

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (44.97%)</b>							
\$24,981,250	FANNIE MAE DISCOUNT NOTE 08/13 0.00	0.01	8/21/2013	8/21/2013	\$24,997,917	\$24,999,725	313589KS1
\$19,984,500	FANNIE MAE DISCOUNT NOTE 08/13 0.00	0.01	8/28/2013	8/28/2013	\$19,997,675	\$19,999,700	313589KZ5
\$4,261,029	FANNIE MAE DISCOUNT NOTE 07/14 0.00	0.00	7/5/2014	7/5/2014	\$4,262,362	\$4,249,743	313586QR3
\$4,987,950	FANNIE MAE DISCOUNT NOTE 07/14 0.00	0.00	7/5/2014	7/5/2014	\$4,989,636	\$4,976,280	313586QR3
\$10,113,800	FANNIE MAE NOTES 02/14 1.25	1.25	2/27/2014	2/27/2014	\$10,060,655	\$10,070,950	3135G0AP8
\$5,056,433	FANNIE MAE NOTES 02/14 1.25	1.25	2/27/2014	2/27/2014	\$5,030,622	\$5,035,475	3135G0AP8
\$3,940,103	FANNIE MAE NOTES 02/14 1.25	1.25	2/27/2014	2/27/2014	\$3,919,932	\$3,923,642	3135G0AP8
\$15,412,593	FANNIE MAE NOTES 02/14 2.75	2.75	2/5/2014	2/5/2014	\$15,195,384	\$15,206,940	31398AVD1
\$10,274,622	FANNIE MAE NOTES 02/14 2.75	2.75	2/5/2014	2/5/2014	\$10,131,038	\$10,137,960	31398AVD1
\$1,110,555	FANNIE MAE NOTES 02/14 2.75	2.75	2/5/2014	2/5/2014	\$1,095,138	\$1,095,913	31398AVD1
\$10,267,500	FANNIE MAE NOTES 02/14 2.75	2.75	2/5/2014	2/5/2014	\$10,130,964	\$10,137,960	31398AVD1
\$20,556,360	FANNIE MAE NOTES 03/14 2.75	2.75	3/13/2014	3/13/2014	\$20,315,505	\$20,323,640	31398AVZ2
\$4,904,261	FANNIE MAE NOTES 03/14 2.75	2.75	3/13/2014	3/13/2014	\$4,850,012	\$4,852,269	31398AVZ2
\$20,451,294	FANNIE MAE NOTES 03/14 2.75	2.75	3/13/2014	3/13/2014	\$20,318,896	\$20,323,640	31398AVZ2
\$10,393,600	FANNIE MAE NOTES 04/14 4.125	4.13	4/15/2014	4/15/2014	\$10,277,899	\$10,281,290	31359MUT8
\$19,335,401	FANNIE MAE NOTES 04/14 4.125	4.13	4/15/2014	4/15/2014	\$19,133,608	\$19,138,621	31359MUT8
\$10,249,200	FANNIE MAE NOTES 05/14 2.50	2.50	5/15/2014	5/15/2014	\$10,182,917	\$10,185,630	31398AXJ6
\$15,370,830	FANNIE MAE NOTES 05/14 2.50	2.50	5/15/2014	5/15/2014	\$10,182,917	\$10,185,630	31398AXJ6
\$3,105,244	FANNIE MAE NOTES 09/13 1.00	1.00	9/23/2013	9/23/2013	\$3,090,762	\$3,090,967	31398A2S0
\$1,252,355	FANNIE MAE NOTES 09/13 1.00	1.00	9/23/2013	9/23/2013	\$1,246,517	\$1,246,600	31398A2S0
\$3,686,479	FANNIE MAE NOTES 09/13 1.00	1.00	9/23/2013	9/23/2013	\$3,669,464	\$3,669,710	31398A2S0
\$2,075,111	FANNIE MAE NOTES 09/13 1.00	1.00	9/23/2013	9/23/2013	\$2,067,493	\$2,067,654	31398A2S0
\$10,083,200	FANNIE MAE NOTES 09/13 1.05	1.05	9/3/2013	9/3/2013	\$10,007,169	\$10,007,460	31398A3A8
