

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (35.91%)							
\$5,996,575	FANNIE DISCOUNT NOTE 02/14 0.00	0.00	2/24/2014	2/24/2014	\$5,997,125	\$5,999,232	313589TM5
\$4,261,029	FANNIE DISCOUNT NOTE 07/14 0.00	0.00	7/5/2013	7/5/2014	\$4,264,441	\$4,263,753	313586QR3
\$4,987,950	FANNIE DISCOUNT NOTE 07/14 0.00	0.00	7/5/2013	7/5/2014	\$4,992,457	\$4,992,685	313586QR3
\$10,113,800	FANNIE MAE NOTES 02/14 1.25	1.25	2/27/2014	2/27/2014	\$10,034,082	\$10,036,710	3135G0AP8
\$5,056,433	FANNIE MAE NOTES 02/14 1.25	1.25	2/27/2014	2/27/2014	\$5,017,207	\$5,018,355	3135G0AP8
\$3,940,103	FANNIE MAE NOTES 02/14 1.25	1.25	2/27/2014	2/27/2014	\$3,909,447	\$3,910,302	3135G0AP8
\$15,412,593	FANNIE MAE NOTES 02/14 2.75	2.75	2/5/2014	2/5/2014	\$15,099,771	\$15,103,335	31398AVD1
\$10,274,622	FANNIE MAE NOTES 02/14 2.75	2.75	2/5/2014	2/5/2014	\$10,066,913	\$10,068,890	31398AVD1
\$1,110,555	FANNIE MAE NOTES 02/14 2.75	2.75	2/5/2014	2/5/2014	\$1,088,219	\$1,088,447	31398AVD1
\$10,267,500	FANNIE MAE NOTES 02/14 2.75	2.75	2/5/2014	2/5/2014	\$10,066,875	\$10,068,890	31398AVD1
\$20,556,360	FANNIE MAE NOTES 03/14 2.75	2.75	3/13/2014	3/13/2014	\$20,185,923	\$20,193,500	31398AVZ2
\$4,904,261	FANNIE MAE NOTES 03/14 2.75	2.75	3/13/2014	3/13/2014	\$4,819,203	\$4,821,198	31398AVZ2
\$20,451,294	FANNIE MAE NOTES 03/14 2.75	2.75	3/13/2014	3/13/2014	\$20,187,921	\$20,193,500	31398AVZ2
\$10,393,600	FANNIE MAE NOTES 04/14 4.125	4.13	4/15/2014	4/15/2014	\$10,178,418	\$10,182,170	31359MUT8
\$19,335,401	FANNIE MAE NOTES 04/14 4.125	4.13	4/15/2014	4/15/2014	\$18,947,958	\$18,954,109	31359MUT8
\$10,249,200	FANNIE MAE NOTES 05/14 2.50	2.50	11/15/2013	5/15/2014	\$10,124,281	\$10,126,840	31398AXJ6
\$15,370,830	FANNIE MAE NOTES 05/14 2.50	2.50	11/15/2013	5/15/2014	\$15,186,852	\$15,190,260	31398AXJ6
\$4,898,403	FANNIE MAE NOTES 08/14 0.875	0.88	2/28/2014	8/28/2014	\$4,890,658	\$4,891,016	3135G0BY8
\$10,066,900	FANNIE MAE NOTES 08/14 0.875	0.88	2/28/2014	8/28/2014	\$10,056,218	\$10,057,610	3135G0BY8
\$4,867,632	FANNIE MAE NOTES 09/14 1.50	1.50	3/8/2014	9/8/2014	\$4,853,932	\$4,853,962	31398A3G5
\$3,041,700	FANNIE MAE NOTES 09/14 1.57	1.57	3/24/2014	9/24/2014	\$3,036,754	\$3,037,365	3136FPLV7
\$10,287,830	FANNIE MAE NOTES 09/14 3.00	3.00	3/16/2014	9/16/2014	\$10,244,196	\$10,251,780	31398AYY2
\$2,307,827	FANNIE MAE NOTES 11/14 1.15	1.15	11/18/2013	11/18/2014	\$2,307,827	\$2,307,969	31398A6C1
\$8,359,252	FANNIE MAE NOTES 12/13 2.875	2.88	12/11/2013	12/11/2013	\$8,159,625	\$8,161,254	31398AUJ9
\$1,132,294	FANNIE MAE NOTES 12/13 2.875	2.88	12/11/2013	12/11/2013	\$1,108,269	\$1,108,430	31398AUJ9
\$25,012,600	FANNIE MAE NOTES 01/15 VAR	0.18	11/20/2013	1/20/2015	\$25,007,842	\$25,016,600	3135G0HB2
