

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (37.81%)							
\$4,263,063	FANNIE MAE DISCOUNT NOTE 0.00 7/14	0.00	7/5/2014	7/5/2014	\$4,269,910	\$4,269,927	313586QR3
\$4,990,587	FANNIE MAE DISCOUNT NOTE 0.00 7/14	0.00	7/5/2014	7/5/2014	\$4,999,877	\$4,999,915	313586QR3
\$4,991,571	FANNIE MAE DISCOUNT NOTE 0.00 12/14	0.00	12/1/2014	12/1/2014	\$4,996,388	\$4,998,515	313589R54
\$4,896,282	FANNIE MAE 0.875 8/14	0.88	8/28/2014	8/28/2014	\$4,868,347	\$4,868,986	3135G0BY8
\$10,066,900	FANNIE MAE 0.875 8/14	0.88	8/28/2014	8/28/2014	\$10,010,869	\$10,012,310	3135G0BY8
\$8,583,138	FANNIE MAE 0.875 8/14	0.88	8/28/2014	8/28/2014	\$8,580,733	\$8,580,550	3135G0BY8
\$4,864,511	FANNIE MAE 1.50 9/14	1.50	9/8/2014	9/8/2014	\$4,811,966	\$4,812,389	31398A3G5
\$10,287,830	FANNIE MAE 3.00 9/14	3.00	9/16/2014	9/16/2014	\$10,058,944	\$10,060,860	31398AYY2
\$3,041,700	FANNIE MAE 1.57 9/14	1.57	9/24/2014	9/24/2014	\$3,009,554	\$3,009,735	3136FPLV7
\$2,307,827	FANNIE MAE 1.15 11/14	1.15	11/18/2014	11/18/2014	\$2,293,432	\$2,293,589	31398A6C1
\$1,434,150	FANNIE MAE 2.625 11/14	2.63	11/20/2014	11/20/2014	\$1,413,286	\$1,413,593	31398AZV7
\$12,796,680	FANNIE MAE 2.625 11/14	2.63	11/20/2014	11/20/2014	\$12,610,533	\$12,613,285	31398AZV7
\$4,997,037	FANNIE MAE 2.625 11/14	2.63	11/20/2014	11/20/2014	\$4,937,330	\$4,938,487	31398AZV7
\$10,060,400	FANNIE MAE 0.75 12/14	0.75	12/19/2014	12/19/2014	\$10,026,082	\$10,029,570	3135G0FY4
\$15,030,510	FANNIE MAE 0.375 3/15	0.38	3/16/2015	3/16/2015	\$15,019,828	\$15,025,635	3135G0HG1
\$5,099,226	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$5,033,573	\$5,034,746	31359MA45
\$4,142,108	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$4,108,452	\$4,107,730	31359MA45
\$10,445,810	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$10,383,264	\$10,380,920	31359MA45
\$1,532,726	FANNIE MAE 0.50 5/15	0.50	5/27/2015	5/27/2015	\$1,531,808	\$1,531,211	3135G0KM4
\$10,037,100	FANNIE MAE 0.50 5/15	0.50	5/27/2015	5/27/2015	\$10,032,823	\$10,027,580	3135G0KM4
\$15,056,850	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$15,052,676	\$15,048,585	3135G0LN1
\$2,835,622	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$2,834,867	\$2,834,150	3135G0LN1
\$2,328,213	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$2,327,688	\$2,327,514	3135G0LN1
\$3,661,252	FANNIE MAE 2.375 7/15	2.38	7/28/2015	7/28/2015	\$3,660,178	\$3,659,786	31398AU34
