

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (38.15%)							
\$4,991,571	FANNIE MAE DISCOUNT NOTE 0.00 12/14	0.00	12/1/2014	12/1/2014	\$4,997,119	\$4,998,645	313589R54
\$25,008,917	FANNIE MAE VAR 1/15	0.17	8/20/2014	1/20/2015	\$25,003,031	\$25,008,125	3135G0HB2
\$6,002,546	FANNIE MAE VAR 1/15	0.17	8/20/2014	1/20/2015	\$6,000,865	\$6,001,950	3135G0HB2
\$10,546,497	FANNIE MAE VAR 1/15	0.17	8/20/2014	1/20/2015	\$10,543,528	\$10,545,426	3135G0HB2
\$5,020,695	FANNIE MAE VAR 8/15	0.45	8/24/2014	8/24/2015	\$5,012,391	\$5,015,110	3136FRT60
\$4,896,282	FANNIE MAE 0.875 8/14	0.88	8/28/2014	8/28/2014	\$4,865,489	\$4,865,777	3135G0BY8
\$10,066,900	FANNIE MAE 0.875 8/14	0.88	8/28/2014	8/28/2014	\$10,005,060	\$10,005,710	3135G0BY8
\$8,583,138	FANNIE MAE 0.875 8/14	0.88	8/28/2014	8/28/2014	\$8,574,996	\$8,574,893	3135G0BY8
\$4,864,511	FANNIE MAE 1.50 9/14	1.50	9/8/2014	9/8/2014	\$4,806,590	\$4,807,123	31398A3G5
\$10,287,830	FANNIE MAE 3.00 9/14	3.00	9/16/2014	9/16/2014	\$10,035,213	\$10,035,600	31398AYY2
\$3,041,700	FANNIE MAE 1.57 9/14	1.57	9/24/2014	9/24/2014	\$3,006,070	\$3,006,219	3136FPLV7
\$2,307,827	FANNIE MAE 1.15 11/14	1.15	11/18/2014	11/18/2014	\$2,291,565	\$2,291,800	31398A6C1
\$1,434,150	FANNIE MAE 2.625 11/14	2.63	11/20/2014	11/20/2014	\$1,410,385	\$1,410,762	31398AZV7
\$12,796,680	FANNIE MAE 2.625 11/14	2.63	11/20/2014	11/20/2014	\$12,584,656	\$12,588,026	31398AZV7
\$4,997,037	FANNIE MAE 2.625 11/14	2.63	11/20/2014	11/20/2014	\$4,927,216	\$4,928,597	31398AZV7
\$10,060,400	FANNIE MAE 0.75 12/14	0.75	12/19/2014	12/19/2014	\$10,021,354	\$10,024,540	3135G0FY4
\$15,030,510	FANNIE MAE 0.375 3/15	0.38	3/16/2015	3/16/2015	\$15,017,445	\$15,020,265	3135G0HG1
\$5,099,226	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$5,013,813	\$5,014,585	31359MA45
\$4,142,108	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$4,092,150	\$4,091,281	31359MA45
\$10,445,810	FANNIE MAE 5.00 4/15	5.00	4/15/2015	4/15/2015	\$10,342,009	\$10,339,350	31359MA45
\$1,532,726	FANNIE MAE 0.50 5/15	0.50	5/27/2015	5/27/2015	\$1,531,357	\$1,531,236	3135G0KM4
\$10,037,100	FANNIE MAE 0.50 5/15	0.50	5/27/2015	5/27/2015	\$10,029,740	\$10,027,740	3135G0KM4
\$15,056,850	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$15,048,215	\$15,040,365	3135G0LN1
\$2,835,622	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$2,834,031	\$2,832,602	3135G0LN1
\$2,328,213	FANNIE MAE 0.50 7/15	0.50	7/2/2015	7/2/2015	\$2,327,037	\$2,326,243	3135G0LN1
