

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND
LIST OF INVESTMENTS AS OF AUGUST 31, 2013 (UNAUDITED)**

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (40.65%)							
\$2,499,728	FANNIE MAE NOTES 10/13 0.00000	0.00	10/15/2013	10/15/2013	\$2,499,778	\$2,498,005	31358DGL2
\$4,261,029	FANNIE MAE NOTES 07/14 0.00000	0.00	7/5/2014	7/5/2014	\$4,263,063	\$4,252,254	313586QR3
\$4,987,950	FANNIE MAE NOTES 07/14 0.00000	0.00	7/5/2014	7/5/2014	\$4,990,587	\$4,979,220	313586QR3
\$25,012,600	FANNIE MAE NOTES 01/15 VAR	0.19	9/20/2013	1/20/2015	\$25,008,917	\$25,019,800	3135G0HB2
\$6,003,300	FANNIE MAE NOTES 01/15 VAR	0.19	9/20/2013	1/20/2015	\$6,002,546	\$6,004,752	3135G0HB2
\$10,547,545	FANNIE MAE NOTES 01/15 VAR	0.19	9/20/2013	1/20/2015	\$10,546,497	\$10,550,349	3135G0HB2
\$24,989,886	FANNIE MAE NOTES 06/14 VAR	0.16	9/20/2013	6/20/2014	\$24,995,955	\$25,010,250	3135G0MH3
\$10,083,200	FANNIE MAE NOTES 09/13 1.05	1.05	9/3/2013	9/3/2013	\$10,000,434	\$10,000,000	31398A3A8
\$4,867,632	FANNIE MAE NOTES 09/14 1.50	1.50	9/8/2013	9/8/2014	\$4,864,511	\$4,855,954	31398A3G5
\$20,556,360	FANNIE MAE NOTES 03/14 2.75	2.75	9/13/2013	3/13/2014	\$20,271,842	\$20,277,840	31398AVZ2
\$4,904,261	FANNIE MAE NOTES 03/14 2.75	2.75	9/13/2013	3/13/2014	\$4,839,631	\$4,841,334	31398AVZ2
\$20,451,294	FANNIE MAE NOTES 03/14 2.75	2.75	9/13/2013	3/13/2014	\$20,274,763	\$20,277,840	31398AVZ2
\$3,105,244	FANNIE MAE NOTES 09/13 1.00	1.00	9/23/2013	9/23/2013	\$3,088,562	\$3,088,544	31398A2S0
\$1,252,355	FANNIE MAE NOTES 09/13 1.00	1.00	9/23/2013	9/23/2013	\$1,245,630	\$1,245,623	31398A2S0
\$3,686,479	FANNIE MAE NOTES 09/13 1.00	1.00	9/23/2013	9/23/2013	\$3,666,853	\$3,666,833	31398A2S0
\$2,075,111	FANNIE MAE NOTES 09/13 1.00	1.00	9/23/2013	9/23/2013	\$2,066,035	\$2,066,033	31398A2S0
\$4,004,560	FANNIE MAE NOTES 09/13 1.125	1.13	9/30/2013	9/30/2013	\$4,003,306	\$4,003,132	31398A2M3
\$3,669,330	FANNIE MAE NOTES 10/13 1.125	1.13	10/8/2013	10/8/2013	\$3,637,284	\$3,637,692	31398A4H2
\$1,564,865	FANNIE MAE NOTES 10/13 1.125	1.13	10/8/2013	10/8/2013	\$1,551,399	\$1,551,575	31398A4H2
\$10,393,600	FANNIE MAE NOTES 04/14 4.125	4.13	10/15/2013	4/15/2014	\$10,244,378	\$10,245,230	31359MUT8
\$19,335,401	FANNIE MAE NOTES 04/14 4.125	4.13	10/15/2013	4/15/2014	\$19,071,052	\$19,071,496	31359MUT8
\$10,249,200	FANNIE MAE NOTES 05/14 2.50	2.50	11/15/2013	5/15/2014	\$10,163,159	\$10,164,000	31398AXJ6
\$15,370,830	FANNIE MAE NOTES 05/14 2.50	2.50	11/15/2013	5/15/2014	\$15,245,304	\$15,246,000	31398AXJ6
\$8,359,252	FANNIE MAE NOTES 12/13 2.875	2.88	12/11/2013	12/11/2013	\$8,195,652	\$8,198,550	31398AUJ9
\$1,132,294	FANNIE MAE NOTES 12/13 2.875	2.88	12/11/2013	12/11/2013	\$1,113,253	\$1,113,495	31398AUJ9
\$15,412,593	FANNIE MAE NOTES 02/14 2.75	2.75	2/5/2014	2/5/2014	\$15,163,167	\$15,173,235	31398AVD1