\$3,669,330	FANNIE MAE NOTES 10/13 1.125	1.13	10/8/2013	10/8/2013	\$3,640,036	\$3,640,995	31398A4H2
\$1,564,865	FANNIE MAE NOTES 10/13 1.125	1.13	10/8/2013	10/8/2013	\$1,552,572	\$1,552,984	31398A4H2
\$8,359,252	FANNIE MAE NOTES 12/13 2.875	2.88	12/11/2013	12/11/2013	\$8,213,961	\$8,218,678	31398AUJ9
\$1,132,294	FANNIE MAE NOTES 12/13 2.875	2.88	12/11/2013	12/11/2013	\$1,115,787	\$1,116,229	31398AUJ9
\$25,012,600	FANNIE MAE NOTES 01/15 VAR	0.20	8/20/2013	1/20/2015	\$25,009,463	\$25,019,375	3135G0HB2
\$6,003,300	FANNIE MAE NOTES 01/15 VAR	0.20	8/20/2013	1/20/2015	\$6,002,702	\$6,004,650	3135G0HB2
\$10,547,545	FANNIE MAE NOTES 01/15 VAR	0.20	8/20/2013	1/20/2015	\$10,546,772	\$10,550,170	3135G0HB2
\$24,989,886	FANNIE MAE NOTES 06/14 VAR	0.17	8/20/2013	6/20/2014	\$24,995,525	\$25,008,200	3135G0MH3
\$49,980,000	FANNIE MAE NOTES 08/13 VAR	0.38	8/9/2013	8/9/2013	\$49,999,781	\$50,001,400	3135G0CB7
\$15,009,195	FANNIE MAE NOTES 08/13 VAR	0.38	8/9/2013	8/9/2013	\$15,000,116	\$15,000,420	3135G0CB7
\$20,012,200	FANNIE MAE NOTES 08/13 VAR	0.38	8/9/2013	8/9/2013	\$20,000,156	\$20,000,560	3135G0CB7
\$2,157,936	FANNIE MAE SUBORDINATED 01/14 5.125	5.13	1/2/2014	1/2/2014	\$2,156,213	\$2,155,180	31359MTP8
\$4,982,231	FEDERAL FARM CREDIT BANK BONDS 02/14 1.125	1.13	8/27/2013	2/27/2014	\$4,959,715	\$4,961,350	31331KAH3
\$907,569	FEDERAL FARM CREDIT BANK BONDS 02/14 1.125	1.13	8/27/2013	2/27/2014	\$904,952	\$905,172	31331KAH3
\$7,010,430	FEDERAL FARM CREDIT BANK BONDS 05/14 0.32	0.32	11/16/2013	5/16/2014	\$7,007,585	\$7,009,688	3133EAQP6
\$18,429,808	FEDERAL FARM CREDIT BANK BONDS 05/14 0.32	0.32	11/16/2013	5/16/2014	\$18,422,126	\$18,425,466	3133EAQP6
\$5,434,887	FEDERAL FARM CREDIT BANK BONDS 07/14 0.30	0.30	1/18/2014	7/18/2014	\$5,434,514	\$5,437,021	3133EAYL6
2,639,789	FEDERAL FARM CREDIT BANK BONDS 08/14 0.18	0.18	2/25/2014	8/25/2014	\$2,639,790	\$2,639,939	3133ECVH4

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$16,043,395	FEDERAL FARM CREDIT BANK BONDS 10/13 3.875	3.88	10/7/2013	10/7/2013	\$15,543,131	\$15,547,092	31331GCS6
\$1,999,280	FEDERAL FARM CREDIT BANK BONDS 11/13 0.21	0.21	11/18/2013	11/18/2013	\$1,999,802	\$2,000,712	3133EAV96
\$24,999,750	FEDERAL FARM CREDIT BANK BONDS 02/14 VAR	0.25	8/10/2013	2/10/2014	\$24,999,925	\$25,012,675	3133EAPV4
\$25,000,000	FEDERAL FARM CREDIT BANK BONDS 02/14 VAR	0.25	8/10/2013	2/10/2014	\$25,000,000	\$25,012,675	3133EAPV4
\$24,994,975	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.17	8/6/2013	2/6/2015	\$24,996,187	\$25,007,075	3133ECEV2
