

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (38.27%)							
\$5,996,575	FANNIE DISCOUNT NOTE 0.00 2/14	0.00	2/24/2014	2/24/2014	\$5,999,425	\$5,999,928	313589TM5
\$4,263,063	FANNIE DISCOUNT NOTE 0.00 7/14	0.00	7/5/2014	7/5/2014	\$4,266,520	\$4,266,657	313586QR3
\$4,990,587	FANNIE DISCOUNT NOTE 0.00 7/14	0.00	7/5/2014	7/5/2014	\$4,995,278	\$4,996,085	313586QR3
\$4,991,571	FNMA DISCOUNT NOTE 0.00 12/14	0.00	12/1/2014	12/1/2014	\$4,992,846	\$4,995,825	313589R54
\$10,060,400	FANNIE MAE 0.75 12/14	0.75	12/19/2014	12/19/2014	\$10,048,961	\$10,052,100	3135G0FY4
\$1,434,150	FANNIE MAE 2.625 11/14	2.63	11/20/2014	11/20/2014	\$1,427,320	\$1,428,091	31398AZV7
\$12,796,680	FANNIE MAE 2.625 11/14	2.63	11/20/2014	11/20/2014	\$12,735,744	\$12,742,652	31398AZV7
\$4,997,037	FANNIE MAE 2.625 11/14	2.63	11/20/2014	11/20/2014	\$4,986,270	\$4,989,138	31398AZV7
\$2,307,827	FANNIE MAE 1.15 11/14	1.15	11/18/2014	11/18/2014	\$2,302,467	\$2,303,150	31398A6C1
\$3,041,700	FANNIE MAE 1.57 9/14	1.57	9/24/2014	9/24/2014	\$3,026,414	\$3,027,747	3136FPLV7
\$10,287,830	FANNIE MAE 3.00 9/14	3.00	9/16/2014	9/16/2014	\$10,173,770	\$10,181,740	31398AYY2
\$4,864,511	FANNIE MAE 1.50 9/14	1.50	9/8/2014	9/8/2014	\$4,837,978	\$4,839,466	31398A3G5
\$4,896,282	FANNIE MAE 0.875 8/14	0.88	8/28/2014	8/28/2014	\$4,882,176	\$4,883,921	3135G0BY8
\$10,066,900	FANNIE MAE 0.875 8/14	0.88	8/28/2014	8/28/2014	\$10,038,978	\$10,043,020	3135G0BY8
\$2,008,740	FANNIE MAE 1.00 5/14	1.00	5/16/2014	5/16/2014	\$2,004,809	\$2,005,722	31398A6A5
\$10,163,159	FANNIE MAE 2.50 5/14	2.50	5/15/2014	5/15/2014	\$10,065,646	\$10,068,540	31398AXJ6
\$15,245,304	FANNIE MAE 2.50 5/14	2.50	5/15/2014	5/15/2014	\$15,098,696	\$15,102,810	31398AXJ6
\$10,244,378	FANNIE MAE 4.125 4/14	4.13	4/15/2014	4/15/2014	\$10,078,936	\$10,080,870	31359MUT8
\$19,071,052	FANNIE MAE 4.125 4/14	4.13	4/15/2014	4/15/2014	\$18,762,309	\$18,765,540	31359MUT8
\$20,271,842	FANNIE MAE 2.75 3/14	2.75	3/13/2014	3/13/2014	\$20,056,340	\$20,059,300	31398AVZ2
\$4,839,631	FANNIE MAE 2.75 3/14	2.75	3/13/2014	3/13/2014	\$4,788,395	\$4,789,158	31398AVZ2
\$20,274,763	FANNIE MAE 2.75 3/14	2.75	3/13/2014	3/13/2014	\$20,056,946	\$20,059,300	31398AVZ2
\$10,051,701	FANNIE MAE 1.25 2/14	1.25	2/27/2014	2/27/2014	\$10,007,510	\$10,007,800	3135G0AP8
\$3,916,399	FANNIE MAE 1.25 2/14	1.25	2/27/2014	2/27/2014	\$3,898,963	\$3,899,039	3135G0AP8
\$5,026,102	FANNIE MAE 1.25 2/14	1.25	2/27/2014	2/27/2014	\$5,003,791	\$5,003,900	3135G0AP8
\$15,163,167	FANNIE MAE 2.75 2/14	2.75	2/5/2014	2/5/2014	\$15,004,157	\$15,002,220	31398AVD1
\$10,109,431	FANNIE MAE 2.75 2/14	2.75	2/5/2014	2/5/2014	\$10,002,788	\$10,001,480	31398AVD1
\$1,092,807	FANNIE MAE 2.75 2/14	2.75	2/5/2014	2/5/2014	\$1,081,301	\$1,081,160	31398AVD1
