

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (36.70%)							
\$4,263,063	FANNIE MAE DISCOUNT NOTE 0.00 7/14	0.00	7/5/2014	7/5/2014	\$4,269,232	\$4,269,389	313586QR3
\$4,990,587	FANNIE MAE DISCOUNT NOTE 0.00 7/14	0.00	7/5/2014	7/5/2014	\$4,998,958	\$4,999,285	313586QR3
\$4,991,571	FANNIE MAE DISCOUNT NOTE 0.00 12/14	0.00	12/1/2014	12/1/2014	\$4,995,679	\$4,998,230	313589R54
\$10,060,400	FANNIE MAE 0.75 12/14	0.75	6/19/2014	12/19/2014	\$10,030,658	\$10,036,030	3135G0FY4
\$24,995,955	FANNIE MAE 0.13 6/14	0.13	6/20/2014	6/20/2014	\$24,999,737	\$25,001,525	3135G0MH3
\$4,896,282	FANNIE MAE 0.875 8/14	0.88	8/28/2014	8/28/2014	\$4,871,113	\$4,872,366	3135G0BY8
\$10,066,900	FANNIE MAE 0.875 8/14	0.88	8/28/2014	8/28/2014	\$10,016,491	\$10,019,260	3135G0BY8
\$4,864,511	FANNIE MAE 1.50 9/14	1.50	9/8/2014	9/8/2014	\$4,817,168	\$4,818,446	31398A3G5
\$10,287,830	FANNIE MAE 3.00 9/16/2014	3.00	9/16/2014	9/16/2014	\$10,081,909	\$10,084,890	31398AYY2
\$15,030,510	FANNIE MAE 0.38 03/15	0.38	9/16/2014	3/16/2015	\$15,022,133	\$15,027,825	3135G0HG1
\$3,041,700	FANNIE MAE 1.57 9/14	1.57	9/24/2014	9/24/2014	\$3,012,926	\$3,014,040	3136FPLV7
\$2,307,827	FANNIE MAE 1.15 11/14	1.15	11/18/2014	11/18/2014	\$2,295,239	\$2,295,342	31398A6C1
\$1,434,150	FANNIE MAE 2.625 11/14	2.63	11/20/2014	11/20/2014	\$1,416,092	\$1,416,426	31398AZV7
\$12,796,680	FANNIE MAE 2.625 11/14	2.63	11/20/2014	11/20/2014	\$12,635,575	\$12,638,569	31398AZV7
\$4,997,037	FANNIE MAE 2.625 11/14	2.63	11/20/2014	11/20/2014	\$4,947,118	\$4,948,386	31398AZV7
\$1,532,726	FANNIE MAE 0.50 5/15	0.50	5/27/2015	5/27/2015	\$1,532,245	\$1,532,596	3135G0KM4
\$10,037,100	FANNIE MAE 0.50 5/15	0.50	5/27/2015	5/27/2015	\$10,035,807	\$10,036,650	3135G0KM4
\$25,008,917	FANNIE MAE VAR 1/15	0.16	6/20/2014	1/20/2015	\$25,004,106	\$25,010,400	3135G0HB2
\$6,002,546	FANNIE MAE VAR 1/15	0.16	6/20/2014	1/20/2015	\$6,001,172	\$6,002,496	3135G0HB2
\$10,546,497	FANNIE MAE VAR 1/15	0.16	6/20/2014	1/20/2015	\$10,544,071	\$10,546,385	3135G0HB2
\$5,020,695	FANNIE MAE VAR 8/15	0.45	8/24/2014	8/24/2015	\$5,014,340	\$5,018,960	3136FRT60
\$4,142,108	FANNIE MAE 5.00 4/15	5.00	10/15/2014	4/15/2015	\$4,124,229	\$4,125,446	31359MA45
\$10,445,810	FANNIE MAE 5.00 4/15	5.00	10/15/2014	4/15/2015	\$10,423,187	\$10,425,690	31359MA45
\$5,099,226	FANNIE MAE 5.00 4/15	5.00	10/15/2014	4/15/2015	\$5,052,695	\$5,056,460	31359MA45
\$5,434,115	FED FARM CREDIT 0.30 7/14	0.30	7/18/2014	7/18/2014	\$5,430,604	\$5,431,466	3133EAYL6
\$2,639,807	FED FARM CREDIT 0.18 8/14	0.18	8/25/2014	8/25/2014	\$2,639,954	\$2,640,517	3133ECVH4
\$6,520,332	FED FARM CREDIT 0.55 10/14	0.55	10/2/2014	10/2/2014	\$6,507,145	\$6,509,360	3133EAKD9
\$1,515,396	FED FARM CREDIT 0.27 11/5/14	0.27	11/5/2014	11/5/2014	\$1,514,552	\$1,514,998	3133EA6W3
\$2,615,351	FED FARM CREDIT 4.48 11/14	4.48	11/20/2014	11/20/2014	\$2,550,229	\$2,550,400	31331GFA2
\$1,037,900	FED FARM CREDIT 4.55 12/14	4.55	12/15/2014	12/15/2014	\$1,023,260	\$1,023,875	31331SJK7
\$1,025,646	FED FARM CREDIT 0.25 12/14	0.25	12/24/2014	12/24/2014	\$1,025,333	\$1,025,830	3133ECAV6
\$4,998,886	FED FARM CREDIT 0.16 2/15	0.16	2/5/2015	2/5/2015	\$4,999,236	\$5,001,910	3133EDEU2
\$2,987,671	FED FARM CREDIT 3.85 2/15	3.85	2/11/2015	2/11/2015	\$2,947,922	\$2,948,126	31331YSV3
\$3,804,198	FED FARM CREDIT 0.28 4/15	0.28	4/9/2015	4/9/2015	\$3,803,316	\$3,805,689	3133ECKX1
\$4,999,900	FED FARM CREDIT 0.13 5/15	0.13	5/1/2015	5/1/2015	\$4,999,905	\$4,998,365	3133EDKV3
\$9,251,778	FED FARM CREDIT 0.50 5/15	0.50	5/1/2015	5/1/2015	\$9,250,014	\$9,247,902	3133EANJ3
\$5,502,607	FED FARM CREDIT VAR 5/16	0.18	6/2/2014	5/2/2016	\$5,502,405	\$5,503,834	3133ECNB6
\$24,998,625	FED FARM CREDIT VAR 12/15	0.20	6/2/2014	12/2/2015	\$24,998,966	\$25,018,525	3133EDAW2
\$1,099,844	FED FARM CREDIT VAR 8/15	0.15	6/3/2014	8/3/2015	\$1,099,880	\$1,100,421	3133ECKN3
\$25,008,612	FED FARM CREDIT VAR 5/15	0.16	6/4/2014	5/4/2015	\$25,004,758	\$25,010,625	3133EANX2
\$49,996,219	FED FARM CREDIT VAR 6/14	0.29	6/4/2014	6/4/2014	\$49,999,959	\$50,000,000	3133EASN9

