

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (31.05%)							
\$4,991,571	FANNIE MAE DISCOUNT NOTE 0.00 12/14	0.00	12/1/2014	12/1/2014	\$4,994,947	\$4,997,920	313589R54
\$4,263,063	FANNIE MAE DISCOUNT NOTE 0.00 7/14	0.00	7/5/2014	7/5/2014	\$4,268,531	\$4,268,634	313586QR3
\$4,990,587	FANNIE MAE DISCOUNT NOTE 0.00 7/14	0.00	7/5/2014	7/5/2014	\$4,998,007	\$4,998,400	313586QR3
\$10,163,159	FANNIE MAE 2.50 5/14	2.50	5/15/2014	5/15/2014	\$10,008,923	\$10,009,410	31398AXJ6
\$15,245,304	FANNIE MAE 2.50 5/14	2.50	5/15/2014	5/15/2014	\$15,013,415	\$15,014,115	31398AXJ6
\$2,008,740	FANNIE MAE 1.00 5/14	1.00	5/16/2014	5/16/2014	\$2,000,694	\$2,000,770	31398A6A5
\$4,896,282	FANNIE MAE 0.875 8/14	0.88	8/28/2014	8/28/2014	\$4,873,971	\$4,875,658	3135G0BY8
\$10,066,900	FANNIE MAE 0.875 8/14	0.88	8/28/2014	8/28/2014	\$10,022,300	\$10,026,030	3135G0BY8
\$4,864,511	FANNIE MAE 1.50 9/14	1.50	9/8/2014	9/8/2014	\$4,822,544	\$4,823,885	31398A3G5
\$10,287,830	FANNIE MAE 3.00 9/14	3.00	9/16/2014	9/16/2014	\$10,105,640	\$10,109,430	31398AYY2
\$3,041,700	FANNIE MAE 1.57 9/14	1.57	9/24/2014	9/24/2014	\$3,016,410	\$3,017,847	3136FPLV7
\$2,307,827	FANNIE MAE 1.15 11/14	1.15	5/18/2014	11/18/2014	\$2,297,106	\$2,297,529	31398A6C1
\$1,434,150	FANNIE MAE 2.625 11/14	2.63	5/20/2014	11/20/2014	\$1,418,993	\$1,419,611	31398AZV7
\$12,796,680	FANNIE MAE 2.625 11/14	2.63	5/20/2014	11/20/2014	\$12,661,452	\$12,666,988	31398AZV7
\$4,997,037	FANNIE MAE 2.625 11/14	2.63	5/20/2014	11/20/2014	\$4,957,232	\$4,959,513	31398AZV7
\$10,060,400	FANNIE MAE 0.75 12/14	0.75	6/19/2014	12/19/2014	\$10,035,386	\$10,039,770	3135G0FY4
\$15,030,510	FANNIE MAE 0.38 03/15	0.38	9/16/2014	3/16/2015	\$15,024,516	\$15,032,670	3135G0HG1
\$5,099,226	FANNIE MAE 5.00 4/15	5.00	10/15/2014	4/15/2015	\$5,072,455	\$5,074,671	31359MA45
\$4,142,108	FANNIE MAE 5.00 4/15	5.00	10/15/2014	4/15/2015	\$4,140,531	\$4,140,304	31359MA45
\$1,532,726	FANNIE MAE 0.50 5/15	0.50	5/27/2014	5/27/2015	\$1,532,697	\$1,532,493	3135G0KM4
\$24,995,955	FANNIE MAE VAR 6/14	0.13	5/20/2014	6/20/2014	\$24,999,307	\$25,002,200	3135G0MH3
\$25,008,917	FANNIE MAE VAR 1/15	0.16	5/20/2014	1/20/2015	\$25,004,652	\$25,011,175	3135G0HB2
\$6,002,546	FANNIE MAE VAR 1/15	0.16	5/20/2014	1/20/2015	\$6,001,328	\$6,002,682	3135G0HB2
\$10,546,497	FANNIE MAE VAR 1/15	0.16	5/20/2014	1/20/2015	\$10,544,346	\$10,546,712	3135G0HB2
\$5,020,695	FANNIE MAE VAR 8/15	0.45	5/24/2014	8/24/2015	\$5,015,330	\$5,019,995	3136FRT60
\$7,006,769	FED FARM CREDIT 0.32 5/14	0.32	5/16/2014	5/16/2014	\$7,000,395	\$7,000,714	3133EAQP6
\$18,419,744	FED FARM CREDIT 0.32 5/14	0.32	5/16/2014	5/16/2014	\$18,401,152	\$18,401,877	3133EAQP6
\$3,002,250	FED FARM CREDIT 0.32 5/14	0.32	5/16/2014	5/16/2014	\$3,000,158	\$3,000,306	3133EAQP6
\$5,434,115	FED FARM CREDIT 0.30 7/14	0.30	7/18/2014	7/18/2014	\$5,431,003	\$5,432,215	3133EAYL6
\$2,639,807	FED FARM CREDIT 0.18 8/14	0.18	8/25/2014	8/25/2014	\$2,639,937	\$2,640,583	3133ECVH4
\$6,520,332	FED FARM CREDIT 0.55 10/14	0.55	10/2/2014	10/2/2014	\$6,508,946	\$6,511,024	3133EAKD9
\$1,515,396	FED FARM CREDIT 0.27 11/14	0.27	5/5/2014	11/5/2014	\$1,514,661	\$1,514,890	3133EA6W3
\$2,615,351	FED FARM CREDIT 4.48 11/14	4.48	5/20/2014	11/20/2014	\$2,559,282	\$2,559,040	31331GFA2
\$1,037,900	FED FARM CREDIT 4.55 12/14	4.55	6/15/2014	12/15/2014	\$1,026,920	\$1,027,345	31331SJQ7
\$1,025,646	FED FARM CREDIT 0.25 12/14	0.25	6/24/2014	12/24/2014	\$1,025,383	\$1,025,556	3133ECAV6
\$4,998,886	FED FARM CREDIT 0.16 2/15	0.16	8/5/2014	2/5/2015	\$4,999,141	\$4,999,155	3133EDEU2
\$3,804,198	FED FARM CREDIT 0.28 4/15	0.28	10/9/2014	4/9/2015	\$3,803,645	\$3,802,557	3133ECKX1
\$2,987,671	FED FARM CREDIT 3.85 2/15	3.85	8/11/2014	2/11/2015	\$2,956,787	\$2,955,362	31331YSV3
\$24,993,642	FED FARM CREDIT VAR 5/14	0.25	5/21/2014	5/21/2014	\$24,999,515	\$25,001,950	3133EAQZ4
\$24,993,642	FED FARM CREDIT VAR 5/14	0.25	5/21/2014	5/21/2014	\$24,999,515	\$25,001,950	3133EAQZ4
\$49,996,219	FED FARM CREDIT VAR 6/14	0.29	6/4/2014	6/4/2014	\$49,999,534	\$50,008,650	3133EASN9

