

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (35.34%)							
\$4,263,063	FNMA DISCOUNT NOTE 0.00 7/14	0.00	7/5/2014	7/5/2014	\$4,267,853	\$4,268,155	313586QR3
\$4,990,587	FNMA DISCOUNT NOTE 0.00 7/14	0.00	7/5/2014	7/5/2014	\$4,997,087	\$4,997,840	313586QR3
\$4,991,571	FNMA DISCOUNT NOTE 0.00 12/14	0.00	12/1/2014	12/1/2014	\$4,994,239	\$4,997,290	313589R54
\$10,244,378	FANNIE MAE 4.125 4/14	4.13	4/15/2014	4/15/2014	\$10,015,138	\$10,015,660	31359MUT8
\$19,071,052	FANNIE MAE 4.125 4/14	4.13	4/15/2014	4/15/2014	\$18,643,251	\$18,644,151	31359MUT8
\$10,163,159	FANNIE MAE 2.50 5/14	2.50	5/15/2014	5/15/2014	\$10,028,043	\$10,029,370	31398AXJ6
\$15,245,304	FANNIE MAE 2.50 5/14	2.50	5/15/2014	5/15/2014	\$15,042,162	\$15,044,055	31398AXJ6
\$2,008,740	FANNIE MAE 1.00 5/14	1.00	5/16/2014	5/16/2014	\$2,002,081	\$2,002,286	31398A6A5
\$4,896,282	FANNIE MAE 0.875 8/14	0.88	8/28/2014	8/28/2014	\$4,876,737	\$4,879,087	3135G0BY8
\$10,066,900	FANNIE MAE 0.875 8/14	0.88	8/28/2014	8/28/2014	\$10,027,922	\$10,033,080	3135G0BY8
\$4,864,511	FANNIE MAE 1.50 9/14	1.50	9/8/2014	9/8/2014	\$4,827,746	\$4,829,659	31398A3G5
\$10,287,830	FANNIE MAE 3.00 9/14	3.00	9/16/2014	9/16/2014	\$10,128,605	\$10,131,550	31398AYY2
\$3,041,700	FANNIE MAE 1.57 9/14	1.57	9/24/2014	9/24/2014	\$3,019,782	\$3,021,279	3136FPLV7
\$2,307,827	FANNIE MAE 1.15 11/14	1.15	5/18/2014	11/18/2014	\$2,298,913	\$2,297,266	31398A6C1
\$1,434,150	FANNIE MAE 2.625 11/14	2.63	5/20/2014	11/20/2014	\$1,421,800	\$1,422,114	31398AZV7
\$12,796,680	FANNIE MAE 2.625 11/14	2.63	5/20/2014	11/20/2014	\$12,686,494	\$12,689,324	31398AZV7
\$4,997,037	FANNIE MAE 2.625 11/14	2.63	5/20/2014	11/20/2014	\$4,967,020	\$4,968,258	31398AZV7
\$10,060,400	FANNIE MAE 0.75 12/14	0.75	6/19/2014	12/19/2014	\$10,039,962	\$10,044,560	3135G0FY4
\$15,030,510	FANNIE MAE 0.375 3/15	0.38	9/16/2014	3/16/2015	\$15,026,821	\$15,030,165	3135G0HG1
\$5,099,226	FANNIE MAE 5.00 4/15	5.00	4/15/2014	4/15/2015	\$5,091,577	\$5,091,530	31359MA45
\$24,995,955	FANNIE MAE VAR 6/14	0.14	4/20/2014	6/20/2014	\$24,998,892	\$25,003,075	3135G0MH3
\$25,008,917	FANNIE MAE VAR 1/15	0.17	4/20/2014	1/20/2015	\$25,005,181	\$25,012,250	3135G0HB2
\$6,002,546	FANNIE MAE VAR 1/15	0.17	4/20/2014	1/20/2015	\$6,001,479	\$6,002,940	3135G0HB2
\$10,546,497	FANNIE MAE VAR 1/15	0.17	4/20/2014	1/20/2015	\$10,544,613	\$10,547,166	3135G0HB2
\$5,020,695	FANNIE MAE VAR 8/15	0.45	5/24/2014	8/24/2015	\$5,016,288	\$5,020,575	3136FRT60
