	FED FARM CREDIT VAR 4/15	0.17	9/27/2014	4/27/2015	\$10,002,332	\$10,005,060	3133EAJP4
\$19,985,600	FED FARM CREDIT VAR 3/16	0.14	9/29/2014	3/29/2016	\$19,987,242	\$19,985,380	3133EDMK5
\$20,000,000	FED FARM CREDIT VAR 4/15	0.23	10/1/2014	4/1/2015	\$20,000,000	\$20,011,880	3133ECKJ2
\$10,000,000	FED FARM CREDIT VAR 4/15	0.17	10/1/2014	4/1/2015	\$10,000,000	\$10,002,770	3133ECKK9
\$14,996,955	FED FARM CREDIT VAR 10/15	0.21	10/22/2014	10/22/2015	\$14,998,265	\$15,007,515	3133ED5G3
\$4,505,679	FED FARM CREDIT VAR 7/16	0.25	10/29/2014	7/29/2016	\$4,505,208	\$4,503,137	3133EDEE8
\$24,990,000	FED FARM CREDIT VAR 5/16	0.15	11/5/2014	5/5/2016	\$24,991,524	\$24,981,350	3133EDL42
\$20,000,000	FED FARM CREDIT VAR 5/15	0.20	11/6/2014	5/6/2015	\$20,000,000	\$20,008,800	3133ECNL4
\$25,000,000	FED FARM CREDIT VAR 2/15	0.24	11/19/2014	2/19/2015	\$25,000,000	\$25,014,050	3133ECFR0
\$1,000,640	FED FARM CREDIT VAR 2/16	0.26	11/26/2014	2/26/2016	\$1,000,457	\$1,001,186	3133ECYA6
\$9,500,190	FED HOME LOAN BANK 0.17 9/14	0.17	9/3/2014	9/3/2014	\$9,500,001	\$9,500,019	313383YP0
\$505,887	FED HOME LOAN BANK 1.375 9/14	1.38	9/12/2014	9/12/2014	\$500,178	\$500,179	313370JS8
\$1,011,330	FED HOME LOAN BANK 1.375 9/14	1.38	9/12/2014	9/12/2014	\$1,000,347	\$1,000,357	313370JS8
\$1,011,245	FED HOME LOAN BANK 1.375 9/14	1.38	9/12/2014	9/12/2014	\$1,000,349	\$1,000,357	313370JS8
\$5,983,043	FED HOME LOAN BANK 3.25 9/14	3.25	9/12/2014	9/12/2014	\$5,805,355	\$5,805,081	3133XUMR1
\$1,154,640	FED HOME LOAN BANK 1.40 9/14	1.40	9/29/2014	9/29/2014	\$1,141,043	\$1,141,061	3133712M7
\$10,000,715	FED HOME LOAN BANK 0.18 10/14	0.18	10/1/2014	10/1/2014	\$10,000,065	\$10,000,590	3130A03C2
\$9,995,020	FED HOME LOAN BANK 0.125 10/14	0.13	10/28/2014	10/28/2014	\$9,999,187	\$10,000,070	3130A0B41
\$20,006,200	FED HOME LOAN BANK 0.21 11/14	0.21	11/7/2014	11/7/2014	\$20,001,197	\$20,003,180	3130A03Q1
\$4,212,883	FED HOME LOAN BANK 4.75 11/14	4.75	11/14/2014	11/14/2014	\$4,062,274	\$4,062,276	3133XBMT9
\$1,044,420	FED HOME LOAN BANK 4.50 11/14	4.50	11/14/2014	11/14/2014	\$1,008,766	\$1,008,749	3133X9DC1
\$14,998,790	FED HOME LOAN BANK 0.07 11/14	0.07	11/20/2014	11/20/2014	\$14,999,447	\$14,998,245	3130A23A2
\$12,743,370	FED HOME LOAN BANK 0.125 11/14	0.13	11/25/2014	11/25/2014	\$12,748,439	\$12,750,102	3130A0CS7
\$3,018,750	FED HOME LOAN BANK 0.875 12/14	0.88	12/12/2014	12/12/2014	\$3,005,642	\$3,005,922	313371PC4

