

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND
LIST OF INVESTMENTS AS OF FEBRUARY 28, 2014 (UNAUDITED)

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (38.24%)							
\$4,263,063	FANNIE MAE DISCOUNT NOTE 0.00 7/5/14	0.00	7/5/2014	7/5/2014	\$4,267,153	\$4,267,182	313586QR3
\$4,990,587	FANNIE MAE DISCOUNT NOTE 0.00 7/5/14	0.00	7/5/2014	7/5/2014	\$4,996,137	\$4,996,700	313586QR3
\$4,991,571	FANNIE MAE DISCOUNT NOTE 0.00 12/1/14	0.00	12/1/2014	12/1/2014	\$4,993,507	\$4,996,970	313589R54
\$15,030,510	FANNIE MAE 0.375 3/16/2015	0.38	3/16/2014	3/16/2015	\$15,029,204	\$15,028,785	3135G0HG1
\$20,271,842	FANNIE MAE 2.75 3/13/14	2.75	3/13/2014	3/13/2014	\$20,016,902	\$20,014,720	31398AVZ2
\$4,839,631	FANNIE MAE 2.75 3/13/14	2.75	3/13/2014	3/13/2014	\$4,779,018	\$4,778,514	31398AVZ2
\$20,274,763	FANNIE MAE 2.75 3/13/14	2.75	3/13/2014	3/13/2014	\$20,017,084	\$20,014,720	31398AVZ2
\$10,244,378	FANNIE MAE 4.125 4/15/14	4.13	4/15/2014	4/15/2014	\$10,048,659	\$10,046,930	31359MUT8
\$19,071,052	FANNIE MAE 4.125 4/15/14	4.13	4/15/2014	4/15/2014	\$18,705,807	\$18,702,360	31359MUT8
\$10,163,159	FANNIE MAE 2.50 5/15/14	2.50	5/15/2014	5/15/2014	\$10,047,801	\$10,047,980	31398AXJ6
\$15,245,304	FANNIE MAE 2.50 5/15/14	2.50	5/15/2014	5/15/2014	\$15,071,866	\$15,071,970	31398AXJ6
\$2,008,740	FANNIE MAE 1.00 5/16/14	1.00	5/16/2014	5/16/2014	\$2,003,515	\$2,003,974	31398A6A5
\$4,896,282	FANNIE MAE 0.875 8/28/14	0.88	8/28/2014	8/28/2014	\$4,879,595	\$4,881,309	3135G0BY8
\$10,066,900	FANNIE MAE 0.875 8/28/14	0.88	8/28/2014	8/28/2014	\$10,033,731	\$10,037,650	3135G0BY8
\$4,864,511	FANNIE MAE 1.50 9/8/14	1.50	3/8/2014	9/8/2014	\$4,833,122	\$4,834,286	31398A3G5
\$10,287,830	FANNIE MAE 3.00 9/16/2014	3.00	3/16/2014	9/16/2014	\$10,152,336	\$10,157,720	31398AAY2
\$3,041,700	FANNIE MAE 1.57 9/24/14	1.57	3/24/2014	9/24/2014	\$3,023,267	\$3,024,186	3136FPLV7
\$2,307,827	FANNIE MAE 1.15 11/18/14	1.15	5/18/2014	11/18/2014	\$2,300,780	\$2,301,228	31398A6C1
\$1,434,150	FANNIE MAE 2.625 11/20/14	2.63	5/20/2014	11/20/2014	\$1,424,700	\$1,425,148	31398AZV7
\$12,796,680	FANNIE MAE 2.625 11/20/14	2.63	5/20/2014	11/20/2014	\$12,712,371	\$12,716,394	31398AZV7
\$4,997,037	FANNIE MAE 2.625 11/20/14	2.63	5/20/2014	11/20/2014	\$4,977,135	\$4,978,857	31398AZV7
\$10,060,400	FANNIE MAE 0.75 12/19/14	0.75	6/19/2014	12/19/2014	\$10,044,690	\$10,047,090	3135G0FY4
\$25,008,917	FANNIE MAE VAR 1/20/15	0.16	3/20/2014	1/20/2015	\$25,005,727	\$25,015,375	3135G0HB2