\$7,006,769	FED FARM CREDIT 0.32 5/14	0.32	5/16/2014	5/16/2014	\$7,001,185	\$7,002,114	3133EAQP6
\$18,419,744	FED FARM CREDIT 0.32 5/14	0.32	5/16/2014	5/16/2014	\$18,403,457	\$18,405,557	3133EAQP6
\$3,002,250	FED FARM CREDIT 0.32 5/14	0.32	5/16/2014	5/16/2014	\$3,000,475	\$3,000,906	3133EAQP6
\$5,434,115	FED FARM CREDIT 0.30 7/14	0.30	7/18/2014	7/18/2014	\$5,431,389	\$5,432,775	3133EAYL6
\$6,999,862	FED FARM CREDIT 0.18 8/14	0.18	8/6/2014	8/6/2014	\$6,999,948	\$6,999,048	3133ECNQ3
\$2,639,807	FED FARM CREDIT 0.18 8/14	0.18	8/25/2014	8/25/2014	\$2,639,921	\$2,640,974	3133ECVH4
\$6,520,332	FED FARM CREDIT 0.55 10/14	0.55	4/2/2014	10/2/2014	\$6,510,689	\$6,514,424	3133EAKD9
\$1,515,396	FED FARM CREDIT 0.27 11/14	0.27	5/5/2014	11/5/2014	\$1,514,766	\$1,515,350	3133EA6W3
\$2,615,351	FED FARM CREDIT 4.48 11/14	4.48	5/20/2014	11/20/2014	\$2,568,042	\$2,568,508	31331GFA2
\$1,037,900	FED FARM CREDIT 4.55 12/14	4.55	6/15/2014	12/15/2014	\$1,030,462	\$1,031,261	31331SJQ7
\$1,025,646	FED FARM CREDIT 0.25 12/14	0.25	6/24/2014	12/24/2014	\$1,025,431	\$1,025,891	3133ECAV6
\$4,998,886	FED FARM CREDIT 0.16 2/15	0.16	8/5/2014	2/5/2015	\$4,999,049	\$5,000,565	3133EDEU2
\$2,987,671	FED FARM CREDIT 3.85 2/15	3.85	8/11/2014	2/11/2015	\$2,965,366	\$2,966,839	31331YSV3
\$3,804,198	FED FARM CREDIT 0.28 4/15	0.28	4/9/2014	4/9/2015	\$3,803,964	\$3,804,108	3133ECKX1
\$24,993,642	FED FARM CREDIT VAR 5/14	0.25	5/21/2014	5/21/2014	\$24,998,787	\$25,005,725	3133EAQZ4
24,993,642	FED FARM CREDIT VAR 5/14	0.25	5/21/2014	5/21/2014	\$24,998,787	\$25,005,725	3133EAQZ4

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$49,996,219	FED FARM CREDIT VAR 6/14	0.29	6/4/2014	6/4/2014	\$49,999,123	\$50,017,750	3133EASN9
\$49,991,046	FED FARM CREDIT VAR 7/14	0.27	4/21/2014	7/21/2014	\$49,996,923	\$50,027,250	3133EAM47
\$24,996,400	FED FARM CREDIT VAR 2/15	0.14	4/6/2014	2/6/2015	\$24,997,859	\$25,004,925	3133ECEV2
\$2,001,478	FED FARM CREDIT VAR 2/15	0.19	4/13/2014	2/13/2015	\$2,000,887	\$2,001,302	3133EAXP8
\$25,000,000	FED FARM CREDIT VAR 2/15	0.24	5/19/2014	2/19/2015	\$25,000,000	\$25,025,575	3133ECFR0
\$24,994,354	FED FARM CREDIT VAR 2/15	0.12	4/25/2014	2/25/2015	\$24,996,563	\$25,003,400	3133ECJU9
\$13,001,087	FED FARM CREDIT VAR 3/15	0.15	4/26/2014	3/26/2015	\$13,000,684	\$13,005,616	3133EA2J6
\$20,000,000	FED FARM CREDIT VAR 4/15	0.23	4/1/2014	4/1/2015	\$20,000,000	\$20,019,840	3133ECKJ2