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$49,991,046	FED FARM CREDIT VAR 7/14	0.27	7/21/2014	7/21/2014	\$49,997,755	\$50,019,700	3133EAM47
\$24,996,400	FED FARM CREDIT VAR 2/15	0.13	5/6/2014	2/6/2015	\$24,998,066	\$25,004,650	3133ECEV2
\$2,001,478	FED FARM CREDIT VAR 2/15	0.18	5/13/2014	2/13/2015	\$2,000,803	\$2,001,188	3133EAXP8
\$25,000,000	FED FARM CREDIT VAR 2/15	0.24	5/19/2014	2/19/2015	\$25,000,000	\$25,023,950	3133ECFR0
\$24,994,354	FED FARM CREDIT VAR 2/15	0.12	5/25/2014	2/25/2015	\$24,996,875	\$25,003,400	3133ECJU9
\$13,001,087	FED FARM CREDIT VAR 3/15	0.15	5/26/2014	3/26/2015	\$13,000,626	\$13,005,304	3133EA2J6
\$20,000,000	FED FARM CREDIT VAR 4/15	0.23	7/1/2014	4/1/2015	\$20,000,000	\$20,018,960	3133ECKJ2
\$10,000,000	FED FARM CREDIT VAR 4/15	0.17	7/1/2014	4/1/2015	\$10,000,000	\$10,004,670	3133ECKK9
\$2,000,997	FED FARM CREDIT VAR 4/15	0.17	5/23/2014	4/23/2015	\$2,000,594	\$2,001,226	3133EA5D6
\$25,016,764	FED FARM CREDIT VAR 4/15	0.17	5/23/2014	4/23/2015	\$25,009,991	\$25,015,325	3133EA5D6
\$15,007,574	FED FARM CREDIT VAR 4/15	0.17	5/23/2014	4/23/2015	\$15,004,514	\$15,009,195	3133EA5D6
\$6,501,659	FED FARM CREDIT VAR 4/15	0.17	5/27/2014	4/27/2015	\$6,500,993	\$6,503,881	3133EAJP4
\$10,005,045	FED FARM CREDIT VAR 4/15	0.17	5/27/2014	4/27/2015	\$10,003,020	\$10,005,970	3133EAJP4
\$10,005,908	FED FARM CREDIT VAR 4/15	0.17	5/27/2014	4/27/2015	\$10,003,537	\$10,005,970	3133EAJP4
\$25,008,612	FED FARM CREDIT VAR 5/15	0.16	5/4/2014	5/4/2015	\$25,005,195	\$25,011,100	3133EANX2
\$20,000,000	FED FARM CREDIT VAR 5/15	0.20	5/6/2014	5/6/2015	\$20,000,000	\$20,013,900	3133ECNL4
\$20,014,702	FED FARM CREDIT VAR 6/15	0.17	5/22/2014	6/22/2015	\$20,009,303	\$20,013,100	3133EAVE5
\$1,099,844	FED FARM CREDIT VAR 8/15	0.15	5/3/2014	8/3/2015	\$1,099,871	\$1,100,405	3133ECKN3
\$25,005,192	FED FARM CREDIT VAR 9/15	0.15	5/14/2014	9/14/2015	\$25,003,501	\$25,008,800	3133ECHK3
\$24,997,400	FED FARM CREDIT VAR 1/16	0.21	7/4/2014	1/4/2016	\$24,997,869	\$25,021,900	3133ED6A5
\$24,997,390	FED FARM CREDIT VAR 1/16	0.21	7/4/2014	1/4/2016	\$24,997,875	\$25,021,900	3133ED6A5
\$1,000,640	FED FARM CREDIT VAR 2/16	0.26	5/26/2014	2/26/2016	\$1,000,561	\$1,001,750	3133ECYA6