\$25,008,917	FANNIE MAE VAR 1/15	0.16	7/20/2014	1/20/2015	\$25,003,577	\$25,008,075	3135G0HB2
\$6,002,546	FANNIE MAE VAR 1/15	0.16	7/20/2014	1/20/2015	\$6,001,021	\$6,001,938	3135G0HB2
\$10,546,497	FANNIE MAE VAR 1/15	0.16	7/20/2014	1/20/2015	\$10,543,804	\$10,545,405	3135G0HB2
\$5,020,695	FANNIE MAE VAR 8/15	0.45	8/24/2014	8/24/2015	\$5,013,381	\$5,017,905	3136FRT60
\$5,434,115	FED FARM CREDIT 0.30 7/14	0.30	7/18/2014	7/18/2014	\$5,430,219	\$5,430,456	3133EAYL6
\$2,639,807	FED FARM CREDIT 0.18 8/14	0.18	8/25/2014	8/25/2014	\$2,639,970	\$2,640,428	3133ECVH4
\$5,262,123	FED FARM CREDIT 3.00 9/14	3.00	9/22/2014	9/22/2014	\$5,150,863	\$5,151,559	31331GL80
\$6,520,332	FED FARM CREDIT 0.55 10/14	0.55	10/2/2014	10/2/2014	\$6,505,403	\$6,507,313	3133EAKD9
\$1,515,396	FED FARM CREDIT 0.27 11/14	0.27	11/5/2014	11/5/2014	\$1,514,446	\$1,514,816	3133EA6W3
\$2,615,351	FED FARM CREDIT 4.48 11/14	4.48	11/20/2014	11/20/2014	\$2,541,468	\$2,541,650	31331GFA2
\$1,037,900	FED FARM CREDIT 4.55 12/14	4.55	12/15/2014	12/15/2014	\$1,019,717	\$1,020,229	31331SJK7
\$1,025,646	FED FARM CREDIT 0.25 12/14	0.25	12/24/2014	12/24/2014	\$1,025,284	\$1,025,633	3133ECAV6
\$4,998,886	FED FARM CREDIT 0.16 2/15	0.16	2/5/2015	2/5/2015	\$4,999,328	\$5,000,810	3133EDEU2
\$2,987,671	FED FARM CREDIT 3.85 2/15	3.85	2/11/2015	2/11/2015	\$2,939,343	\$2,939,087	31331YSV3
\$3,804,198	FED FARM CREDIT 0.28 4/15	0.28	4/9/2015	4/9/2015	\$3,802,997	\$3,803,808	3133ECKX1
\$4,999,900	FED FARM CREDIT 0.13 5/15	0.13	5/1/2015	5/1/2015	\$4,999,914	\$4,997,360	3133EDKV3
9,251,778	FED FARM CREDIT 0.50 5/15	0.50	5/1/2015	5/1/2015	\$9,247,228	\$9,242,140	3133EANJ3

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$2,577,959	FED FARM CREDIT 0.50 6/15	0.50	6/23/2015	6/23/2015	\$2,577,484	\$2,577,365	3133EARQ3
\$49,991,046	FED FARM CREDIT VAR 7/14	0.27	7/21/2014	7/21/2014	\$49,999,446	\$50,004,900	3133EAM47
\$24,996,400	FED FARM CREDIT VAR 2/15	0.13	7/6/2014	2/6/2015	\$24,998,486	\$25,004,225	3133ECEV2
\$2,001,478	FED FARM CREDIT VAR 2/15	0.18	7/13/2014	2/13/2015	\$2,000,633	\$2,001,002	3133EAXP8
\$25,000,000	FED FARM CREDIT VAR 2/15	0.24	8/19/2014	2/19/2015	\$25,000,000	\$25,020,625	3133ECFR0
\$24,994,354	FED FARM CREDIT VAR 2/15	0.12	7/25/2014	2/25/2015	\$24,997,510	\$25,003,475	3133ECJU9
\$13,001,087	FED FARM CREDIT VAR 3/15	0.15	7/26/2014	3/26/2015	\$13,000,510	\$13,004,784	3133EA2J6
\$20,000,000	FED FARM CREDIT VAR 4/15	0.23	7/1/2014	4/1/2015	\$20,000,000	\$20,017,080	3133ECKJ2