\$10,109,368	FANNIE MAE 2.75 2/14	2.75	2/5/2014	2/5/2014	\$10,002,786	\$10,001,480	31398AVD1
\$24,995,955	FANNIE MAE VAR 6/14	0.14	2/20/2014	6/20/2014	\$24,998,074	\$25,004,925	3135G0MH3
\$25,008,917	FANNIE MAE VAR 1/15	0.17	2/20/2014	1/20/2015	\$25,006,221	\$25,015,775	3135G0HB2
\$6,002,546	FANNIE MAE VAR 1/15	0.17	2/20/2014	1/20/2015	\$6,001,776	\$6,003,786	3135G0HB2
\$10,546,497	FANNIE MAE VAR 1/15	0.17	2/20/2014	1/20/2015	\$10,545,137	\$10,548,652	3135G0HB2
\$5,020,695	FANNIE MAE VAR 8/15	0.45	2/24/2014	8/24/2015	\$5,018,172	\$5,019,185	3136FRT60
\$2,987,671	FED FARM CREDIT 3.85 2/15	3.85	2/11/2015	2/11/2015	\$2,982,238	\$2,983,080	31331YSV3
\$10,130,000	FED FARM CREDIT 0.21 12/14	0.21	12/24/2014	12/24/2014	\$10,130,000	\$10,130,071	3133ECSR6
\$1,025,646	FED FARM CREDIT 0.25 12/14	0.25	12/24/2014	12/24/2014	\$1,025,526	\$1,025,913	3133ECAV6
\$1,037,900	FED FARM CREDIT 4.55 12/14	4.55	12/15/2014	12/15/2014	\$1,037,428	\$1,038,093	31331SJQ7
\$2,615,351	FED FARM CREDIT 4.48 11/14	4.48	11/20/2014	11/20/2014	\$2,585,272	\$2,586,288	31331GFA2
\$1,515,396	FED FARM CREDIT 0.27 11/14	0.27	11/5/2014	11/5/2014	\$1,514,974	\$1,515,470	3133EA6W3
6,520,332	FED FARM CREDIT 0.55 10/14	0.55	10/2/2014	10/2/2014	\$6,514,116	\$6,518,103	3133EAKD9

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$2,639,807	FED FARM CREDIT 0.18 8/14	0.18	8/25/2014	8/25/2014	\$2,639,889	\$2,640,887	3133ECVH4
\$6,999,862	FED FARM CREDIT 0.18 8/14	0.18	8/6/2014	8/6/2014	\$6,999,925	\$7,000,042	3133ECNQ3
\$5,434,115	FED FARM CREDIT 0.30 7/14	0.30	7/18/2014	7/18/2014	\$5,432,148	\$5,434,958	3133EAYL6
\$7,006,769	FED FARM CREDIT 0.32 5/14	0.32	5/16/2014	5/16/2014	\$7,002,739	\$7,004,802	3133EAQP6
\$18,419,744	FED FARM CREDIT 0.32 5/14	0.32	5/16/2014	5/16/2014	\$18,407,990	\$18,412,622	3133EAQP6
\$3,002,250	FED FARM CREDIT 0.32 5/14	0.32	5/16/2014	5/16/2014	\$3,001,099	\$3,002,058	3133EAQP6
\$4,955,771	FED FARM CREDIT 1.125 2/14	1.13	2/27/2014	2/27/2014	\$4,936,308	\$4,936,433	31331KAH3
\$904,221	FED FARM CREDIT 1.125 2/14	1.13	2/27/2014	2/27/2014	\$900,613	\$900,626	31331KAH3
\$1,000,640	FED FARM CREDIT VAR 2/16	0.26	2/26/2014	2/26/2016	\$1,000,636	\$1,000,692	3133ECYA6
\$24,997,390	FED FARM CREDIT VAR 1/16	0.21	4/4/2014	1/4/2016	\$24,997,566	\$24,996,675	3133ED6A5
\$24,997,400	FED FARM CREDIT VAR 1/16	0.21	4/4/2014	1/4/2016	\$24,997,560	\$24,996,675	3133ED6A5
\$25,005,192	FED FARM CREDIT VAR 9/15	0.16	2/14/2014	9/14/2015	\$25,004,123	\$25,006,400	3133ECHK3
\$1,099,844	FED FARM CREDIT VAR 8/15	0.17	2/3/2014	8/3/2015	\$1,099,846	\$1,100,327	3133ECKN3
\$20,014,702	FED FARM CREDIT VAR 6/15	0.18	2/22/2014	6/22/2015	\$20,011,289	\$20,013,660	3133EAVE5