\$3,661,252	FANNIE MAE 2.375 7/15	2.38	7/28/2015	7/28/2015	\$3,653,521	\$3,652,684	31398AU34
\$15,350,830	FANNIE MAE 2.375 7/15	2.38	7/28/2015	7/28/2015	\$15,324,742	\$15,321,660	31398AU34
\$2,639,807	FED FARM CREDIT 0.18 8/14	0.18	8/25/2014	8/25/2014	\$2,639,987	\$2,640,209	3133ECVH4
\$5,262,123	FED FARM CREDIT 3.00 9/14	3.00	9/22/2014	9/22/2014	\$5,138,589	\$5,139,030	31331GL80
\$6,520,332	FED FARM CREDIT 0.55 10/14	0.55	10/2/2014	10/2/2014	\$6,503,602	\$6,505,077	3133EAKD9
\$1,515,396	FED FARM CREDIT 0.27 11/14	0.27	11/5/2014	11/5/2014	\$1,514,337	\$1,514,698	3133EA6W3
\$2,615,351	FED FARM CREDIT 4.48 11/14	4.48	11/20/2014	11/20/2014	\$2,532,415	\$2,533,203	31331GFA2
\$1,037,900	FED FARM CREDIT 4.55 12/14	4.55	12/15/2014	12/15/2014	\$1,016,057	\$1,016,619	31331SJQ7
\$1,025,646	FED FARM CREDIT 0.25 12/14	0.25	12/24/2014	12/24/2014	\$1,025,234	\$1,025,622	3133ECAV6
\$4,998,886	FED FARM CREDIT 0.16 2/15	0.16	2/5/2015	2/5/2015	\$4,999,423	\$5,001,020	3133EDEU2
\$2,987,671	FED FARM CREDIT 3.85 2/15	3.85	2/11/2015	2/11/2015	\$2,930,478	\$2,931,488	31331YSV3
\$3,804,198	FED FARM CREDIT 0.28 4/15	0.28	4/9/2015	4/9/2015	\$3,802,668	\$3,803,443	3133ECKX1
\$4,999,900	FED FARM CREDIT 0.13 5/15	0.13	5/1/2015	5/1/2015	\$4,999,922	\$4,997,645	3133EDKV3
\$9,251,778	FED FARM CREDIT 0.50 5/15	0.50	5/1/2015	5/1/2015	\$9,244,350	\$9,243,015	3133EANJ3
\$2,577,959	FED FARM CREDIT 0.50 6/15	0.50	6/23/2015	6/23/2015	\$2,576,747	\$2,576,232	3133EARQ3
1,045,647	FED FARM CREDIT 4.55 7/15	4.55	7/20/2015	7/20/2015	\$1,042,181	\$1,042,391	31331SQ97

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$2,198,974	FED FARM CREDIT 0.35 7/15	0.35	7/30/2015	7/30/2015	\$2,198,661	\$2,199,263	3133ECHV9
\$4,949,307	FED FARM CREDIT 0.18 8/15	0.18	8/5/2015	8/5/2015	\$4,949,351	\$4,948,535	3133EDKW1
\$3,005,765	FED FARM CREDIT 0.40 8/15	0.40	8/26/2015	8/26/2015	\$3,005,750	\$3,004,641	3133ECY65
\$5,502,607	FED FARM CREDIT VAR 5/16	0.18	8/2/2014	5/2/2016	\$5,502,195	\$5,503,817	3133ECNB6
\$1,099,844	FED FARM CREDIT VAR 8/15	0.16	8/3/2014	8/3/2015	\$1,099,897	\$1,100,435	3133ECKN3
\$25,008,612	FED FARM CREDIT VAR 5/15	0.16	8/4/2014	5/4/2015	\$25,003,896	\$25,010,200	3133EAXN2
\$24,990,000	FED FARM CREDIT VAR 5/16	0.15	8/5/2014	5/5/2016	\$24,991,094	\$24,977,700	3133EDL42
\$24,996,400	FED FARM CREDIT VAR 2/15	0.14	8/6/2014	2/6/2015	\$24,998,699	\$25,004,950	3133ECEV2