\$10,000,000	FED FARM CREDIT VAR 4/15	0.16	7/1/2014	4/1/2015	\$10,000,000	\$10,004,070	3133ECKK9
\$2,000,997	FED FARM CREDIT VAR 4/15	0.17	7/23/2014	4/23/2015	\$2,000,493	\$2,001,092	3133EA5D6
\$25,016,764	FED FARM CREDIT VAR 4/15	0.17	7/23/2014	4/23/2015	\$25,008,284	\$25,013,650	3133EA5D6
\$15,007,574	FED FARM CREDIT VAR 4/15	0.17	7/23/2014	4/23/2015	\$15,003,743	\$15,008,190	3133EA5D6
\$6,501,659	FED FARM CREDIT VAR 4/15	0.17	7/27/2014	4/27/2015	\$6,500,825	\$6,503,510	3133EAJP4
\$10,005,045	FED FARM CREDIT VAR 4/15	0.17	7/27/2014	4/27/2015	\$10,002,510	\$10,005,400	3133EAJP4
\$10,005,908	FED FARM CREDIT VAR 4/15	0.17	7/27/2014	4/27/2015	\$10,002,939	\$10,005,400	3133EAJP4
\$25,008,612	FED FARM CREDIT VAR 5/15	0.16	7/4/2014	5/4/2015	\$25,004,334	\$25,010,150	3133EANX2
\$20,000,000	FED FARM CREDIT VAR 5/15	0.20	8/6/2014	5/6/2015	\$20,000,000	\$20,013,300	3133ECNL4
\$20,014,702	FED FARM CREDIT VAR 6/15	0.17	7/22/2014	6/22/2015	\$20,007,942	\$20,012,660	3133EAVE5
\$1,099,844	FED FARM CREDIT VAR 8/15	0.15	7/3/2014	8/3/2015	\$1,099,888	\$1,100,432	3133ECKN3
\$25,005,192	FED FARM CREDIT VAR 9/15	0.15	7/14/2014	9/14/2015	\$25,003,075	\$25,009,850	3133ECHK3
\$14,996,955	FED FARM CREDIT VAR 10/15	0.21	7/22/2014	10/22/2015	\$14,998,006	\$15,013,185	3133ED5G3
\$24,998,625	FED FARM CREDIT VAR 12/15	0.20	9/2/2014	12/2/2015	\$24,999,022	\$25,018,725	3133EDAW2
\$24,997,390	FED FARM CREDIT VAR 1/16	0.21	7/4/2014	1/4/2016	\$24,998,086	\$25,022,300	3133ED6A5
\$24,997,400	FED FARM CREDIT VAR 1/16	0.21	7/4/2014	1/4/2016	\$24,998,081	\$25,022,300	3133ED6A5
\$1,000,640	FED FARM CREDIT VAR 2/16	0.26	8/26/2014	2/26/2016	\$1,000,509	\$1,001,705	3133ECYA6
\$19,985,600	FED FARM CREDIT VAR 3/16	0.14	9/29/2014	3/29/2016	\$19,985,866	\$19,993,100	3133EDMK5
\$5,502,607	FED FARM CREDIT VAR 5/16	0.18	7/2/2014	5/2/2016	\$5,502,302	\$5,503,839	3133ECNB6
\$24,990,000	FED FARM CREDIT VAR 5/16	0.15	8/5/2014	5/5/2016	\$24,990,665	\$24,993,600	3133EDL42
\$4,505,679	FED FARM CREDIT VAR 7/16	0.25	7/29/2014	7/29/2016	\$4,505,672	\$4,506,543	3133EDEE8
\$10,019,756	FED HOME LOAN BANK 0.40 7/14	0.40	7/2/2014	7/2/2014	\$10,000,065	\$10,000,100	313379SK6
\$2,498,914	FED HOME LOAN BANK 0.125 7/14	0.13	7/11/2014	7/11/2014	\$2,499,965	\$2,500,033	313383QB0
\$9,998,860	FED HOME LOAN BANK 0.18 7/14	0.18	7/18/2014	7/18/2014	\$9,999,939	\$10,000,080	313383RW3
\$5,801,508	FED HOME LOAN BANK 0.19 7/14	0.19	7/25/2014	7/25/2014	\$5,800,150	\$5,800,232	313383Q79