\$6,002,546	FANNIE MAE VAR 1/20/15	0.16	3/20/2014	1/20/2015	\$6,001,635	\$6,003,690	3135G0HB2
\$10,546,497	FANNIE MAE VAR 1/20/15	0.16	3/20/2014	1/20/2015	\$10,544,888	\$10,548,483	3135G0HB2
\$5,020,695	FANNIE MAE VAR 8/24/15	0.45	5/24/2014	8/24/2015	\$5,017,278	\$5,022,060	3136FRT60
\$7,006,769	FED FARM CREDIT 0.32 5/16/14	0.32	5/16/2014	5/16/2014	\$7,002,002	\$7,003,122	3133EAQP6
\$18,419,744	FED FARM CREDIT 0.32 5/16/14	0.32	5/16/2014	5/16/2014	\$18,405,839	\$18,408,206	3133EAQP6
\$3,002,250	FED FARM CREDIT 0.32 5/16/14	0.32	5/16/2014	5/16/2014	\$3,000,803	\$3,001,338	3133EAQP6
\$5,434,115	FED FARM CREDIT 0.30 7/18/14	0.30	7/18/2014	7/18/2014	\$5,431,788	\$5,434,073	3133EAYL6
\$6,999,862	FED FARM CREDIT 0.18 8/6/14	0.18	8/6/2014	8/6/2014	\$6,999,936	\$7,000,042	3133ECNQ3
\$2,639,807	FED FARM CREDIT 0.18 8/25/14	0.18	8/25/2014	8/25/2014	\$2,639,904	\$2,640,795	3133ECVH4
\$6,520,332	FED FARM CREDIT 0.55 10/2/14	0.55	4/2/2014	10/2/2014	\$6,512,490	\$6,515,802	3133EAKD9
\$1,515,396	FED FARM CREDIT 0.27 11/5/14	0.27	5/5/2014	11/5/2014	\$1,514,875	\$1,515,301	3133EA6W3
\$2,615,351	FED FARM CREDIT 4.48 11/20/14	4.48	5/20/2014	11/20/2014	\$2,577,095	\$2,577,258	31331GFA2
\$1,037,900	FED FARM CREDIT 4.55 12/15/14	4.55	6/15/2014	12/15/2014	\$1,034,122	\$1,034,389	31331SJQ7
\$1,025,646	FED FARM CREDIT 0.25 12/24/14	0.25	6/24/2014	12/24/2014	\$1,025,481	\$1,025,760	3133ECAV6
\$4,998,886	FED FARM CREDIT 0.16 2/5/15	0.16	8/5/2014	2/5/2015	\$4,998,954	\$4,999,430	3133EDEU2
\$2,987,671	FED FARM CREDIT 3.85 2/11/15	3.85	8/11/2014	2/11/2015	\$2,974,231	\$2,974,090	31331YSV3
\$24,993,642	FED FARM CREDIT VAR 5/21/14	0.25	5/21/2014	5/21/2014	\$24,998,034	\$25,009,600	3133EAQZ4
24,993,642	FED FARM CREDIT VAR 5/21/14	0.25	5/21/2014	5/21/2014	\$24,998,034	\$25,009,600	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 6/4/14	0.29	3/4/2014	6/4/2014	\$49,998,699	\$50,027,050	3133EASN9
\$24,995,955	FANNIE MAE VAR 6/20/14	0.13	3/20/2014	6/20/2014	\$24,998,462	\$25,005,200	3135G0MH3
\$49,991,046	FED FARM CREDIT VAR 7/21/14	0.27	4/21/2014	7/21/2014	\$49,996,064	\$50,035,650	3133EAM47
\$24,996,400	FED FARM CREDIT VAR 2/6/15	0.14	3/6/2014	2/6/2015	\$24,997,646	\$25,007,475	3133ECEV2
\$2,001,478	FED FARM CREDIT VAR 2/13/15	0.18	3/13/2014	2/13/2015	\$2,000,973	\$2,001,574	3133EAXP8
\$25,000,000	FED FARM CREDIT VAR 2/19/15	0.24	5/19/2014	2/19/2015	\$25,000,000	\$25,026,750	3133ECFR0