\$20,000,000	FED FARM CREDIT VAR 5/15	0.20	2/6/2014	5/6/2015	\$20,000,000	\$20,006,020	3133ECNL4
\$25,008,612	FED FARM CREDIT VAR 5/15	0.17	2/4/2014	5/4/2015	\$25,006,452	\$25,012,400	3133EANX2
\$6,501,659	FED FARM CREDIT VAR 4/15	0.17	2/27/2014	4/27/2015	\$6,501,238	\$6,504,407	3133EAJP4
\$10,005,045	FED FARM CREDIT VAR 4/15	0.17	2/27/2014	4/27/2015	\$10,003,765	\$10,006,780	3133EAJP4
\$10,005,908	FED FARM CREDIT VAR 4/15	0.17	2/27/2014	4/27/2015	\$10,004,409	\$10,006,780	3133EAJP4
\$2,000,997	FED FARM CREDIT VAR 4/15	0.18	2/23/2014	4/23/2015	\$2,000,742	\$2,001,428	3133EA5D6
\$25,016,764	FED FARM CREDIT VAR 4/15	0.18	2/23/2014	4/23/2015	\$25,012,482	\$25,017,850	3133EA5D6
\$15,007,574	FED FARM CREDIT VAR 4/15	0.18	2/23/2014	4/23/2015	\$15,005,639	\$15,010,710	3133EA5D6
\$20,000,000	FED FARM CREDIT VAR 4/15	0.23	4/1/2014	4/1/2015	\$20,000,000	\$20,014,700	3133ECKJ2
\$10,000,000	FED FARM CREDIT VAR 4/15	0.20	4/1/2014	4/1/2015	\$10,000,000	\$10,003,700	3133ECKK9
\$13,001,087	FED FARM CREDIT VAR 3/15	0.16	2/26/2014	3/26/2015	\$13,000,796	\$13,006,500	3133EA2J6
\$24,994,354	FED FARM CREDIT VAR 2/15	0.13	2/25/2014	2/25/2015	\$24,995,948	\$25,004,775	3133ECJU9
\$25,000,000	FED FARM CREDIT VAR 2/15	0.24	2/19/2014	2/19/2015	\$25,000,000	\$25,022,025	3133ECFR0
\$2,001,478	FED FARM CREDIT VAR 2/15	0.19	2/13/2014	2/13/2015	\$2,001,051	\$2,001,632	3133EAXP8
\$24,996,400	FED FARM CREDIT VAR 2/15	0.15	2/6/2014	2/6/2015	\$24,997,453	\$25,007,300	3133ECEV2
\$49,991,046	FED FARM CREDIT VAR 7/14	0.27	4/21/2014	7/21/2014	\$49,995,287	\$50,037,450	3133EAM47
\$49,996,219	FED FARM CREDIT VAR 6/14	0.29	3/4/2014	6/4/2014	\$49,998,315	\$50,031,850	3133EASN9
\$24,993,642	FED FARM CREDIT VAR 5/14	0.25	2/21/2014	5/21/2014	\$24,997,355	\$25,011,475	3133EAQZ4
\$24,993,642	FED FARM CREDIT VAR 5/14	0.25	2/21/2014	5/21/2014	\$24,997,355	\$25,011,475	3133EAQZ4
\$49,999,937	FED FARM CREDIT VAR 2/14	0.25	2/10/2014	2/10/2014	\$49,999,996	\$50,001,250	3133EAPV4
\$10,003,400	FED HOME LN BANK 0.21 2/15	0.21	2/18/2015	2/18/2015	\$10,003,382	\$10,003,790	3130A0FX3
\$3,922,136	FED HOME LN BANK 7.375 2/15	7.38	2/13/2015	2/13/2015	\$3,908,600	\$3,909,203	3133MB2B2
\$3,420,327	FED HOME LN BANK 4.75 2/15	4.75	2/13/2015	2/13/2015	\$3,412,634	\$3,413,262	3133XBDM4
\$4,016,280	FED HOME LN BANK 0.59 2/15	0.59	2/5/2015	2/5/2015	\$4,015,208	\$4,017,128	313378QU8
\$9,994,772	FED HOME LN BANK 0.125 2/15	0.13	2/3/2015	2/3/2015	\$9,994,772	\$9,996,310	3130A0TW0
\$9,999,700	FED HOME LN BANK 0.21 1/15	0.21	1/20/2015	1/20/2015	\$9,999,736	\$10,004,180	3130A0J43
\$14,999,550	FED HOME LN BANK 0.21 1/15	0.21	1/20/2015	1/20/2015	\$14,999,603	\$15,006,270	3130A0J43
\$9,913,559	FED HOME LN BANK 0.16 1/15	0.16	1/16/2015	1/16/2015	\$9,913,592	\$9,915,476	3130A0PW4
