

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (31.93% )</b>							
\$4,991,571	FANNIE MAE DISCOUNT NOTE 0.00 12/14	0.00	12/1/2014	12/1/2014	\$4,999,292	\$4,999,905	313589R54
\$2,307,827	FANNIE MAE 1.15 11/14	1.15	11/18/2014	11/18/2014	\$2,286,024	\$2,286,031	31398A6C1
\$1,434,150	FANNIE MAE 2.625 11/14	2.63	11/20/2014	11/20/2014	\$1,401,778	\$1,401,660	31398AZV7
\$12,796,680	FANNIE MAE 2.625 11/14	2.63	11/20/2014	11/20/2014	\$12,507,860	\$12,506,816	31398AZV7
\$4,997,037	FANNIE MAE 2.625 11/14	2.63	11/20/2014	11/20/2014	\$4,897,199	\$4,896,801	31398AZV7
\$10,060,400	FANNIE MAE 0.75 12/14	0.75	12/19/2014	12/19/2014	\$10,007,321	\$10,008,630	3135GOFY4
\$15,030,510	FANNIE MAE 0.375 3/15	0.38	3/16/2015	3/16/2015	\$15,010,375	\$15,014,295	3135G0HG1
\$5,099,226	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$4,955,172	\$4,955,643	31359MA45
\$4,142,108	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$4,043,770	\$4,043,191	31359MA45
\$10,445,810	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$10,219,578	\$10,217,820	31359MA45
\$1,532,726	FANNIE MAE 0.50 5/15	0.50	5/27/2015	5/27/2015	\$1,530,016	\$1,530,242	3135G0KM4
\$10,037,100	FANNIE MAE 0.50 5/15	0.50	5/27/2015	5/27/2015	\$10,020,589	\$10,021,230	3135G0KM4
\$15,056,850	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$15,034,974	\$15,033,885	3135G0LN1
\$2,835,622	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$2,831,551	\$2,831,382	3135G0LN1
\$2,328,213	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$2,325,104	\$2,325,241	3135G0LN1
\$3,661,252	FANNIE MAE 2.375 7/15	2.38	7/28/2015	7/28/2015	\$3,633,765	\$3,634,400	31398AU34
\$15,350,830	FANNIE MAE 2.375 7/15	2.38	7/28/2015	7/28/2015	\$15,241,982	\$15,244,965	31398AU34
\$15,967,776	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$15,941,339	\$15,935,556	31359MZC0
\$10,417,400	FANNIE MAE 4.375 10/15	4.38	10/15/2015	10/15/2015	\$10,400,152	\$10,396,370	31359MZC0
\$5,073,750	FANNIE MAE 1.625 10/15	1.63	10/26/2015	10/26/2015	\$5,071,365	\$5,069,165	31398A4M1
\$8,461,017	FANNIE MAE VAR 1/15	0.17	11/20/2014	1/20/2015	\$8,458,477	\$8,459,599	3135G0HB2
\$6,002,546	FANNIE MAE VAR 1/15	0.17	11/20/2014	1/20/2015	\$6,000,402	\$6,001,134	3135G0HB2
\$10,546,497	FANNIE MAE VAR 1/15	0.17	11/20/2014	1/20/2015	\$10,542,711	\$10,543,992	3135G0HB2
\$5,020,695	FANNIE MAE VAR 8/15	0.45	11/24/2014	8/24/2015	\$5,009,453	\$5,012,785	3136FRT60