\$24,994,354	FED FARM CREDIT VAR 2/25/15	0.13	3/25/2014	2/25/2015	\$24,996,240	\$25,005,575	3133ECJU9
\$13,001,087	FED FARM CREDIT VAR 3/26/15	0.15	3/26/2014	3/26/2015	\$13,000,743	\$13,006,721	3133EA2J6
\$20,000,000	FED FARM CREDIT VAR 4/1/15	0.23	4/1/2014	4/1/2015	\$20,000,000	\$20,020,680	3133ECKJ2
\$10,000,000	FED FARM CREDIT VAR 4/1/15	0.19	4/1/2014	4/1/2015	\$10,000,000	\$10,004,450	3133ECKK9
\$2,000,997	FED FARM CREDIT VAR 4/23/15	0.18	3/23/2014	4/23/2015	\$2,000,696	\$2,001,442	3133EA5D6
\$25,016,764	FED FARM CREDIT VAR 4/23/15	0.18	3/23/2014	4/23/2015	\$25,011,698	\$25,018,025	3133EA5D6
\$15,007,574	FED FARM CREDIT VAR 4/23/15	0.18	3/23/2014	4/23/2015	\$15,005,285	\$15,010,815	3133EA5D6
\$6,501,659	FED FARM CREDIT VAR 4/27/15	0.17	3/27/2014	4/27/2015	\$6,501,161	\$6,504,485	3133EAJP4
\$10,005,045	FED FARM CREDIT VAR 4/27/15	0.17	3/27/2014	4/27/2015	\$10,003,531	\$10,006,900	3133EAJP4
\$10,005,908	FED FARM CREDIT VAR 4/27/15	0.17	3/27/2014	4/27/2015	\$10,004,135	\$10,006,900	3133EAJP4
\$25,008,612	FED FARM CREDIT VAR 5/4/15	0.16	3/4/2014	5/4/2015	\$25,006,056	\$25,012,900	3133EANX2
\$20,000,000	FED FARM CREDIT VAR 5/6/15	0.20	5/6/2014	5/6/2015	\$20,000,000	\$20,014,640	3133ECNL4
\$20,014,702	FED FARM CREDIT VAR 6/22/15	0.18	3/22/2014	6/22/2015	\$20,010,664	\$20,014,120	3133EAVE5
\$1,099,844	FED FARM CREDIT VAR 8/3/15	0.16	3/3/2014	8/3/2015	\$1,099,854	\$1,100,378	3133ECKN3
\$25,005,192	FED FARM CREDIT VAR 9/14/15	0.15	3/14/2014	9/14/2015	\$25,003,927	\$25,007,275	3133ECHK3
\$24,997,390	FED FARM CREDIT VAR 1/4/16	0.21	4/4/2014	1/4/2016	\$24,997,663	\$25,008,325	3133ED6A5
\$24,997,400	FED FARM CREDIT VAR 1/4/16	0.21	4/4/2014	1/4/2016	\$24,997,657	\$25,008,325	3133ED6A5
\$1,000,640	FED FARM CREDIT VAR 2/26/16	0.26	5/26/2014	2/26/2016	\$1,000,612	\$1,001,001	3133ECYA6
\$10,116,351	FED HOME LOAN BANK 2.375 3/14/14	2.38	3/14/2014	3/14/2014	\$10,007,797	\$10,006,950	3133XWKV0
\$9,997,051	FED HOME LOAN BANK 0.125 3/27/14	0.13	3/27/2014	3/27/2014	\$9,999,630	\$10,000,170	313382M42
\$9,995,471	FED HOME LOAN BANK 0.125 6/18/14	0.13	6/18/2014	6/18/2014	\$9,998,298	\$10,000,730	313383LH2
\$4,999,265	FED HOME LOAN BANK 0.19 6/26/14	0.19	6/26/2014	6/26/2014	\$4,999,712	\$5,001,410	313383NV9
\$10,019,756	FED HOME LOAN BANK 0.40 7/2/14	0.40	7/2/2014	7/2/2014	\$10,007,993	\$10,009,910	313379SK6
\$2,498,914	FED HOME LOAN BANK 0.125 7/11/14	0.13	7/11/2014	7/11/2014	\$2,499,542	\$2,500,223	313383QB0