\$6,003,300	FANNIE MAE NOTES 01/15 VAR	0.18	11/20/2013	1/20/2015	\$6,002,239	\$6,003,984	3135G0HB2
\$10,547,545	FANNIE MAE NOTES 01/15 VAR	0.18	11/20/2013	1/20/2015	\$10,545,954	\$10,549,000	3135G0HB2
\$24,989,886	FANNIE MAE NOTES 06/14 VAR	0.15	11/20/2013	6/20/2014	\$24,996,800	\$25,007,825	3135G0MH3
\$19,993,428	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/14 0.00	0.00	1/8/2014	1/8/2014	\$19,995,089	\$19,998,860	313385RN8
\$23,191,783	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/14 0.00	0.00	1/8/2014	1/8/2014	\$23,193,427	\$23,198,678	313385RN8
\$14,986,725	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/14 0.00	0.00	4/11/2014	4/11/2014	\$14,987,925	\$14,995,980	313385VK9
\$14,996,955	FEDERAL FARM CREDIT BANK 10/15 1.00	0.21	1/22/2014	10/22/2015	\$14,996,997	\$14,994,585	3133ED5G3
\$4,982,231	FEDERAL FARM CREDIT BANK BONDS 02/14 1.125	1.13	2/27/2014	2/27/2014	\$4,948,011	\$4,949,126	31331KAH3
\$907,569	FEDERAL FARM CREDIT BANK BONDS 02/14 1.125	1.13	2/27/2014	2/27/2014	\$902,782	\$902,942	31331KAH3
\$7,010,430	FEDERAL FARM CREDIT BANK BONDS 05/14 0.32	0.32	11/16/2013	5/16/2014	\$7,005,162	\$7,006,643	3133EAQP6
\$18,429,808	FEDERAL FARM CREDIT BANK BONDS 05/14 0.32	0.32	11/16/2013	5/16/2014	\$18,415,058	\$18,417,462	3133EAQP6
\$3,002,250	FEDERAL FARM CREDIT BANK BONDS 05/14 0.32	0.32	11/16/2013	5/16/2014	\$3,002,070	\$3,002,847	3133EAQP6
\$5,434,887	FEDERAL FARM CREDIT BANK BONDS 07/14 0.30	0.30	1/18/2014	7/18/2014	\$5,433,331	\$5,435,213	3133EAYL6
\$6,999,860	FEDERAL FARM CREDIT BANK BONDS 08/14 0.18	0.18	2/6/2014	8/6/2014	\$6,999,887	\$7,000,049	3133ECNQ3

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$2,639,789	FEDERAL FARM CREDIT BANK BONDS 08/14 0.18	0.18	2/25/2014	8/25/2014	\$2,639,840	\$2,640,045	3133ECVH4
\$5,262,123	FEDERAL FARM CREDIT BANK BONDS 09/14 3.00	3.00	3/22/2014	9/22/2014	\$5,246,681	\$5,246,989	31331GL80
\$6,520,332	FEDERAL FARM CREDIT BANK BONDS 10/14 0.55	0.55	4/2/2014	10/2/2014	\$6,519,461	\$6,522,081	3133EAKD9
\$1,999,280	FEDERAL FARM CREDIT BANK BONDS 11/13 0.21	0.21	11/18/2013	11/18/2013	\$1,999,969	\$2,000,094	3133EAV96
\$1,515,396	FEDERAL FARM CREDIT BANK BONDS 11/14 0.27	0.27	11/5/2013	11/5/2014	\$1,515,297	\$1,515,340	3133EA6W3
\$2,615,351	FEDERAL FARM CREDIT BANK BONDS 11/14 4.48	4.48	11/20/2013	11/20/2014	\$2,612,138	\$2,612,750	31331GFA2
\$25,000,000	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.24	11/19/2013	2/19/2015	\$25,000,000	\$25,019,200	3133ECFR0
\$24,999,750	FEDERAL FARM CREDIT BANK BONDS 02/14 VAR	0.25	11/10/2013	2/10/2014	\$24,999,961	\$25,011,350	3133EAPV4
\$25,000,000	FEDERAL FARM CREDIT BANK BONDS 02/14 VAR	0.25	11/10/2013	2/10/2014	\$25,000,000	\$25,011,350	3133EAPV4