\$10,005,260	FANNIE MAE VAR 8/16	0.17	11/26/2014	8/26/2016	\$10,004,663	\$10,006,100	3135G0YQ0
\$1,515,396	FED FARM CREDIT 0.27 11/14	0.27	11/5/2014	11/5/2014	\$1,514,014	\$1,514,014	3133EA6W3
\$2,615,351	FED FARM CREDIT 4.48 11/14	4.48	11/20/2014	11/20/2014	\$2,505,549	\$2,505,178	31331GFA2
\$1,037,900	FED FARM CREDIT 4.55 12/14	4.55	12/15/2014	12/15/2014	\$1,005,195	\$1,005,197	31331SJQ7
\$1,025,646	FED FARM CREDIT 0.25 12/14	0.25	12/24/2014	12/24/2014	\$1,025,086	\$1,025,200	3133ECAV6
\$4,998,886	FED FARM CREDIT 0.16 2/15	0.16	2/5/2015	2/5/2015	\$4,999,705	\$5,000,380	3133EDEU2
\$2,987,671	FED FARM CREDIT 3.85 2/15	3.85	2/11/2015	2/11/2015	\$2,904,169	\$2,903,957	31331YSV3
\$3,804,198	FED FARM CREDIT 0.28 4/15	0.28	4/9/2015	4/9/2015	\$3,801,690	\$3,802,284	3133ECKX1
\$4,999,900	FED FARM CREDIT 0.13 5/15	0.13	5/1/2015	5/1/2015	\$4,999,949	\$4,998,555	3133EDKV3
\$9,251,778	FED FARM CREDIT 0.50 5/15	0.50	5/1/2015	5/1/2015	\$9,235,807	\$9,234,516	3133EANJ3
\$2,577,959	FED FARM CREDIT 0.50 6/15	0.50	6/23/2015	6/23/2015	\$2,574,561	\$2,574,821	3133EARQ3
\$1,045,647	FED FARM CREDIT 4.55 7/15	4.55	7/20/2015	7/20/2015	\$1,031,188	\$1,031,277	31331SQ97
\$2,198,974	FED FARM CREDIT 0.35 7/15	0.35	7/30/2015	7/30/2015	\$2,197,733	\$2,196,954	3133ECHV9
\$4,949,307	FED FARM CREDIT 0.18 8/15	0.18	8/5/2015	8/5/2015	\$4,949,513	\$4,951,020	3133EDKW1
\$3,005,765	FED FARM CREDIT 0.40 8/15	0.40	8/26/2015	8/26/2015	\$3,004,394	\$3,004,383	3133ECY65
\$2,880,507	FED FARM CREDIT 4.875 11/15	4.88	11/16/2015	11/16/2015	\$2,876,297	\$2,875,325	31331YEM8
\$12,531,625	FED FARM CREDIT 0.43 11/15	0.43	11/16/2015	11/16/2015	\$12,530,814	\$12,529,150	3133ECBJ2

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$1,520,340	FED FARM CREDIT 1.5 11/15	1.50	11/16/2015	11/16/2015	\$1,520,181	\$1,519,265	31331J2S1
\$2,000,000	FED FARM CREDIT 0.21 11/15	0.21	11/27/2015	11/27/2015	\$2,000,000	\$1,998,986	3133EDM82
\$5,502,607	FED FARM CREDIT VAR 5/16	0.18	11/2/2014	5/2/2016	\$5,501,880	\$5,503,685	3133ECNB6
\$1,099,844	FED FARM CREDIT VAR 8/15	0.15	11/3/2014	8/3/2015	\$1,099,923	\$1,100,490	3133ECKN3
\$25,008,612	FED FARM CREDIT VAR 5/15	0.16	11/4/2014	5/4/2015	\$25,002,598	\$25,009,300	3133EANX2
\$24,990,000	FED FARM CREDIT VAR 5/16	0.15	11/5/2014	5/5/2016	\$24,992,368	\$24,984,850	3133EDL42
\$24,996,400	FED FARM CREDIT VAR 2/15	0.13	11/6/2014	2/6/2015	\$24,999,332	\$25,003,775	3133ECEV2