\$20,000,000	FED FARM CREDIT VAR 5/15	0.20	8/6/2014	5/6/2015	\$20,000,000	\$20,008,860	3133ECNL4
\$2,001,478	FED FARM CREDIT VAR 2/15	0.18	8/13/2014	2/13/2015	\$2,000,546	\$2,000,966	3133EAXP8
\$25,005,192	FED FARM CREDIT VAR 9/15	0.15	8/14/2014	9/14/2015	\$25,002,858	\$25,010,000	3133ECHK3
\$25,000,000	FED FARM CREDIT VAR 2/15	0.24	8/19/2014	2/19/2015	\$25,000,000	\$25,015,550	3133ECFR0
\$20,014,702	FED FARM CREDIT VAR 6/15	0.17	8/22/2014	6/22/2015	\$20,007,251	\$20,012,120	3133EAVE5
\$2,000,997	FED FARM CREDIT VAR 4/15	0.17	8/23/2014	4/23/2015	\$2,000,441	\$2,001,070	3133EA5D6
\$25,016,764	FED FARM CREDIT VAR 4/15	0.17	8/23/2014	4/23/2015	\$25,007,416	\$25,013,375	3133EA5D6
\$15,007,574	FED FARM CREDIT VAR 4/15	0.17	8/23/2014	4/23/2015	\$15,003,351	\$15,008,025	3133EA5D6
\$24,994,354	FED FARM CREDIT VAR 2/15	0.12	8/25/2014	2/25/2015	\$24,997,833	\$25,004,400	3133ECJU9
\$1,000,640	FED FARM CREDIT VAR 2/16	0.26	8/26/2014	2/26/2016	\$1,000,483	\$1,001,152	3133ECYA6
\$13,001,087	FED FARM CREDIT VAR 3/15	0.15	8/26/2014	3/26/2015	\$13,000,451	\$13,004,914	3133EA2J6
\$6,501,659	FED FARM CREDIT VAR 4/15	0.17	8/27/2014	4/27/2015	\$6,500,740	\$6,503,452	3133EAJP4
\$10,005,045	FED FARM CREDIT VAR 4/15	0.17	8/27/2014	4/27/2015	\$10,002,251	\$10,005,310	3133EAJP4
\$10,005,908	FED FARM CREDIT VAR 4/15	0.17	8/27/2014	4/27/2015	\$10,002,636	\$10,005,310	3133EAJP4
\$24,998,625	FED FARM CREDIT VAR 12/15	0.20	9/2/2014	12/2/2015	\$24,999,081	\$25,008,750	3133EDAW2
\$19,985,600	FED FARM CREDIT VAR 3/16	0.14	9/29/2014	3/29/2016	\$19,986,554	\$19,982,560	3133EDMK5
\$20,000,000	FED FARM CREDIT VAR 4/15	0.23	10/1/2014	4/1/2015	\$20,000,000	\$20,012,660	3133ECKJ2
\$10,000,000	FED FARM CREDIT VAR 4/15	0.17	10/1/2014	4/1/2015	\$10,000,000	\$10,003,050	3133ECKK9
\$24,997,390	FED FARM CREDIT VAR 1/16	0.21	10/4/2014	1/4/2016	\$24,998,194	\$25,011,600	3133ED6A5
\$24,997,400	FED FARM CREDIT VAR 1/16	0.21	10/4/2014	1/4/2016	\$24,998,189	\$25,011,600	3133ED6A5
\$14,996,955	FED FARM CREDIT VAR 10/15	0.21	10/22/2014	10/22/2015	\$14,998,135	\$15,007,440	3133ED5G3
\$4,505,679	FED FARM CREDIT VAR 7/16	0.25	10/29/2014	7/29/2016	\$4,505,440	\$4,502,700	3133EDEE8
\$15,000,418	FED HOME LOAN BANK 0.18 8/14	0.18	8/5/2014	8/5/2014	\$15,000,005	\$15,000,135	313383TK7
\$7,901,240	FED HOME LOAN BANK 0.18 8/14	0.18	8/5/2014	8/5/2014	\$7,900,020	\$7,900,071	313383TK7
\$15,755,180	FED HOME LOAN BANK 5.50 8/14	5.50	8/13/2014	8/13/2014	\$15,026,191	\$15,027,015	3133XLJP9