\$5,502,607	FED FARM CREDIT VAR 5/16	0.18	5/2/2014	5/2/2016	\$5,502,511	\$5,503,790	3133ECNB6
\$23,499,354	FED HOME LOAN BANK DISCOUNT NOTE 0.00 05/14	0.00	5/2/2014	5/2/2014	\$23,499,971	\$23,499,977	31338SWG7
\$64,397,827	FED HOME LOAN BANK DISCOUNT NOTE 0.00 5/14	0.00	5/7/2014	5/7/2014	\$64,399,517	\$64,399,678	313385WM4
\$5,175,466	FED HOME LOAN BANK 1.375 5/14	1.38	5/28/2014	5/28/2014	\$5,134,564	\$5,135,089	313373JR4
\$1,412,408	FED HOME LOAN BANK 1.375 5/14	1.38	5/28/2014	5/28/2014	\$1,401,245	\$1,401,389	313373JR4
\$2,938,766	FED HOME LOAN BANK 1.375 5/14	1.38	5/28/2014	5/28/2014	\$2,937,905	\$2,937,912	313373JR4
\$9,995,471	FED HOME LOAN BANK 0.125 6/14	0.13	6/18/2014	6/18/2014	\$9,999,250	\$10,000,510	313383LH2
\$4,999,265	FED HOME LOAN BANK 0.19 6/14	0.19	6/26/2014	6/26/2014	\$4,999,862	\$5,000,695	313383NV9
\$10,019,756	FED HOME LOAN BANK 0.40 7/14	0.40	7/2/2014	7/2/2014	\$10,004,029	\$10,005,330	313379SK6
\$2,498,914	FED HOME LOAN BANK 0.125 7/14	0.13	7/11/2014	7/11/2014	\$2,499,754	\$2,500,245	313383QB0
\$9,998,860	FED HOME LOAN BANK 0.18 7/14	0.18	7/18/2014	7/18/2014	\$9,999,722	\$10,001,770	313383RW3
\$5,801,508	FED HOME LOAN BANK 0.19 7/14	0.19	7/25/2014	7/25/2014	\$5,800,530	\$5,801,247	313383Q79
\$14,998,293	FED HOME LOAN BANK 0.19 7/14	0.19	7/25/2014	7/25/2014	\$14,999,556	\$15,003,225	313383QF1
\$15,000,418	FED HOME LOAN BANK 0.18 8/14	0.18	8/5/2014	8/5/2014	\$15,000,119	\$15,003,975	313383TK7
\$7,901,240	FED HOME LOAN BANK 0.18 8/14	0.18	8/5/2014	8/5/2014	\$7,900,478	\$7,902,094	313383TK7
\$15,755,180	FED HOME LOAN BANK 5.50 8/14	5.50	8/13/2014	8/13/2014	\$15,226,991	\$15,230,685	3133XLJP9
\$9,993,924	FED HOME LOAN BANK 0.125 8/14	0.13	8/23/2014	8/22/2014	\$9,998,066	\$10,001,450	313383X22
\$9,500,190	FED HOME LOAN BANK 0.17 9/14	0.17	9/3/2014	9/3/2014	\$9,500,085	\$9,502,318	313383YPO
\$505,887	FED HOME LOAN BANK 1.3759/13	1.38	9/12/2014	9/12/2014	\$502,167	\$502,384	313370JS8
\$1,011,330	FED HOME LOAN BANK 1.3759/13	1.38	9/12/2014	9/12/2014	\$1,004,229	\$1,004,767	313370JS8
\$1,011,245	FED HOME LOAN BANK 1.3759/13	1.38	9/12/2014	9/12/2014	\$1,004,257	\$1,004,767	313370JS8
\$5,983,043	FED HOME LOAN BANK 3.25 9/14	3.25	9/12/2014	9/12/2014	\$5,865,234	\$5,866,990	3133XUMR1