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$24,996,400	FED FARM CREDIT VAR 2/15	0.13	6/6/2014	2/6/2015	\$24,998,279	\$25,004,475	3133ECEV2
\$2,001,478	FED FARM CREDIT VAR 2/15	0.18	6/13/2014	2/13/2015	\$2,000,716	\$2,001,098	3133EAXP8
\$25,005,192	FED FARM CREDIT VAR 9/15	0.15	6/14/2014	9/14/2015	\$25,003,284	\$25,009,375	3133ECHK3
\$20,014,702	FED FARM CREDIT VAR 6/15	0.17	6/22/2014	6/22/2015	\$20,008,612	\$20,012,960	3133EAVE5
\$2,000,997	FED FARM CREDIT VAR 4/15	0.17	6/23/2014	4/23/2015	\$2,000,543	\$2,001,162	3133EA5D6
\$25,016,764	FED FARM CREDIT VAR 4/15	0.17	6/23/2014	4/23/2015	\$25,009,124	\$25,014,525	3133EA5D6
\$15,007,574	FED FARM CREDIT VAR 4/15	0.17	6/23/2014	4/23/2015	\$15,004,122	\$15,008,715	3133EA5D6
\$24,994,354	FED FARM CREDIT VAR 2/15	0.12	6/25/2014	2/25/2015	\$24,997,198	\$25,003,450	3133ECJU9
\$13,001,087	FED FARM CREDIT VAR 3/15	0.15	6/26/2014	3/26/2015	\$13,000,567	\$13,005,057	3133EA2J6
\$6,501,659	FED FARM CREDIT VAR 4/15	0.16	6/27/2014	4/27/2015	\$6,500,908	\$6,503,705	3133EAJP4
\$10,005,045	FED FARM CREDIT VAR 4/15	0.16	6/27/2014	4/27/2015	\$10,002,761	\$10,005,700	3133EAJP4
\$10,005,908	FED FARM CREDIT VAR 4/15	0.16	6/27/2014	4/27/2015	\$10,003,233	\$10,005,700	3133EAJP4
\$20,000,000	FED FARM CREDIT VAR 4/15	0.23	7/1/2014	4/1/2015	\$20,000,000	\$20,018,100	3133ECKJ2
\$10,000,000	FED FARM CREDIT VAR 4/15	0.17	7/1/2014	4/1/2015	\$10,000,000	\$10,004,390	3133ECKK9
\$24,997,390	FED FARM CREDIT VAR 1/16	0.21	7/4/2014	1/4/2016	\$24,997,982	\$25,022,150	3133ED6A5
\$24,997,400	FED FARM CREDIT VAR 1/16	0.21	7/4/2014	1/4/2016	\$24,997,977	\$25,022,150	3133ED6A5
\$49,991,046	FED FARM CREDIT VAR 7/14	0.27	7/21/2014	7/21/2014	\$49,998,614	\$50,012,500	3133EAM47
\$14,996,955	FED FARM CREDIT VAR 10/15	0.21	7/22/2014	10/22/2015	\$14,997,881	\$15,013,290	3133ED5G3
\$24,990,000	FED FARM CREDIT VAR 5/16	0.15	8/5/2014	5/5/2016	\$24,990,249	\$24,991,700	3133EDL42
\$20,000,000	FED FARM CREDIT VAR 5/15	0.20	8/6/2014	5/6/2015	\$20,000,000	\$20,013,640	3133ECNL4
\$25,000,000	FED FARM CREDIT VAR 2/15	0.24	8/19/2014	2/19/2015	\$25,000,000	\$25,022,375	3133ECFR0
\$1,000,640	FED FARM CREDIT VAR 2/16	0.26	8/26/2014	2/26/2016	\$1,000,535	\$1,001,729	3133ECYA6