\$2,001,840	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.22	8/13/2013	2/13/2015	\$2,001,564	\$2,002,086	3133EAXP8
\$25,000,000	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.24	8/19/2013	2/19/2015	\$25,000,000	\$25,013,250	3133ECFR0
\$24,992,688	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.16	8/25/2013	2/25/2015	\$24,994,031	\$25,002,400	3133ECJU9
\$13,001,430	FEDERAL FARM CREDIT BANK BONDS 03/15 VAR	0.19	8/26/2013	3/26/2015	\$13,001,146	\$13,006,773	3133EA2J6
\$10,000,000	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.17	10/1/2013	4/1/2015	\$10,000,000	\$10,003,300	3133ECKK9
\$20,000,000	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.23	10/1/2013	4/1/2015	\$20,000,000	\$20,004,380	3133ECKJ2
\$2,001,240	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.21	8/23/2013	4/23/2015	\$2,001,049	\$2,001,612	3133EA5D6
\$25,020,850	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.21	8/23/2013	4/23/2015	\$25,017,632	\$25,020,150	3133EA5D6
\$15,009,420	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.21	8/23/2013	4/23/2015	\$15,007,965	\$15,012,090	3133EA5D6
\$6,502,080	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.20	8/27/2013	4/27/2015	\$6,501,744	\$6,504,791	3133EAJP4
\$10,006,300	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.20	8/27/2013	4/27/2015	\$10,005,304	\$10,007,370	3133EAJP4
\$10,007,260	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.20	8/27/2013	4/27/2015	\$10,006,212	\$10,007,370	3133EAJP4
\$24,982,286	FEDERAL FARM CREDIT BANK BONDS 05/14 VAR	0.25	8/21/2013	5/21/2014	\$24,992,890	\$25,017,425	3133EAQZ4
\$24,982,286	FEDERAL FARM CREDIT BANK BONDS 05/14 VAR	0.25	8/21/2013	5/21/2014	\$24,992,890	\$25,017,425	3133EAQZ4
\$25,010,475	FEDERAL FARM CREDIT BANK BONDS 05/15 VAR	0.20	8/4/2013	5/4/2015	\$25,009,049	\$25,012,875	3133EANX2
\$20,000,000	FEDERAL FARM CREDIT BANK BONDS 05/15 VAR	0.20	8/6/2013	5/6/2015	\$20,000,000	\$19,990,800	3133ECNL4
\$49,990,000	FEDERAL FARM CREDIT BANK BONDS 06/14 VAR	0.29	9/4/2013	6/4/2014	\$49,995,795	\$50,052,400	3133EASN9
\$20,017,000	FEDERAL FARM CREDIT BANK BONDS 06/15 VAR	0.21	8/22/2013	6/22/2015	\$20,015,394	\$20,014,200	3133EAVE5
\$49,980,900	FEDERAL FARM CREDIT BANK BONDS 07/14 VAR	0.27	10/21/2013	7/21/2014	\$49,990,187	\$50,048,550	3133EAM47
\$24,984,810	FEDERAL FARM CREDIT BANK BONDS 09/13 VAR	0.15	9/16/2013	9/16/2013	\$24,998,727	\$25,002,150	3133EAHS0