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$5,262,123	FED HOME LOAN BANK 3.00 9/14	3.00	9/22/2014	9/22/2014	\$5,175,016	\$5,176,284	31331GL80
\$1,154,640	FED HOME LOAN BANK 1.40 9/14	1.40	9/29/2014	9/29/2014	\$1,145,625	\$1,146,137	3133712M7
\$10,000,715	FED HOME LOAN BANK 0.18 10/14	0.18	10/1/2014	10/1/2014	\$10,000,334	\$10,003,450	3130A03C2
\$9,995,020	FED HOME LOAN BANK 0.125 10/14	0.13	10/28/2014	10/28/2014	\$9,997,432	\$10,001,910	3130A0B41
\$20,006,200	FED HOME LOAN BANK 0.21 11/14	0.21	5/7/2014	11/7/2014	\$20,003,395	\$20,012,740	3130A03Q1
\$4,212,883	FED HOME LOAN BANK 4.75 11/14	4.75	5/15/2014	11/14/2014	\$4,124,230	\$4,124,784	3133XBMT9
\$1,044,420	FED HOME LOAN BANK 4.50 11/14	4.50	5/15/2014	11/14/2014	\$1,023,335	\$1,023,110	3133X9DC1
\$12,743,370	FED HOME LOAN BANK 0.125 11/14	0.13	5/25/2014	11/25/2014	\$12,746,180	\$12,750,803	3130A0CS7
\$3,018,750	FED HOME LOAN BANK 0.875 12/14	0.88	6/12/2014	12/12/2014	\$3,012,445	\$3,013,899	313371PC4
\$2,383,034	FED HOME LOAN BANK 2.75 12/14	2.75	6/12/2014	12/12/2014	\$2,356,553	\$2,357,241	3133XVNU1
\$9,994,300	FED HOME LOAN BANK 0.125 1/15	0.13	7/6/2014	1/6/2015	\$9,996,096	\$10,000,090	3130A0KC3
\$10,000,000	FED HOME LOAN BANK 0.20 1/15	0.20	6/19/2014	1/9/2015	\$10,000,000	\$10,003,760	3130A0FL9
\$9,913,559	FED HOME LOAN BANK 0.16 1/15	0.16	7/16/2014	1/16/2015	\$9,913,951	\$9,917,399	3130A0PW4
\$2,891,736	FED HOME LOAN BANK 0.25 1/15	0.25	7/16/2014	1/16/2015	\$2,891,233	\$2,892,815	313381H24
\$3,902,861	FED HOME LOAN BANK 0.25 1/15	0.25	7/16/2014	1/16/2015	\$3,902,084	\$3,903,799	313381H24
\$19,995,960	FED HOME LOAN BANK 0.09 1/15	0.09	1/20/2015	1/20/2015	\$19,996,079	\$19,996,400	3130A1QX9
\$9,999,700	FED HOME LOAN BANK 0.21 1/15	0.21	6/30/2014	1/20/2015	\$9,999,834	\$10,004,410	3130A0J43
\$14,999,550	FED HOME LOAN BANK 0.21 1/15	0.21	6/30/2014	1/20/2015	\$14,999,749	\$15,006,615	3130A0J43
\$9,994,772	FED HOME LOAN BANK 0.125 2/15	0.13	8/3/2014	2/3/2015	\$9,996,018	\$9,999,620	3130A0TW0
\$4,016,280	FED HOME LOAN BANK 0.59 2/15	0.59	8/5/2014	2/5/2015	\$4,011,540	\$4,014,024	313378QU8
\$3,922,136	FED HOME LOAN BANK 7.375 2/15	7.38	8/15/2014	2/13/2015	\$3,845,190	\$3,845,922	3133MB2B2
\$3,420,327	FED HOME LOAN BANK 4.75 2/15	4.75	8/15/2014	2/13/2015	\$3,376,601	\$3,377,249	3133XBDM4