\$10,274,622	FANNIE MAE NOTES 02/14 2.75	2.75	2/5/2014	2/5/2014	\$10,109,431	\$10,115,490	31398AVD1
\$1,110,555	FANNIE MAE NOTES 02/14 2.75	2.75	2/5/2014	2/5/2014	\$1,092,807	\$1,093,484	31398AVD1
\$10,267,500	FANNIE MAE NOTES 02/14 2.75	2.75	2/5/2014	2/5/2014	\$10,109,368	\$10,115,490	31398AVD1
\$10,113,800	FANNIE MAE NOTES 02/14 1.25	1.25	2/27/2014	2/27/2014	\$10,051,701	\$10,055,610	3135G0AP8
\$5,056,433	FANNIE MAE NOTES 02/14 1.25	1.25	2/27/2014	2/27/2014	\$5,026,102	\$5,027,805	3135G0AP8
\$3,940,103	FANNIE MAE NOTES 02/14 1.25	1.25	2/27/2014	2/27/2014	\$3,916,399	\$3,917,666	3135G0AP8
\$4,898,403	FANNIE MAE NOTES 08/14 0.875	0.88	2/28/2014	8/28/2014	\$4,896,282	\$4,896,020	3135G0BY8
\$5,004,700	FEDERAL FARM CREDIT BANK BONDS 09/13 0.98	0.98	9/23/2013	9/23/2013	\$5,002,721	\$5,002,500	31331KET3
\$16,043,395	FEDERAL FARM CREDIT BANK BONDS 10/13 3.875	3.88	10/7/2013	10/7/2013	\$15,495,414	\$15,495,322	31331GCS6
\$7,010,430	FEDERAL FARM CREDIT BANK BONDS 05/14 0.32	0.32	11/16/2013	5/16/2014	\$7,006,769	\$7,008,106	3133EAQP6
\$18,429,808	FEDERAL FARM CREDIT BANK BONDS 05/14 0.32	0.32	11/16/2013	5/16/2014	\$18,419,744	\$18,421,307	3133EAQP6
\$1,999,280	FEDERAL FARM CREDIT BANK BONDS 11/13 0.21	0.21	11/18/2013	11/18/2013	\$1,999,858	\$2,000,542	3133EAV96
\$5,434,887	FEDERAL FARM CREDIT BANK BONDS 07/14 0.30	0.30	1/18/2014	7/18/2014	\$5,434,115	\$5,435,892	3133EAYL6
\$6,999,860	FEDERAL FARM CREDIT BANK BONDS 08/14 0.18	0.18	2/6/2014	8/6/2014	\$6,999,862	\$6,999,762	3133ECNQ3
2,639,789	FEDERAL FARM CREDIT BANK BONDS 08/14 0.18	0.18	2/25/2014	8/25/2014	\$2,639,807	\$2,639,786	3133ECVH4

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$4,982,231	FEDERAL FARM CREDIT BANK BONDS 02/14 1.125	1.13	2/27/2014	2/27/2014	\$4,955,771	\$4,957,453	31331KAH3
\$907,569	FEDERAL FARM CREDIT BANK BONDS 02/14 1.125	1.13	2/27/2014	2/27/2014	\$904,221	\$904,461	31331KAH3
\$25,010,475	FEDERAL FARM CREDIT BANK BONDS 05/15 VAR	0.19	9/4/2013	5/4/2015	\$25,008,612	\$25,014,350	3133EANX2
\$49,990,000	FEDERAL FARM CREDIT BANK BONDS 06/14 VAR	0.29	9/4/2013	6/4/2014	\$49,996,219	\$50,057,650	3133EASN9
\$24,994,975	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.17	9/6/2013	2/6/2015	\$24,996,400	\$25,008,025	3133ECEV2
\$2,001,840	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.21	9/13/2013	2/13/2015	\$2,001,478	\$2,002,100	3133EAXP8
\$25,005,325	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR	0.18	9/14/2013	9/14/2015	\$25,005,192	\$25,004,375	3133ECHK3
\$24,984,810	FEDERAL FARM CREDIT BANK BONDS 09/13 VAR	0.16	9/16/2013	9/16/2013	\$24,999,585	\$25,000,525	3133EAHS0
\$20,017,000	FEDERAL FARM CREDIT BANK BONDS 06/15 VAR	0.20	9/22/2013	6/22/2015	\$20,014,702	\$20,015,460	3133EAVE5
\$2,001,240	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.20	9/23/2013	4/23/2015	\$2,000,997	\$2,001,706	3133EA5D6