\$9,998,860	FED HOME LOAN BANK 0.18 7/18/14	0.18	7/18/2014	7/18/2014	\$9,999,505	\$10,003,000	313383RW3
\$5,801,508	FED HOME LOAN BANK 0.19 7/25/14	0.19	7/25/2014	7/25/2014	\$5,800,910	\$5,802,059	313383Q79
\$14,998,293	FED HOME LOAN BANK 0.19 7/25/14	0.19	7/25/2014	7/25/2014	\$14,999,238	\$15,005,325	313383QF1
\$15,000,418	FED HOME LOAN BANK 0.18 8/5/14	0.18	8/5/2014	8/5/2014	\$15,000,194	\$15,004,815	313383TK7
\$7,901,240	FED HOME LOAN BANK 0.18 8/5/14	0.18	8/5/2014	8/5/2014	\$7,900,782	\$7,902,536	313383TK7
\$15,755,180	FED HOME LOAN BANK 5.50 8/13/14	5.50	8/13/2014	8/13/2014	\$15,360,129	\$15,364,680	3133XLJP9
\$9,993,924	FED HOME LOAN BANK 0.125 8/22/14	0.13	8/23/2014	8/22/2014	\$9,997,022	\$10,000,470	313383X22
\$9,500,190	FED HOME LOAN BANK 0.17 9/3/14	0.17	3/3/2014	9/3/2014	\$9,500,126	\$9,502,309	313383YP0
\$505,887	FED HOME LOAN BANK 1.375 9/12/14	1.38	3/12/2014	9/12/2014	\$503,153	\$503,281	313370JS8
\$1,011,330	FED HOME LOAN BANK 1.375 9/12/14	1.38	3/12/2014	9/12/2014	\$1,006,154	\$1,006,561	313370JS8
\$1,011,245	FED HOME LOAN BANK 1.375 9/12/14	1.38	3/12/2014	9/12/2014	\$1,006,194	\$1,006,561	313370JS8
\$5,983,043	FED HOME LOAN BANK 3.25 9/12/14	3.25	3/12/2014	9/12/2014	\$5,894,929	\$5,895,114	3133XUMR1
\$5,262,123	FED HOME LOAN BANK 3.00 9/22/14	3.00	3/22/2014	9/22/2014	\$5,199,168	\$5,199,494	31331GL80
\$1,154,640	FED HOME LOAN BANK 1.40 9/29/14	1.40	3/29/2014	9/29/2014	\$1,147,897	\$1,148,279	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 10/1/14	0.18	4/1/2014	10/1/2014	\$10,000,466	\$10,002,840	3130A03C2
\$9,995,020	FED HOME LOAN BANK 0.125 10/28/14	0.13	4/28/2014	10/28/2014	\$9,996,561	\$10,001,010	3130A0B41
\$20,006,200	FED HOME LOAN BANK 0.21 11/07/14	0.21	5/7/2014	11/7/2014	\$20,004,485	\$20,009,100	3130A03Q1
\$4,212,883	FED HOME LOAN BANK 4.75 11/14/14	4.75	5/15/2014	11/14/2014	\$4,154,957	\$4,154,110	3133XBMT9
\$1,044,420	FED HOME LOAN BANK 4.50 11/14/14	4.50	5/15/2014	11/14/2014	\$1,030,561	\$1,030,478	3133X9DC1
\$12,743,370	FED HOME LOAN BANK 0.125 11/25/14	0.13	5/25/2014	11/25/2014	\$12,745,060	\$12,747,807	3130A0CS7
\$3,018,750	FED HOME LOAN BANK 0.125 11/12/14	0.88	6/12/2014	12/12/2014	\$3,015,819	\$3,016,971	313371PC4
\$2,383,034	FED HOME LOAN BANK 2.75 12/12/14	2.75	6/12/2014	12/12/2014	\$2,366,464	\$2,366,623	3133XVNU1
\$9,994,300	FED HOME LOAN BANK 0.125 1/6/15	0.13	7/6/2014	1/6/2015	\$9,995,143	\$9,996,850	3130A0KC3
\$9,913,559	FED HOME LOAN BANK 0.16 1/16/15	0.16	7/16/2014	1/16/2015	\$9,913,705	\$9,914,504	3130A0PW4