\$2,891,736	FED HOME LN BANK 0.25 1/15	0.25	1/16/2015	1/16/2015	\$2,891,656	\$2,893,439	313381H24
\$3,902,861	FED HOME LN BANK 0.25 1/15	0.25	1/16/2015	1/16/2015	\$3,902,797	\$3,904,641	313381H24

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$9,994,300	FED HOME LN BANK 0.125 1/15	0.13	1/6/2015	1/6/2015	\$9,994,706	\$9,997,530	3130A0KC3
\$3,018,750	FED HOME LN BANK 0.875 12/14	0.88	12/12/2014	12/12/2014	\$3,017,367	\$3,018,906	313371PC4
\$2,383,034	FED HOME LN BANK 2.75 12/14	2.75	12/12/2014	12/12/2014	\$2,371,012	\$2,371,720	3133XVNU1
\$12,743,370	FED HOME LN BANK 0.125 11/14	0.13	11/25/2014	11/25/2014	\$12,744,545	\$12,747,629	3130A0CS7
\$4,212,883	FED HOME LN BANK 4.75 11/14	4.75	11/14/2014	11/14/2014	\$4,169,060	\$4,169,558	3133XBMT9
\$1,044,420	FED HOME LN BANK 4.50 11/14	4.50	11/14/2014	11/14/2014	\$1,033,878	\$1,034,126	3133X9DC1
\$20,006,200	FED HOME LN BANK 0.21 11/14	0.21	11/7/2014	11/7/2014	\$20,004,985	\$20,010,340	3130A03Q1
\$9,995,020	FED HOME LN BANK 0.125 10/14	0.13	10/28/2014	10/28/2014	\$9,996,162	\$10,001,200	3130A0B41
\$10,000,715	FED HOME LN BANK 0.18 10/14	0.18	10/1/2014	10/1/2014	\$10,000,528	\$10,003,310	3130A03C2
\$1,154,640	FED HOME LN BANK 1.40 9/14	1.40	9/29/2014	9/29/2014	\$1,148,940	\$1,149,489	3133712M7
\$5,262,123	FED HOME LN BANK 3.00 9/14	3.00	9/22/2014	9/22/2014	\$5,210,254	\$5,211,798	31331GL80
\$505,887	FED HOME LN BANK 1.375 9/14	1.38	9/12/2014	9/12/2014	\$503,606	\$503,804	313370JS8
\$1,011,330	FED HOME LN BANK 1.375 9/14	1.38	9/12/2014	9/12/2014	\$1,007,038	\$1,007,607	313370JS8
\$1,011,245	FED HOME LN BANK 1.375 9/14	1.38	9/12/2014	9/12/2014	\$1,007,084	\$1,007,607	313370JS8
\$5,983,043	FED HOME LN BANK 3.25 9/14	3.25	9/12/2014	9/12/2014	\$5,908,560	\$5,910,229	3133XUMR1
\$9,500,190	FED HOME LN BANK 0.17 9/14	0.17	9/3/2014	9/3/2014	\$9,500,145	\$9,502,736	313383YP0
\$10,000,000	FED HOME LN BANK 0.20 8/14	0.20	8/29/2014	8/29/2014	\$10,000,000	\$10,000,400	313383UB5
\$5,000,000	FED HOME LN BANK 0.20 8/14	0.20	8/29/2014	8/29/2014	\$5,000,000	\$5,000,200	313383UB5
\$10,000,745	FED HOME LN BANK 0.20 8/14	0.20	8/29/2014	8/29/2014	\$10,000,430	\$10,000,400	313383UB5
\$9,993,924	FED HOME LN BANK 0.125 8/14	0.13	8/22/2014	8/22/2014	\$9,996,543	\$10,000,280	313383X22
\$15,755,180	FED HOME LN BANK 5.50 8/14	5.50	8/13/2014	8/13/2014	\$15,421,242	\$15,432,165	3133XLJP9
\$15,000,418	FED HOME LN BANK 0.18 8/14	0.18	8/5/2014	8/5/2014	\$15,000,229	\$15,004,545	313383TK7
\$7,901,240	FED HOME LN BANK 0.18 8/14	0.18	8/5/2014	8/5/2014	\$7,900,922	\$7,902,394	313383TK7
\$5,801,508	FED HOME LN BANK 0.19 7/14	0.19	7/25/2014	7/25/2014	\$5,801,084	\$5,802,216	313383Q79
\$14,998,293	FED HOME LN BANK 0.19 7/14	0.19	7/25/2014	7/25/2014	\$14,999,092	\$15,005,730	313383QF1