\$10,000,000	FED FARM CREDIT VAR 4/15	0.19	4/1/2014	4/1/2015	\$10,000,000	\$10,003,070	3133ECKK9
\$2,000,997	FED FARM CREDIT VAR 4/15	0.17	4/23/2014	4/23/2015	\$2,000,644	\$2,001,252	3133EA5D6
\$25,016,764	FED FARM CREDIT VAR 4/15	0.17	4/23/2014	4/23/2015	\$25,010,831	\$25,015,650	3133EA5D6
\$15,007,574	FED FARM CREDIT VAR 4/15	0.17	4/23/2014	4/23/2015	\$15,004,893	\$15,009,390	3133EA5D6
\$6,501,659	FED FARM CREDIT VAR 4/15	0.17	4/27/2014	4/27/2015	\$6,501,076	\$6,503,913	3133EAJP4
\$10,005,045	FED FARM CREDIT VAR 4/15	0.17	4/27/2014	4/27/2015	\$10,003,271	\$10,006,020	3133EAJP4
\$10,005,908	FED FARM CREDIT VAR 4/15	0.17	4/27/2014	4/27/2015	\$10,003,831	\$10,006,020	3133EAJP4
\$25,008,612	FED FARM CREDIT VAR 5/15	0.16	4/4/2014	5/4/2015	\$25,005,619	\$25,010,800	3133EANX2
\$20,000,000	FED FARM CREDIT VAR 5/15	0.20	5/6/2014	5/6/2015	\$20,000,000	\$20,013,980	3133ECNL4
\$20,014,702	FED FARM CREDIT VAR 6/15	0.17	4/22/2014	6/22/2015	\$20,009,972	\$20,012,240	3133EAVE5
\$1,099,844	FED FARM CREDIT VAR 8/15	0.15	4/3/2014	8/3/2015	\$1,099,863	\$1,100,286	3133ECKN3
\$25,005,192	FED FARM CREDIT VAR 9/15	0.16	4/14/2014	9/14/2015	\$25,003,711	\$25,004,925	3133ECHK3
\$14,996,955	FED FARM CREDIT VAR 10/15	0.21	4/22/2014	10/22/2015	\$14,997,627	\$15,010,785	3133ED5G3
\$24,998,625	FED FARM CREDIT VAR 12/15	0.20	6/2/2014	12/2/2015	\$24,998,851	\$25,012,300	3133EDAW2
\$24,997,390	FED FARM CREDIT VAR 1/16	0.21	4/4/2014	1/4/2016	\$24,997,771	\$25,014,975	3133ED6A5
\$24,997,400	FED FARM CREDIT VAR 1/16	0.21	4/4/2014	1/4/2016	\$24,997,765	\$25,014,975	3133ED6A5
\$1,000,640	FED FARM CREDIT VAR 2/16	0.26	5/26/2014	2/26/2016	\$1,000,586	\$1,001,430	3133ECYA6
\$14,986,725	FED HOME LOAN BANK DISC NOTE 0.00 4/14	0.00	4/11/2014	4/11/2014	\$14,999,250	\$14,999,880	313385VK9
\$19,994,258	FED HOME LOAN BANK 0.125 4/14	0.13	4/11/2014	4/11/2014	\$19,999,741	\$20,000,280	313382RL9
\$5,175,466	FED HOME LOAN BANK 1.375 5/14	1.38	5/28/2014	5/28/2014	\$5,139,634	\$5,140,347	313373JR4
\$1,412,408	FED HOME LOAN BANK 1.375 5/14	1.38	5/28/2014	5/28/2014	\$1,402,629	\$1,402,824	313373JR4
\$9,995,471	FED HOME LOAN BANK 0.125 6/14	0.13	6/18/2014	6/18/2014	\$9,998,782	\$10,000,800	313383LH2
\$4,999,265	FED HOME LOAN BANK 0.19 6/14	0.19	6/26/2014	6/26/2014	\$4,999,788	\$5,001,075	313383NV9
\$10,019,756	FED HOME LOAN BANK 0.40 7/14	0.40	7/2/2014	7/2/2014	\$10,005,979	\$10,008,210	313379SK6