\$25,000,000	FEDERAL FARM CREDIT BANK BONDS 11/13 VAR	0.33	8/29/2013	11/29/2013	\$25,000,000	\$25,019,575	31331KY20
\$24,997,500	FEDERAL FARM CREDIT BANK BONDS 11/13 VAR	0.33	8/29/2013	11/29/2013	\$24,999,584	\$25,019,575	31331KY20
\$24,991,750	FEDERAL FARM CREDIT BANK BONDS 12/13 VAR	0.23	9/30/2013	12/30/2013	\$24,997,924	\$25,008,400	3133EAKC1
\$14,997,362	FEDERAL HOME LOAN BANK BONDS 01/14 0.18	0.18	1/7/2014	1/7/2014	\$14,998,851	\$15,005,175	313381PS8
\$7,638,851	FEDERAL HOME LOAN BANK BONDS 01/14 0.30	0.30	1/23/2014	1/23/2014	\$7,633,921	\$7,635,784	3133803M7
\$15,026,331	FEDERAL HOME LOAN BANK BONDS 01/14 0.375	0.38	1/29/2014	1/29/2014	\$15,012,005	\$15,018,225	313376UF0
\$6,332,098	FEDERAL HOME LOAN BANK BONDS 01/14 0.375	0.38	1/29/2014	1/29/2014	\$6,325,717	\$6,327,679	313376UF0
\$3,512,176	FEDERAL HOME LOAN BANK BONDS 02/14 0.25	0.25	2/14/2014	2/14/2014	\$3,511,083	\$3,512,257	313380EE3
\$12,013,836	FEDERAL HOME LOAN BANK BONDS 02/14 0.30	0.30	2/13/2014	2/13/2014	\$12,006,883	\$12,010,872	3133783D1
\$1,751,838	FEDERAL HOME LOAN BANK BONDS 02/14 0.30	0.30	2/13/2014	2/13/2014	\$1,751,003	\$1,751,586	3133783D1
\$9,994,900	FEDERAL HOME LOAN BANK BONDS 03/14 0.125	0.13	3/27/2014	3/27/2014	\$9,996,610	\$9,999,110	313382M42
\$10,236,300	FEDERAL HOME LOAN BANK BONDS 03/14 2.375	2.38	3/14/2014	3/14/2014	\$10,134,943	\$10,138,690	3133XWKV0
\$19,990,560	FEDERAL HOME LOAN BANK BONDS 04/14 0.125	0.13	4/11/2014	4/11/2014	\$19,993,457	\$19,997,440	313382RL9
\$5,197,100	FEDERAL HOME LOAN BANK BONDS 05/14 1.375	1.38	5/28/2014	5/28/2014	\$5,180,706	\$5,181,413	313373JR4
\$1,418,312	FEDERAL HOME LOAN BANK BONDS 05/14 1.375	1.38	5/28/2014	5/28/2014	\$1,413,838	\$1,414,031	313373JR4

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$9,994,300	FEDERAL HOME LOAN BANK BONDS 06/14 0.125	0.13	6/18/2014	6/18/2014	\$9,994,987	\$9,996,410	313383LH2
\$4,999,100	FEDERAL HOME LOAN BANK BONDS 06/14 0.19	0.19	6/26/2014	6/26/2014	\$4,999,189	\$5,000,975	313383NV9
\$9,998,700	FEDERAL HOME LOAN BANK BONDS 07/14 0.18	0.18	7/18/2014	7/18/2014	\$9,998,750	\$10,000,420	313383RW3
\$14,998,095	FEDERAL HOME LOAN BANK BONDS 07/14 0.19	0.19	7/25/2014	7/25/2014	\$14,998,132	\$15,001,770	313383QF1
\$10,025,800	FEDERAL HOME LOAN BANK BONDS 07/14 0.40	0.40	7/2/2014	7/2/2014	\$10,021,771	\$10,021,080	313379SK6
\$4,998,750	FEDERAL HOME LOAN BANK BONDS 08/13 0.21	0.21	8/20/2013	8/20/2013	\$4,999,939	\$5,000,315	313376XY6