\$25,020,850	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.20	9/23/2013	4/23/2015	\$25,016,764	\$25,021,325	3133EA5D6
\$15,009,420	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.20	9/23/2013	4/23/2015	\$15,007,574	\$15,012,795	3133EA5D6
\$24,992,688	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.15	9/25/2013	2/25/2015	\$24,994,354	\$25,004,100	3133ECJU9
\$13,001,430	FEDERAL FARM CREDIT BANK BONDS 03/15 VAR	0.18	9/26/2013	3/26/2015	\$13,001,087	\$13,007,488	3133EA2J6
\$6,502,080	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.20	9/27/2013	4/27/2015	\$6,501,659	\$6,505,142	3133EAJP4
\$10,006,300	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.20	9/27/2013	4/27/2015	\$10,005,045	\$10,007,910	3133EAJP4
\$10,007,260	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.20	9/27/2013	4/27/2015	\$10,005,908	\$10,007,910	3133EAJP4
\$24,991,750	FEDERAL FARM CREDIT BANK BONDS 12/13 VAR	0.23	9/30/2013	12/30/2013	\$24,998,350	\$25,011,000	3133EAKC1
\$10,000,000	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.18	10/1/2013	4/1/2015	\$10,000,000	\$10,002,340	3133ECKK9
\$20,000,000	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.23	10/1/2013	4/1/2015	\$20,000,000	\$20,006,760	3133ECKJ2
\$49,980,900	FEDERAL FARM CREDIT BANK BONDS 07/14 VAR	0.27	10/21/2013	7/21/2014	\$49,991,046	\$50,053,250	3133EAM47
\$20,000,000	FEDERAL FARM CREDIT BANK BONDS 05/15 VAR	0.20	11/6/2013	5/6/2015	\$20,000,000	\$19,993,960	3133ECNL4
\$24,999,750	FEDERAL FARM CREDIT BANK BONDS 02/14 VAR	0.25	11/10/2013	2/10/2014	\$24,999,937	\$25,015,725	3133EAPV4
\$25,000,000	FEDERAL FARM CREDIT BANK BONDS 02/14 VAR	0.25	11/10/2013	2/10/2014	\$25,000,000	\$25,015,725	3133EAPV4
\$25,000,000	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.24	11/19/2013	2/19/2015	\$25,000,000	\$25,015,350	3133ECFR0
\$24,982,286	FEDERAL FARM CREDIT BANK BONDS 05/14 VAR	0.25	11/21/2013	5/21/2014	\$24,993,642	\$25,021,000	3133EAQZ4
\$24,982,286	FEDERAL FARM CREDIT BANK BONDS 05/14 VAR	0.25	11/21/2013	5/21/2014	\$24,993,642	\$25,021,000	3133EAQZ4
\$25,000,000	FEDERAL FARM CREDIT BANK BONDS 11/13 VAR	0.35	11/29/2013	11/29/2013	\$25,000,000	\$25,013,550	31331KY20
\$24,997,500	FEDERAL FARM CREDIT BANK BONDS 11/13 VAR	0.35	11/29/2013	11/29/2013	\$24,999,691	\$25,013,550	31331KY20
\$19,999,067	FEDERAL HOME LOAN BANK DISCOUNT NOTE 09	0.00	9/11/2013	9/11/2013	\$19,999,667	\$19,999,900	313385LP9
\$10,003,900	FEDERAL HOME LOAN BANK BONDS 09/13 0.28	0.28	9/5/2013	9/5/2013	\$10,000,040	\$10,000,110	313378HJ3
\$16,159,345	FEDERAL HOME LOAN BANK BONDS 09/13 0.25	0.25	9/6/2013	9/6/2013	\$16,150,195	\$16,150,226	313379QS1
\$10,305,253	FEDERAL HOME LOAN BANK BONDS 09/13 0.25	0.25	9/6/2013	9/6/2013	\$10,300,133	\$10,300,144	313379QS1
\$1,500,227	FEDERAL HOME LOAN BANK BONDS 09/13 0.25	0.25	9/6/2013	9/6/2013	\$1,500,039	\$1,500,021	313379R76