\$2,498,914	FED HOME LOAN BANK 0.125 7/14	0.13	7/11/2014	7/11/2014	\$2,499,650	\$2,500,343	313383QB0
\$9,998,860	FED HOME LOAN BANK 0.18 7/14	0.18	7/18/2014	7/18/2014	\$9,999,615	\$10,003,160	313383RW3
\$5,801,508	FED HOME LOAN BANK 0.19 7/14	0.19	7/25/2014	7/25/2014	\$5,800,717	\$5,802,175	313383Q79
\$14,998,293	FED HOME LOAN BANK 0.19 7/14	0.19	7/25/2014	7/25/2014	\$14,999,400	\$15,005,625	313383QF1
\$15,000,418	FED HOME LOAN BANK 0.18 8/14	0.18	8/5/2014	8/5/2014	\$15,000,156	\$15,005,730	313383TK7
\$7,901,240	FED HOME LOAN BANK 0.18 8/14	0.18	8/5/2014	8/5/2014	\$7,900,628	\$7,903,018	313383TK7
\$15,755,180	FED HOME LOAN BANK 5.50 8/14	5.50	8/13/2014	8/13/2014	\$15,292,469	\$15,297,240	3133XLJP9
\$9,993,924	FED HOME LOAN BANK 0.125 8/14	0.13	8/23/2014	8/22/2014	\$9,997,553	\$10,002,150	313383X22
\$9,500,190	FED HOME LOAN BANK 0.17 9/14	0.17	9/3/2014	9/3/2014	\$9,500,105	\$9,503,867	313383YP0
\$505,887	FED HOME LOAN BANK 1.375 9/13	1.38	9/12/2014	9/12/2014	\$502,652	\$502,878	313370JS8
\$1,011,330	FED HOME LOAN BANK 1.375 9/13	1.38	9/12/2014	9/12/2014	\$1,005,176	\$1,005,756	313370JS8
\$1,011,245	FED HOME LOAN BANK 1.375 9/13	1.38	9/12/2014	9/12/2014	\$1,005,210	\$1,005,756	313370JS8

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$5,983,043	FED HOME LOAN BANK 3.25 9/14	3.25	9/12/2014	9/12/2014	\$5,879,838	\$5,882,279	3133XUMR1
\$5,262,123	FED HOME LOAN BANK 3.00 9/14	3.00	9/22/2014	9/22/2014	\$5,186,894	\$5,188,547	31331GL80
\$1,154,640	FED HOME LOAN BANK 1.40 9/14	1.40	9/29/2014	9/29/2014	\$1,146,743	\$1,147,343	3133712M7
\$10,000,715	FED HOME LOAN BANK 0.18 10/14	0.18	4/1/2014	10/1/2014	\$10,000,399	\$10,003,780	3130A03C2
\$9,995,020	FED HOME LOAN BANK 0.125 10/14	0.13	4/28/2014	10/28/2014	\$9,997,003	\$10,002,030	3130A0B41
\$10,000,000	FED HOME LOAN BANK 0.25 10/14	0.25	7/17/2014	10/30/2014	\$10,000,000	\$10,000,630	3130A0A91
\$20,006,200	FED HOME LOAN BANK 0.21 11/14	0.21	5/7/2014	11/7/2014	\$20,003,931	\$20,012,900	3130A03Q1
\$4,212,883	FED HOME LOAN BANK 4.75 11/14	4.75	5/15/2014	11/14/2014	\$4,139,342	\$4,140,610	3133XBMT9
\$1,044,420	FED HOME LOAN BANK 4.50 11/14	4.50	5/15/2014	11/14/2014	\$1,026,889	\$1,027,297	3133X9DC1
\$12,743,370	FED HOME LOAN BANK 0.125 11/14	0.13	5/25/2014	11/25/2014	\$12,745,629	\$12,749,146	3130A0CS7
\$3,018,750	FED HOME LOAN BANK 0.875 12/14	0.88	6/12/2014	12/12/2014	\$3,014,104	\$3,015,960	313371PC4