\$14,998,293	FED HOME LOAN BANK 0.19 7/14	0.19	7/25/2014	7/25/2014	\$14,999,875	\$15,001,215	313383QF1
\$15,000,418	FED HOME LOAN BANK 0.18 8/14	0.18	8/5/2014	8/5/2014	\$15,000,043	\$15,001,485	313383TK7
\$7,901,240	FED HOME LOAN BANK 0.18 8/14	0.18	8/5/2014	8/5/2014	\$7,900,174	\$7,900,782	313383TK7
\$15,755,180	FED HOME LOAN BANK 5.50 8/14	5.50	8/13/2014	8/13/2014	\$15,093,852	\$15,094,845	3133XLJP9
\$9,993,924	FED HOME LOAN BANK 0.125 8/14	0.13	8/22/2014	8/22/2014	\$9,999,110	\$10,000,700	313383X22
\$9,500,190	FED HOME LOAN BANK 0.17 9/14	0.17	9/3/2014	9/3/2014	\$9,500,043	\$9,500,200	313383YP0
\$505,887	FED HOME LOAN BANK 1.375 9/14	1.38	9/12/2014	9/12/2014	\$501,181	\$501,269	313370JS8
\$1,011,330	FED HOME LOAN BANK 1.375 9/14	1.38	9/12/2014	9/12/2014	\$1,002,304	\$1,002,537	313370JS8
\$1,011,245	FED HOME LOAN BANK 1.375 9/14	1.38	9/12/2014	9/12/2014	\$1,002,319	\$1,002,537	313370JS8
\$5,983,043	FED HOME LOAN BANK 3.25 9/14	3.25	9/12/2014	9/12/2014	\$5,835,538	\$5,836,209	3133XUMR1
\$1,154,640	FED HOME LOAN BANK 1.40 9/14	1.40	9/29/2014	9/29/2014	\$1,143,353	\$1,143,535	3133712M7

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$10,000,715	FED HOME LOAN BANK 0.18 10/14	0.18	10/1/2014	10/1/2014	\$10,000,201	\$10,002,500	3130A03C2
\$9,995,020	FED HOME LOAN BANK 0.125 10/14	0.13	10/28/2014	10/28/2014	\$9,998,302	\$10,000,920	3130A0B41
\$20,006,200	FED HOME LOAN BANK 0.21 11/14	0.21	11/7/2014	11/7/2014	\$20,002,305	\$20,007,720	3130A03Q1
\$4,212,883	FED HOME LOAN BANK 4.75 11/14	4.75	11/14/2014	11/14/2014	\$4,093,504	\$4,093,876	3133XBMT9
\$1,044,420	FED HOME LOAN BANK 4.5 11/14	4.50	11/14/2014	11/14/2014	\$1,016,110	\$1,016,240	3133X9DC1
\$14,998,790	FED HOME LOAN BANK 0.07 11/14	0.07	11/20/2014	11/20/2014	\$14,999,018	\$14,998,035	3130A23A2
\$12,743,370	FED HOME LOAN BANK 0.125 11/14	0.13	11/25/2014	11/25/2014	\$12,747,300	\$12,751,160	3130A0CS7
\$3,018,750	FED HOME LOAN BANK 0.875 12/14	0.88	12/12/2014	12/12/2014	\$3,009,071	\$3,010,080	313371PC4
\$2,383,034	FED HOME LOAN BANK 2.75 12/14	2.75	12/12/2014	12/12/2014	\$2,346,643	\$2,347,021	3133XVNU1
\$9,994,300	FED HOME LOAN BANK 0.125 1/15	0.13	1/6/2015	1/6/2015	\$9,997,048	\$10,000,210	3130A0KC3
\$10,000,000	FED HOME LOAN BANK 0.20 1/15	0.20	1/9/2015	1/9/2015	\$10,000,000	\$10,002,530	3130A0FL9
\$5,012,165	FED HOME LOAN BANK 0.46 1/15	0.46	1/14/2015	1/14/2015	\$5,009,325	\$5,008,935	313378KN0