\$2,891,736	FED HOME LOAN BANK 0.25 1/16/15	0.25	7/16/2014	1/16/2015	\$2,891,523	\$2,892,867	313381H24
\$3,902,861	FED HOME LOAN BANK 0.25 1/16/15	0.25	7/16/2014	1/16/2015	\$3,902,572	\$3,903,869	313381H24
\$9,999,700	FED HOME LOAN BANK 0.21 1/20/15	0.21	6/30/2014	1/20/2015	\$9,999,767	\$10,003,240	3130A0J43
\$14,999,550	FED HOME LOAN BANK 0.21 1/20/15	0.21	6/30/2014	1/20/2015	\$14,999,649	\$15,004,860	3130A0J43
\$9,994,772	FED HOME LOAN BANK 0.125 2/3/15	0.13	8/3/2014	2/3/2015	\$9,995,144	\$9,995,720	3130A0TW0
\$4,016,280	FED HOME LOAN BANK 0.59 2/5/15	0.59	8/5/2014	2/5/2015	\$4,014,054	\$4,015,388	313378QU8
\$3,922,136	FED HOME LOAN BANK 7.375 2/13/15	7.38	8/15/2014	2/13/2015	\$3,888,651	\$3,887,203	3133MB2B2
\$3,420,327	FED HOME LOAN BANK 4.75 2/13/15	4.75	8/15/2014	2/13/2015	\$3,401,298	\$3,400,679	3133XBDM4
\$10,003,400	FED HOME LOAN BANK 0.21 2/18/15	0.21	8/18/2014	2/18/2015	\$10,003,134	\$10,003,190	3130A0FX3
\$10,007,600	FED HOME LOAN BANK 0.25 2/20/15	0.25	8/20/2014	2/20/2015	\$10,007,083	\$10,007,000	313381YP4
\$5,073,549	FED HOME LOAN BANK 0.25 2/20/15	0.25	8/20/2014	2/20/2015	\$5,073,342	\$5,073,549	313381YP4
\$2,000,600	FED HOME LOAN BANK 0.21 2/26/15	0.21	8/26/2014	2/26/2015	\$2,000,590	\$2,000,512	3130A0U73
\$10,000,000	FED HOME LOAN BANK 0.21 2/27/15	0.21	5/19/2014	2/27/2015	\$10,000,000	\$9,999,930	3130A0UG3
\$6,057,070	FED HOME LOAN BANK 0.375 3/13/15	0.38	3/13/2014	3/13/2015	\$6,056,520	\$6,056,618	313376ZQ1
\$7,708,632	FED HOME LOAN BANK 2.75 3/13/15	2.75	3/13/2014	3/13/2015	\$7,699,125	\$7,697,228	3133XWX95
\$25,000,000	FED HOME LOAN BANK VAR 7/15/15	0.21	4/15/2014	7/15/2015	\$25,000,000	\$25,022,100	313383YD7
\$50,000,000	FED HOME LOAN BANK VAR 8/19/15	0.20	5/19/2014	8/19/2015	\$50,000,000	\$50,037,200	313383VX6
\$20,000,000	FED HOME LOAN BANK VAR 8/26/15	0.22	5/26/2014	8/26/2015	\$20,000,000	\$20,020,740	313383X30
\$25,000,000	FED HOME LOAN BANK VAR 9/4/15	0.22	3/4/2014	9/4/2015	\$25,000,000	\$25,025,525	313383XK2
\$24,998,625	FED FARM CREDIT BANK VAR 12/2/2015	0.20	3/2/2014	12/2/2015	\$24,998,793	\$25,008,300	3133EDAW2
\$14,996,955	FED FARM CREDIT BANK VAR 10/22/2015	0.21	4/22/2014	10/22/2015	\$14,997,497	\$15,010,395	3133ED5G3
\$19,994,258	FED HOME LOAN BANK 0.125 4/11/2014	0.13	4/11/2014	4/11/2014	\$19,998,940	\$20,000,520	313382RL9
\$5,175,466	FED HOME LOAN BANK 1.375 5/28/2014	1.38	5/28/2014	5/28/2014	\$5,144,874	\$5,145,436	313373JR4