\$24,994,975	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.15	11/6/2013	2/6/2015	\$24,996,820	\$25,006,050	3133ECEV2
\$2,001,840	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.20	11/13/2013	2/13/2015	\$2,001,308	\$2,001,778	3133EAXP8
\$24,992,688	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.14	11/25/2013	2/25/2015	\$24,994,990	\$25,002,800	3133ECJU9
\$13,001,430	FEDERAL FARM CREDIT BANK BONDS 03/15 VAR	0.17	11/26/2013	3/26/2015	\$13,000,971	\$13,006,474	3133EA2J6
\$10,000,000	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.19	1/1/2014	4/1/2015	\$10,000,000	\$9,992,810	3133ECKK9
\$20,000,000	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.23	1/1/2014	4/1/2015	\$20,000,000	\$20,010,800	3133ECKJ2
\$2,001,240	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.19	11/23/2013	4/23/2015	\$2,000,895	\$2,001,536	3133EA5D6
\$25,020,850	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.19	11/23/2013	4/23/2015	\$25,015,057	\$25,019,200	3133EA5D6
\$15,009,420	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.19	11/23/2013	4/23/2015	\$15,006,802	\$15,011,520	3133EA5D6
\$6,502,080	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.19	11/27/2013	4/27/2015	\$6,501,491	\$6,504,674	3133EAJP4
\$10,006,300	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.19	11/27/2013	4/27/2015	\$10,004,535	\$10,007,190	3133EAJP4
\$10,007,260	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.19	11/27/2013	4/27/2015	\$10,005,310	\$10,007,190	3133EAJP4
\$24,982,286	FEDERAL FARM CREDIT BANK BONDS 05/14 VAR	0.25	11/21/2013	5/21/2014	\$24,995,123	\$25,019,675	3133EAQZ4
\$24,982,286	FEDERAL FARM CREDIT BANK BONDS 05/14 VAR	0.25	11/21/2013	5/21/2014	\$24,995,123	\$25,019,675	3133EAQZ4
\$25,010,475	FEDERAL FARM CREDIT BANK BONDS 05/15 VAR	0.18	11/4/2013	5/4/2015	\$25,007,750	\$25,013,000	3133EANX2
\$20,000,000	FEDERAL FARM CREDIT BANK BONDS 05/15 VAR	0.20	11/6/2013	5/6/2015	\$20,000,000	\$19,999,800	3133ECNL4
\$49,990,000	FEDERAL FARM CREDIT BANK BONDS 06/14 VAR	0.29	12/4/2013	6/4/2014	\$49,997,055	\$50,052,500	3133EASN9
\$20,017,000	FEDERAL FARM CREDIT BANK BONDS 06/15 VAR	0.19	11/22/2013	6/22/2015	\$20,013,341	\$20,015,140	3133EAVE5
\$49,980,900	FEDERAL FARM CREDIT BANK BONDS 07/14 VAR	0.27	1/21/2014	7/21/2014	\$49,992,737	\$50,052,600	3133EAM47
\$25,005,325	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR	0.17	11/14/2013	9/14/2015	\$25,004,766	\$25,007,250	3133ECHK3
\$25,000,000	FEDERAL FARM CREDIT BANK BONDS 11/13 VAR	0.35	11/29/2013	11/29/2013	\$25,000,000	\$25,002,500	31331KY20
\$24,997,500	FEDERAL FARM CREDIT BANK BONDS 11/13 VAR	0.35	11/29/2013	11/29/2013	\$24,999,903	\$25,002,500	31331KY20
\$24,991,750	FEDERAL FARM CREDIT BANK BONDS 12/13 VAR	0.23	12/30/2013	12/30/2013	\$24,999,189	\$25,006,250	3133EAKC1