\$10,000,000	FEDERAL HOME LOAN BANK BONDS 08/14 0.20	0.20	8/29/2014	8/29/2014	\$10,000,000	\$10,000,100	313383UB5
\$5,000,000	FEDERAL HOME LOAN BANK BONDS 08/14 0.20	0.20	8/29/2014	8/29/2014	\$5,000,000	\$5,000,050	313383UB5
\$9,998,700	FEDERAL HOME LOAN BANK BONDS 09/13 0.21	0.21	9/24/2013	9/24/2013	\$9,999,808	\$10,001,620	313380SE8
\$16,159,345	FEDERAL HOME LOAN BANK BONDS 09/13 0.25	0.25	9/6/2013	9/6/2013	\$16,151,402	\$16,152,503	313379QS1
\$10,305,253	FEDERAL HOME LOAN BANK BONDS 09/13 0.25	0.25	9/6/2013	9/6/2013	\$10,300,960	\$10,301,597	313379QS1
\$10,003,900	FEDERAL HOME LOAN BANK BONDS 09/13 0.28	0.28	9/5/2013	9/5/2013	\$10,000,347	\$10,001,790	313378HJ3
\$14,507,685	FEDERAL HOME LOAN BANK BONDS 09/13 0.30	0.30	9/6/2013	9/6/2013	\$14,500,704	\$14,502,958	313378GC9
\$9,061,920	FEDERAL HOME LOAN BANK BONDS 09/13 1.00	1.00	9/13/2013	9/13/2013	\$8,997,869	\$8,999,538	313370LB2
\$1,574,368	FEDERAL HOME LOAN BANK BONDS 09/13 1.00	1.00	9/13/2013	9/13/2013	\$1,566,503	\$1,566,660	313370LB2
\$2,033,081	FEDERAL HOME LOAN BANK BONDS 09/13 2.625	2.63	9/13/2013	9/13/2013	\$2,005,806	\$2,005,912	3133XUPZ0
\$2,023,648	FEDERAL HOME LOAN BANK BONDS 09/13 2.625	2.63	9/13/2013	9/13/2013	\$2,005,778	\$2,005,912	3133XUPZ0
\$6,035,424	FEDERAL HOME LOAN BANK BONDS 09/13 2.625	2.63	9/13/2013	9/13/2013	\$6,017,508	\$6,017,736	3133XUPZ0
\$2,204,266	FEDERAL HOME LOAN BANK BONDS 09/13 4.00	4.00	9/6/2013	9/6/2013	\$2,158,140	\$2,158,170	3133XRX88
\$3,522,253	FEDERAL HOME LOAN BANK BONDS 09/13 4.00	4.00	9/6/2013	9/6/2013	\$3,488,187	\$3,488,205	3133XRX88
\$3,138,720	FEDERAL HOME LOAN BANK BONDS 09/13 5.25	5.25	9/13/2013	9/13/2013	\$3,017,753	\$3,017,943	3133XGJ96
\$19,998,501	FEDERAL HOME LOAN BANK BONDS 10/13 0.1	0.10	10/30/2013	10/30/2013	\$19,999,250	\$20,000,500	313382Y72
\$19,999,320	FEDERAL HOME LOAN BANK BONDS 10/13 0.11	0.11	10/25/2013	10/25/2013	\$19,999,675	\$20,000,940	313382UP6
\$2,022,188	FEDERAL HOME LOAN BANK BONDS 10/13 2.00	2.00	10/28/2013	10/28/2013	\$2,008,835	\$2,009,228	3133XYDK8
\$9,999,283	FEDERAL HOME LOAN BANK BONDS 11/13 0.10	0.10	11/20/2013	11/20/2013	\$9,999,584	\$10,000,300	3133833Y5
\$14,997,000	FEDERAL HOME LOAN BANK BONDS 11/13 0.14	0.14	11/19/2013	11/19/2013	\$14,998,690	\$15,002,250	313382BL6
\$10,005,100	FEDERAL HOME LOAN BANK BONDS 11/13 0.28	0.28	11/21/2013	11/21/2013	\$10,001,446	\$10,005,800	313379FS3
\$25,016,500	FEDERAL HOME LOAN BANK BONDS 11/13 0.30	0.30	11/22/2013	11/22/2013	\$25,004,708	\$25,016,175	313379FY0