\$20,000,000	FED FARM CREDIT VAR 5/15	0.20	11/6/2014	5/6/2015	\$20,000,000	\$20,009,940	3133ECNL4
\$16,062,519	FED FARM CREDIT VAR 10/16	0.18	11/11/2014	10/11/2016	\$16,061,979	\$16,062,760	3133ED4J8
\$6,002,571	FED FARM CREDIT VAR 10/16	0.17	11/11/2014	10/11/2016	\$6,002,464	\$6,003,594	3133EDJA1
\$2,001,478	FED FARM CREDIT VAR 2/15	0.18	11/13/2014	2/13/2015	\$2,000,290	\$2,000,632	3133EAXP8
\$25,005,192	FED FARM CREDIT VAR 9/15	0.15	11/14/2014	9/14/2015	\$25,002,215	\$25,012,100	3133ECHK3
\$15,007,902	FED FARM CREDIT VAR 9/16	0.17	11/14/2014	9/14/2016	\$15,007,083	\$15,009,075	3133EDH21
\$25,000,000	FED FARM CREDIT VAR 2/15	0.24	11/19/2014	2/19/2015	\$25,000,000	\$25,011,525	3133ECFR0
\$20,014,702	FED FARM CREDIT VAR 6/15	0.18	11/22/2014	6/22/2015	\$20,005,198	\$20,011,440	3133EAV55
\$2,000,997	FED FARM CREDIT VAR 4/15	0.17	11/23/2014	4/23/2015	\$2,000,288	\$2,000,902	3133EA5D6
\$25,016,764	FED FARM CREDIT VAR 4/15	0.17	11/23/2014	4/23/2015	\$25,004,842	\$25,011,275	3133EA5D6
\$15,007,574	FED FARM CREDIT VAR 4/15	0.17	11/23/2014	4/23/2015	\$15,002,187	\$15,006,765	3133EA5D6
\$24,994,354	FED FARM CREDIT VAR 2/15	0.12	11/25/2014	2/25/2015	\$24,998,792	\$25,004,225	3133ECJU9
\$1,000,640	FED FARM CREDIT VAR 2/16	0.26	11/26/2014	2/26/2016	\$1,000,406	\$1,001,100	3133ECYA6
\$13,001,087	FED FARM CREDIT VAR 3/15	0.15	11/26/2014	3/26/2015	\$13,000,276	\$13,004,173	3133EA2J6
\$6,501,659	FED FARM CREDIT VAR 4/15	0.17	11/27/2014	4/27/2015	\$6,500,487	\$6,503,010	3133EAJP4
\$10,005,045	FED FARM CREDIT VAR 4/15	0.17	11/27/2014	4/27/2015	\$10,001,481	\$10,004,630	3133EAJP4
\$10,005,908	FED FARM CREDIT VAR 4/15	0.17	11/27/2014	4/27/2015	\$10,001,734	\$10,004,630	3133EAJP4
\$24,998,625	FED FARM CREDIT VAR 12/15	0.20	12/2/2014	12/2/2015	\$24,999,254	\$25,011,550	3133EDAW2
\$14,995,260	FED FARM CREDIT VAR 9/16	0.19	12/19/2014	9/19/2016	\$14,995,715	\$14,995,665	3133EDNQ1
\$9,995,810	FED FARM CREDIT VAR 9/16	0.19	12/19/2014	9/19/2016	\$9,996,182	\$9,997,110	3133EDNQ1
\$19,985,600	FED FARM CREDIT VAR 3/16	0.14	12/29/2014	3/29/2016	\$19,988,595	\$19,988,040	3133EDMK5
\$20,000,000	FED FARM CREDIT VAR 4/15	0.23	1/1/2015	4/1/2015	\$20,000,000	\$20,011,220	3133ECKJ2
\$10,000,000	FED FARM CREDIT VAR 4/15	0.16	1/1/2015	4/1/2015	\$10,000,000	\$10,002,080	3133ECKK9
\$24,997,390	FED FARM CREDIT VAR 1/16	0.21	1/4/2015	1/4/2016	\$24,998,513	\$25,013,325	3133ED6A5
\$24,997,400	FED FARM CREDIT VAR 1/16	0.21	1/4/2015	1/4/2016	\$24,998,509	\$25,013,325	3133ED6A5