\$10,003,400	FED HOME LOAN BANK 0.21 2/15	0.21	8/18/2014	2/18/2015	\$10,002,594	\$10,006,210	3130A0FX3
\$10,007,600	FED HOME LOAN BANK 0.25 2/15	0.25	8/20/2014	2/20/2015	\$10,005,869	\$10,011,360	313381YP4
\$5,073,549	FED HOME LOAN BANK 0.25 2/15	0.25	8/20/2014	2/20/2015	\$5,072,770	\$5,075,760	313381YP4
\$2,000,600	FED HOME LOAN BANK 0.21 2/15	0.21	8/26/2014	2/26/2015	\$2,000,388	\$2,000,742	3130A0U73
\$10,000,000	FED HOME LOAN BANK 0.21 2/15	0.21	5/19/2014	2/27/2015	\$10,000,000	\$10,002,570	3130A0UG3
\$6,057,070	FED HOME LOAN BANK 0.375 3/15	0.38	9/13/2014	3/13/2015	\$6,054,656	\$6,056,340	313376ZQ1
\$7,708,632	FED HOME LOAN BANK 2.75 3/15	2.75	9/13/2014	3/13/2015	\$7,666,906	\$7,670,025	3133XWX95
\$9,994,780	FED HOME LOAN BANK 0.125 3/15	0.13	9/20/2014	3/20/2015	\$9,995,368	\$9,999,790	3130A1DR6
\$10,000,000	FED HOME LOAN BANK 0.20 4/15	0.20	9/26/2014	4/24/2015	\$10,000,000	\$10,002,870	3130A1HR2
\$10,002,405	FED HOME LOAN BANK 0.21 4/15	0.21	10/29/2014	4/29/2015	\$10,002,199	\$10,006,990	3130A0RA0
\$25,000,000	FED HOME LOAN BANK VAR 7/15	0.21	7/15/2014	7/15/2015	\$25,000,000	\$25,021,400	313383YD7
\$50,000,000	FED HOME LOAN BANK VAR 8/15	0.20	5/19/2014	8/19/2015	\$50,000,000	\$50,037,250	313383VX6
\$20,000,000	FED HOME LOAN BANK VAR 8/15	0.22	5/26/2014	8/26/2015	\$20,000,000	\$20,020,160	313383X30
\$25,000,000	FED HOME LOAN BANK VAR 9/15	0.22	6/4/2014	9/4/2015	\$25,000,000	\$25,025,300	313383XK2
\$25,000,000	FED HOME LOAN BANK VAR 10/7/15	0.22	7/7/2014	10/7/2015	\$25,000,000	\$25,025,750	3130A06X3
\$7,247,809	FED HOME LOAN MORTGAGE 2.875 2/15	2.88	8/9/2014	2/9/2015	\$7,204,656	\$7,203,976	3137EACH0
\$24,998,625	FED FARM CREDIT BANK VAR 12/15	0.20	6/2/2014	12/2/2015	\$24,998,908	\$25,018,225	3133EDAW2
\$14,996,955	FED FARM CREDIT BANK VAR 10/15	0.21	7/22/2014	10/22/2015	\$14,997,752	\$15,013,350	3133ED5G3
\$10,285,508	FREDDIE MAC DISCOUNT NOTE 0.00 11/14	0.00	11/24/2014	11/24/2014	\$10,290,385	\$10,258,398	3134A2HF8
\$22,666,631	FREDDIE MAC DISCOUNT NOTE 0.00 11/14	0.00	11/24/2014	11/24/2014	\$22,677,500	\$22,608,315	3134A2HF8
\$3,165,999	FREDDIE MAC 5.00 7/14	5.00	7/15/2014	7/15/2014	\$3,069,811	\$3,070,801	3134A4UU6
\$4,773,650	FREDDIE MAC 1.00 7/14	1.00	7/30/2014	7/30/2014	\$4,760,088	\$4,760,925	3137EACU1