\$2,383,034	FED HOME LOAN BANK 2.75 12/14	2.75	6/12/2014	12/12/2014	\$2,361,427	\$2,362,500	3133XVNU1
\$9,994,300	FED HOME LOAN BANK 0.125 1/15	0.13	7/6/2014	1/6/2015	\$9,995,627	\$9,997,410	3130A0KC3
\$10,000,000	FED HOME LOAN BANK 0.20 1/15	0.20	6/19/2014	1/9/2015	\$10,000,000	\$10,002,960	3130A0FL9
\$9,913,559	FED HOME LOAN BANK 0.16 1/15	0.16	7/16/2014	1/16/2015	\$9,913,830	\$9,914,653	3130A0PW4
\$2,891,736	FED HOME LOAN BANK 0.25 1/15	0.25	7/16/2014	1/16/2015	\$2,891,376	\$2,892,514	313381H24
\$3,902,861	FED HOME LOAN BANK 0.25 1/15	0.25	7/16/2014	1/16/2015	\$3,902,324	\$3,903,393	313381H24
\$9,999,700	FED HOME LOAN BANK 0.21 1/15	0.21	6/30/2014	1/20/2015	\$9,999,801	\$10,003,400	3130A0J43
\$14,999,550	FED HOME LOAN BANK 0.21 1/15	0.21	6/30/2014	1/20/2015	\$14,999,700	\$15,005,100	3130A0J43
\$9,994,772	FED HOME LOAN BANK 0.125 2/15	0.13	8/3/2014	2/3/2015	\$9,995,588	\$9,995,850	3130A0TW0
\$4,016,280	FED HOME LOAN BANK 0.59 2/15	0.59	8/5/2014	2/5/2015	\$4,012,777	\$4,014,032	313378QU8
\$3,922,136	FED HOME LOAN BANK 7.375 2/15	7.38	8/15/2014	2/13/2015	\$3,866,564	\$3,867,970	3133MB2B2
\$3,420,327	FED HOME LOAN BANK 4.75 2/15	4.75	8/15/2014	2/13/2015	\$3,388,747	\$3,389,367	3133XBDM4
\$10,003,400	FED HOME LOAN BANK 0.21 2/15	0.21	8/18/2014	2/18/2015	\$10,002,860	\$10,002,550	3130A0FX3
\$10,007,600	FED HOME LOAN BANK 0.25 2/15	0.25	8/20/2014	2/20/2015	\$10,006,466	\$10,008,410	313381YP4
\$5,073,549	FED HOME LOAN BANK 0.25 2/15	0.25	8/20/2014	2/20/2015	\$5,073,051	\$5,074,264	313381YP4
\$2,000,600	FED HOME LOAN BANK 0.21 2/15	0.21	8/26/2014	2/26/2015	\$2,000,487	\$2,000,456	3130A0U73
\$10,000,000	FED HOME LOAN BANK 0.21 2/15	0.21	5/19/2014	2/27/2015	\$10,000,000	\$9,999,670	3130A0UG3
\$6,057,070	FED HOME LOAN BANK 0.375 3/15	0.38	9/13/2014	3/13/2015	\$6,055,572	\$6,056,437	313376ZQ1
\$7,708,632	FED HOME LOAN BANK 2.75 3/15	2.75	9/13/2014	3/13/2015	\$7,682,751	\$7,683,758	3133XWX95
\$9,994,780	FED HOME LOAN BANK 0.125 3/15	0.13	9/20/2014	3/20/2015	\$9,994,938	\$9,994,010	3130A1DR6
\$10,000,000	FED HOME LOAN BANK 0.20 4/15	0.20	9/26/2014	4/24/2015	\$10,000,000	\$9,994,890	3130A1HR2
\$10,002,405	FED HOME LOAN BANK 0.21 4/15	0.21	4/29/2014	4/29/2015	\$10,002,381	\$10,001,530	3130A0RA0
\$25,000,000	FED HOME LOAN BANK VAR 7/15	0.21	4/15/2014	7/15/2015	\$25,000,000	\$25,020,075	313383YD7
\$50,000,000	FED HOME LOAN BANK VAR 8/15	0.20	5/19/2014	8/19/2015	\$50,000,000	\$50,032,250	313383VX6