\$9,993,924	FED HOME LOAN BANK 0.125 8/14	0.13	8/22/2014	8/22/2014	\$9,999,641	\$10,000,250	313383X22
\$9,500,190	FED HOME LOAN BANK 0.17 9/14	0.17	9/3/2014	9/3/2014	\$9,500,022	\$9,500,884	313383YP0
\$505,887	FED HOME LOAN BANK 1.375 9/14	1.38	9/12/2014	9/12/2014	\$500,679	\$500,721	313370JS8
\$1,011,330	FED HOME LOAN BANK 1.375 9/14	1.38	9/12/2014	9/12/2014	\$1,001,326	\$1,001,442	313370JS8
\$1,011,245	FED HOME LOAN BANK 1.375 9/14	1.38	9/12/2014	9/12/2014	\$1,001,334	\$1,001,442	313370JS8
\$5,983,043	FED HOME LOAN BANK 3.25 9/14	3.25	9/12/2014	9/12/2014	\$5,820,446	\$5,820,654	3133XUMR1
\$1,154,640	FED HOME LOAN BANK 1.40 9/14	1.40	9/29/2014	9/29/2014	\$1,142,198	\$1,142,340	3133712M7
\$10,000,715	FED HOME LOAN BANK 0.18 10/14	0.18	10/1/2014	10/1/2014	\$10,000,133	\$10,001,750	3130A03C2
\$9,995,020	FED HOME LOAN BANK 0.125 10/14	0.13	10/28/2014	10/28/2014	\$9,998,744	\$10,000,680	3130A0B41
\$20,006,200	FED HOME LOAN BANK 0.21 11/14	0.21	11/7/2014	11/7/2014	\$20,001,751	\$20,006,080	3130A03Q1
\$4,212,883	FED HOME LOAN BANK 4.75 11/14	4.75	11/14/2014	11/14/2014	\$4,077,889	\$4,078,661	3133XBMT9

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$1,044,420	FED HOME LOAN BANK 4.50 11/14	4.50	11/14/2014	11/14/2014	\$1,012,438	\$1,012,599	3133X9DC1
\$14,998,790	FED HOME LOAN BANK 0.07 11/14	0.07	11/20/2014	11/20/2014	\$14,999,232	\$14,998,965	3130A23A2
\$12,743,370	FED HOME LOAN BANK 0.125 11/14	0.13	11/25/2014	11/25/2014	\$12,747,870	\$12,751,479	3130A0CS7
\$3,018,750	FED HOME LOAN BANK 0.875 12/14	0.88	12/12/2014	12/12/2014	\$3,007,356	\$3,008,637	313371PC4
\$2,383,034	FED HOME LOAN BANK 2.75 12/14	2.75	12/12/2014	12/12/2014	\$2,341,607	\$2,342,432	3133XVNU1
\$9,994,300	FED HOME LOAN BANK 0.125 1/15	0.13	1/6/2015	1/6/2015	\$9,997,533	\$10,000,880	3130A0KC3
\$10,000,000	FED HOME LOAN BANK 0.20 1/15	0.20	1/9/2015	1/9/2015	\$10,000,000	\$10,000,500	3130A0FL9
\$5,012,165	FED HOME LOAN BANK 0.46 1/15	0.46	1/14/2015	1/14/2015	\$5,007,858	\$5,007,975	313378KN0
\$9,913,559	FED HOME LOAN BANK 0.16 1/15	0.16	1/16/2015	1/16/2015	\$9,914,322	\$9,917,350	3130A0PW4
\$2,891,736	FED HOME LOAN BANK 0.25 1/15	0.25	1/16/2015	1/16/2015	\$2,890,797	\$2,891,942	313381H24
\$3,902,861	FED HOME LOAN BANK 0.25 1/15	0.25	1/16/2015	1/16/2015	\$3,901,346	\$3,902,621	313381H24
\$9,999,700	FED HOME LOAN BANK 0.21 1/15	0.21	1/20/2015	1/20/2015	\$9,999,934	\$10,000,240	3130A0J43
\$14,999,550	FED HOME LOAN BANK 0.21 1/15	0.21	1/20/2015	1/20/2015	\$14,999,901	\$15,000,360	3130A0J43