\$2,350,182	FEDERAL HOME LOAN BANK BONDS 09/13 0.25	0.25	9/6/2013	9/6/2013	\$2,350,057	\$2,350,033	313379QS1
\$14,507,685	FEDERAL HOME LOAN BANK BONDS 09/13 0.30	0.30	9/6/2013	9/6/2013	\$14,500,098	\$14,500,261	313378GC9
\$2,204,266	FEDERAL HOME LOAN BANK BONDS 09/13 4.00	4.00	9/6/2013	9/6/2013	\$2,151,131	\$2,150,703	3133XRX88
\$3,522,253	FEDERAL HOME LOAN BANK BONDS 09/13 4.00	4.00	9/6/2013	9/6/2013	\$3,476,832	\$3,476,136	3133XRX88
\$2,277,221	FEDERAL HOME LOAN BANK BONDS 09/13 4.00	4.00	9/6/2013	9/6/2013	\$2,271,204	\$2,270,742	3133XRX88
\$1,572,386	FEDERAL HOME LOAN BANK BONDS 09/13 4.00	4.00	9/6/2013	9/6/2013	\$1,570,795	\$1,570,513	3133XRX88

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$5,991,806	FEDERAL HOME LOAN BANK BONDS 09/14 3.25	3.25	9/12/2013	9/12/2014	\$5,983,043	\$5,981,018	3133XUMR1
\$9,061,920	FEDERAL HOME LOAN BANK BONDS 09/13 1.00	1.00	9/13/2013	9/13/2013	\$8,992,196	\$8,992,292	313370LB2
\$1,574,368	FEDERAL HOME LOAN BANK BONDS 09/13 1.00	1.00	9/13/2013	9/13/2013	\$1,565,419	\$1,565,399	313370LB2
\$2,033,081	FEDERAL HOME LOAN BANK BONDS 09/13 2.625	2.63	9/13/2013	9/13/2013	\$2,001,620	\$2,001,414	3133XUPZ0
\$2,023,648	FEDERAL HOME LOAN BANK BONDS 09/13 2.625	2.63	9/13/2013	9/13/2013	\$2,001,612	\$2,001,414	3133XUPZ0
\$6,035,424	FEDERAL HOME LOAN BANK BONDS 09/13 2.625	2.63	9/13/2013	9/13/2013	\$6,004,886	\$6,004,242	3133XUPZ0
\$3,138,720	FEDERAL HOME LOAN BANK BONDS 09/13 5.25	5.25	9/13/2013	9/13/2013	\$3,004,954	\$3,004,281	3133XGJ96
\$10,236,300	FEDERAL HOME LOAN BANK BONDS 03/14 2.375	2.38	9/14/2013	3/14/2014	\$10,116,351	\$10,119,690	3133XWKV0
\$9,998,700	FEDERAL HOME LOAN BANK BONDS 09/13 0.21	0.21	9/24/2013	9/24/2013	\$9,999,918	\$10,000,700	313380SE8
\$9,994,900	FEDERAL HOME LOAN BANK BONDS 03/14 0.125	0.13	9/27/2013	3/27/2014	\$9,997,051	\$9,999,450	313382M42
\$1,154,752	FEDERAL HOME LOAN BANK BONDS 09/14 1.40	1.40	9/29/2013	9/29/2014	\$1,154,640	\$1,151,515	3133712M7
\$19,990,560	FEDERAL HOME LOAN BANK BONDS 04/14 0.125	0.13	10/11/2013	4/11/2014	\$19,994,258	\$19,997,740	313382RL9
\$19,999,320	FEDERAL HOME LOAN BANK BONDS 10/13 0.11	0.11	10/25/2013	10/25/2013	\$19,999,794	\$20,000,860	313382UP6
\$2,022,188	FEDERAL HOME LOAN BANK BONDS 10/13 2.00	2.00	10/28/2013	10/28/2013	\$2,005,723	\$2,005,864	3133XYDK8
\$19,998,501	FEDERAL HOME LOAN BANK BONDS 10/13 0.10	0.10	10/30/2013	10/30/2013	\$19,999,509	\$20,000,640	313382Y72
\$50,000,000	FEDERAL HOME LOAN BANK BONDS 08/15 1.00	0.20	11/19/2013	8/19/2015	\$50,000,000	\$49,954,250	313383VX6
\$14,997,000	FEDERAL HOME LOAN BANK BONDS 11/13 0.14	0.14	11/19/2013	11/19/2013	\$14,999,060	\$15,001,905	313382BL6
\$9,999,283	FEDERAL HOME LOAN BANK BONDS 11/13 0.10	0.10	11/20/2013	11/20/2013	\$9,999,700	\$10,000,430	3133833Y5
\$10,005,100	FEDERAL HOME LOAN BANK BONDS 11/13 0.28	0.28	11/21/2013	11/21/2013	\$10,001,046	\$10,004,330	313379FS3