\$2,451,495	FEDERAL HOME LOAN BANK BONDS 11/13 0.30	0.30	11/25/2013	11/25/2013	\$2,450,437	\$2,451,629	313379NS4
\$10,006,670	FEDERAL HOME LOAN BANK BONDS 11/13 0.30	0.30	11/25/2013	11/25/2013	\$10,001,949	\$10,006,650	313379NS4
\$5,004,150	FEDERAL HOME LOAN BANK BONDS 11/13 0.30	0.30	11/25/2013	11/25/2013	\$5,001,383	\$5,003,325	313379NS4
\$10,009,400	FEDERAL HOME LOAN BANK BONDS 11/13 0.30	0.30	11/29/2013	11/29/2013	\$10,004,305	\$10,006,880	313379G60
\$5,008,950	FEDERAL HOME LOAN BANK BONDS 11/13 0.375	0.38	11/27/2013	11/27/2013	\$5,003,088	\$5,004,590	3133762C8
\$8,306,626	FEDERAL HOME LOAN BANK BONDS 12/13 0.30	0.30	12/11/2013	12/11/2013	\$8,302,314	\$8,306,291	313379L56
\$10,012,430	FEDERAL HOME LOAN BANK BONDS 12/13 0.31	0.31	12/5/2013	12/5/2013	\$10,004,760	\$10,007,570	313379R50
\$20,018,800	FEDERAL HOME LOAN BANK BONDS 12/13 0.325	0.33	12/5/2013	12/5/2013	\$20,005,997	\$20,016,180	313379KN8
\$5,014,650	FEDERAL HOME LOAN BANK BONDS 12/13 0.50	0.50	12/13/2013	12/13/2013	\$5,005,364	\$5,005,675	313371PU4
\$24,976,750	FEDERAL HOME LOAN BANK BONDS 01/14 VAR	0.13	8/25/2013	1/24/2014	\$24,993,982	\$25,002,475	313376VV4
\$24,980,000	FEDERAL HOME LOAN BANK BONDS 02/14 VAR	0.10	8/25/2013	2/14/2014	\$24,994,535	\$24,998,125	3133784J7
2,882,806	FREDDIE MAC NOTES 01/14 0.45	0.45	1/9/2014	1/9/2014	\$2,878,453	\$2,879,379	3134G3JR2
\$10,464,805	FREDDIE MAC NOTES 01/14 4.50	4.50	1/15/2014	1/15/2014	\$10,195,522	\$10,199,150	3134A4UM4

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
25,023,741	FREDDIE MAC NOTES 01/14 4.50	4.50	1/15/2014	1/15/2014	\$24,387,870	\$24,394,327	3134A4UM4
13,735,197	FREDDIE MAC NOTES 01/14 5.00	5.00	1/30/2014	1/30/2014	\$13,501,312	\$13,505,761	3128X2TM7
220,045	FREDDIE MAC NOTES 01/14 5.00	5.00	1/30/2014	1/30/2014	\$217,067	\$217,141	3128X2TM7
5,409,612	FREDDIE MAC NOTES 02/14 0.375	0.38	2/27/2014	2/27/2014	\$5,405,885	\$5,407,565	3134G3LA6
1,194,103	FREDDIE MAC NOTES 02/14 1.375	1.38	2/25/2014	2/25/2014	\$1,186,913	\$1,187,379	3137EACR8
10,128,700	FREDDIE MAC NOTES 02/14 1.375	1.38	2/25/2014	2/25/2014	\$10,067,430	\$10,071,070	3137EACR8
19,744,646	FREDDIE MAC NOTES 02/14 1.375	1.38	2/25/2014	2/25/2014	\$19,629,883	\$19,636,572	3137EACR8
5,549,027	FREDDIE MAC NOTES 02/14 2.175	2.18	2/19/2014	2/19/2014	\$5,509,534	\$5,511,558	3128X9C73
10,321,052	FREDDIE MAC NOTES 03/14 0.30	0.30	3/21/2014	3/21/2014	\$10,316,491	\$10,323,393	3134G3NS5
5,010,700	FREDDIE MAC NOTES 04/14 0.375	0.38	4/28/2014	4/28/2014	\$5,007,684	\$5,008,370	3134G3SB7