\$9,995,471	FED HOME LOAN BANK 0.125 6/14	0.13	6/18/2014	6/18/2014	\$9,999,735	\$10,000,180	313383LH2
\$4,999,265	FED HOME LOAN BANK 0.19 6/14	0.19	6/26/2014	6/26/2014	\$4,999,938	\$5,000,335	313383NV9
\$10,019,756	FED HOME LOAN BANK 0.40 7/14	0.40	7/2/2014	7/2/2014	\$10,002,015	\$10,002,620	313379SK6
\$2,498,914	FED HOME LOAN BANK 0.125 7/14	0.13	7/11/2014	7/11/2014	\$2,499,861	\$2,500,105	313383QB0
\$9,998,860	FED HOME LOAN BANK 0.18 7/14	0.18	7/18/2014	7/18/2014	\$9,999,833	\$10,001,410	313383RW3
\$5,801,508	FED HOME LOAN BANK 0.19 7/14	0.19	7/25/2014	7/25/2014	\$5,800,337	\$5,801,009	313383Q79
\$14,998,293	FED HOME LOAN BANK 0.19 7/14	0.19	7/25/2014	7/25/2014	\$14,999,718	\$15,002,505	313383QF1
\$15,000,418	FED HOME LOAN BANK 0.18 8/14	0.18	8/5/2014	8/5/2014	\$15,000,080	\$15,002,700	313383TK7
\$7,901,240	FED HOME LOAN BANK 0.18 8/14	0.18	8/5/2014	8/5/2014	\$7,900,324	\$7,901,422	313383TK7
\$15,755,180	FED HOME LOAN BANK 5.50 8/14	5.50	8/13/2014	8/13/2014	\$15,159,330	\$15,160,650	3133XLJP9
\$9,993,924	FED HOME LOAN BANK 0.125 8/14	0.13	8/22/2014	8/22/2014	\$9,998,597	\$10,001,040	313383X22
\$9,500,190	FED HOME LOAN BANK 0.17 9/14	0.17	9/3/2014	9/3/2014	\$9,500,064	\$9,502,470	313383YP0
\$505,887	FED HOME LOAN BANK 1.375 9/13	1.38	9/12/2014	9/12/2014	\$501,666	\$501,789	313370JS8
\$1,011,330	FED HOME LOAN BANK 1.375 9/13	1.38	9/12/2014	9/12/2014	\$1,003,251	\$1,003,577	313370JS8
\$1,011,245	FED HOME LOAN BANK 1.375 9/13	1.38	9/12/2014	9/12/2014	\$1,003,272	\$1,003,577	313370JS8
\$5,983,043	FED HOME LOAN BANK 3.25 9/14	3.25	9/12/2014	9/12/2014	\$5,850,142	\$5,851,272	3133XUMR1
\$5,262,123	FED HOME LOAN BANK 3.00 9/14	3.00	9/22/2014	9/22/2014	\$5,162,741	\$5,163,924	31331GL80
\$1,154,640	FED HOME LOAN BANK 1.40 9/14	1.40	9/29/2014	9/29/2014	\$1,144,470	\$1,144,881	3133712M7
\$10,000,715	FED HOME LOAN BANK 0.18 10/14	0.18	10/1/2014	10/1/2014	\$10,000,266	\$10,002,980	3130A03C2
\$9,995,020	FED HOME LOAN BANK 0.125 10/14	0.13	10/28/2014	10/28/2014	\$9,997,874	\$10,000,430	3130A0B41
\$20,006,200	FED HOME LOAN BANK 0.21 11/14	0.21	11/7/2014	11/7/2014	\$20,002,841	\$20,007,700	3130A03Q1
\$4,212,883	FED HOME LOAN BANK 4.75 11/14	4.75	11/14/2014	11/14/2014	\$4,108,615	\$4,108,466	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	\$1,019,663	\$1,019,676	3133X9DC1