\$25,016,500	FEDERAL HOME LOAN BANK BONDS 11/13 0.30	0.30	11/22/2013	11/22/2013	\$25,003,417	\$25,012,075	313379FY0
\$2,451,495	FEDERAL HOME LOAN BANK BONDS 11/13 0.30	0.30	11/25/2013	11/25/2013	\$2,450,320	\$2,451,227	313379NS4
\$10,006,670	FEDERAL HOME LOAN BANK BONDS 11/13 0.30	0.30	11/25/2013	11/25/2013	\$10,001,428	\$10,005,010	313379NS4
\$5,004,150	FEDERAL HOME LOAN BANK BONDS 11/13 0.30	0.30	11/25/2013	11/25/2013	\$5,001,014	\$5,002,505	313379NS4
\$5,008,950	FEDERAL HOME LOAN BANK BONDS 11/13 0.375	0.38	11/27/2013	11/27/2013	\$5,002,277	\$5,003,440	3133762C8
\$5,197,100	FEDERAL HOME LOAN BANK BONDS 05/14 1.375	1.38	11/28/2013	5/28/2014	\$5,175,466	\$5,175,867	313373JR4
\$1,418,312	FEDERAL HOME LOAN BANK BONDS 05/14 1.375	1.38	11/28/2013	5/28/2014	\$1,412,408	\$1,412,517	313373JR4
\$10,009,400	FEDERAL HOME LOAN BANK BONDS 11/13 0.30	0.30	11/29/2013	11/29/2013	\$10,003,193	\$10,005,250	313379G60
\$10,012,430	FEDERAL HOME LOAN BANK BONDS 12/13 0.31	0.31	12/5/2013	12/5/2013	\$10,003,589	\$10,005,880	313379R50
\$20,018,800	FEDERAL HOME LOAN BANK BONDS 12/13 0.325	0.33	12/5/2013	12/5/2013	\$20,004,522	\$20,012,520	313379KN8
\$8,306,626	FEDERAL HOME LOAN BANK BONDS 12/13 0.30	0.30	12/11/2013	12/11/2013	\$8,301,770	\$8,304,972	313379L56
\$5,014,650	FEDERAL HOME LOAN BANK BONDS 12/13 0.50	0.50	12/13/2013	12/13/2013	\$5,004,123	\$5,004,440	313371PU4
\$9,994,300	FEDERAL HOME LOAN BANK BONDS 06/14 0.125	0.13	12/18/2013	6/18/2014	\$9,995,471	\$9,996,760	313383LH2
\$4,999,100	FEDERAL HOME LOAN BANK BONDS 06/14 0.19	0.19	12/26/2013	6/26/2014	\$4,999,265	\$5,000,870	313383NV9
\$10,025,800	FEDERAL HOME LOAN BANK BONDS 07/14 0.40	0.40	1/2/2014	7/2/2014	\$10,019,756	\$10,019,030	313379SK6
\$14,997,362	FEDERAL HOME LOAN BANK BONDS 01/14 0.18	0.18	1/7/2014	1/7/2014	\$14,999,075	\$15,005,160	313381PS8
\$2,498,900	FEDERAL HOME LOAN BANK BONDS 07/14 0.125	0.13	1/11/2014	7/11/2014	\$2,498,914	\$2,498,965	313383QB0
\$9,998,700	FEDERAL HOME LOAN BANK BONDS 07/14 0.18	0.18	1/18/2014	7/18/2014	\$9,998,860	\$10,000,370	313383RW3
\$7,638,851	FEDERAL HOME LOAN BANK BONDS 01/14 0.30	0.30	1/23/2014	1/23/2014	\$7,633,227	\$7,635,929	3133803M7
\$14,998,095	FEDERAL HOME LOAN BANK BONDS 07/14 0.19	0.19	1/25/2014	7/25/2014	\$14,998,293	\$15,001,590	313383QF1
15,026,331	FEDERAL HOME LOAN BANK BONDS 01/14 0.375	0.38	1/29/2014	1/29/2014	\$15,009,949	\$15,017,940	313376UF0
\$6,332,098	FEDERAL HOME LOAN BANK BONDS 01/14 0.375	0.38	1/29/2014	1/29/2014	\$6,324,738	\$6,327,559	313376UF0

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
15,000,450	FEDERAL HOME LOAN BANK BONDS 08/14 0.18	0.18	2/5/2014	8/5/2014	\$15,000,418	\$14,999,760	313383TK7
12,013,836	FEDERAL HOME LOAN BANK BONDS 02/14 0.30	0.30	2/13/2014	2/13/2014	\$12,005,794	\$12,011,208	3133783D1