\$20,000,000	FED HOME LOAN BANK VAR 8/15	0.22	5/26/2014	8/26/2015	\$20,000,000	\$20,018,340	313383X30
\$25,000,000	FED HOME LOAN BANK VAR 9/15	0.22	6/4/2014	9/4/2015	\$25,000,000	\$25,022,775	313383XK2
\$25,000,000	FED HOME LOAN BANK VAR 0.22 10/15	0.22	4/7/2014	10/7/2015	\$25,000,000	\$25,022,200	3130A06X3
\$7,247,809	FED HOME LOAN MORTGAGE 2.875 2/15	2.88	8/9/2014	2/9/2015	\$7,220,254	\$7,215,056	3137EACH0
\$14,988,000	FREDDIE MAC DISCOUNT NOTE 0.00 4/14	0.00	4/8/2014	4/8/2014	\$14,999,533	\$14,999,910	313397VG3
\$10,285,508	FREDDIE MAC DISCOUNT NOTE 0.00 0 11/14	0.00	11/24/2014	11/24/2014	\$10,288,992	\$10,254,217	3134A2HF8
\$22,666,631	FREDDIE MAC DISCOUNT NOTE 0.00 0 11/14	0.00	11/24/2014	11/24/2014	\$22,674,239	\$22,599,099	3134A2HF8
\$16,121,463	FREDDIE MAC 4.50 4/14	4.50	4/2/2014	4/2/2014	\$15,726,861	\$15,726,903	3128X23A1
\$1,561,944	FREDDIE MAC 2.50 4/14	2.50	4/23/2014	4/23/2014	\$1,541,157	\$1,541,281	3137EACB3

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$20,295,599	FREDDIE MAC 2.50 4/14	2.50	4/23/2014	4/23/2014	\$20,027,791	\$20,029,640	3137EACB3
\$5,006,801	FREDDIE MAC 0.375 4/14	0.38	4/28/2014	4/28/2014	\$5,000,768	\$5,001,080	3134G3SB7
\$5,006,788	FREDDIE MAC 0.375 4/14	0.38	4/28/2014	4/28/2014	\$5,000,767	\$5,001,080	3134G3SB7
\$3,165,999	FREDDIE MAC 5.00 7/14	5.00	7/15/2014	7/15/2014	\$3,081,735	\$3,082,821	3134A4UU6
\$4,773,650	FREDDIE MAC 1.00 7/14	1.00	7/30/2014	7/30/2014	\$4,763,450	\$4,763,120	3137EACU1
\$30,023,549	FREDDIE MAC 0.25 8/14	0.25	8/14/2014	8/14/2014	\$30,009,162	\$30,001,770	3134G3Q52
\$8,768,249	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$8,727,261	\$8,725,656	3134G2UA8
\$9,531,237	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$9,486,907	\$9,484,889	3134G2UA8
\$10,077,300	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$10,031,230	\$10,029,490	3134G2UA8
\$5,034,100	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$5,016,244	\$5,014,745	3134G2UA8
\$3,698,365	FREDDIE MAC 1.00 8/14	1.00	8/27/2014	8/27/2014	\$3,681,072	\$3,679,912	3137EACV9
\$8,820,088	FREDDIE MAC 1.00 8/14	1.00	8/27/2014	8/27/2014	\$8,779,056	\$8,776,023	3137EACV9
\$2,724,673	FREDDIE MAC 0.375 8/14	0.38	8/28/2014	8/28/2014	\$2,722,306	\$2,721,205	3134G3YW4
\$7,373,983	FREDDIE MAC 0.50 9/14	0.50	9/19/2014	9/19/2014	\$7,360,708	\$7,354,065	3134G2YJ5