\$14,996,955	FED FARM CREDIT VAR 10/15	0.21	1/22/2015	10/22/2015	\$14,998,519	\$15,009,030	3133ED5G3
\$4,505,679	FED FARM CREDIT VAR 7/16	0.25	1/29/2015	7/29/2016	\$4,504,752	\$4,503,911	3133EDED8
\$20,006,200	FED HOME LOAN BANK 0.21 11/14	0.21	11/7/2014	11/7/2014	\$20,000,107	\$20,000,340	3130A03Q1
\$4,212,883	FED HOME LOAN BANK 4.75 11/14	4.75	11/14/2014	11/14/2014	\$4,031,548	\$4,030,699	3133XBMT9
\$1,044,420	FED HOME LOAN BANK 4.5 11/14	4.50	11/14/2014	11/14/2014	\$1,001,540	\$1,001,350	3133X9DC1
\$14,998,790	FED HOME LOAN BANK 0.07 11/14	0.07	11/20/2014	11/20/2014	\$14,999,869	\$14,999,640	3130A23A2
\$12,743,370	FED HOME LOAN BANK 0.125 11/14	0.13	11/25/2014	11/25/2014	\$12,749,559	\$12,750,064	3130A0CS7
\$3,018,750	FED HOME LOAN BANK 0.875 12/14	0.88	12/12/2014	12/12/2014	\$3,002,268	\$3,002,637	31337IPC4
\$2,383,034	FED HOME LOAN BANK 2.75 12/14	2.75	12/12/2014	12/12/2014	\$2,326,661	\$2,326,677	3133XVNU1
\$9,994,300	FED HOME LOAN BANK 0.125 1/15	0.13	1/6/2015	1/6/2015	\$9,998,969	\$10,000,110	3130A0KC3
\$5,012,165	FED HOME LOAN BANK 0.46 1/15	0.46	1/14/2015	1/14/2015	\$5,003,503	\$5,003,275	313378KN0
\$9,913,559	FED HOME LOAN BANK 0.16 1/15	0.16	1/16/2015	1/16/2015	\$9,914,693	\$9,915,644	3130A0PW4

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$2,891,736	FED HOME LOAN BANK 0.25 1/15	0.25	1/16/2015	1/16/2015	\$2,890,361	\$2,890,827	313381H24
\$3,902,861	FED HOME LOAN BANK 0.25 1/15	0.25	1/16/2015	1/16/2015	\$3,900,609	\$3,901,115	313381H24
\$19,995,960	FED HOME LOAN BANK 0.09 1/15	0.09	1/20/2015	1/20/2015	\$19,998,812	\$19,998,780	3130A1QX9
\$9,994,772	FED HOME LOAN BANK 0.125 2/15	0.13	2/3/2015	2/3/2015	\$9,998,654	\$9,999,310	3130A0TW0
\$4,016,280	FED HOME LOAN BANK 0.59 2/15	0.59	2/5/2015	2/5/2015	\$4,003,957	\$4,004,676	313378QU8
\$3,922,136	FED HOME LOAN BANK 7.375 2/15	7.38	2/13/2015	2/13/2015	\$3,714,096	\$3,712,967	3133MB2B2
\$3,420,327	FED HOME LOAN BANK 4.75 2/15	4.75	2/13/2015	2/13/2015	\$3,302,106	\$3,301,803	3133XBDM4
\$10,003,400	FED HOME LOAN BANK 0.21 2/15	0.21	2/18/2015	2/18/2015	\$10,000,965	\$10,002,390	3130A0FX3
\$9,998,310	FED HOME LOAN BANK 0.09 2/15	0.09	2/19/2015	2/19/2015	\$9,999,326	\$9,998,600	3130A1Y85
\$10,007,600	FED HOME LOAN BANK 0.25 2/15	0.25	2/20/2015	2/20/2015	\$10,002,208	\$10,004,320	313381YP4
\$5,073,549	FED HOME LOAN BANK 0.25 2/15	0.25	2/20/2015	2/20/2015	\$5,071,042	\$5,072,190	313381YP4