\$50,000,000	FEDERAL HOME LOAN BANK BONDS 08/15 1.00	0.20	11/19/2013	8/19/2015	\$50,000,000	\$49,984,000	313383VX6
\$10,000,000	FEDERAL HOME LOAN BANK BONDS 10/14 0.25	0.25	1/17/2014	10/30/2014	\$10,000,000	\$10,003,260	3130A0A91
\$14,997,362	FEDERAL HOME LOAN BANK BONDS 01/14 0.18	0.18	1/7/2014	1/7/2014	\$14,999,516	\$15,002,205	313381PS8
\$7,638,851	FEDERAL HOME LOAN BANK BONDS 01/14 0.30	0.30	1/23/2014	1/23/2014	\$7,631,860	\$7,633,128	313380M7
\$15,026,331	FEDERAL HOME LOAN BANK BONDS 01/14 0.375	0.38	1/29/2014	1/29/2014	\$15,005,903	\$15,010,080	313376UF0
\$6,332,098	FEDERAL HOME LOAN BANK BONDS 01/14 0.375	0.38	1/29/2014	1/29/2014	\$6,322,811	\$6,324,247	313376UF0
\$3,512,176	FEDERAL HOME LOAN BANK BONDS 02/14 0.25	0.25	2/14/2014	2/14/2014	\$3,510,577	\$3,511,506	313380EE3

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$12,013,836	FEDERAL HOME LOAN BANK BONDS 02/14 0.30	0.30	2/13/2014	2/13/2014	\$12,003,652	\$12,006,792	3133783D1
\$1,751,838	FEDERAL HOME LOAN BANK BONDS 02/14 0.30	0.30	2/13/2014	2/13/2014	\$1,750,532	\$1,750,991	3133783D1
\$9,994,900	FEDERAL HOME LOAN BANK BONDS 03/14 0.125	0.13	3/27/2014	3/27/2014	\$9,997,920	\$10,001,010	313382M42
\$10,236,300	FEDERAL HOME LOAN BANK BONDS 03/14 2.375	2.38	3/14/2014	3/14/2014	\$10,079,766	\$10,084,010	3133XWKV0
\$19,990,560	FEDERAL HOME LOAN BANK BONDS 04/14 0.125	0.13	4/11/2014	4/11/2014	\$19,995,836	\$20,001,360	313382RL9
\$5,197,100	FEDERAL HOME LOAN BANK BONDS 05/14 1.375	1.38	11/28/2013	5/28/2014	\$5,165,156	\$5,166,438	313373JR4
\$1,418,312	FEDERAL HOME LOAN BANK BONDS 05/14 1.375	1.38	11/28/2013	5/28/2014	\$1,409,594	\$1,409,944	313373JR4
\$9,994,300	FEDERAL HOME LOAN BANK BONDS 06/14 0.125	0.13	12/18/2013	6/18/2014	\$9,996,424	\$9,998,700	313383LH2
\$4,999,100	FEDERAL HOME LOAN BANK BONDS 06/14 0.19	0.19	12/26/2013	6/26/2014	\$4,999,416	\$5,001,365	313383NV9
\$2,498,900	FEDERAL HOME LOAN BANK BONDS 07/14 0.125	0.13	1/11/2014	7/11/2014	\$2,499,126	\$2,499,513	313383QB0
\$9,998,700	FEDERAL HOME LOAN BANK BONDS 07/14 0.18	0.18	1/18/2014	7/18/2014	\$9,999,078	\$10,001,750	313383RW3
\$14,998,095	FEDERAL HOME LOAN BANK BONDS 07/14 0.19	0.19	1/25/2014	7/25/2014	\$14,998,612	\$15,003,540	313383QF1
\$10,025,800	FEDERAL HOME LOAN BANK BONDS 07/14 0.40	0.40	1/2/2014	7/2/2014	\$10,015,792	\$10,016,710	313379SK6
\$9,993,770	FEDERAL HOME LOAN BANK BONDS 08/14 0.125	0.13	2/23/2014	8/22/2014	\$9,994,968	\$9,996,610	313383X22
\$15,000,450	FEDERAL HOME LOAN BANK BONDS 08/14 0.18	0.18	2/5/2014	8/5/2014	\$15,000,342	\$15,002,130	313383TK7
\$10,000,000	FEDERAL HOME LOAN BANK BONDS 08/14 0.20	0.20	2/14/2014	8/29/2014	\$10,000,000	\$10,002,220	313383UB5
\$5,000,000	FEDERAL HOME LOAN BANK BONDS 08/14 0.20	0.20	2/14/2014	8/29/2014	\$5,000,000	\$5,001,110	313383UB5