1,751,838	FEDERAL HOME LOAN BANK BONDS 02/14 0.30	0.30	2/13/2014	2/13/2014	\$1,750,845	\$1,751,635	3133783D1
15,805,380	FEDERAL HOME LOAN BANK BONDS 08/14 5.50	5.50	2/13/2014	8/13/2014	\$15,755,180	\$15,763,800	3133XLJP9
3,512,176	FEDERAL HOME LOAN BANK BONDS 02/14 0.25	0.25	2/14/2014	2/14/2014	\$3,510,912	\$3,512,503	313380EE3
10,000,000	FEDERAL HOME LOAN BANK BONDS 08/14 0.20	0.20	2/14/2014	8/29/2014	\$10,000,000	\$10,000,930	313383UB5
5,000,000	FEDERAL HOME LOAN BANK BONDS 08/14 0.20	0.20	2/14/2014	8/29/2014	\$5,000,000	\$5,000,465	313383UB5
10,000,780	FEDERAL HOME LOAN BANK BONDS 08/14 0.20	0.20	2/14/2014	8/29/2014	\$10,000,745	\$10,000,930	313383UB5
9,993,770	FEDERAL HOME LOAN BANK BONDS 08/14 0.125	0.13	2/23/2014	8/22/2014	\$9,993,924	\$9,993,970	313383X22
24,976,750	FEDERAL HOME LOAN BANK BONDS 01/14 VAR	0.12	9/25/2013	1/24/2014	\$24,995,042	\$25,003,700	313376VV4
24,980,000	FEDERAL HOME LOAN BANK BONDS 02/14 VAR	0.09	9/25/2013	2/14/2014	\$24,995,395	\$25,000,150	3133784J7
25,000,000	FEDERAL HOME LOAN BANK BONDS 07/15 VAR	0.21	10/15/2013	7/15/2015	\$25,000,000	\$24,987,325	313383YD7
\$20,000,000	FEDERAL HOME LOAN BANK BONDS 08/15 VAR	0.22	11/26/2013	8/26/2015	\$20,000,000	\$19,988,660	313383X30
25,000,000	FEDERAL HOME LOAN BANK BONDS 09/15 VAR	1.00	12/4/2013	9/4/2015	\$25,000,000	\$24,984,675	313383XK2
7,374,108	FREDDIE MAC NOTES 09/14 0.50	0.50	9/19/2013	9/19/2014	\$7,373,983	\$7,372,513	3134G2YJ5
10,321,052	FREDDIE MAC NOTES 03/14 0.30	0.30	9/21/2013	3/21/2014	\$10,315,624	\$10,322,083	3134G3NS5
20,120,840	FREDDIE MAC NOTES 09/14 0.75	0.75	9/22/2013	9/22/2014	\$20,117,492	\$20,113,780	3134G2WG3
20,120,200	FREDDIE MAC NOTES 09/14 0.75	0.75	9/22/2013	9/22/2014	\$20,119,580	\$20,113,780	3134G2WG3
16,385,771	FREDDIE MAC NOTES 04/14 4.50	4.50	10/2/2013	4/2/2014	\$16,121,463	\$16,115,184	3128X23A1
1,575,474	FREDDIE MAC NOTES 04/14 2.50	2.50	10/23/2013	4/23/2014	\$1,561,944	\$1,562,408	3137EACB3
20,381,500	FREDDIE MAC NOTES 04/14 2.50	2.50	10/23/2013	4/23/2014	\$20,295,599	\$20,304,200	3137EACB3
5,010,700	FREDDIE MAC NOTES 04/14 0.375	0.38	10/28/2013	4/28/2014	\$5,006,801	\$5,007,365	3134G3SB7
5,010,650	FREDDIE MAC NOTES 04/14 0.375	0.38	10/28/2013	4/28/2014	\$5,006,788	\$5,007,365	3134G3SB7
15,106,350	FREDDIE MAC NOTES 10/13 0.875	0.88	10/28/2013	10/28/2013	\$15,015,269	\$15,018,210	3137EACL1
10,016,000	FREDDIE MAC NOTES 10/13 0.375	0.38	10/30/2013	10/30/2013	\$10,002,378	\$10,004,510	3137EACX5
10,014,650	FREDDIE MAC NOTES 10/13 0.375	0.38	10/30/2013	10/30/2013	\$10,002,388	\$10,004,510	3137EACX5
15,753,750	FREDDIE MAC NOTES 11/13 4.875	4.88	11/15/2013	11/15/2013	\$15,142,756	\$15,145,635	3134A4UK8
11,651,847	FREDDIE MAC NOTES 11/13 4.875	4.88	11/15/2013	11/15/2013	\$11,200,463	\$11,202,721	3134A4UK8
3,219,364	FREDDIE MAC NOTES 11/13 4.875	4.88	11/15/2013	11/15/2013	\$3,152,989	\$3,153,321	3134A4UK8