\$1,002,834	FREDDIE MAC 0.50 9/14	0.50	9/19/2014	9/19/2014	\$1,001,342	\$1,000,553	3134G2YJ5
\$10,028,700	FREDDIE MAC 0.50 9/14	0.50	9/19/2014	9/19/2014	\$10,015,780	\$10,005,530	3134G2YJ5
\$20,117,492	FREDDIE MAC 0.75 9/14	0.75	9/22/2014	9/22/2014	\$20,052,963	\$20,037,140	3134G2WG3
\$20,119,580	FREDDIE MAC 0.75 9/14	0.75	9/22/2014	9/22/2014	\$20,053,904	\$20,037,140	3134G2WG3
\$1,296,750	FREDDIE MAC 5.00 10/14	5.00	4/27/2014	10/27/2014	\$1,284,526	\$1,283,345	3128X3F32
\$2,984,016	FREDDIE MAC 5.00 11/14	5.00	5/13/2014	11/13/2014	\$2,928,835	\$2,925,654	3128X3L76
\$2,393,143	FREDDIE MAC 5.00 11/14	5.00	5/13/2014	11/13/2014	\$2,368,568	\$2,366,035	3128X3L76
\$6,461,520	FREDDIE MAC 5.00 11/14	5.00	5/13/2014	11/13/2014	\$6,398,365	\$6,391,381	3128X3L76
\$3,160,152	FREDDIE MAC 0.75 11/14	0.75	5/25/2014	11/25/2014	\$3,152,482	\$3,149,710	3137EACY3
\$5,395,393	FREDDIE MAC 0.75 11/14	0.75	5/25/2014	11/25/2014	\$5,383,024	\$5,377,872	3137EACY3
\$4,774,281	FREDDIE MAC 0.75 11/14	0.75	5/25/2014	11/25/2014	\$4,764,548	\$4,760,163	3137EACY3
\$1,001,764	FREDDIE MAC 0.35 12/14	0.35	6/5/2014	12/5/2014	\$1,001,105	\$1,000,372	3134G3H78
\$5,709,590	FREDDIE MAC 0.35 12/14	0.35	6/5/2014	12/5/2014	\$5,706,292	\$5,702,120	3134G3H78
\$10,049,200	FREDDIE MAC 0.625 12/14	0.63	6/29/2014	12/29/2014	\$10,033,709	\$10,024,960	3137EADA4
\$10,469,954	FREDDIE MAC 0.50 4/15	0.50	4/17/2014	4/17/2015	\$10,468,554	\$10,466,406	3137EADD8
\$5,644,181	FREDDIE MAC 0.50 4/15	0.50	4/17/2014	4/17/2015	\$5,643,596	\$5,643,011	3137EADD8
\$1,679,116,694.81					\$1,675,223,008.84	\$1,675,505,872.24	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (3.53%)							
\$12,225,709	PRIVATE EXPT FUNDING 3.05 10/14	3.05	4/15/2014	10/15/2014	\$12,089,736	\$12,072,837	n/a
\$30,000,000	FEDERALLY INSURED CUST 0.18 11/3/14	0.18	3/1/2014	11/3/2014	\$30,000,000	\$30,000,000	n/a
\$24,999,125	TREASURY BILL DISCOUNT NOTE 0.00 4/14	0.00	4/3/2014	4/3/2014	\$24,999,938	\$25,000,000	912796BA6
\$24,999,028	TREASURY BILL DISCOUNT NOTE 0.00 4/14	0.00	4/3/2014	4/3/2014	\$24,999,931	\$25,000,000	912796BA6
\$24,998,833	TREASURY BILL DISCOUNT NOTE 0.00 4/14	0.00	4/10/2014	4/10/2014	\$24,999,625	\$24,999,875	912796CG2
\$49,997,667	TREASURY BILL DISCOUNT NOTE 0.00 4/14	0.00	4/17/2014	4/17/2014	\$49,998,667	\$49,999,400	912796CH0

\$167,220,362 \$167,087,896 \$167,072,112

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
REPURCHASE AGREEMENTS (5.27%)							