\$14,998,790	FED HOME LOAN BANK 0.07 11/14	0.07	11/20/2014	11/20/2014	\$14,998,811	\$14,995,905	3130A23A2
\$12,743,370	FED HOME LOAN BANK 0.125 11/14	0.13	11/25/2014	11/25/2014	\$12,746,749	\$12,749,796	3130A0CS7
\$3,018,750	FED HOME LOAN BANK 0.875 12/14	0.88	12/12/2014	12/12/2014	\$3,010,730	\$3,011,652	313371PC4
\$2,383,034	FED HOME LOAN BANK 2.75 12/14	2.75	12/12/2014	12/12/2014	\$2,351,517	\$2,352,167	3133XVNU1
\$9,994,300	FED HOME LOAN BANK 0.125 1/15	0.13	1/6/2015	1/6/2015	\$9,996,580	\$9,999,340	3130A0KC3
\$10,000,000	FED HOME LOAN BANK 0.20 1/9/15	0.20	1/9/2015	1/9/2015	\$10,000,000	\$10,002,530	3130A0FL9
\$5,012,165	FED HOME LOAN BANK 0.46 1/15	0.46	1/14/2015	1/14/2015	\$5,010,745	\$5,009,965	313378KN0
\$9,913,559	FED HOME LOAN BANK 0.16 1/15	0.16	1/16/2015	1/16/2015	\$9,914,076	\$9,916,438	3130A0PW4
\$2,891,736	FED HOME LOAN BANK 0.25 1/15	0.25	1/16/2015	1/16/2015	\$2,891,086	\$2,892,829	313381H24
\$3,902,861	FED HOME LOAN BANK 0.25 1/15	0.25	1/16/2015	1/16/2015	\$3,901,835	\$3,903,818	313381H24
\$9,999,700	FED HOME LOAN BANK 0.21 1/15	0.21	1/20/2015	1/20/2015	\$9,999,868	\$10,003,150	3130A0J43
\$14,999,550	FED HOME LOAN BANK 0.21 1/15	0.21	1/20/2015	1/20/2015	\$14,999,801	\$15,004,725	3130A0J43
\$19,995,960	FED HOME LOAN BANK 0.09 1/15	0.09	1/20/2015	1/20/2015	\$19,996,539	\$19,995,320	3130A1QX9
\$9,994,772	FED HOME LOAN BANK 0.125 2/15	0.13	2/3/2015	2/3/2015	\$9,996,462	\$9,999,140	3130A0TW0
\$4,016,280	FED HOME LOAN BANK 0.59 2/15	0.59	2/5/2015	2/5/2015	\$4,010,263	\$4,012,192	313378QU8
\$3,922,136	FED HOME LOAN BANK 7.375 2/15	7.38	2/13/2015	2/13/2015	\$3,823,104	\$3,823,026	3133MB2B2
\$3,420,327	FED HOME LOAN BANK 4.75 2/15	4.75	2/13/2015	2/13/2015	\$3,364,050	\$3,364,131	3133XBDM4
\$10,003,400	FED HOME LOAN BANK 0.21 2/15	0.21	2/18/2015	2/18/2015	\$10,002,320	\$10,004,840	3130A0FX3
\$9,998,310	FED HOME LOAN BANK 0.09 2/15	0.09	2/19/2015	2/19/2015	\$9,998,390	\$9,996,520	3130A1Y85
\$10,007,600	FED HOME LOAN BANK 0.25 2/15	0.25	2/20/2015	2/20/2015	\$10,005,252	\$10,007,950	313381YP4
\$5,073,549	FED HOME LOAN BANK 0.25 2/15	0.25	2/20/2015	2/20/2015	\$5,072,479	\$5,074,031	313381YP4
\$2,000,600	FED HOME LOAN BANK 0.21 2/15	0.21	2/26/2015	2/26/2015	\$2,000,285	\$2,000,456	3130A0U73