\$1,412,408	FED HOME LOAN BANK 1.375 5/28/2014	1.38	5/28/2014	5/28/2014	\$1,404,059	\$1,404,213	313373JR4
\$20,000,500	FED HOME LOAN BANK 0.22 9/24/14	0.22	3/6/2014	9/24/2014	\$20,000,017	\$20,000,120	313383YC9
\$10,000,000	FED HOME LOAN BANK 0.25 10/30/2014	0.25	7/17/2014	10/30/2014	\$10,000,000	\$10,001,550	3130A0A91
\$10,000,000	FED HOME LOAN BANK 0.20 1/9/2015	0.20	6/19/2014	1/9/2015	\$10,000,000	\$10,002,750	3130A0FL9
\$14,986,725	FED HOME LOAN BANK DISCOUNT NOTE 4/11/14	0.00	4/11/2014	4/11/2014	\$14,996,925	\$14,999,670	313385VK9
\$25,000,000	FED HOME LOAN BANK VAR 10/7/15	0.22	4/7/2014	10/7/2015	\$25,000,000	\$25,022,800	3130A06X3
\$7,247,809	FED HOME LOAN BANK MTGE 2.875 2/9/2015	2.88	8/9/2014	2/9/2015	\$7,236,371	\$7,234,695	3137EACH0
\$14,988,000	FREDDIE MAC DISCOUNT NOTE 4/8/14	0.00	4/8/2014	4/8/2014	\$14,997,467	\$14,999,700	313397VG3
\$10,285,508	FREDDIE MAC DISCOUNT NOTE 11/24/14	0.00	11/24/2014	11/24/2014	\$10,287,552	\$10,245,904	3134A2HF8
\$22,666,631	FREDDIE MAC DISCOUNT NOTE 11/24/14	0.00	11/24/2014	11/24/2014	\$22,670,870	\$22,580,780	3134A2HF8
\$10,315,624	FREDDIE MAC 0.30 3/21/14	0.30	3/21/2014	3/21/2014	\$10,310,560	\$10,311,237	3134G3NS5

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$16,121,463	FREDDIE MAC 4.50 4/2/14	4.50	4/2/2014	4/2/2014	\$15,784,562	\$15,779,550	3128X23A1
\$1,561,944	FREDDIE MAC 2.50 4/23/14	2.50	4/23/2014	4/23/2014	\$1,544,197	\$1,544,171	3137EACB3
\$20,295,599	FREDDIE MAC 2.50 4/23/14	2.50	4/23/2014	4/23/2014	\$20,066,952	\$20,067,200	3137EACB3
\$5,006,801	FREDDIE MAC 0.375 4/28/14	0.38	4/28/2014	4/28/2014	\$5,001,651	\$5,002,100	3134G3SB7
\$5,006,788	FREDDIE MAC 0.375 4/28/14	0.38	4/28/2014	4/28/2014	\$5,001,647	\$5,002,100	3134G3SB7
\$3,165,999	FREDDIE MAC 5.00 7/15/14	5.00	7/15/2014	7/15/2014	\$3,094,056	\$3,094,477	3134A4UU6
\$4,773,650	FREDDIE MAC 1.00 7/30/14	1.00	7/30/2014	7/30/2014	\$4,766,925	\$4,767,642	3137EACU1
\$30,023,549	FREDDIE MAC 0.25 8/14/14	0.25	8/14/2014	8/14/2014	\$30,011,265	\$30,018,810	3134G3Q52
\$8,768,249	FREDDIE MAC 1.00 8/20/14	1.00	8/20/2014	8/20/2014	\$8,733,254	\$8,734,809	3134G2UA8
\$9,531,237	FREDDIE MAC 1.00 8/20/14	1.00	8/20/2014	8/20/2014	\$9,493,482	\$9,494,837	3134G2UA8
\$10,077,300	FREDDIE MAC 1.00 8/20/14	1.00	8/20/2014	8/20/2014	\$10,038,096	\$10,040,010	3134G2UA8
\$5,034,100	FREDDIE MAC 1.00 8/20/14	1.00	8/20/2014	8/20/2014	\$5,019,815	\$5,020,005	3134G2UA8