\$6,057,070	FED HOME LOAN BANK 0.375 3/15	0.38	3/13/2015	3/13/2015	\$6,049,033	\$6,048,295	313376ZQ1
\$7,708,632	FED HOME LOAN BANK 2.75 3/15	2.75	3/13/2015	3/13/2015	\$7,569,720	\$7,571,708	3133XWXX5
\$9,994,780	FED HOME LOAN BANK 0.125 3/15	0.13	3/20/2015	3/20/2015	\$9,998,007	\$9,999,940	3130A1DR6
\$24,996,542	FED HOME LOAN BANK 0.125 4/15	0.13	4/21/2015	4/21/2015	\$24,998,310	\$24,996,900	3130A1QG6
\$9,999,830	FED HOME LOAN BANK 0.125 4/15	0.13	4/21/2015	4/21/2015	\$9,999,915	\$9,998,760	3130A1QG6
\$10,002,405	FED HOME LOAN BANK 0.21 4/15	0.21	4/29/2015	4/29/2015	\$10,001,085	\$10,002,120	3130A0RA0
\$14,998,230	FED HOME LOAN BANK 0.13 5/15	0.13	5/8/2015	5/8/2015	\$14,999,076	\$14,998,110	3130A1VT2
\$9,997,314	FED HOME LOAN BANK 0.125 6/15	0.13	6/8/2015	6/8/2015	\$9,998,380	\$9,999,640	3130A2CL8
\$9,998,001	FED HOME LOAN BANK 0.17 7/15	0.17	7/22/2015	7/22/2015	\$9,998,560	\$9,999,750	3130A2LJ3
\$5,025,500	FED HOME LOAN BANK 0.67 7/15	0.67	7/30/2015	7/30/2015	\$5,017,996	\$5,016,655	313376VZ5
\$10,000,000	FED HOME LOAN BANK 0.23 8/15	0.23	8/3/2015	8/3/2015	\$10,000,000	\$10,000,060	3130A2L46
\$15,000,000	FED HOME LOAN BANK 0.20 8/15	0.20	8/19/2015	8/19/2015	\$15,000,000	\$15,004,845	3130A2PQ3
\$5,000,000	FED HOME LOAN BANK 0.25 8/15	0.25	8/27/2015	8/27/2015	\$5,000,000	\$5,002,390	3130A2SG2
\$4,998,927	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$4,999,179	\$5,001,045	3130A2S23
\$9,999,197	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$9,999,381	\$10,002,090	3130A2S23
\$15,244,838	FED HOME LOAN BANK 1.75 9/15	1.75	9/11/2015	9/11/2015	\$15,197,633	\$15,201,855	313370JB5
\$25,000,000	FED HOME LOAN BANK 0.25 10/15	0.25	10/2/2015	10/2/2015	\$25,000,000	\$25,007,450	3130A2XM3
\$25,000,000	FED HOME LOAN BANK 0.27 10/15	0.27	10/9/2015	10/9/2015	\$25,000,000	\$24,998,600	3130A32E3
\$25,005,575	FED HOME LOAN BANK 0.19 10/15	0.19	10/14/2015	10/14/2015	\$25,005,389	\$24,991,175	3130A3CC6
\$25,000,000	FED HOME LOAN BANK 0.27 10/15	0.27	10/20/2015	10/20/2015	\$25,000,000	\$25,011,225	3130A36B5
\$1,004,252	FED HOME LOAN BANK 0.625 10/15	0.63	10/30/2015	10/30/2015	\$1,004,194	\$1,003,819	3133796P9
\$1,204,118	FED HOME LOAN BANK 0.50 11/15	0.50	11/20/2015	11/20/2015	\$1,203,964	\$1,203,368	313380L96
\$4,518,650	FED HOME LOAN BANK 0.50 11/15	0.50	11/20/2015	11/20/2015	\$4,518,544	\$4,517,646	313380L96