\$10,000,000	FED HOME LOAN BANK 0.21 2/15	0.21	2/27/2015	2/27/2015	\$10,000,000	\$10,001,620	3130A0UG3
\$6,057,070	FED HOME LOAN BANK 0.375 3/15	0.38	3/13/2015	3/13/2015	\$6,053,708	\$6,056,068	313376ZQ1
\$7,708,632	FED HOME LOAN BANK 2.75 3/15	2.75	3/13/2015	3/13/2015	\$7,650,532	\$7,652,490	3133XWX95
\$9,994,780	FED HOME LOAN BANK 0.125 3/15	0.13	3/20/2015	3/20/2015	\$9,995,813	\$10,003,550	3130A1DR6
\$24,996,542	FED HOME LOAN BANK 0.125 4/15	0.13	4/21/2015	4/21/2015	\$24,996,798	\$24,994,025	3130A1QG6
\$9,999,830	FED HOME LOAN BANK 0.125 4/15	0.13	4/21/2015	4/21/2015	\$9,999,839	\$9,997,610	3130A1QG6
\$10,000,000	FED HOME LOAN BANK 0.20 4/15	0.20	4/24/2015	4/24/2015	\$10,000,000	\$10,002,360	3130A1HR2
\$10,002,405	FED HOME LOAN BANK 0.21 4/15	0.21	4/29/2015	4/29/2015	\$10,002,012	\$10,005,980	3130A0RA0
\$14,998,230	FED HOME LOAN BANK 0.13 5/15	0.13	5/8/2015	5/8/2015	\$14,998,323	\$15,000,765	3130A1VT2
\$25,000,000	FED HOME LOAN BANK VAR 9/15	0.22	6/4/2014	9/4/2015	\$25,000,000	\$25,024,800	313383XK2
\$25,000,000	FED HOME LOAN BANK VAR 10/15	0.22	7/7/2014	10/7/2015	\$25,000,000	\$25,025,400	3130A06X3
\$25,000,000	FED HOME LOAN BANK VAR 7/15	0.21	7/15/2014	7/15/2015	\$25,000,000	\$25,020,875	313383YD7
\$50,000,000	FED HOME LOAN BANK VAR 8/15	0.20	8/19/2014	8/19/2015	\$50,000,000	\$50,036,900	313383VX6
\$20,000,000	FED HOME LOAN BANK VAR 8/15	0.22	8/26/2014	8/26/2015	\$20,000,000	\$20,019,720	313383X30
\$10,285,508	FREDDIE MAC DISCOUNT NOTE 0.00 11/14	0.00	11/24/2014	11/24/2014	\$10,291,825	\$10,287,856	3134A2HF8
\$22,666,631	FREDDIE MAC DISCOUNT NOTE 0.00 11/14	0.00	11/24/2014	11/24/2014	\$22,680,870	\$22,673,237	3134A2HF8
\$1,001,764	FREDDIE MAC 0.35 12/14	0.35	6/5/2014	12/5/2014	\$1,000,833	\$1,001,288	3134G3H78
\$5,709,590	FREDDIE MAC 0.35 12/14	0.35	6/5/2014	12/5/2014	\$5,704,744	\$5,707,342	3134G3H78
\$10,049,200	FREDDIE MAC 0.625 12/14	0.63	6/29/2014	12/29/2014	\$10,026,149	\$10,029,950	3137EADA4
\$3,165,999	FREDDIE MAC 5.00 7/14	5.00	7/15/2014	7/15/2014	\$3,057,489	\$3,057,930	3134A4UU6
\$4,773,650	FREDDIE MAC 1.00 7/14	1.00	7/30/2014	7/30/2014	\$4,756,613	\$4,757,044	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	\$30,005,022	\$30,010,950	3134G3Q52