\$250,000,000	MERRILL LYNCH REPO 0.05 04/1/14	0.05	4/1/2014	4/1/2014	\$250,000,000	\$250,000,000	n/a
\$250,000,000					\$250,000,000	\$250,000,000	

DEPOSIT INSTRUMENTS (39.14%)							
\$200,000,000	BB&T COMPANY 0.25 11/3/2014 (2)	0.25	4/1/2014	11/3/2014	\$200,000,000	\$200,000,000	n/a
\$100,000,000	BB&T COMPANY 0.25 11/3/2014 (2)	0.25	4/1/2014	11/3/2014	\$100,000,000	\$100,000,000	n/a
\$390,000,000	JP MORGAN CHASE BANK 0.25 11/3/14 (2)	0.25	4/1/2014	11/3/2014	\$390,000,000	\$390,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK 0.25 11/3/14 (2)	0.25	4/1/2014	11/3/2014	\$50,000,000	\$50,000,000	n/a
\$100,000,000	PEOPLES UNITED BANK 0.25 11/3/14 (2)	0.25	4/1/2014	11/3/2014	\$100,000,000	\$100,000,000	n/a
\$200,000,000	SANTANDER BANK NA 0.25 5/6/14 (8)	0.25	4/1/2014	5/6/2014	\$200,000,000	\$200,000,000	n/a
\$200,000,000	SVENSKA HANDELSBANKEN 0.08 4/1/14 (3)	0.08	4/1/2014	4/1/2014	\$200,000,000	\$200,000,000	n/a
\$125,000,000	SVENSKA HANDELSBANKEN 0.08 4/3/14 (3)	0.08	4/1/2014	4/3/2014	\$125,000,000	\$125,000,000	n/a
\$135,000,000	TD BANK, NA 0.30 6/20/14 (2)	0.30	4/1/2014	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	4/1/2014	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	4/1/2014	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	4/1/2014	1/5/2015	\$15,000,000	\$15,000,000	n/a
\$50,000,000	TD BANK, NA 0.35 9/15/15 (2)	0.35	4/1/2014	9/15/2015	\$50,000,000	\$50,000,000	n/a
\$100,000,000	WEBSTER BANK 0.23 11/3/14 (8)	0.23	4/1/2014	11/3/2014	\$100,000,000	\$100,000,000	n/a
\$1,855,000,000					\$1,855,000,000	\$1,855,000,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
BANK COMMERCIAL PAPER (6.86%)							
\$125,000,000	US BANK NA 0.13 4/14	0.13	4/17/2014	4/17/2014	\$125,000,000	\$125,000,000	n/a
\$200,000,000	US BANK NA 0.13 4/14	0.13	4/9/2014	4/9/2014	\$200,000,000	\$200,000,000	n/a
325,000,000.00					325,000,000.00	325,000,000.00	
GOVERNMENT MONEY MARKET FUND (9.86%)							
\$233,532,665	MORGAN STANLEY GOVT 0.04 4/1/14	0.04	4/1/2014	11/3/2014	\$233,532,665	\$233,532,665	n/a
\$234,000,000	WESTERN ASSET INSTIT GOV MKT 0.04 4/1/14	0.04	4/1/2014	11/3/2014	\$234,000,000	\$234,000,000	n/a
\$467,532,665					\$467,532,665	\$467,532,665	
\$4,743,869,721					\$4,739,843,569	\$4,740,110,649	

Fund Net Asset Value = \$1.010 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) = 47 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.