\$9,913,559	FED HOME LOAN BANK 0.16 1/15	0.16	1/16/2015	1/16/2015	\$9,914,197	\$9,916,735	3130A0PW4
\$2,891,736	FED HOME LOAN BANK 0.25 1/15	0.25	1/16/2015	1/16/2015	\$2,890,944	\$2,892,078	313381H24
\$3,902,861	FED HOME LOAN BANK 0.25 1/15	0.25	1/16/2015	1/16/2015	\$3,901,595	\$3,902,804	313381H24
\$19,995,960	FED HOME LOAN BANK 0.09 1/15	0.09	1/20/2015	1/20/2015	\$19,996,985	\$19,996,640	3130A1QX9
\$9,999,700	FED HOME LOAN BANK 0.21 1/15	0.21	1/20/2015	1/20/2015	\$9,999,900	\$9,997,000	3130A0J43
\$14,999,550	FED HOME LOAN BANK 0.21 1/15	0.21	1/20/2015	1/20/2015	\$14,999,850	\$14,995,500	3130A0J43
\$9,994,772	FED HOME LOAN BANK 0.125 2/15	0.13	2/3/2015	2/3/2015	\$9,996,892	\$9,999,140	3130A0TWO
\$4,016,280	FED HOME LOAN BANK 0.59 2/15	0.59	2/5/2015	2/5/2015	\$4,009,026	\$4,010,668	313378QU8
\$3,922,136	FED HOME LOAN BANK 7.375 2/15	7.38	2/13/2015	2/13/2015	\$3,801,730	\$3,801,714	3133MB2B2
\$3,420,327	FED HOME LOAN BANK 4.75 2/15	4.75	2/13/2015	2/13/2015	\$3,351,905	\$3,352,489	3133XBDM4
\$10,003,400	FED HOME LOAN BANK 0.21 2/15	0.21	2/18/2015	2/18/2015	\$10,002,054	\$10,003,640	3130A0FX3
\$9,998,310	FED HOME LOAN BANK 0.09 2/15	0.09	2/19/2015	2/19/2015	\$9,998,573	\$9,996,220	3130A1Y85
\$10,007,600	FED HOME LOAN BANK 0.25 2/15	0.25	2/20/2015	2/20/2015	\$10,004,656	\$10,006,910	313381YP4
\$5,073,549	FED HOME LOAN BANK 0.25 2/15	0.25	2/20/2015	2/20/2015	\$5,072,197	\$5,073,503	313381YP4
\$2,000,600	FED HOME LOAN BANK 0.21 2/15	0.21	2/26/2015	2/26/2015	\$2,000,186	\$2,000,288	3130A0U73
\$10,000,000	FED HOME LOAN BANK 0.21 2/15	0.21	2/27/2015	2/27/2015	\$10,000,000	\$10,001,160	3130A0UG3
\$6,057,070	FED HOME LOAN BANK 0.375 3/15	0.38	3/13/2015	3/13/2015	\$6,052,792	\$6,055,669	313376ZQ1
\$7,708,632	FED HOME LOAN BANK 2.75 3/15	2.75	3/13/2015	3/13/2015	\$7,634,687	\$7,636,110	3133XWX95
\$9,994,780	FED HOME LOAN BANK 0.125 3/15	0.13	3/20/2015	3/20/2015	\$9,996,243	\$9,994,130	3130A1DR6
\$24,996,542	FED HOME LOAN BANK 0.125 4/15	0.13	4/21/2015	4/21/2015	\$24,997,095	\$24,995,700	3130A1QG6
\$9,999,830	FED HOME LOAN BANK 0.125 4/15	0.13	4/21/2015	4/21/2015	\$9,999,854	\$9,998,280	3130A1QG6
\$10,000,000	FED HOME LOAN BANK 0.20 4/15	0.20	4/24/2015	4/24/2015	\$10,000,000	\$9,998,470	3130A1HR2
\$10,002,405	FED HOME LOAN BANK 0.21 4/15	0.21	4/29/2015	4/29/2015	\$10,001,830	\$10,003,600	3130A0RA0
\$14,998,230	FED HOME LOAN BANK 0.13 5/15	0.13	5/8/2015	5/8/2015	\$14,998,471	\$14,990,730	3130A1VT2