\$50,000,000	FED HOME LOAN BANK VAR 8/15	0.20	11/19/2014	8/19/2015	\$50,000,000	\$50,027,600	313383VX6
\$20,000,000	FED HOME LOAN BANK VAR 8/15	0.22	11/26/2014	8/26/2015	\$20,000,000	\$20,014,240	313383X30
\$25,000,000	FED HOME LOAN BANK VAR 9/15	0.22	12/4/2014	9/4/2015	\$25,000,000	\$25,017,775	313383XK2
\$25,000,000	FED HOME LOAN BANK VAR 10/15	0.22	1/7/2015	10/7/2015	\$25,000,000	\$25,017,650	3130A06X3
\$25,000,000	FED HOME LOAN BANK VAR 7/15	0.21	1/15/2015	7/15/2015	\$25,000,000	\$25,015,550	313383YD7
\$10,285,508	FREDDIE MAC DISCOUNT NOTE 0.00 11/14	0.00	11/24/2014	11/24/2014	\$10,298,932	\$10,298,908	3134A2HF8
\$22,666,631	FREDDIE MAC DISCOUNT NOTE 0.00 11/14	0.00	11/24/2014	11/24/2014	\$22,697,500	\$22,697,594	3134A2HF8
\$2,996,700	FREDDIE MAC DISCOUNT NOTE 0.00 6/15	0.00	6/1/2015	6/1/2015	\$2,996,820	\$2,996,025	3134A1X39
\$2,984,016	FREDDIE MAC 5.00 11/14	5.00	11/13/2014	11/13/2014	\$2,848,505	\$2,847,859	3128X3L76
\$2,393,143	FREDDIE MAC 5.00 11/14	5.00	11/13/2014	11/13/2014	\$2,303,641	\$2,303,121	3128X3L76

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$6,461,520	FREDDIE MAC 5.00 11/14	5.00	11/13/2014	11/13/2014	\$6,222,842	\$6,221,431	3128X3L76
\$3,160,152	FREDDIE MAC 0.75 11/14	0.75	11/25/2014	11/25/2014	\$3,142,158	\$3,142,319	3137EACY3
\$5,395,393	FREDDIE MAC 0.75 11/14	0.75	11/25/2014	11/25/2014	\$5,365,019	\$5,365,252	3137EACY3
\$4,774,281	FREDDIE MAC 0.75 11/14	0.75	11/25/2014	11/25/2014	\$4,748,770	\$4,748,994	3137EACY3
\$1,001,764	FREDDIE MAC 0.35 12/14	0.35	12/5/2014	12/5/2014	\$1,000,151	\$1,000,257	3134G3H78
\$5,709,590	FREDDIE MAC 0.35 12/14	0.35	12/5/2014	12/5/2014	\$5,700,863	\$5,701,465	3134G3H78
\$10,049,200	FREDDIE MAC 0.625 12/14	0.63	12/29/2014	12/29/2014	\$10,007,188	\$10,008,610	3137EADA4
\$7,247,809	FREDDIE MAC 2.875 2/15	2.88	2/9/2015	2/9/2015	\$7,108,992	\$7,108,812	3137EACH0
\$10,469,954	FREDDIE MAC 0.50 4/15	0.50	4/17/2015	4/17/2015	\$10,448,584	\$10,447,919	3137EADD8
\$5,644,181	FREDDIE MAC 0.50 4/15	0.50	4/17/2015	4/17/2015	\$5,633,151	\$5,633,044	3137EADD8
\$15,051,720	FREDDIE MAC 0.50 4/15	0.50	4/17/2015	4/17/2015	\$15,025,554	\$15,021,450	3137EADD8
\$1,201,656	FREDDIE MAC 0.30 7/15	0.30	7/8/2015	7/8/2015	\$1,201,047	\$1,201,180	3134G4TH1
\$5,423,947	FREDDIE MAC 4.375 7/15	4.38	7/17/2015	7/17/2015	\$5,351,811	\$5,351,055	3134A4VC5
\$3,121,479	FREDDIE MAC 0.45 9/15	0.45	9/4/2015	9/4/2015	\$3,121,437	\$3,121,974	3134G3J76