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FEDERAL AGENCY SECURITIES (continued)							
\$30,023,549	FREDDIE MAC 0.25 8/14	0.25	8/14/2014	8/14/2014	\$30,007,126	\$30,015,270	3134G3Q52
\$8,768,249	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$8,721,461	\$8,723,760	3134G2UA8
\$9,531,237	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$9,480,544	\$9,482,827	3134G2UA8
\$10,077,300	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$10,024,585	\$10,027,310	3134G2UA8
\$5,034,100	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$5,012,788	\$5,013,655	3134G2UA8
\$3,698,365	FREDDIE MAC 1.00 8/14	1.00	8/27/2014	8/27/2014	\$3,678,625	\$3,680,069	3137EACV9
\$8,820,088	FREDDIE MAC 1.00 8/14	1.00	8/27/2014	8/27/2014	\$8,773,166	\$8,776,399	3137EACV9
\$2,724,673	FREDDIE MAC 0.375 8/14	0.38	8/28/2014	8/28/2014	\$2,721,841	\$2,722,625	3134G3YW4
\$7,373,983	FREDDIE MAC 0.50 9/19/14	0.50	9/19/2014	9/19/2014	\$7,358,829	\$7,362,245	3134G2YJ5
\$1,002,834	FREDDIE MAC 0.50 9/19/14	0.50	9/19/2014	9/19/2014	\$1,001,107	\$1,001,666	3134G2YJ5
\$10,028,700	FREDDIE MAC 0.50 9/19/14	0.50	9/19/2014	9/19/2014	\$10,013,012	\$10,016,660	3134G2YJ5
\$20,117,492	FREDDIE MAC 0.75 9/14	0.75	9/22/2014	9/22/2014	\$20,043,831	\$20,052,800	3134G2WG3
\$20,119,580	FREDDIE MAC 0.75 9/14	0.75	9/22/2014	9/22/2014	\$20,044,610	\$20,052,800	3134G2WG3
\$1,296,750	FREDDIE MAC 5.00 10/14	5.00	10/27/2014	10/27/2014	\$1,279,570	\$1,254,995	3128X3F32
\$2,984,016	FREDDIE MAC 5.00 11/14	5.00	5/13/2014	11/13/2014	\$2,917,574	\$2,917,816	3128X3L76
\$2,393,143	FREDDIE MAC 5.00 11/14	5.00	5/13/2014	11/13/2014	\$2,359,466	\$2,359,697	3128X3L76
\$6,461,520	FREDDIE MAC 5.00 11/14	5.00	5/13/2014	11/13/2014	\$6,373,759	\$6,374,258	3128X3L76
\$3,160,152	FREDDIE MAC 0.75 11/14	0.75	5/25/2014	11/25/2014	\$3,151,034	\$3,152,813	3137EACY3
\$5,395,393	FREDDIE MAC 0.75 11/14	0.75	5/25/2014	11/25/2014	\$5,380,500	\$5,383,170	3137EACY3
\$4,774,281	FREDDIE MAC 0.75 11/14	0.75	5/25/2014	11/25/2014	\$4,762,336	\$4,764,853	3137EACY3
\$1,001,764	FREDDIE MAC 0.35 12/14	0.35	6/5/2014	12/5/2014	\$1,000,971	\$1,001,536	3134G3H78
\$5,709,590	FREDDIE MAC 0.35 12/14	0.35	6/5/2014	12/5/2014	\$5,705,531	\$5,708,755	3134G3H78
\$10,049,200	FREDDIE MAC 0.625 12/14	0.63	6/29/2014	12/29/2014	\$10,029,991	\$10,035,940	3137EADA4
\$10,469,954	FREDDIE MAC 0.50 4/15	0.50	10/17/2014	4/17/2015	\$10,465,754	\$10,470,830	3137EADD8
\$5,644,181	FREDDIE MAC 0.50 4/15	0.50	10/17/2014	4/17/2015	\$5,642,131	\$5,645,396	3137EADD8