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$2,383,034	FED HOME LOAN BANK 2.75 12/14	2.75	12/12/2014	12/12/2014	\$2,336,571	\$2,336,987	3133XVNU1
\$9,994,300	FED HOME LOAN BANK 0.125 1/15	0.13	1/6/2015	1/6/2015	\$9,998,017	\$9,999,760	3130A0KC3
\$10,000,000	FED HOME LOAN BANK 0.20 1/15	0.20	1/9/2015	1/9/2015	\$10,000,000	\$9,999,460	3130A0FL9
\$5,012,165	FED HOME LOAN BANK 0.46 1/15	0.46	1/14/2015	1/14/2015	\$5,006,390	\$5,005,985	313378KN0
\$9,913,559	FED HOME LOAN BANK 0.16 1/15	0.16	1/16/2015	1/16/2015	\$9,914,447	\$9,915,972	3130A0PW4
\$2,891,736	FED HOME LOAN BANK 0.25 1/15	0.25	1/16/2015	1/16/2015	\$2,890,650	\$2,891,627	313381H24
\$3,902,861	FED HOME LOAN BANK 0.25 1/15	0.25	1/16/2015	1/16/2015	\$3,901,098	\$3,902,196	313381H24
\$19,995,960	FED HOME LOAN BANK 0.09 1/15	0.09	1/20/2015	1/20/2015	\$19,997,906	\$19,997,380	3130A1QX9
\$9,999,700	FED HOME LOAN BANK 0.21 1/15	0.21	1/20/2015	1/20/2015	\$9,999,968	\$9,999,830	3130A0J43
\$14,999,550	FED HOME LOAN BANK 0.21 1/15	0.21	1/20/2015	1/20/2015	\$14,999,952	\$14,999,745	3130A0J43
\$9,994,772	FED HOME LOAN BANK 0.125 2/15	0.13	2/3/2015	2/3/2015	\$9,997,780	\$9,999,510	3130A0TW0
\$4,016,280	FED HOME LOAN BANK 0.59 2/15	0.59	2/5/2015	2/5/2015	\$4,006,471	\$4,007,696	313378QU8
\$3,922,136	FED HOME LOAN BANK 7.375 2/15	7.38	2/13/2015	2/13/2015	\$3,757,557	\$3,757,426	3133MB2B2
\$3,420,327	FED HOME LOAN BANK 4.75 2/15	4.75	2/13/2015	2/13/2015	\$3,326,803	\$3,327,257	3133XBDM4
\$10,003,400	FED HOME LOAN BANK 0.21 2/15	0.21	2/18/2015	2/18/2015	\$10,001,505	\$10,003,690	3130A0FX3
\$9,998,310	FED HOME LOAN BANK 0.09 2/15	0.09	2/19/2015	2/19/2015	\$9,998,953	\$9,997,710	3130A1Y85
\$10,007,600	FED HOME LOAN BANK 0.25 2/15	0.25	2/20/2015	2/20/2015	\$10,003,422	\$10,005,560	313381YP4
\$5,073,549	FED HOME LOAN BANK 0.25 2/15	0.25	2/20/2015	2/20/2015	\$5,071,615	\$5,072,819	313381YP4
\$6,057,070	FED HOME LOAN BANK 0.375 3/15	0.38	3/13/2015	3/13/2015	\$6,050,897	\$6,052,846	313376ZQ1
\$7,708,632	FED HOME LOAN BANK 2.75 3/15	2.75	3/13/2015	3/13/2015	\$7,601,939	\$7,604,243	3133XWX95
\$9,994,780	FED HOME LOAN BANK 0.125 3/15	0.13	3/20/2015	3/20/2015	\$9,997,132	\$9,996,580	3130A1DR6
\$24,996,542	FED HOME LOAN BANK 0.125 4/15	0.13	4/21/2015	4/21/2015	\$24,997,708	\$25,000,925	3130A1QG6
\$9,999,830	FED HOME LOAN BANK 0.125 4/15	0.13	4/21/2015	4/21/2015	\$9,999,885	\$10,000,370	3130A1QG6
\$10,000,000	FED HOME LOAN BANK 0.20 4/15	0.20	4/24/2015	4/24/2015	\$10,000,000	\$9,999,090	3130A1HR2
\$10,002,405	FED HOME LOAN BANK 0.21 4/15	0.21	4/29/2015	4/29/2015	\$10,001,454	\$10,002,540	3130A0RA0
\$14,998,230	FED HOME LOAN BANK 0.13 5/15	0.13	5/8/2015	5/8/2015	\$14,998,776	\$14,995,755	3130A1VT2
\$9,997,314	FED HOME LOAN BANK 0.125 6/15	0.13	6/8/2015	6/8/2015	\$9,997,928	\$9,999,310	3130A2CL8
\$9,998,001	FED HOME LOAN BANK 0.17 7/15	0.17	7/22/2015	7/22/2015	\$9,998,226	\$9,999,260	3130A2LJ3
\$5,025,500	FED HOME LOAN BANK 0.67 7/15	0.67	7/30/2015	7/30/2015	\$5,022,047	\$5,020,220	313376VZ5
\$10,000,000	FED HOME LOAN BANK 0.23 8/15	0.23	8/3/2015	8/3/2015	\$10,000,000	\$9,999,570	3130A2L46
\$15,000,000	FED HOME LOAN BANK 0.20 8/15	0.20	8/19/2015	8/19/2015	\$15,000,000	\$14,999,355	3130A2PQ3
\$5,000,000	FED HOME LOAN BANK 0.25 8/15	0.25	8/27/2015	8/27/2015	\$5,000,000	\$5,002,840	3130A2SG2
\$4,998,927	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$4,999,012	\$4,999,005	3130A2S23
\$9,999,197	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$9,999,255	\$9,998,010	3130A2S23
\$15,244,838	FED HOME LOAN BANK 1.75 9/15	1.75	9/11/2015	9/11/2015	\$15,236,027	\$15,228,900	313370JB5
\$25,000,000	FED HOME LOAN BANK VAR 9/15	0.22	9/4/2014	9/4/2015	\$25,000,000	\$25,014,875	313383XK2
\$25,000,000	FED HOME LOAN BANK VAR 10/15	0.22	10/7/2014	10/7/2015	\$25,000,000	\$25,015,250	3130A06X3
\$25,000,000	FED HOME LOAN BANK VAR 7/15	0.21	10/15/2014	7/15/2015	\$25,000,000	\$25,012,975	313383YD7
\$50,000,000	FED HOME LOAN BANK VAR 8/15	0.20	11/19/2014	8/19/2015	\$50,000,000	\$50,020,300	313383VX6
\$20,000,000	FED HOME LOAN BANK VAR 8/15	0.22	11/26/2014	8/26/2015	\$20,000,000	\$20,011,900	313383X30
\$10,285,508	FREDDIE MAC DISCOUNT NOTE 0.00 11/14	0.00	11/24/2014	11/24/2014	\$10,296,098	\$10,293,789	3134A2HF8
\$22,666,631	FREDDIE MAC DISCOUNT NOTE 0.00 11/14	0.00	11/24/2014	11/24/2014	\$22,690,870	\$22,686,312	3134A2HF8
\$7,373,983	FREDDIE MAC 0.50 9/14	0.50	9/19/2014	9/19/2014	\$7,351,127	\$7,351,507	3134G2YJ5
\$1,002,834	FREDDIE MAC 0.50 9/14	0.50	9/19/2014	9/19/2014	\$1,000,141	\$1,000,205	3134G2YJ5