\$25,004,750	FREDDIE MAC 0.40 9/15	0.40	9/24/2015	9/24/2015	\$25,000,000	\$25,011,800	3134G4AP3
\$15,008,700	FREDDIE MAC 0.40 9/15	0.40	9/24/2015	9/24/2015	\$15,006,587	\$15,007,080	3134G4AP3
\$12,695,511	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$12,671,390	\$12,664,482	3134A4VG6
\$2,575,081	FREDDIE MAC 4.75 11/15	4.75	11/17/2015	11/17/2015	\$2,571,415	\$2,570,167	3134A4VG6
\$1,514,879,223.41					\$1,511,658,189.49	\$1,511,914,900.43	

<b>US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (3.03%)</b>							
\$30,000,000	FEDERALLY INSURED CUST ACCT 0.16 10/15 (3)	0.16	11/3/2014	10/9/2015	\$30,000,000	\$30,000,000	n/a
\$35,000,000	FEDERALLY INSURED CUST ACCT 0.16 10/15 (3)	0.16	11/3/2014	10/9/2015	\$35,000,000	\$35,000,000	n/a
\$5,000,000	FEDERALLY INSURED CUST ACCT 0.16 10/15 (3)	0.16	11/3/2014	10/9/2015	\$5,000,000	\$5,000,000	n/a
\$6,477,042	OVERSEAS PRI INV 0.42 4/15	0.42	4/15/2015	4/15/2015	\$6,477,042	\$6,490,799	690353ZG5
\$14,795,000	OVERSEAS PRI INV 0.39 5/15	0.39	5/2/2015	5/2/2015	\$14,795,000	\$14,787,854	690353ZK6
\$11,250,000	OVERSEAS PRI INV 0.43 7/16	0.43	7/12/2016	7/12/2016	\$11,250,000	\$11,260,496	690353ZX8
\$4,524,593	OVERSEAS PRI INV 0.41 9/16	0.41	9/7/2016	9/7/2016	\$4,524,593	\$4,503,825	690353A98
\$4,962,191	OVERSEAS PRI INV 0.41 9/16	0.41	9/7/2016	9/7/2016	\$4,962,191	\$4,939,415	690353B22
\$437,621	OVERSEAS PRI INV 0.41 9/16	0.41	9/7/2016	9/7/2016	\$437,621	\$435,613	690353B48
\$534,943	OVERSEAS PRI INV 0.41 9/16	0.41	9/7/2016	9/7/2016	\$534,943	\$532,488	690353B55
\$700,000	OVERSEAS PRI INV 0.41 9/16	0.41	9/7/2016	9/7/2016	\$700,000	\$701,165	690353B97
\$4,880,610	PRIVATE EXPORT 4.55 5/15	4.55	5/15/2015	5/15/2015	\$4,792,026	\$4,785,571	742651DA7
\$24,995,705	US TREASURY VAR 0.07 1/16	0.07	12/30/2014	1/31/2016	\$24,996,836	\$24,998,800	912828WK2
\$143,557,705					\$143,470,251	\$143,436,024	

<b>REPURCHASE AGREEMENTS (11.62%)</b>							
\$350,000,000	MERRILL LYNCH REPO 0.09 11/14	0.09	11/3/2014	11/3/2014	\$350,000,000	\$350,000,000	n/a
\$200,000,000	RBC CAPITAL MAR REPO 0.07 11/14	0.07	11/3/2014	11/3/2014	\$200,000,000	\$200,000,000	n/a
\$550,000,000					\$550,000,000	\$550,000,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>DEPOSIT INSTRUMENTS (37.28%)</b>							
\$200,000,000	BB&T COMPANY 0.28 10/15 (2)	0.28	11/3/2014	10/9/2015	\$200,000,000	\$200,000,000	n/a