7,389,617	FREDDIE MAC NOTES 11/13 4.875	4.88	11/15/2013	11/15/2013	\$7,238,918	\$7,239,614	3134A4UK8
5,266,742	FREDDIE MAC NOTES 11/13 4.58	4.58	11/19/2013	11/19/2013	\$5,077,110	\$5,077,765	3128X1CS4
6,281,316	FREDDIE MAC NOTES 11/13 4.58	4.58	11/19/2013	11/19/2013	\$6,056,121	\$6,056,976	3128X1CS4
2,503,550	FREDDIE MAC NOTES 11/13 0.375	0.38	11/27/2013	11/27/2013	\$2,500,778	\$2,501,720	3137EACZ0
5,510,285	FREDDIE MAC NOTES 11/13 0.375	0.38	11/27/2013	11/27/2013	\$5,502,788	\$5,503,784	3137EACZ0
2,882,806	FREDDIE MAC NOTES 01/14 0.45	0.45	1/9/2014	1/9/2014	\$2,877,788	\$2,878,720	3134G3JR2
10,464,805	FREDDIE MAC NOTES 01/14 4.50	4.50	1/15/2014	1/15/2014	\$10,159,228	\$10,161,250	3134A4UM4
25,023,741	FREDDIE MAC NOTES 01/14 4.50	4.50	1/15/2014	1/15/2014	\$24,300,648	\$24,303,678	3134A4UM4
3,193,028	FREDDIE MAC NOTES 07/14 5.00	5.00	1/15/2014	7/15/2014	\$3,165,999	\$3,166,969	3134A4UU6
13,735,197	FREDDIE MAC NOTES 01/14 5.00	5.00	1/30/2014	1/30/2014	\$13,447,605	\$13,450,775	3128X2TM7
220,045	FREDDIE MAC NOTES 01/14 5.00	5.00	1/30/2014	1/30/2014	\$216,204	\$216,257	3128X2TM7

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
30,023,820	FREDDIE MAC NOTES 08/14 0.25	0.25	2/14/2014	8/14/2014	\$30,023,549	\$30,018,540	3134G3Q52
5,549,027	FREDDIE MAC NOTES 02/14 2.175	2.18	2/19/2014	2/19/2014	\$5,500,397	\$5,502,282	3128X9C73
8,769,409	FREDDIE MAC NOTES 08/14 1.00	1.00	2/20/2014	8/20/2014	\$8,768,249	\$8,766,425	3134G2UA8
1,194,103	FREDDIE MAC NOTES 02/14 1.375	1.38	2/25/2014	2/25/2014	\$1,185,734	\$1,186,192	3137EACR8
10,128,700	FREDDIE MAC NOTES 02/14 1.375	1.38	2/25/2014	2/25/2014	\$10,057,380	\$10,061,000	3137EACR8
19,744,646	FREDDIE MAC NOTES 02/14 1.375	1.38	2/25/2014	2/25/2014	\$19,610,227	\$19,616,938	3137EACR8
5,409,612	FREDDIE MAC NOTES 02/14 0.375	0.38	2/27/2014	2/27/2014	\$5,405,016	\$5,407,204	3134G3LA6
3,699,181	FREDDIE MAC NOTES 08/14 1.00	1.00	2/27/2014	8/27/2014	\$3,698,365	\$3,700,032	3137EACV9
49,990,000	FREDDIE MAC NOTES 11/13 VAR	0.38	11/18/2013	11/18/2013	\$49,998,933	\$50,031,150	3134G3AG5
9,501,235	FREDDIE MAC NOTES 11/13 VAR	0.16	9/4/2013	11/4/2013	\$9,500,353	\$9,500,998	3134G25F5
49,979,740	FREDDIE MAC NOTES 09/13 VAR	0.32	9/3/2013	9/3/2013	\$49,999,945	\$50,000,000	3134G2B50
\$2,080,559,243.63					\$2,073,272,960.79	\$2,073,731,463.60	

US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (3.34%)
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\$30,000,000	FEDERALLY INSURED CUST. ACCT. 12/13 0.20 (3)	0.20	9/1/2013	12/30/2013	\$30,000,000	\$30,000,000	n/a
99,998,444	US TREASURY BILL 09/13 0.00000	0.00	9/12/2013	9/12/2013	\$99,998,778	\$99,999,700	912796BB4
19,999,333	US TREASURY BILL 09/13 0.00000	0.00	9/5/2013	9/5/2013	\$19,999,889	\$19,999,980	912796AZ2
10,088,672	US TREASURY N/B 01/14 1.00	1.00	1/15/2014	1/15/2014	\$10,030,376	\$10,034,380	912828PQ7