\$9,998,860	FED HOME LN BANK 0.18 7/14	0.18	7/18/2014	7/18/2014	\$9,999,405	\$10,003,630	313383RW3
\$2,498,914	FED HOME LN BANK 0.125 7/14	0.13	7/11/2014	7/11/2014	\$2,499,445	\$2,500,368	313383QB0
\$10,019,756	FED HOME LN BANK 0.40 7/14	0.40	7/2/2014	7/2/2014	\$10,009,813	\$10,013,240	313379SK6
\$4,999,265	FED HOME LN BANK 0.19 6/14	0.19	6/26/2014	6/26/2014	\$4,999,642	\$5,002,185	313383NV9
\$9,995,471	FED HOME LN BANK 0.125 6/14	0.13	6/18/2014	6/18/2014	\$9,997,861	\$10,001,690	313383LH2
\$9,997,051	FED HOME LN BANK 0.125 3/14	0.13	3/27/2014	3/27/2014	\$9,999,231	\$10,000,670	313382M42
\$10,116,351	FED HOME LN BANK 2.375 3/14	2.38	3/14/2014	3/14/2014	\$10,024,590	\$10,026,130	3133XWKV0
\$3,510,912	FED HOME LN BANK 0.25 2/14	0.25	2/14/2014	2/14/2014	\$3,510,071	\$3,510,183	313380EE3
\$12,005,794	FED HOME LN BANK 0.30 2/14	0.30	2/13/2014	2/13/2014	\$12,000,421	\$12,000,732	3133783D1
\$1,750,845	FED HOME LN BANK 0.30 2/14	0.30	2/13/2014	2/13/2014	\$1,750,061	\$1,750,107	3133783D1
\$2,000,797	FED HOME LN BANK 0.30 2/14	0.30	2/13/2014	2/13/2014	\$2,000,114	\$2,000,122	3133783D1
\$10,000,000	FED HOME LN BANK 0.21 2/15	0.21	2/27/2015	2/27/2015	\$10,000,000	\$9,999,820	3130A0UG3
\$25,000,000	FED HOME LN BANK VAR 7/15	0.21	4/15/2014	7/15/2015	\$25,000,000	\$25,005,375	313383YD7
\$50,000,000	FED HOME LN BANK VAR 8/15	0.20	2/19/2014	8/19/2015	\$50,000,000	\$49,998,550	313383VX6
\$20,000,000	FED HOME LN BANK VAR 8/15	0.22	2/26/2014	8/26/2015	\$20,000,000	\$20,005,400	313383X30
\$25,000,000	FED HOME LN BANK VAR 9/15	0.22	3/4/2014	9/4/2015	\$25,000,000	\$25,006,450	313383XK2
\$14,986,725	FEDERAL HOME LN DISC NOTE 4/14	0.00	4/11/2014	4/11/2014	\$14,994,825	\$14,998,890	313385VK9
\$10,000,000	FEDERAL HOME LN BANK 0.20 1/15	0.20	1/9/2015	1/9/2015	\$10,000,000	\$10,003,640	3130A0FL9
\$10,000,000	FEDERAL HOME LN BANK 0.25 10/14	0.25	10/30/2014	10/30/2014	\$10,000,000	\$10,002,830	3130A0A91

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$20,000,500	FEDERAL HOME LN BANK 0.22 9/14	0.22	9/24/2014	9/24/2014	\$20,000,111	\$20,001,800	313383YC9
\$5,175,466	FEDERAL HOME LN BANK 1.375 5/14	1.38	5/28/2014	5/28/2014	\$5,149,606	\$5,151,213	313373JR4
\$1,412,408	FEDERAL HOME LN BANK 1.375 5/14	1.38	5/28/2014	5/28/2014	\$1,405,351	\$1,405,789	313373JR4
\$19,994,258	FEDERAL HOME LN BANK 0.125 4/14	0.13	4/11/2014	4/11/2014	\$19,998,215	\$20,001,700	313382RL9
\$25,000,000	FEDERAL HOME LN BANK VAR 10/15	0.22	4/7/2014	10/7/2015	\$25,000,000	\$25,005,325	3130A06X3
\$24,995,395	FEDERAL HOME LN BANK VAR 2/14	0.07	2/14/2014	2/14/2014	\$24,999,639	\$25,000,500	3133784J7
\$5,405,016	FHLMC 0.375 2/14	0.38	2/27/2014	2/27/2014	\$5,400,729	\$5,401,064	3134G3LA6