\$19,995,960	FED HOME LOAN BANK 0.09 1/15	0.09	1/20/2015	1/20/2015	\$19,997,445	\$19,999,080	3130A1QX9
\$9,994,772	FED HOME LOAN BANK 0.125 2/15	0.13	2/3/2015	2/3/2015	\$9,997,336	\$10,000,390	3130A0TW0
\$4,016,280	FED HOME LOAN BANK 0.59 2/15	0.59	2/5/2015	2/5/2015	\$4,007,748	\$4,009,620	313378QU8
\$3,922,136	FED HOME LOAN BANK 7.375 2/15	7.38	2/13/2015	2/13/2015	\$3,779,643	\$3,780,267	3133MB2B2
\$3,420,327	FED HOME LOAN BANK 4.75 2/15	4.75	2/13/2015	2/13/2015	\$3,339,354	\$3,340,333	3133XBDM4
\$10,003,400	FED HOME LOAN BANK 0.21 2/15	0.21	2/18/2015	2/18/2015	\$10,001,780	\$10,003,310	3130A0FX3
\$9,998,310	FED HOME LOAN BANK 0.09 2/15	0.09	2/19/2015	2/19/2015	\$9,998,763	\$9,997,690	3130A1Y85
\$10,007,600	FED HOME LOAN BANK 0.25 2/15	0.25	2/20/2015	2/20/2015	\$10,004,039	\$10,006,950	313381YP4
\$5,073,549	FED HOME LOAN BANK 0.25 2/15	0.25	2/20/2015	2/20/2015	\$5,071,906	\$5,073,524	313381YP4
\$2,000,600	FED HOME LOAN BANK 0.21 2/15	0.21	2/26/2015	2/26/2015	\$2,000,083	\$2,000,124	3130A0U73
\$10,000,000	FED HOME LOAN BANK 0.21 2/15	0.21	2/27/2015	2/27/2015	\$10,000,000	\$10,000,420	3130A0UG3
\$6,057,070	FED HOME LOAN BANK 0.375 3/15	0.38	3/13/2015	3/13/2015	\$6,051,845	\$6,053,560	313376ZQ1
\$7,708,632	FED HOME LOAN BANK 2.75 3/15	2.75	3/13/2015	3/13/2015	\$7,618,313	\$7,620,675	3133XWX95
\$9,994,780	FED HOME LOAN BANK 0.125 3/15	0.13	3/20/2015	3/20/2015	\$9,996,687	\$9,995,320	3130A1DR6
\$24,996,542	FED HOME LOAN BANK 0.125 4/15	0.13	4/21/2015	4/21/2015	\$24,997,401	\$24,997,225	3130A1QG6
\$9,999,830	FED HOME LOAN BANK 0.125 4/15	0.13	4/21/2015	4/21/2015	\$9,999,869	\$9,998,890	3130A1QG6
\$10,000,000	FED HOME LOAN BANK 0.20 4/15	0.20	4/24/2015	4/24/2015	\$10,000,000	\$10,001,410	3130A1HR2
\$10,002,405	FED HOME LOAN BANK 0.21 4/15	0.21	4/29/2015	4/29/2015	\$10,001,642	\$10,003,580	3130A0RA0
\$14,998,230	FED HOME LOAN BANK 0.13 5/15	0.13	5/8/2015	5/8/2015	\$14,998,623	\$14,992,470	3130A1VT2
\$9,997,314	FED HOME LOAN BANK 0.125 6/15	0.13	6/8/2015	6/8/2015	\$9,997,699	\$9,992,920	3130A2CL8
\$9,998,001	FED HOME LOAN BANK 0.17 7/15	0.17	7/22/2015	7/22/2015	\$9,998,056	\$9,993,460	3130A2LJ3
\$5,025,500	FED HOME LOAN BANK 0.67 7/15	0.67	7/30/2015	7/30/2015	\$5,024,105	\$5,020,240	313376VZ5
\$10,000,000	FED HOME LOAN BANK 0.23 8/15	0.23	8/3/2015	8/3/2015	\$10,000,000	\$9,995,580	3130A2L46
\$15,000,000	FED HOME LOAN BANK 0.20 8/15	0.20	8/19/2015	8/19/2015	\$15,000,000	\$14,991,465	3130A2PQ3