\$1,656,849,172.22

\$1,653,770,588.17 \$1,654,265,228.31

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (9.37%)							
\$7,000,000	OVERSEAS PRIVATE INV 0.42 4/16	0.42	10/15/2014	4/15/2016	\$7,000,000	\$6,981,450	690353ZG5
\$12,225,709	PRIVATE EXPT 3.05 10/14	3.05	10/15/2014	10/15/2014	\$12,061,603	\$12,061,479	742651DH2
\$30,000,000	FEDERALLY INSURED CUST 0.18 11/14	0.18	5/1/2014	11/3/2014	\$30,000,000	\$30,000,000	n/a
\$449,999,875	TREASURY BILL DISCOUNT NOTE 0.00 5/14	0.00	5/1/2014	5/1/2014	\$450,000,000	\$450,000,000	912796BE8
\$499,225,584					\$499,061,603	\$499,042,929	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
REPURCHASE AGREEMENTS (9.39%)							
\$150,000,000	MERRILL LYNCH REPO	0.03 5/14	5/1/2014	5/1/2014	\$150,000,000	\$150,000,000	n/a
\$350,000,000	MERRILL LYNCH REPO	0.04 5/14	5/1/2014	5/1/2014	\$350,000,000	\$350,000,000	n/a
\$500,000,000					\$500,000,000	\$500,000,000	