5,010,650	FREDDIE MAC NOTES 04/14 0.375	0.38	4/28/2014	4/28/2014	\$5,007,668	\$5,008,370	3134G3SB7
1,575,474	FREDDIE MAC NOTES 04/14 2.50	2.50	4/23/2014	4/23/2014	\$1,564,983	\$1,565,780	3137EACB3
\$20,381,500	FREDDIE MAC NOTES 04/14 2.50	2.50	4/23/2014	4/23/2014	\$20,334,760	\$20,348,020	3137EACB3
16,385,771	FREDDIE MAC NOTES 04/14 4.50	4.50	4/2/2014	4/2/2014	\$16,179,164	\$16,175,962	3128X23A1
3,193,028	FREDDIE MAC NOTES 07/14 5.00	5.00	7/15/2014	7/15/2014	\$3,178,321	\$3,180,290	3134A4UU6
10,016,000	FREDDIE MAC NOTES 10/13 0.375	0.38	10/30/2013	10/30/2013	\$10,003,627	\$10,006,790	3137EACX5
10,014,650	FREDDIE MAC NOTES 10/13 0.375	0.38	10/30/2013	10/30/2013	\$10,003,642	\$10,006,790	3137EACX5
15,106,350	FREDDIE MAC NOTES 10/13 0.875	0.88	10/28/2013	10/28/2013	\$15,023,574	\$15,028,440	3137EACL1
2,503,550	FREDDIE MAC NOTES 11/13 0.375	0.38	11/27/2013	11/27/2013	\$2,501,055	\$2,502,295	3137EACZ0
5,510,285	FREDDIE MAC NOTES 11/13 0.375	0.38	11/27/2013	11/27/2013	\$5,503,781	\$5,505,049	3137EACZ0
5,266,742	FREDDIE MAC NOTES 11/13 4.58	4.58	11/19/2013	11/19/2013	\$5,095,596	\$5,097,724	3128X1CS4
6,281,316	FREDDIE MAC NOTES 11/13 4.58	4.58	11/19/2013	11/19/2013	\$6,078,143	\$6,080,784	3128X1CS4
15,753,750	FREDDIE MAC NOTES 11/13 4.875	4.88	11/15/2013	11/15/2013	\$15,201,761	\$15,209,925	3134A4UK8
11,651,847	FREDDIE MAC NOTES 11/13 4.875	4.88	11/15/2013	11/15/2013	\$11,244,055	\$11,250,275	3134A4UK8
3,219,364	FREDDIE MAC NOTES 11/13 4.875	4.88	11/15/2013	11/15/2013	\$3,165,384	\$3,166,706	3134A4UK8
7,389,617	FREDDIE MAC NOTES 11/13 4.875	4.88	11/15/2013	11/15/2013	\$7,267,403	\$7,270,344	3134A4UK8
9,501,235	FREDDIE MAC NOTES 11/13 VAR	0.17	8/4/2013	11/4/2013	\$9,500,524	\$9,501,159	3134G25F5
49,990,000	FREDDIE MAC NOTES 11/13 VAR	0.39	8/18/2013	11/18/2013	\$49,998,509	\$50,042,650	3134G3AG5
29,981,793	FREDDIE MAC NOTES 08/13 VAR	0.30	8/12/2013	8/12/2013	\$29,999,726	\$30,001,290	3134G2XL1
49,979,740	FREDDIE MAC NOTES 09/13 VAR	0.32	9/3/2013	9/3/2013	\$49,999,088	\$50,009,200	3134G2B50
\$1,896,132,181.30					\$1,884,942,034.94	\$1,885,602,067.01	

<b>COMMERCIAL PAPER (4.60%)</b>							
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\$99,999,833	TOYOTA MOTOR CREDIT 8/13 0.06	0.06	8/1/2013	8/1/2013	\$100,000,000	\$99,999,830	n/a
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<b>US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (1.12%)</b>							