\$5,000,000	FED HOME LOAN BANK 0.25 8/15	0.25	8/27/2015	8/27/2015	\$5,000,000	\$4,999,320	3130A2SG2
\$4,998,927	FED HOME LOAN BANK 0.20 8/15	0.20	8/28/2015	8/28/2015	\$4,998,927	\$4,997,280	3130A2S23
\$50,000,000	FED HOME LOAN BANK VAR 8/15	0.20	8/19/2014	8/19/2015	\$50,000,000	\$50,019,700	313383VX6
\$20,000,000	FED HOME LOAN BANK VAR 8/15	0.22	8/26/2014	8/26/2015	\$20,000,000	\$20,012,080	313383X30
\$25,000,000	FED HOME LOAN BANK VAR 9/15	0.22	9/4/2014	9/4/2015	\$25,000,000	\$25,015,175	313383XK2
\$25,000,000	FED HOME LOAN BANK VAR 7/15	0.21	10/15/2014	7/15/2015	\$25,000,000	\$25,012,625	313383YD7
\$25,000,000	FED HOME LOAN BANK VAR 10/15	0.22	10/7/2014	10/7/2015	\$25,000,000	\$25,015,400	3130A06X3

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$10,285,508	FREDDIE MAC DISCOUNT NOTE 0.00 11/14	0.00	11/24/2014	11/24/2014	\$10,294,658	\$10,291,853	3134A2HF8
\$22,666,631	FREDDIE MAC DISCOUNT NOTE 0.00 11/14	0.00	11/24/2014	11/24/2014	\$22,687,500	\$22,682,044	3134A2HF8
\$30,023,549	FREDDIE MAC 0.25 8/14	0.25	8/14/2014	8/14/2014	\$30,000,882	\$30,001,920	3134G3Q52
\$8,768,249	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$8,703,673	\$8,703,663	3134G2UA8
\$9,531,237	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$9,461,030	\$9,460,981	3134G2UA8
\$10,077,300	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$10,004,208	\$10,004,210	3134G2UA8
\$5,034,100	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$5,002,189	\$5,002,105	3134G2UA8
\$3,698,365	FREDDIE MAC 1.00 8/14	1.00	8/27/2014	8/27/2014	\$3,671,121	\$3,671,444	3137EACV9
\$8,820,088	FREDDIE MAC 1.00 8/14	1.00	8/27/2014	8/27/2014	\$8,755,104	\$8,755,828	3137EACV9
\$6,011,850	FREDDIE MAC 1.00 8/14	1.00	8/27/2014	8/27/2014	\$6,003,950	\$6,003,996	3137EACV9
\$2,724,673	FREDDIE MAC 0.375 8/14	0.38	8/28/2014	8/28/2014	\$2,720,418	\$2,720,560	3134G3YW4
\$7,373,983	FREDDIE MAC 0.50 9/14	0.50	9/19/2014	9/19/2014	\$7,353,068	\$7,354,381	3134G2YJ5
\$1,002,834	FREDDIE MAC 0.50 9/14	0.50	9/19/2014	9/19/2014	\$1,000,385	\$1,000,596	3134G2YJ5
\$10,028,700	FREDDIE MAC 0.50 9/14	0.50	9/19/2014	9/19/2014	\$10,004,522	\$10,005,960	3134G2YJ5
\$20,117,492	FREDDIE MAC 0.75 9/14	0.75	9/22/2014	9/22/2014	\$20,015,828	\$20,018,460	3134G2WG3
\$20,119,580	FREDDIE MAC 0.75 9/14	0.75	9/22/2014	9/22/2014	\$20,016,109	\$20,018,460	3134G2WG3
\$1,296,750	FREDDIE MAC 5.00 10/14	5.00	10/27/2014	10/27/2014	\$1,264,372	\$1,264,714	3128X3F32