\$10,000,780	FEDERAL HOME LOAN BANK BONDS 08/14 0.20	0.20	2/14/2014	8/29/2014	\$10,000,619	\$10,002,220	313383UB5
\$15,805,380	FEDERAL HOME LOAN BANK BONDS 08/14 5.50	5.50	2/13/2014	8/13/2014	\$15,622,041	\$15,636,015	3133XLJP9
\$20,000,500	FEDERAL HOME LOAN BANK BONDS 09/14 0.22	0.22	3/6/2014	9/24/2014	\$20,000,422	\$19,999,800	313383YC9
\$505,887	FEDERAL HOME LOAN BANK BONDS 09/14 1.375	1.38	3/12/2014	9/12/2014	\$505,094	\$505,199	313370JS8
\$1,011,330	FEDERAL HOME LOAN BANK BONDS 09/14 1.375	1.38	3/12/2014	9/12/2014	\$1,009,941	\$1,010,397	313370JS8
\$1,011,245	FEDERAL HOME LOAN BANK BONDS 09/14 1.375	1.38	3/12/2014	9/12/2014	\$1,010,006	\$1,010,397	313370JS8
\$1,154,752	FEDERAL HOME LOAN BANK BONDS 09/14 1.40	1.40	3/29/2014	9/29/2014	\$1,152,368	\$1,150,252	3133712M7
\$5,991,806	FEDERAL HOME LOAN BANK BONDS 09/14 3.25	3.25	3/12/2014	9/12/2014	\$5,953,347	\$5,954,141	3133XUMR1
\$9,999,283	FEDERAL HOME LOAN BANK BONDS 11/13 0.10	0.10	11/20/2013	11/20/2013	\$9,999,929	\$10,000,000	3133833Y5
\$14,997,000	FEDERAL HOME LOAN BANK BONDS 11/13 0.14	0.14	11/19/2013	11/19/2013	\$14,999,786	\$15,000,300	313382BL6
\$10,005,100	FEDERAL HOME LOAN BANK BONDS 11/13 0.28	0.28	11/21/2013	11/21/2013	\$10,000,258	\$10,001,000	313379FS3
\$2,451,495	FEDERAL HOME LOAN BANK BONDS 11/13 0.30	0.30	11/25/2013	11/25/2013	\$2,450,090	\$2,450,326	313379NS4
\$10,006,670	FEDERAL HOME LOAN BANK BONDS 11/13 0.30	0.30	11/25/2013	11/25/2013	\$10,000,403	\$10,001,330	313379NS4
\$5,004,150	FEDERAL HOME LOAN BANK BONDS 11/13 0.30	0.30	11/25/2013	11/25/2013	\$5,000,286	\$5,000,665	313379NS4
\$10,009,400	FEDERAL HOME LOAN BANK BONDS 11/13 0.30	0.30	11/29/2013	11/29/2013	\$10,001,005	\$10,001,550	313379G60
\$5,008,950	FEDERAL HOME LOAN BANK BONDS 11/13 0.375	0.38	11/27/2013	11/27/2013	\$5,000,680	\$5,000,990	3133762C8
\$8,306,626	FEDERAL HOME LOAN BANK BONDS 12/13 0.30	0.30	12/11/2013	12/11/2013	\$8,300,701	\$8,301,843	313379LS6
\$10,012,430	FEDERAL HOME LOAN BANK BONDS 12/13 0.31	0.31	12/5/2013	12/5/2013	\$10,001,285	\$10,001,980	313379RS0
\$20,018,800	FEDERAL HOME LOAN BANK BONDS 12/13 0.325	0.33	12/5/2013	12/5/2013	\$20,001,618	\$20,004,240	313379KN8
\$5,014,650	FEDERAL HOME LOAN BANK BONDS 12/13 0.50	0.50	12/13/2013	12/13/2013	\$5,001,681	\$5,001,745	313371PU4
\$24,976,750	FEDERAL HOME LOAN BANK BONDS 01/14 VAR	0.11	11/25/2013	1/24/2014	\$24,997,128	\$25,002,625	313376VV4
\$24,980,000	FEDERAL HOME LOAN BANK BONDS 02/14 VAR	0.08	11/25/2013	2/14/2014	\$24,997,087	\$25,000,425	3133784J7
25,000,000	FEDERAL HOME LOAN BANK BONDS 07/15 VAR	0.21	1/15/2014	7/15/2015	\$25,000,000	\$24,999,075	313383YD7

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