\$1,001,212	FHLMC 0.375 2/14	0.38	2/27/2014	2/27/2014	\$1,000,186	\$1,000,197	3134G3LA6
\$24,998,625	FFCB VAR 12/15	0.20	12/2/2015	12/2/2015	\$24,998,740	\$24,993,900	3133EDAW2
\$14,996,955	FFCB VAR 10/15	0.21	4/22/2014	10/22/2015	\$14,997,380	\$15,000,285	3133ED5G3
\$14,988,000	FREDDIE DISCOUNT NOTE 0.00 4/14	0.00	4/8/2014	4/8/2014	\$14,995,600	\$14,998,935	313397VG3
\$10,285,508	FREDDIE DISCOUNT NOTE 0.00 11/14	0.00	11/24/2014	11/24/2014	\$10,286,251	\$10,241,033	3134A2HF8
\$22,666,631	FREDDIE DISCOUNT NOTE 0.00 11/14	0.00	11/24/2014	11/24/2014	\$22,667,826	\$22,570,043	3134A2HF8
\$10,049,200	FREDDIE MAC 0.625 12/14	0.63	12/29/2014	12/29/2014	\$10,041,021	\$10,042,970	3137EADA4
\$1,001,764	FREDDIE MAC 0.35 12/14	0.35	12/5/2014	12/5/2014	\$1,001,368	\$1,001,676	3134G3H78
\$5,709,590	FREDDIE MAC 0.35 12/14	0.35	12/5/2014	12/5/2014	\$5,707,788	\$5,709,553	3134G3H78
\$3,160,152	FREDDIE MAC 0.75 11/14	0.75	11/25/2014	11/25/2014	\$3,155,328	\$3,156,834	3137EACY3
\$5,395,393	FREDDIE MAC 0.75 11/14	0.75	11/25/2014	11/25/2014	\$5,387,989	\$5,390,035	3137EACY3
\$4,774,281	FREDDIE MAC 0.75 11/14	0.75	11/25/2014	11/25/2014	\$4,768,899	\$4,770,930	3137EACY3
\$2,984,016	FREDDIE MAC 5.00 11/14	5.00	11/13/2014	11/13/2014	\$2,950,983	\$2,951,310	3128X3L76
\$2,393,143	FREDDIE MAC 5.00 11/14	5.00	11/13/2014	11/13/2014	\$2,386,468	\$2,386,784	3128X3L76
\$6,461,520	FREDDIE MAC 5.00 11/14	5.00	11/13/2014	11/13/2014	\$6,446,756	\$6,447,429	3128X3L76
\$1,296,750	FREDDIE MAC 5.00 10/14	5.00	10/27/2014	10/27/2014	\$1,294,272	\$1,294,524	3128X3F32
\$20,117,492	FREDDIE MAC 0.75 9/14	0.75	9/22/2014	9/22/2014	\$20,070,921	\$20,079,220	3134G2WG3
\$20,119,580	FREDDIE MAC 0.75 9/14	0.75	9/22/2014	9/22/2014	\$20,072,182	\$20,079,220	3134G2WG3
\$7,373,983	FREDDIE MAC 0.50 9/14	0.50	9/19/2014	9/19/2014	\$7,364,402	\$7,367,250	3134G2YJ5
\$1,002,834	FREDDIE MAC 0.50 9/14	0.50	9/19/2014	9/19/2014	\$1,001,806	\$1,002,347	3134G2YJ5
\$10,028,700	FREDDIE MAC 0.50 9/14	0.50	9/19/2014	9/19/2014	\$10,021,225	\$10,023,470	3134G2YJ5
\$2,724,673	FREDDIE MAC 0.375 8/14	0.38	8/28/2014	8/28/2014	\$2,723,218	\$2,723,952	3134G3YW4
\$3,698,365	FREDDIE MAC 1.00 8/14	1.00	8/27/2014	8/27/2014	\$3,685,885	\$3,688,328	3137EACV9
\$8,820,088	FREDDIE MAC 1.00 8/14	1.00	8/27/2014	8/27/2014	\$8,790,639	\$8,796,095	3137EACV9
\$8,768,249	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$8,738,668	\$8,740,916	3134G2UA8
\$9,531,237	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$9,499,421	\$9,501,476	3134G2UA8
\$10,077,300	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$10,044,298	\$10,047,030	3134G2UA8
\$5,034,100	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$5,023,041	\$5,023,515	3134G2UA8