\$9,997,314	FED HOME LOAN BANK 0.125 6/15	0.13	6/8/2015	6/8/2015	\$9,997,470	\$9,991,380	3130A2CL8
\$25,000,000	FED HOME LOAN BANK VAR 7/15	0.21	7/15/2014	7/15/2015	\$25,000,000	\$25,020,225	313383YD7
\$50,000,000	FED HOME LOAN BANK VAR 8/15	0.20	8/19/2014	8/19/2015	\$50,000,000	\$50,036,350	313383VX6
\$20,000,000	FED HOME LOAN BANK VAR 8/15	0.22	8/26/2014	8/26/2015	\$20,000,000	\$20,019,200	313383X30
\$25,000,000	FED HOME LOAN BANK VAR 9/15	0.22	9/4/2014	9/4/2015	\$25,000,000	\$25,024,175	313383XK2
\$25,000,000	FED HOME LOAN BANK VAR 10/15	0.22	7/7/2014	10/7/2015	\$25,000,000	\$25,024,950	3130A06X3
\$10,285,508	FREDDIE MAC DISCOUNT NOTE 0.00 11/14	0.00	11/24/2014	11/24/2014	\$10,293,218	\$10,289,422	3134A2HF8
\$22,666,631	FREDDIE MAC DISCOUNT NOTE 0.00 11/14	0.00	11/24/2014	11/24/2014	\$22,684,131	\$22,676,687	3134A2HF8

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FEDERAL AGENCY SECURITIES (continued)							
\$3,165,999	FREDDIE MAC 5.00 7/14	5.00	7/15/2014	7/15/2014	\$3,045,565	\$3,045,764	3134A4UU6
\$4,773,650	FREDDIE MAC 1.00 7/14	1.00	7/30/2014	7/30/2014	\$4,753,251	\$4,753,430	3137EACU1
\$30,023,549	FREDDIE MAC 0.25 8/14	0.25	8/14/2014	8/14/2014	\$30,002,986	\$30,006,300	3134G3Q52
\$8,768,249	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$8,709,667	\$8,710,640	3134G2UA8
\$9,531,237	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$9,467,605	\$9,468,566	3134G2UA8
\$10,077,300	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$10,011,075	\$10,012,230	3134G2UA8
\$5,034,100	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$5,005,760	\$5,006,115	3134G2UA8
\$3,698,365	FREDDIE MAC 1.00 8/14	1.00	8/27/2014	8/27/2014	\$3,673,650	\$3,674,188	3137EACV9
\$8,820,088	FREDDIE MAC 1.00 8/14	1.00	8/27/2014	8/27/2014	\$8,761,190	\$8,762,373	3137EACV9
\$6,011,850	FREDDIE MAC 1.00 8/14	1.00	8/27/2014	8/27/2014	\$6,008,660	\$6,008,484	3137EACV9
\$2,724,673	FREDDIE MAC 0.375 8/14	0.38	8/28/2014	8/28/2014	\$2,720,897	\$2,721,300	3134G3YW4
\$7,373,983	FREDDIE MAC 0.50 9/14	0.50	9/19/2014	9/19/2014	\$7,355,009	\$7,356,644	3134G2YJ5
\$1,002,834	FREDDIE MAC 0.50 9/14	0.50	9/19/2014	9/19/2014	\$1,000,628	\$1,000,904	3134G2YJ5
\$10,028,700	FREDDIE MAC 0.50 9/14	0.50	9/19/2014	9/19/2014	\$10,007,383	\$10,009,040	3134G2YJ5
\$20,117,492	FREDDIE MAC 0.75 9/14	0.75	9/22/2014	9/22/2014	\$20,025,264	\$20,030,240	3134G2WG3
\$20,119,580	FREDDIE MAC 0.75 9/14	0.75	9/22/2014	9/22/2014	\$20,025,713	\$20,030,240	3134G2WG3