\$3,698,365	FREDDIE MAC 1.00 8/27/14	1.00	8/27/2014	8/27/2014	\$3,683,601	\$3,685,503	3137EACV9
\$8,820,088	FREDDIE MAC 1.00 8/27/14	1.00	8/27/2014	8/27/2014	\$8,785,142	\$8,789,358	3137EACV9
\$2,724,673	FREDDIE MAC 0.375 8/28/14	0.38	8/28/2014	8/28/2014	\$2,722,785	\$2,723,384	3134G3YW4
\$7,373,983	FREDDIE MAC 0.50 9/19/14	0.50	3/19/2014	9/19/2014	\$7,362,649	\$7,364,928	3134G2YJ5
\$1,002,834	FREDDIE MAC 0.50 9/19/14	0.50	3/19/2014	9/19/2014	\$1,001,586	\$1,002,031	3134G2YJ5
\$10,028,700	FREDDIE MAC 0.50 9/19/14	0.50	3/19/2014	9/19/2014	\$10,018,641	\$10,020,310	3134G2YJ5
\$20,117,492	FREDDIE MAC 0.75 9/22/14	0.75	3/22/2014	9/22/2014	\$20,062,398	\$20,068,760	3134G2WG3
\$20,119,580	FREDDIE MAC 0.75 9/22/14	0.75	3/22/2014	9/22/2014	\$20,063,508	\$20,068,760	3134G2WG3
\$1,296,750	FREDDIE MAC 5.00 10/27/14	5.00	4/27/2014	10/27/2014	\$1,289,647	\$1,289,460	3128X3F32
\$2,984,016	FREDDIE MAC 5.00 11/13/14	5.00	5/13/2014	11/13/2014	\$2,940,472	\$2,939,803	3128X3L76
\$2,393,143	FREDDIE MAC 5.00 11/13/14	5.00	5/13/2014	11/13/2014	\$2,377,973	\$2,377,478	3128X3L76
\$6,461,520	FREDDIE MAC 5.00 11/13/14	5.00	5/13/2014	11/13/2014	\$6,423,791	\$6,422,291	3128X3L76
\$3,160,152	FREDDIE MAC 0.75 11/25/14	0.75	5/25/2014	11/25/2014	\$3,153,977	\$3,155,191	3137EACY3
\$5,395,393	FREDDIE MAC 0.75 11/25/14	0.75	5/25/2014	11/25/2014	\$5,385,633	\$5,387,230	3137EACY3
\$4,774,281	FREDDIE MAC 0.75 11/25/14	0.75	5/25/2014	11/25/2014	\$4,766,834	\$4,768,447	3137EACY3
\$1,001,764	FREDDIE MAC 0.35 12/5/14	0.35	6/5/2014	12/5/2014	\$1,001,243	\$1,001,494	3134G3H78
\$5,709,590	FREDDIE MAC 0.35 12/5/14	0.35	6/5/2014	12/5/2014	\$5,707,078	\$5,708,516	3134G3H78
\$10,049,200	FREDDIE MAC 0.625 12/29/14	0.63	6/29/2014	12/29/2014	\$10,037,551	\$10,038,200	3137EADA4
\$1,719,917,711.95					\$1,716,041,640.23	\$1,716,466,251.68	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (3.06%)							
\$12,225,709	PRIVATE EXPT F 3.05 10/15/14	3.05	4/15/2014	10/15/2014	\$12,118,806	\$12,112,849	742651DH2
\$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	99CEADJ18
\$9,999,089	TREASURY BILL 0.00 3/6/14	0.00	3/6/2014	3/6/2014	\$9,999,889	\$9,999,990	912796AW9
\$4,999,419	TREASURY BILL 0.00 3/6/14	0.00	3/6/2014	3/6/2014	\$4,999,924	\$4,999,995	912796AW9
\$49,997,875	TREASURY BILL 0.00 3/6/14	0.00	3/6/2014	3/6/2014	\$49,999,688	\$49,999,950	912796AW9
\$4,999,313	TREASURY BILL 0.00 3/13/14	0.00	3/13/2014	3/13/2014	\$4,999,817	\$4,999,985	912796CC1