\$100,000,000	BB&T COMPANY 0.28 10/15 (2)	0.28	11/3/2014	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$200,000,000	JP MORGAN CHASE BANK 0.15 10/15 (2)	0.15	11/3/2014	10/9/2015	\$200,000,000	\$200,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK 0.28 10/15 (2)(8)	0.28	11/3/2014	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$100,000,000	PEOPLES UNITED BANK 0.28 10/15 (2)(8)	0.28	11/3/2014	10/9/2015	\$100,000,000	\$100,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK 0.28 10/15 (2)(8)	0.28	11/3/2014	10/9/2015	\$50,000,000	\$50,000,000	n/a
\$200,000,000	SANTANDER BANK NA 0.25 10/15 (2)	0.29	11/3/2014	10/9/2015	\$200,000,000	\$200,000,000	n/a
\$375,000,000	SVENSKA HANDELSBANK 0.05 11/14 (2)	0.05	11/3/2014	11/3/2014	\$375,000,000	\$375,000,000	n/a
\$30,000,000	TD BANK, 0.40 12/15 (2)	0.40	11/3/2014	12/21/2015	\$30,000,000	\$30,000,000	n/a
\$100,000,000	TD BANK, NA 0.25 6/15 (2)	0.25	11/3/2014	6/19/2015	\$100,000,000	\$100,000,000	n/a
\$15,000,000	TD BANK, NA 0.31 1/15 (2)	0.31	11/3/2014	1/5/2015	\$15,000,000	\$15,000,000	n/a
\$100,000,000	TD BANK, NA 0.33 9/15 (2)	0.33	11/3/2014	9/21/2015	\$100,000,000	\$100,000,000	n/a
\$30,000,000	TD BANK, NA 0.33 9/15 (2)	0.33	11/3/2014	9/25/2015	\$30,000,000	\$30,000,000	n/a
\$50,000,000	TD BANK, NA 0.35 9/15 (2)	0.35	11/3/2014	9/15/2015	\$50,000,000	\$50,000,000	n/a
\$65,000,000	TD BANK, NA 0.40 12/15 (2)	0.40	11/3/2014	12/18/2015	\$65,000,000	\$65,000,000	n/a
\$100,000,000	WEBSTER BANK 0.28 10/15 (2)(8)	0.28	11/3/2014	10/9/2015	\$100,000,000	\$100,000,000	
\$1,765,000,000					\$1,765,000,000	\$1,765,000,000	

<b>BANK COMMERCIAL PAPER (6.86%)</b>							
\$125,000,000	US BANK NA 0.13 11/14 (2)	0.13	11/3/2014	11/14/2014	\$125,000,000	\$125,000,000	n/a
\$200,000,000	US BANK NA 0.13 11/14 (2)	0.13	11/3/2014	11/7/2014	\$200,000,000	\$200,000,000	n/a
325,000,000.00					325,000,000.00	325,000,000.00	

<b>GOVERNMENT MONEY MARKET FUNDS (9.28%)</b>							
\$219,409,092	MORGAN STANLEY GOVT FUND 0.04 11/14	0.04	11/3/2014	11/3/2014	\$219,409,092	\$219,409,092	n/a
\$220,000,000	WESTERN ASSET MGMT GOVT FUND 0.04 11/14	0.04	11/3/2014	11/3/2014	\$220,000,000	\$220,000,000	n/a
\$439,409,092					\$439,409,092	\$439,409,092	

<b>\$4,737,846,020</b>					<b>\$4,734,537,533</b>	<b>\$4,734,760,017</b>	
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Fund Net Asset Value = \$1.010 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) = 85 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 Pittsburg guaranteeing principal amount.