\$8,768,249	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$8,715,467	\$8,717,678	3134G2UA8
\$9,531,237	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$9,473,969	\$9,476,217	3134G2UA8
\$10,077,300	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$10,017,719	\$10,020,320	3134G2UA8
\$5,034,100	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$5,009,216	\$5,010,160	3134G2UA8
\$3,698,365	FREDDIE MAC 1.00 8/14	1.00	8/27/2014	8/27/2014	\$3,676,097	\$3,677,097	3137EACV9
\$8,820,088	FREDDIE MAC 1.00 8/14	1.00	8/27/2014	8/27/2014	\$8,767,080	\$8,769,311	3137EACV9
\$2,724,673	FREDDIE MAC 0.375 8/14	0.38	8/28/2014	8/28/2014	\$2,721,362	\$2,721,964	3134G3YW4
\$7,373,983	FREDDIE MAC 0.50 9/19/14	0.50	9/19/2014	9/19/2014	\$7,356,888	\$7,358,989	3134G2YJ5
\$1,002,834	FREDDIE MAC 0.50 9/19/14	0.50	9/19/2014	9/19/2014	\$1,000,864	\$1,001,223	3134G2YJ5
\$10,028,700	FREDDIE MAC 0.50 9/19/14	0.50	9/19/2014	9/19/2014	\$10,010,151	\$10,012,230	3134G2YJ5
\$20,117,492	FREDDIE MAC 0.75 9/14	0.75	9/22/2014	9/22/2014	\$20,034,395	\$20,041,460	3134G2WG3
\$20,119,580	FREDDIE MAC 0.75 9/14	0.75	9/22/2014	9/22/2014	\$20,035,007	\$20,041,460	3134G2WG3
\$10,469,954	FREDDIE MAC 0.50 4/15	0.50	10/17/2014	4/17/2015	\$10,462,862	\$10,460,376	3137EADD8
\$5,644,181	FREDDIE MAC 0.50 4/15	0.50	10/17/2014	4/17/2015	\$5,640,618	\$5,639,760	3137EADD8
\$15,051,720	FREDDIE MAC 0.50 4/15	0.50	10/17/2014	4/17/2015	\$15,048,966	\$15,039,360	3137EADD8
\$1,296,750	FREDDIE MAC 5.00 10/14	5.00	10/27/2014	10/27/2014	\$1,274,449	\$1,274,720	3128X3F32
\$2,984,016	FREDDIE MAC 5.00 11/14	5.00	11/13/2014	11/13/2014	\$2,905,937	\$2,906,127	3128X3L76
\$2,393,143	FREDDIE MAC 5.00 11/14	5.00	11/13/2014	11/13/2014	\$2,350,061	\$2,350,244	3128X3L76
\$6,461,520	FREDDIE MAC 5.00 11/14	5.00	11/13/2014	11/13/2014	\$6,348,333	\$6,348,723	3128X3L76
\$3,160,152	FREDDIE MAC 0.75 11/14	0.75	11/25/2014	11/25/2014	\$3,149,539	\$3,150,907	3137EACY3
\$5,395,393	FREDDIE MAC 0.75 11/14	0.75	11/25/2014	11/25/2014	\$5,377,892	\$5,379,915	3137EACY3
\$4,774,281	FREDDIE MAC 0.75 11/14	0.75	11/25/2014	11/25/2014	\$4,760,051	\$4,761,972	3137EACY3
\$7,247,809	FREDDIE MAC 2.875 2/15	2.88	2/9/2015	2/9/2015	\$7,188,539	\$7,187,957	3137EACH0