10,182,031	US TREASURY N/B 02/14 1.88	1.88	8/31/2013	2/28/2014	\$10,082,951	\$10,088,280	912828KF6
\$170,268,481					\$170,111,994	\$170,122,340	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
REPURCHASE AGREEMENTS (8.71%)							
\$319,233,000	MERRILL LYNCH 9/13 0.03	0.03	9/1/2013	9/1/2013	\$319,233,000	\$319,233,000	n/a
\$125,000,000	RBS SECURITIES INC. 9/13 0.03	0.03	9/1/2013	9/1/2013	\$125,000,000	\$125,000,000	n/a
\$444,233,000					\$444,233,000	\$444,233,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
DEPOSIT INSTRUMENTS (41.76%)							
\$100,000,000	BB&T COMPANY 12/13 025 (2)	0.25	9/1/2013	12/3/2013	\$100,000,000	\$100,000,000	n/a
200,000,000	BB&T COMPANY 12/13 025 (2)	0.25	9/1/2013	12/3/2013	200,000,000	200,000,000	n/a
390,000,000	JP MORGAN CHASE BANK, N.A. 12/13/0.30 (2)	0.30	9/1/2013	12/3/2013	390,000,000	390,000,000	n/a
50,000,000	PEOPLES BANK 10/13 0.23	0.23	10/3/2013	10/3/2013	50,000,000	50,000,000	n/a
50,000,000	PEOPLES BANK 10/13 0.23	0.23	10/3/2013	10/3/2013	50,000,000	50,000,000	n/a
200,000,000	SOVEREIGN BANK NA 5/14/ 0.25 (8)	0.25	9/1/2013	5/6/2014	200,000,000	200,000,000	n/a
125,000,000	SVENSKA HANDELSBANKEN AB 09/13 0.09 (3)	0.09	9/5/2013	9/5/2013	125,000,000	125,000,000	n/a
200,000,000	SVENSKA HANDELSBANKEN AB 09/13 0.10(2)	0.10	9/3/2013	9/3/2013	200,000,000	200,000,000	n/a
130,000,000	TORONTO DOMINION BANK, N.A. 06/14 0.30 (2)	0.30	9/1/2013	6/20/2014	130,000,000	130,000,000	n/a
135,000,000	TORONTO DOMINION BANK, N.A. 06/14 0.30 (2)	0.30	9/1/2013	6/20/2014	135,000,000	135,000,000	n/a
60,000,000	TORONTO DOMINION BANK, N.A. 06/14 0.30 (2)	0.30	9/1/2013	6/25/2014	60,000,000	60,000,000	n/a
15,000,000	TORONTO DOMINION BANK, N.A. 01/14 0.31 (2)	0.31	9/1/2013	1/3/2014	15,000,000	15,000,000	n/a
50,000,000	TORONTO DOMINION BANK, N.A. 03/14 0.30(2)	0.30	9/1/2013	3/14/2014	50,000,000	50,000,000	n/a
200,000,000	US BANK N. A. 08/13 0.13 (2)	0.13	9/1/2013	8/22/2013	200,000,000	200,000,000	n/a
125,000,000	US BANK N. A. 08/13 0.13 (2)	0.13	9/1/2013	8/26/2013	125,000,000	125,000,000	n/a
100,000,000	WEBSTER BANK, N.A. 12/13 0.20 (8)	0.20	9/1/2013	12/3/2013	100,000,000	100,000,000	n/a
\$2,130,000,000					\$2,130,000,000	\$2,130,000,000	
GOVERNMENT MONEY MARKET FUND (5.54%)							
\$251,775,135	MORGAN STANLEY GOVT FUND 12/13 0.05	0.05	12/3/2013	12/3/2013	\$251,775,135	\$251,775,135	n/a
\$30,643,114	GOLDMAN SACHS GOVT FUND 12/13 0.10	0.10	12/3/2013	12/3/2013	\$30,643,114	\$30,643,114	n/a
\$282,418,249					\$282,418,249	\$282,418,249	
<u>\$5,107,478,974</u>					<u>\$5,100,036,204</u>	<u>\$5,100,505,053</u>	

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

Effective 7-Day Net Yield = 0.10% (5)

Effective 7-Day Gross Yield = 0.17%

WAM(R) = 42 Days (6)

WAM(F) = 63 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) Sovereign 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.