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FEDERAL AGENCY SECURITIES (continued)							
\$10,028,700	FREDDIE MAC 0.50 9/14	0.50	9/19/2014	9/19/2014	\$10,001,661	\$10,002,050	3134G2YJ5
\$20,117,492	FREDDIE MAC 0.75 9/14	0.75	9/22/2014	9/22/2014	\$20,006,392	\$20,007,520	3134G2WG3
\$20,119,580	FREDDIE MAC 0.75 9/14	0.75	9/22/2014	9/22/2014	\$20,006,506	\$20,007,520	3134G2WG3
\$1,296,750	FREDDIE MAC 5.00 10/14	5.00	10/27/2014	10/27/2014	\$1,259,251	\$1,259,334	3128X3F32
\$2,984,016	FREDDIE MAC 5.00 11/14	5.00	11/13/2014	11/13/2014	\$2,871,403	\$2,871,129	3128X3L76
\$2,393,143	FREDDIE MAC 5.00 11/14	5.00	11/13/2014	11/13/2014	\$2,322,148	\$2,321,940	3128X3L76
\$6,461,520	FREDDIE MAC 5.00 11/14	5.00	11/13/2014	11/13/2014	\$6,272,874	\$6,272,266	3128X3L76
\$3,160,152	FREDDIE MAC 0.75 11/14	0.75	11/25/2014	11/25/2014	\$3,145,101	\$3,145,759	3137EACY3
\$5,395,393	FREDDIE MAC 0.75 11/14	0.75	11/25/2014	11/25/2014	\$5,370,152	\$5,371,125	3137EACY3
\$4,774,281	FREDDIE MAC 0.75 11/14	0.75	11/25/2014	11/25/2014	\$4,753,267	\$4,754,192	3137EACY3
\$1,001,764	FREDDIE MAC 0.35 12/14	0.35	12/5/2014	12/5/2014	\$1,000,423	\$1,000,476	3134G3H78
\$5,709,590	FREDDIE MAC 0.35 12/14	0.35	12/5/2014	12/5/2014	\$5,702,410	\$5,702,713	3134G3H78
\$10,049,200	FREDDIE MAC 0.625 12/14	0.63	12/29/2014	12/29/2014	\$10,014,748	\$10,017,040	3137EADA4
\$7,247,809	FREDDIE MAC 2.875 2/15	2.88	2/9/2015	2/9/2015	\$7,140,706	\$7,142,242	3137EACH0
\$10,469,954	FREDDIE MAC 0.50 4/15	0.50	4/17/2015	4/17/2015	\$10,454,276	\$10,454,409	3137EADD8
\$5,644,181	FREDDIE MAC 0.50 4/15	0.50	4/17/2015	4/17/2015	\$5,636,128	\$5,636,543	3137EADD8
\$15,051,720	FREDDIE MAC 0.50 4/15	0.50	4/17/2015	4/17/2015	\$15,034,888	\$15,030,780	3137EADD8
\$1,201,656	FREDDIE MAC 0.30 7/15	0.30	7/8/2015	7/8/2015	\$1,201,303	\$1,201,122	3134G4TH1
\$5,423,947	FREDDIE MAC 4.375 7/15	4.38	7/17/2015	7/17/2015	\$5,388,177	\$5,391,901	3134A4VC5
\$25,004,750	FREDDIE MAC 0.40 9/15	0.40	9/24/2015	9/24/2015	\$25,003,767	\$25,003,025	3134G4AP3