\$1,296,750	FREDDIE MAC 5.00 10/14	5.00	10/27/2014	10/27/2014	\$1,269,493	\$1,269,761	3128X3F32
\$2,984,016	FREDDIE MAC 5.00 11/14	5.00	11/13/2014	11/13/2014	\$2,894,676	\$2,893,722	3128X3L76
\$2,393,143	FREDDIE MAC 5.00 11/14	5.00	11/13/2014	11/13/2014	\$2,340,959	\$2,340,211	3128X3L76
\$6,461,520	FREDDIE MAC 5.00 11/14	5.00	11/13/2014	11/13/2014	\$6,323,727	\$6,321,622	3128X3L76
\$3,160,152	FREDDIE MAC 0.75 11/14	0.75	11/25/2014	11/25/2014	\$3,148,092	\$3,149,204	3137EACY3
\$5,395,393	FREDDIE MAC 0.75 11/14	0.75	11/25/2014	11/25/2014	\$5,375,368	\$5,377,008	3137EACY3
\$4,774,281	FREDDIE MAC 0.75 11/14	0.75	11/25/2014	11/25/2014	\$4,757,839	\$4,759,399	3137EACY3
\$1,001,764	FREDDIE MAC 0.35 12/14	0.35	12/5/2014	12/5/2014	\$1,000,699	\$1,001,032	3134G3H78
\$5,709,590	FREDDIE MAC 0.35 12/14	0.35	12/5/2014	12/5/2014	\$5,703,983	\$5,705,882	3134G3H78
\$10,049,200	FREDDIE MAC 0.625 12/14	0.63	12/29/2014	12/29/2014	\$10,022,431	\$10,024,660	3137EADA4
\$7,247,809	FREDDIE MAC 2.875 2/15	2.88	2/9/2015	2/9/2015	\$7,172,941	\$7,175,198	3137EACH0
\$10,469,954	FREDDIE MAC 0.50 4/15	0.50	4/17/2015	4/17/2015	\$10,460,062	\$10,463,068	3137EADD8
\$5,644,181	FREDDIE MAC 0.50 4/15	0.50	4/17/2015	4/17/2015	\$5,639,154	\$5,641,211	3137EADD8
\$15,051,720	FREDDIE MAC 0.50 4/15	0.50	4/17/2015	4/17/2015	\$15,044,375	\$15,043,230	3137EADD8
\$1,201,656	FREDDIE MAC 0.30 7/15	0.30	7/8/2015	7/8/2015	\$1,201,564	\$1,200,911	3134G4TH1
\$1,595,130,499.61					\$1,591,459,562.49	\$1,591,853,766.83	

US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (3.06%)							
\$30,000,000	FEDERALLY INSURED CUST ACCT 0.16 11/14 (3)	0.16	7/1/2014	11/3/2014	\$30,000,000	\$30,000,000	99CEADJ18
\$35,000,000	FEDERALLY INSURED CUST ACCT 0.16 11/14 (3)	0.16	7/1/2014	11/3/2014	\$35,000,000	\$35,000,000	99CEADJ19
\$7,000,000	OVERSEAS PRIVATE INV 0.42 4/15	0.42	4/15/2015	4/15/2015	\$7,000,000	\$7,002,555	690353ZG5
\$14,795,000	OVERSEAS PRIVATE INV 0.39 5/15	0.39	5/2/2015	5/2/2015	\$14,795,000	\$14,780,205	690353ZK6
\$12,225,709	PRIVATE EXPORT FUNDING 3.05 10/14	3.05	10/15/2014	10/15/2014	\$12,004,401	\$12,003,657	742651DH2
\$4,880,610	PRIVATE EXPORT FUNDING 4.55 5/15	4.55	5/15/2015	5/15/2015	\$4,861,426	\$4,857,950	742651DA7
\$24,995,705	US TREASURY SEC. VAR 1/16	0.07	7/31/2014	1/31/2016	\$24,995,982	\$24,999,600	912828WK2
\$128,897,024					\$128,656,810	\$128,643,966	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