DEPOSIT INSTRUMENTS (34.83%)							
\$200,000,000	BB&T COMPANY	0.25 11/14 (2)	5/1/2014	11/3/2014	\$200,000,000	\$200,000,000	n/a
\$100,000,000	BB&T COMPANY	0.25 11/14 (2)	5/1/2014	11/3/2014	\$100,000,000	\$100,000,000	n/a
\$390,000,000	JP MORGAN CHASE BANK	0.25 11/14 (2)	5/1/2014	11/3/2014	\$390,000,000	\$390,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK	0.25 11/14 (2)	5/1/2014	11/3/2014	\$50,000,000	\$50,000,000	n/a
\$100,000,000	PEOPLES UNITED BANK	0.25 11/14 (2)	5/1/2014	11/3/2014	\$100,000,000	\$100,000,000	n/a
\$200,000,000	SANTANDER BANK NA	0.25 5/6/14 (8)	5/1/2014	5/6/2014	\$200,000,000	\$200,000,000	n/a
\$325,000,000	SVENSKA HANDELSBANKEN	0.07 5/14 (3)	5/1/2014	5/1/2014	\$325,000,000	\$325,000,000	n/a
\$135,000,000	TD BANK, NA	0.30 6/20/14 (2)	5/1/2014	6/20/2014	\$135,000,000	\$135,000,000	n/a
\$130,000,000	TD BANK, NA	0.30 6/20/14 (2)	5/1/2014	6/20/2014	\$130,000,000	\$130,000,000	n/a
\$60,000,000	TD BANK, NA	0.30 6/25/14 (2)	5/1/2014	6/25/2014	\$60,000,000	\$60,000,000	n/a
\$15,000,000	TD BANK, NA	0.31 1/5/15 (2)	5/1/2014	1/5/2015	\$15,000,000	\$15,000,000	n/a
\$50,000,000	TD BANK, NA	0.35 9/15/15 (2)	5/1/2014	9/15/2015	\$50,000,000	\$50,000,000	n/a
\$100,000,000	WEBSTER BANK	0.23 11/3/14 (8)	5/1/2014	11/3/2014	\$100,000,000	\$100,000,000	n/a
\$1,855,000,000					\$1,855,000,000	\$1,855,000,000	

BANK COMMERCIAL PAPER (6.10%)							
\$125,000,000	US BANK NA	0.13 5/14	5/16/2014	5/16/2014	\$125,000,000	\$125,000,000	n/a
\$200,000,000	US BANK NA	0.13 5/14	5/9/2014	5/9/2014	\$200,000,000	\$200,000,000	n/a
325,000,000.00					325,000,000.00	325,000,000.00	

GOVERNMENT MONEY MARKET FUND (9.25%)							
\$244,075,814	MORGAN STANLEY GOVT	0.04 5/14	5/1/2014	11/3/2014	\$244,075,814	\$244,075,814	n/a
\$248,441,071	WESTERN ASSET INSTIT	0.04 5/14	5/1/2014	11/3/2014	\$248,441,071	\$248,441,071	n/a
\$492,516,885					\$492,516,885	\$492,516,885	

\$5,328,591,641					\$5,325,349,077	\$5,325,825,043	
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Fund Net Asset Value = \$1.009 per unit (4)

Effective 7-Day Net Yield = 0.13% (5)

Effective 7-Day Gross Yield = 0.17%

WAM(R) = 31 Days (6)

WAM(F) = 38 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 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.