\$1,608,372,276.43

\$1,605,243,503.06

\$1,605,745,450.42

US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (2.14%)							
\$30,000,000	FEDERALLY INSURED CUST ACCT 0.18 6/14	0.18	6/2/2014	11/3/2014	\$30,000,000	\$30,000,000	99CEADJ18
\$7,000,000	OVERSEAS PRIVATE INV 0.42 4/16	0.42	10/15/2014	4/15/2015	\$7,000,000	\$7,000,700	690353ZG5
\$14,795,000	OVERSEAS PRIVATE INV 0.39 5/15	0.39	5/2/2015	5/2/2015	\$14,795,000	\$14,795,000	690353ZK6
\$12,225,709	PRIVATE EXPORT FUNDING 3.05 10/14	3.05	10/15/2014	10/15/2014	\$12,032,533	\$12,032,943	742651DH2
\$4,880,610	PRIVATE EXPORT FUNDING 4.55 5/15	4.55	11/15/2014	5/15/2015	\$4,878,354	\$4,876,495	742651DA7
\$24,995,705	US TREASURY SEC. 0.75 VAR 1/16	0.07	7/31/2014	1/31/2016	\$24,995,774	\$24,993,675	912828WK2
\$93,897,024					\$93,701,661	\$93,698,813	

\$93,897,024

\$93,701,661

\$93,698,813

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
REPURCHASE AGREEMENTS (9.14%)							
\$250,000,000	MERRILL LYNCH REPO	0.06 6/2/14	6/2/2014	6/2/2014	\$250,000,000	\$250,000,000	n/a
\$150,000,000	MERRILL LYNCH REPO	0.05 6/2/14	6/2/2014	6/2/2014	\$150,000,000	\$150,000,000	n/a
\$400,000,000					\$400,000,000	\$400,000,000	