\$1,489,917,722.11

\$1,486,502,063.68

\$1,486,730,239.46

US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (3.11%)							
\$30,000,000	FEDERALLY INSURED CUST 0.16 11/14 (3)	0.16	9/2/2014	11/3/2014	\$30,000,000	\$30,000,000	99CEADJ18
\$35,000,000	FEDERALLY INSURED CUST 0.16 11/14 (3)	0.16	9/2/2014	11/3/2014	\$35,000,000	\$35,000,000	99CEADJ18
\$6,477,042	OVERSEAS PRI INV 0.42 4/15	0.42	4/15/2015	4/15/2015	\$6,477,042	\$6,486,045	690353ZG5
\$14,795,000	OVERSEAS PRI INV 0.39 5/15	0.39	5/2/2015	5/2/2015	\$14,795,000	\$14,785,516	690353ZK6
\$11,250,000	OVERSEAS PRI INV 0.43 7/16	0.43	7/12/2015	7/12/2015	\$11,250,000	\$11,251,316	690353ZX8
\$12,225,709	PRIVATE EXPT F 3.05 10/14	3.05	10/15/2014	10/15/2014	\$11,946,261	\$11,946,870	742651DH2
\$4,880,610	PRIVATE EXPT FD 4.55 5/15	4.55	11/15/2014	5/15/2015	\$4,826,444	\$4,825,026	742651DA7
\$24,995,705	US TREASURY VAR 1/16	0.08	10/31/2014	1/31/2016	\$24,996,412	\$25,002,500	912828WK2
\$139,624,066					\$139,291,159	\$139,297,273	