\$2,984,016	FREDDIE MAC 5.00 11/14	5.00	11/13/2014	11/13/2014	\$2,883,039	\$2,883,267	3128X3L76
\$2,393,143	FREDDIE MAC 5.00 11/14	5.00	11/13/2014	11/13/2014	\$2,331,553	\$2,331,756	3128X3L76
\$6,461,520	FREDDIE MAC 5.00 11/14	5.00	11/13/2014	11/13/2014	\$6,298,301	\$6,298,783	3128X3L76
\$3,160,152	FREDDIE MAC 0.75 11/14	0.75	11/25/2014	11/25/2014	\$3,146,596	\$3,147,414	3137EACY3
\$5,395,393	FREDDIE MAC 0.75 11/14	0.75	11/25/2014	11/25/2014	\$5,372,760	\$5,373,951	3137EACY3
\$4,774,281	FREDDIE MAC 0.75 11/14	0.75	11/25/2014	11/25/2014	\$4,755,553	\$4,756,693	3137EACY3
\$1,001,764	FREDDIE MAC 0.35 12/14	0.35	12/5/2014	12/5/2014	\$1,000,561	\$1,000,887	3134G3H78
\$5,709,590	FREDDIE MAC 0.35 12/14	0.35	12/5/2014	12/5/2014	\$5,703,197	\$5,705,056	3134G3H78
\$10,049,200	FREDDIE MAC 0.625 12/14	0.63	12/29/2014	12/29/2014	\$10,018,589	\$10,019,000	3137EADA4
\$7,247,809	FREDDIE MAC 2.875 2/15	2.88	2/9/2015	2/9/2015	\$7,156,824	\$7,158,811	3137EACH0
\$10,469,954	FREDDIE MAC 0.50 4/15	0.50	4/17/2015	4/17/2015	\$10,457,169	\$10,456,193	3137EADD8
\$5,644,181	FREDDIE MAC 0.50 4/15	0.50	4/17/2015	4/17/2015	\$5,637,641	\$5,637,504	3137EADD8
\$15,051,720	FREDDIE MAC 0.50 4/15	0.50	4/17/2015	4/17/2015	\$15,039,632	\$15,033,345	3137EADD8
\$1,201,656	FREDDIE MAC 0.3 7/15	0.30	7/8/2015	7/8/2015	\$1,201,433	\$1,201,063	3134G4TH1
\$5,423,947	FREDDIE MAC 4.375 7/15	4.38	7/17/2015	7/17/2015	\$5,406,658	\$5,406,824	3134A4VC5
\$1,561,191,604.52					\$1,557,067,338.21	\$1,557,290,318.04	

US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (3.41%)							
\$30,000,000	FEDERALLY INSURED CUST 0.16 11/14	0.16	8/1/2014	11/3/2014	\$30,000,000	\$30,000,000	99CEADJ18
\$35,000,000	FEDERALLY INSURED CUST 0.16 11/14	0.16	8/1/2014	11/3/2014	\$35,000,000	\$35,000,000	99CEADJ18
\$6,477,042	OVERSEAS PRI INV 0.42 4/15	0.42	4/15/2015	4/15/2015	\$6,477,042	\$6,480,604	690353ZG5
\$14,795,000	OVERSEAS PRI INV 0.39 5/15	0.39	5/2/2015	5/2/2015	\$14,795,000	\$14,775,263	690353ZK6
\$11,250,000	OVERSEAS PRI INV 0.43 7/15	0.43	7/12/2015	7/12/2015	\$11,250,000	\$11,234,453	690353ZX8
\$12,225,709	PRIVATE EXPT F 3.05 10/14	3.05	10/15/2014	10/15/2014	\$11,975,331	\$11,977,597	742651DH2
\$4,880,610	PRIVATE EXPT FD 4.55 5/15	4.55	11/15/2014	5/15/2015	\$4,843,935	\$4,841,820	742651DA7
\$24,995,705	US TREASURY VAR VAR 1/16	0.08	10/31/2014	1/31/2016	\$24,996,197	\$24,996,575	912828WK2