\$30,023,549	FREDDIE MAC 0.25 8/14	0.25	8/14/2014	8/14/2014	\$30,013,165	\$30,020,670	3134G3Q52
\$4,773,650	FREDDIE MAC 1.00 7/14	1.00	7/30/2014	7/30/2014	\$4,770,063	\$4,771,090	3137EACU1
\$3,165,999	FREDDIE MAC 5.00 7/14	5.00	7/15/2014	7/15/2014	\$3,105,186	\$3,107,044	3134A4UU6
\$5,006,801	FREDDIE MAC 0.375 4/14	0.38	4/28/2014	4/28/2014	\$5,002,447	\$5,003,480	3134G3SB7
\$5,006,788	FREDDIE MAC 0.375 4/14	0.38	4/28/2014	4/28/2014	\$5,002,442	\$5,003,480	3134G3SB7
\$1,561,944	FREDDIE MAC 2.50 4/14	2.50	4/23/2014	4/23/2014	\$1,546,942	\$1,547,377	3137EACB3
\$20,295,599	FREDDIE MAC 2.50 4/14	2.50	4/23/2014	4/23/2014	\$20,102,323	\$20,108,860	3137EACB3
\$16,121,463	FREDDIE MAC 4.50 4/14	4.50	4/2/2014	4/2/2014	\$15,836,680	\$15,836,758	3128X23A1

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$10,315,624	FREDDIE MAC 0.30 3/14	0.30	3/21/2014	3/21/2014	\$10,311,343	\$10,313,578	3134G3NS5
\$1,185,734	FREDDIE MAC 1.375 2/14	1.38	2/25/2014	2/25/2014	\$1,179,913	\$1,179,933	3137EACR8
\$10,057,380	FREDDIE MAC 1.375 2/14	1.38	2/25/2014	2/25/2014	\$10,007,780	\$10,007,910	3137EACR8
\$19,610,227	FREDDIE MAC 1.375 2/14	1.38	2/25/2014	2/25/2014	\$19,513,217	\$19,513,423	3137EACR8
\$5,500,397	FREDDIE MAC 2.175 2/14	2.18	2/19/2014	2/19/2014	\$5,455,305	\$5,455,074	3128X9C73
\$1,901,272,987.92					\$1,897,424,359.71	\$1,897,789,490.63	

US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (3.47%)							
\$12,225,709	PRIVATE EXPT FUNDING 3.05 10/14	3.05	4/15/2014	10/15/2014	\$12,145,063	\$12,140,969	742651DH2
\$30,000,000	FEDERALLY INSURED CUST	0.18	2/1/2014	11/3/2014	\$30,000,000	\$30,000,000	99CEADJ18
\$9,999,588	TREASURY BILL DN 2/14	0.00	2/20/2014	2/20/2014	\$9,999,710	\$9,999,960	912796BZ1
\$9,999,433	TREASURY BILL DN 2/14	0.00	2/27/2014	2/27/2014	\$9,999,567	\$9,999,780	912796CA5
\$4,999,742	TREASURY BILL DN 2/14	0.00	2/27/2014	2/27/2014	\$4,999,783	\$4,999,890	912796CA5
\$9,999,089	TREASURY BILL DN 3/14	0.00	3/6/2014	3/6/2014	\$9,999,267	\$9,999,530	912796AW9
\$4,999,419	TREASURY BILL DN 3/14	0.00	3/6/2014	3/6/2014	\$4,999,496	\$4,999,765	912796AW9
\$49,997,875	TREASURY BILL DN 3/14	0.00	3/6/2014	3/6/2014	\$49,997,938	\$49,997,650	912796AW9
\$4,999,313	TREASURY BILL DN 3/14	0.00	3/13/2014	3/13/2014	\$4,999,389	\$4,999,670	912796CC1
\$10,082,951	TREASURY BILL DN 2/14	1.88	2/28/2014	2/28/2014	\$10,012,443	\$10,011,720	912828KF6
\$24,999,313	TREASURY STRIPS 0.00 2/14	0.00	2/15/2014	2/15/2014	\$24,999,493	\$24,999,375	912833DF4
\$172,302,431					\$172,152,147	\$172,148,309	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
REPURCHASE AGREEMENTS (4.15%)							
\$205,982,000	MERRILL LYNCH REPO 0.00 02/01/14	0.00	2/1/2014	2/1/2014	\$205,982,000	\$205,982,000	n/a