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\$30,000,000	FEDERALLY INSURED CUST. ACCT. 12/13 0.20 (3)	0.20	8/1/2013	12/30/2013	\$30,000,000	\$30,000,000	n/a
10,088,672	US TREASURY N/B 01/14 1.00	1.00	1/15/2014	1/15/2014	\$10,037,300	\$10,041,410	912828PQ7
10,182,031	US TREASURY N/B 02/14 1.88	1.88	8/31/2013	2/28/2014	\$10,097,237	\$10,102,730	912828KF6
\$50,270,703					\$50,134,537	\$50,144,140	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>REPURCHASE AGREEMENTS (2.24%)</b>							
\$150,000,000	MERRILL LYNCH 8/13 0.06	0.06	8/1/2013	8/1/2013	\$150,000,000	\$150,000,000	n/a
\$150,000,000	RBS SECURITIES INC. 8/13 0.04	0.04	8/1/2013	8/1/2013	\$150,000,000	\$150,000,000	n/a
\$300,000,000					\$300,000,000	\$300,000,000	
<b>DEPOSIT INSTRUMENTS (47.07%)</b>							
\$100,000,000	BB&T COMPANY 12/13 0.25 (2)	0.25	8/1/2013	12/3/2013	\$100,000,000	\$100,000,000	n/a
200,000,000	BB&T COMPANY 12/13 0.25 (2)	0.25	8/1/2013	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	8/1/2013	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
200,000,000	SOVEREIGN BANK NA 5/14/ 0.25 (8)	0.25	8/1/2013	5/6/2014	200,000,000	200,000,000	n/a
100,000,000	SVENSKA HANDELSBANKEN AB 08/13 0.09 (3)	0.09	8/1/2013	8/1/2013	100,000,000	100,000,000	n/a
200,000,000	SVENSKA HANDELSBANKEN AB 08/13 0.10(2)	0.10	8/6/2013	8/6/2013	200,000,000	200,000,000	n/a
25,000,000	SVENSKA HANDELSBANKEN AB 08/13 0.10(2)	0.10	8/7/2013	8/7/2013	25,000,000	25,000,000	n/a
130,000,000	TORONTO DOMINION BANK, N.A. 06/14 0.30 (2)	0.30	8/1/2013	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	8/1/2013	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	8/1/2013	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	8/1/2013	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	8/1/2013	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	8/1/2013	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	8/1/2013	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	8/1/2013	12/3/2013	100,000,000	100,000,000	n/a
\$2,080,000,000					\$2,080,000,000	\$2,080,000,000	
<b>GOVERNMENT MONEY MARKET FUND (4.60%)</b>							
\$205,793,507	MORGAN STANLEY GOVT FUND 12/13 0.05	0.05	12/3/2013	12/3/2013	\$205,793,507	\$205,793,507	n/a
\$4,632,196,225					\$4,620,870,079	\$4,621,539,544	

Fund Net Asset Value = \$1.012 per unit (4)

Effective 7-Day Net Yield = 0.28% (5)

Effective 7-Day Gross Yield = 0.28%

WAM(R) = 38 Days (6)

WAM(F) = 64 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.