\$139,624,066					\$139,337,505	\$139,306,312	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
REPURCHASE AGREEMENTS (6.86%)							
\$279,831,000	ML REPO	0.08	08/01/14	8/1/2014	\$279,831,000	\$279,831,000	n/a
\$279,831,000					\$279,831,000	\$279,831,000	

DEPOSIT INSTRUMENTS (43.61%)								
\$200,000,000	BB&T COMPANY	0.28	11/14 (2)	8/1/2014	11/3/2014	\$200,000,000	\$200,000,000	n/a
\$100,000,000	BB&T COMPANY	0.28	11/14 (2)	8/1/2014	11/3/2014	\$100,000,000	\$100,000,000	n/a
\$390,000,000	JP MORGAN CHASE BANK	0.25	11/14 (2)	8/1/2014	11/3/2014	\$390,000,000	\$390,000,000	n/a
\$50,000,000	PEOPLES UNITED BK	0.25	11/14 (2)	8/1/2014	11/3/2014	\$50,000,000	\$50,000,000	n/a
\$100,000,000	PEOPLES UNITED BK	0.25	11/14 (2)	8/1/2014	11/3/2014	\$100,000,000	\$100,000,000	n/a
\$200,000,000	SANTANDER BANK NA	0.25	11/14 (8)	8/1/2014	11/6/2014	\$200,000,000	\$200,000,000	n/a
\$250,000,000	SVENSKA HANDELSBANKEN	0.05	8/14 (2)	8/1/2014	8/1/2014	\$250,000,000	\$250,000,000	n/a
\$30,000,000	TD BANK,	0.40	12/21/2015 (2)	8/1/2014	12/21/2015	\$30,000,000	\$30,000,000	n/a
\$100,000,000	TD BANK, NA	0.25	6/19/15	8/1/2014	6/19/2015	\$100,000,000	\$99,866,000	n/a
\$15,000,000	TD BANK, NA	0.31	1/5/15 (2)	8/1/2014	1/5/2015	\$15,000,000	\$15,005,250	n/a
\$100,000,000	TD BANK, NA	0.33	9/21/15 (2)	8/1/2014	9/21/2015	\$100,000,000	\$100,000,000	n/a
\$30,000,000	TD BANK, NA	0.33	9/25/15 (2)	8/1/2014	9/25/2015	\$30,000,000	\$30,000,000	n/a
\$50,000,000	TD BANK, NA	0.35	9/15/15 (2)	8/1/2014	9/15/2015	\$50,000,000	\$50,000,000	n/a
\$65,000,000	TD BANK, NA	0.40	12/18/15 (2)	8/1/2014	12/18/2015	\$65,000,000	\$65,000,000	n/a
\$100,000,000	WEBSTER BANK	0.25	11/14 (8)	8/1/2014	11/3/2014	\$100,000,000	\$100,000,000	n/a
\$1,780,000,000					\$1,780,000,000	\$1,779,871,250		

BANK COMMERCIAL PAPER (7.96%)								
\$125,000,000	US BANK NA	0.13	8/15/14	8/1/2014	8/15/2014	\$125,000,000	\$125,000,000	n/a
\$200,000,000	US BANK NA	0.13	8/8/14	8/1/2014	8/8/2014	\$200,000,000	\$200,002,000	n/a
325,000,000.00					325,000,000.00	325,002,000.00		

BANK OF NEW YORK MELLON MONEY MARKET FUND (0.00%)								
\$766	BNY MELLON MONEY DEPOSIT	0.01	8/1/14	8/1/2014	8/1/2014	\$766	\$766	n/a
\$766					\$766	\$766		
\$4,085,647,436					\$4,081,236,609	\$4,081,301,646		

Fund Net Asset Value = \$1.014 per unit (4)

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

Effective 7-Day Gross Yield = 0.20%

WAM(R) = 42 Days (6)

WAM(F) = 44 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.