\$205,982,000					\$205,982,000	\$205,982,000	

DEPOSIT INSTRUMENTS (37.83%)							
\$200,000,000	BB&T COMPANY 0.25 2/14 (2)	0.25	2/1/2014	11/3/2014	\$200,000,000	\$200,000,000	n/a
\$100,000,000	BB&T COMPANY 0.25 2/14 (2)	0.25	2/1/2014	11/3/2014	\$100,000,000	\$100,000,000	n/a
\$390,000,000	JP MORGAN CHASE BANK 0.25 2/14 (2)	0.25	2/1/2014	11/3/2014	\$390,000,000	\$390,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK 0.25 2/14 (2)	0.25	2/1/2014	11/3/2014	\$50,000,000	\$50,000,000	n/a
\$100,000,000	PEOPLES UNITED BANK 0.25 2/14 (2)	0.25	2/1/2014	11/3/2014	\$100,000,000	\$100,000,000	n/a
\$200,000,000	SANTANDER BANK NA 0.25 2/14 (8)	0.25	2/1/2014	5/6/2014	\$200,000,000	\$200,000,000	n/a
\$20,632,000	SVENSKA HANDELSBANKEN 0.04 2/14 (3)	0.04	2/3/2014	2/3/2014	\$20,632,000	\$20,632,000	n/a
\$200,000,000	SVENSKA HANDELSBANKEN 0.07 2/14 (3)	0.07	2/4/2014	2/4/2014	\$200,000,000	\$200,000,000	n/a
\$125,000,000	SVENSKA HANDELSBANKEN 0.07 2/14 (3)	0.07	2/6/2014	2/6/2014	\$125,000,000	\$125,000,000	n/a
\$50,000,000	TD BANK, NA 0.30 3/14/14 (2)	0.30	2/1/2014	3/14/2014	\$50,000,000	\$50,000,000	n/a
\$135,000,000	TD BANK, NA 0.30 6/20/14 (2)	0.30	2/1/2014	6/20/2014	\$135,000,000	\$135,000,000	n/a
\$130,000,000	TD BANK, NA 0.30 6/20/14 (2)	0.30	2/1/2014	6/20/2014	\$130,000,000	\$130,000,000	n/a
\$60,000,000	TD BANK, NA 0.30 6/25/14 (2)	0.30	2/1/2014	6/25/2014	\$60,000,000	\$60,000,000	n/a
\$15,000,000	TD BANK, NA 0.31 1/5/15 (2)	0.31	2/1/2014	1/5/2015	\$15,000,000	\$15,000,000	n/a
\$100,000,000	WEBSTER BANK, N.A. 0.23 11/14 (8)	0.23	1/2/2014	11/3/2014	\$100,000,000	\$100,000,000	n/a
\$1,875,632,000					\$1,875,632,000	\$1,875,632,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
BANK COMMERCIAL PAPER (6.56%)							
\$125,000,000	US BANK NA 0.13 2/14	0.13	2/1/2014	2/20/2014	\$125,000,000	\$125,000,000	99CEADKX6
\$200,000,000	US BANK NA 0.13 2/14	0.13	2/1/2014	2/7/2014	\$200,000,000	\$200,000,000	99CEADKN8
325,000,000.00					325,000,000.00	325,000,000.00	
GOVERNMENT MONEY MARKET FUND (9.71%)							
\$236,672,225	MORGAN STANLEY GOVT 0.04 2/14	0.04	2/1/2014	11/3/2014	\$236,672,225	\$236,672,225	n/a
\$244,727,080	WESTERN ASSET INSTIT GOV MKT 0.04 2/14	0.04	2/1/2014	11/3/2014	\$244,727,080	\$244,727,080	n/a
\$481,399,305					\$481,399,305	\$481,399,305	
\$4,961,588,724					\$4,957,589,812	\$4,957,951,105	

Fund Net Asset Value = \$1.013 per unit (4)

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

Effective 7-Day Gross Yield = 0.19%

WAM(R) = 43 Days (6)

WAM(F) = 52 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 days for WAL and WAM purposes.
- (4) Includes designated surplus reserve.
- (5) Includes approximately 3 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.