REPURCHASE AGREEMENTS (5.58%)							
\$250,000,000	ML REPO 0.04 09/14	0.04	9/2/2014	9/2/2014	\$250,000,000	\$250,000,000	n/a
\$250,000,000					\$250,000,000	\$250,000,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
DEPOSIT INSTRUMENTS (41.38%)							
\$200,000,000	BB&T COMPANY 0.28 11/14 (2)	0.28	9/2/2014	11/3/2014	\$200,000,000	\$200,000,000	n/a
\$100,000,000	BB&T COMPANY 0.28 11/14 (2)	0.28	9/2/2014	11/3/2014	\$100,000,000	\$100,000,000	n/a
\$390,000,000	JP MORGAN CHASE BANK 0.25 11/14 (2)	0.25	9/2/2014	11/3/2014	\$390,000,000	\$390,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK 0.25 11/14 (2) (8)	0.25	9/2/2014	11/3/2014	\$50,000,000	\$50,000,000	n/a
\$100,000,000	PEOPLES UNITED BANK 0.25 11/14 (2) (8)	0.25	9/2/2014	11/3/2014	\$100,000,000	\$100,000,000	n/a
\$200,000,000	SANTANDER BANK NA 0.25 11/14 (2) (8)	0.29	9/2/2014	11/6/2014	\$200,000,000	\$200,000,000	n/a
\$325,000,000	SVENSKA HANDELSBANKEN 0.05 9/14	0.05	9/2/2014	9/2/2014	\$325,000,000	\$325,000,000	n/a
\$15,000,000	TD BANK, NA 0.31 1/15 (2)	0.31	9/2/2014	1/5/2015	\$15,000,000	\$15,005,850	n/a
\$100,000,000	TD BANK, NA 0.25 6/15 (2)	0.25	9/2/2014	6/19/2015	\$100,000,000	\$99,902,000	n/a
\$50,000,000	TD BANK, NA 0.35 9/15 (2)	0.35	9/2/2014	9/15/2015	\$50,000,000	\$50,000,000	n/a
\$100,000,000	TD BANK, NA 0.33 9/15 (2)	0.33	9/2/2014	9/21/2015	\$100,000,000	\$100,000,000	n/a
\$30,000,000	TD BANK, NA 0.33 9/15 (2)	0.33	9/2/2014	9/25/2015	\$30,000,000	\$30,000,000	n/a
\$65,000,000	TD BANK, NA 0.40 12/15 (2)	0.40	9/2/2014	12/18/2015	\$65,000,000	\$65,000,000	n/a
\$30,000,000	TD BANK, NA 0.40 12/15 (2)	0.40	9/2/2014	12/21/2015	\$30,000,000	\$30,000,000	n/a
\$100,000,000	WEBSTER BANK 0.25 11/14 (8)	0.25	8/1/2014	11/3/2014	\$100,000,000	\$100,000,000	n/a
\$1,855,000,000					\$1,855,000,000	\$1,854,907,850	

BANK COMMERCIAL PAPER (7.25%)							
\$200,000,000	US BANK NA 0.13 9/14 (2)	0.13	9/2/2014	9/8/2014	\$200,000,000	\$200,000,000	n/a
\$125,000,000	US BANK NA 0.13 9/14 (2)	0.13	9/2/2014	9/15/2014	\$125,000,000	\$125,000,000	n/a
325,000,000.00					325,000,000.00	325,000,000.00	

GOVERNMENT MONEY MARKET FUNDS (9.53%)							
\$212,472,380	MORGAN STANLEY GOVERNMENT 0.04 9/14	0.04	9/2/2014	9/2/2014	\$212,472,380	\$212,472,380	n/a
\$215,000,000	WESTERN ASSET MGMT 0.04 9/14	0.04	9/2/2014	9/2/2014	\$215,000,000	\$215,000,000	n/a
\$427,472,380					\$427,472,380	\$427,472,380	
\$4,487,014,168					\$4,483,265,603	\$4,483,407,742	

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

Effective 7-Day Net Yield = 0.15% (5)

Effective 7-Day Gross Yield = 0.19%

WAM(R) = 38 Days (6)

WAM(F) = 99 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) 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.