\$10,011,328	US TREASURY 1.25 3/15/14	1.25	3/15/2014	3/15/2014	\$10,004,405	\$10,003,520	912828PZ7
\$15,002,490	US TREASURY 0.25 3/31/14	0.25	3/31/2014	3/31/2014	\$15,001,524	\$15,001,170	912828SL5
\$137,235,223					\$137,124,052	\$137,117,459	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
REPURCHASE AGREEMENTS (5.68%)							
\$254,729,000	MERRILL LYNCH REPO 0.04 03/3/14	0.04	3/3/2014	3/3/2014	\$254,729,000	\$254,729,000	n/a
\$254,729,000					\$254,729,000	\$254,729,000	

DEPOSIT INSTRUMENTS (41.33%)							
\$200,000,000	BB&T COMPANY 0.25 11/3/2014 (2)	0.25	3/1/2014	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	3/1/2014	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	3/1/2014	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	3/1/2014	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	3/1/2014	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	3/1/2014	5/6/2014	\$200,000,000	\$200,000,000	n/a
\$200,000,000	SVENSKA HANDELSBANKEN 0.06 3/4/14 (3)	0.06	3/1/2014	3/4/2014	\$200,000,000	\$200,000,000	n/a
\$125,000,000	SVENSKA HANDELSBANKEN 0.07 3/6/14 (3)	0.07	3/1/2014	3/6/2014	\$125,000,000	\$125,000,000	n/a
\$50,000,000	TD BANK, NA 0.30 3/14/14 (2)	0.30	3/1/2014	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	3/1/2014	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	3/1/2014	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	3/1/2014	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	3/1/2014	1/5/2015	\$15,000,000	\$15,000,000	n/a
\$100,000,000	WEBSTER BANK 0.23 11/3/14 (8)	0.23	3/1/2014	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 (7.24%)							
\$125,000,000	US BANK NA 0.13 3/19/14	0.13	3/19/2014	3/19/2014	\$125,000,000	\$125,000,000	n/a
\$200,000,000	US BANK NA 0.13 3/7/14	0.13	3/7/2014	3/7/2014	\$200,000,000	\$200,000,000	n/a
325,000,000.00					325,000,000.00	325,000,000.00	
GOVERNMENT MONEY MARKET FUND (4.46%)							
\$100,000,000	MORGAN STANLEY GOVT 0.04 3/3/14	0.04	3/3/2014	11/3/2014	\$100,000,000	\$100,000,000	n/a
\$100,000,000	WESTERN ASSET INSTIT GOV MKT 0.04 3/3/14	0.04	3/3/2014	11/3/2014	\$100,000,000	\$100,000,000	n/a
\$200,000,000					\$200,000,000	\$200,000,000	
<u>\$4,491,881,935</u>					<u>\$4,487,894,693</u>	<u>\$4,488,312,711</u>	

Fund Net Asset Value = \$1.011 per unit (4)

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

Effective 7-Day Gross Yield = 0.19%

WAM(R) = 42 Days (6)

WAM(F) = 50 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.