DEPOSIT INSTRUMENTS (42.64%)							
\$200,000,000	BB&T COMPANY	0.25 11/14 (2)	6/2/2014	11/3/2014	\$200,000,000	\$200,000,000	n/a
\$100,000,000	BB&T COMPANY	0.25 11/14 (2)	6/2/2014	11/3/2014	\$100,000,000	\$100,000,000	n/a
\$390,000,000	JP MORGAN CHASE BANK	0.25 11/14 (2)	6/2/2014	11/3/2014	\$390,000,000	\$390,000,000	n/a
\$50,000,000	PEOPLES UNITED BANK	0.25 11/14 (2)	6/2/2014	11/3/2014	\$50,000,000	\$50,000,000	n/a
\$100,000,000	PEOPLES UNITED BANK	0.25 11/14 (2)	6/2/2014	11/3/2014	\$100,000,000	\$100,000,000	n/a
\$200,000,000	SANTANDER BANK NA	0.25 11/14 (2)(8)	6/2/2014	11/6/2014	\$200,000,000	\$200,000,000	n/a
\$325,000,000	SVENSKA HANDELSBANKEN	0.06 6/14 (3)	6/2/2014	6/2/2014	\$325,000,000	\$325,000,000	n/a
\$135,000,000	TD BANK, NA	0.30 6/20/14 (2)	6/2/2014	6/20/2014	\$135,000,000	\$135,000,000	n/a
\$130,000,000	TD BANK, NA	0.30 6/20/14 (2)	6/2/2014	6/20/2014	\$130,000,000	\$130,000,000	n/a
\$60,000,000	TD BANK, NA	0.30 6/25/14 (2)	6/2/2014	6/25/2014	\$60,000,000	\$60,000,000	n/a
\$15,000,000	TD BANK, NA	0.31 1/5/15 (2)	6/2/2014	1/5/2015	\$15,000,000	\$15,000,000	n/a
\$50,000,000	TD BANK, NA	0.35 9/15/15 (2)	6/2/2014	9/15/2015	\$50,000,000	\$50,000,000	n/a
\$100,000,000	WEBSTER BANK	0.23 11/3/14 (8)	6/2/2014	11/3/2014	\$100,000,000	\$100,000,000	n/a
\$10,000,000	BNY MELLON MONEY DEPOSIT DDA	0.01 6/14	6/2/2014	6/2/2014	\$10,000,000	\$10,000,000	n/a
\$1,865,000,000					\$1,865,000,000	\$1,865,000,000	

BANK COMMERCIAL PAPER (7.43%)							
\$200,000,000	US BANK NA	0.13 6/14	6/9/2014	6/9/2014	\$200,000,000	\$200,000,000	n/a
\$125,000,000	US BANK NA	0.13 6/14	6/16/2014	6/16/2014	\$125,000,000	\$125,000,000	n/a
325,000,000.00					325,000,000.00	325,000,000.00	

GOVERNMENT MONEY MARKET FUND (1.95%)							
\$24,043,296	MORGAN STANLEY GOVT FUND	0.04 6/14	6/2/2014	6/2/2014	\$24,043,296	\$24,043,296	n/a
\$61,317,779	WESTERN ASSET MGMT FUND	0.04 6/14	6/2/2014	6/2/2014	\$61,317,779	\$61,317,779	n/a
\$85,361,075					\$85,361,075	\$85,361,075	

\$4,377,630,375					\$4,374,306,239	\$4,374,805,338	
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Fund Net Asset Value = \$1.011 per unit (4)

Effective 7-Day Net Yield = 0.15% (5)

Effective 7-Day Gross Yield = 0.19%

WAM(R) = 42 Days (6)

WAM(F) = 46 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.