REPURCHASE AGREEMENTS (5.94%)							
\$250,000,000	MERRILL LYNCH REPO	0.10	7/1/2014	7/1/2014	\$250,000,000	\$250,000,000	n/a
\$250,000,000					\$250,000,000	\$250,000,000	

DEPOSIT INSTRUMENTS (38.73%)							
\$100,000,000	BB&T COMPANY	0.25	7/1/2014	11/3/2014	\$100,000,000	\$100,000,000	n/a
\$200,000,000	BB&T COMPANY	0.25	7/1/2014	11/3/2014	\$200,000,000	\$200,000,000	n/a
\$390,000,000	JP MORGAN CHASE BANK	0.25	7/1/2014	11/3/2014	\$390,000,000	\$390,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK	0.25	7/1/2014	11/3/2014	\$50,000,000	\$50,000,000	n/a
\$100,000,000	PEOPLES UNITED BANK	0.25	7/1/2014	11/3/2014	\$100,000,000	\$100,000,000	n/a
\$200,000,000	SANTANDER BANK NA	0.25	7/1/2014	11/6/2014	\$200,000,000	\$200,000,000	n/a
\$100,000,000	SVENSKA HANDELSBANKEN	0.03	7/1/2014	7/1/2014	\$100,000,000	\$100,000,000	n/a
\$15,000,000	TD BANK, NA	0.31	7/1/2014	1/5/2015	\$15,000,000	\$15,000,000	n/a
\$100,000,000	TD BANK, NA	0.25	7/1/2014	6/19/2015	\$100,000,000	\$100,000,000	n/a
\$50,000,000	TD BANK, NA	0.35	7/1/2014	9/15/2015	\$50,000,000	\$50,000,000	n/a
\$100,000,000	TD BANK, NA	0.33	7/1/2014	9/21/2015	\$100,000,000	\$100,000,000	n/a
\$30,000,000	TD BANK, NA	0.33	7/1/2014	9/25/2015	\$30,000,000	\$30,000,000	n/a
\$65,000,000	TD BANK, NA	0.40	7/1/2014	12/18/2015	\$65,000,000	\$65,000,000	n/a
\$30,000,000	TD BANK, NA	0.40	7/1/2014	12/21/2015	\$30,000,000	\$30,000,000	n/a
\$100,000,000	WEBSTER BANK	0.25	7/1/2014	11/3/2014	\$100,000,000	\$100,000,000	n/a
\$1,630,000,000					\$1,630,000,000	\$1,630,000,000	

BANK COMMERCIAL PAPER (7.72%)							
\$125,000,000	US BANK NA	0.13	7/16/2014	7/16/2014	\$125,000,000	\$125,000,000	n/a
\$200,000,000	US BANK NA	0.13	7/9/2014	7/9/2014	\$200,000,000	\$200,000,000	n/a
\$325,000,000.00					\$325,000,000.00	\$325,000,000.00	

GOVERNMENT MONEY MARKET FUND (6.74%)							
\$150,000,000	MORGAN STANLEY GOVT FUND	0.04	7/1/2014	7/1/2014	\$150,000,000	\$150,000,000	n/a
\$133,637,446	WESTERN ASSET MGMT FUND	0.04	7/1/2014	7/1/2014	\$133,637,446	\$133,637,446	n/a
\$283,637,446					\$283,637,446	\$283,637,446	

\$4,212,664,970					\$4,208,753,818	\$4,209,135,179	
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Fund Net Asset Value = \$1.012 per unit (4)

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

Effective 7-Day Gross Yield = 0.20%

WAM(R) = 40 Days (6)

WAM(F) = 43 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 Pittsburgh guaranteeing principal amount.