20,000,000	FEDERAL HOME LOAN BANK BONDS 08/15 VAR	0.22	11/26/2013	8/26/2015	\$20,000,000	\$20,000,340	313383X30
25,000,000	FEDERAL HOME LOAN BANK BONDS 09/15 VAR	0.22	12/4/2013	9/4/2015	\$25,000,000	\$24,999,750	313383XK2
25,000,000	FEDERAL HOME LOAN BANK BONDS 10/15 VAR	0.22	1/7/2014	10/7/2015	\$25,000,000	\$24,997,125	3130A06X3
14,988,000	FREDDIE MAC DISCOUNT NOTE 04/14 0.00000	0.00	4/8/2014	4/8/2014	\$14,989,467	\$14,996,055	313397VG3
2,882,806	FREDDIE MAC NOTES 01/14 0.45	0.45	1/9/2014	1/9/2014	\$2,876,480	\$2,876,900	3134G3JR2
10,464,805	FREDDIE MAC NOTES 01/14 4.50	4.50	1/15/2014	1/15/2014	\$10,087,809	\$10,089,770	3134A4UM4
25,023,741	FREDDIE MAC NOTES 01/14 4.50	4.50	1/15/2014	1/15/2014	\$24,129,019	\$24,132,712	3134A4UM4
13,735,197	FREDDIE MAC NOTES 01/14 5.00	5.00	1/30/2014	1/30/2014	\$13,341,923	\$13,345,313	3128X2TM7
220,045	FREDDIE MAC NOTES 01/14 5.00	5.00	1/30/2014	1/30/2014	\$214,505	\$214,561	3128X2TM7
5,409,612	FREDDIE MAC NOTES 02/14 0.375	0.38	2/27/2014	2/27/2014	\$5,403,307	\$5,404,784	3134G3LA6
1,001,212	FREDDIE MAC NOTES 02/14 0.375	0.38	2/27/2014	2/27/2014	\$1,000,846	\$1,000,886	3134G3LA6
1,194,103	FREDDIE MAC NOTES 02/14 1.375	1.38	2/25/2014	2/25/2014	\$1,183,413	\$1,183,721	3137EACR8
\$10,128,700	FREDDIE MAC NOTES 02/14 1.375	1.38	2/25/2014	2/25/2014	\$10,037,605	\$10,040,040	3137EACR8
19,744,646	FREDDIE MAC NOTES 02/14 1.375	1.38	2/25/2014	2/25/2014	\$19,571,550	\$19,576,070	3137EACR8
5,549,027	FREDDIE MAC NOTES 02/14 2.175	2.18	2/19/2014	2/19/2014	\$5,482,419	\$5,483,746	3128X9C73
10,321,052	FREDDIE MAC NOTES 03/14 0.30	0.30	3/21/2014	3/21/2014	\$10,313,917	\$10,319,619	3134G3NS5
5,010,700	FREDDIE MAC NOTES 04/14 0.375	0.38	4/28/2014	4/28/2014	\$5,005,065	\$5,006,105	3134G3SB7
5,010,650	FREDDIE MAC NOTES 04/14 0.375	0.38	4/28/2014	4/28/2014	\$5,005,055	\$5,006,105	3134G3SB7
1,575,474	FREDDIE MAC NOTES 04/14 2.50	2.50	4/23/2014	4/23/2014	\$1,555,963	\$1,556,628	3137EACB3
20,381,500	FREDDIE MAC NOTES 04/14 2.50	2.50	4/23/2014	4/23/2014	\$20,218,541	\$20,229,080	3137EACB3
16,385,771	FREDDIE MAC NOTES 04/14 4.50	4.50	4/2/2014	4/2/2014	\$16,007,922	\$16,008,946	3128X23A1
3,193,028	FREDDIE MAC NOTES 07/14 5.00	5.00	1/15/2014	7/15/2014	\$3,141,753	\$3,143,606	3134A4UU6
30,023,820	FREDDIE MAC NOTES 08/14 0.25	0.25	2/14/2014	8/14/2014	\$30,019,409	\$30,020,190	3134G3Q52
2,724,673	FREDDIE MAC NOTES 08/14 0.375	0.38	2/28/2014	8/28/2014	\$2,724,642	\$2,724,640	3134G3YW4
8,769,409	FREDDIE MAC NOTES 08/14 1.00	1.00	2/20/2014	8/20/2014	\$8,756,455	\$8,756,054	3134G2UA8
9,531,237	FREDDIE MAC NOTES 08/14 1.00	1.00	2/20/2014	8/20/2014	\$9,518,935	\$9,517,931	3134G2UA8
10,077,300	FREDDIE MAC NOTES 08/14 1.00	1.00	2/20/2014	8/20/2014	\$10,064,675	\$10,064,430	3134G2UA8
5,034,100	FREDDIE MAC NOTES 08/14 1.00	1.00	2/20/2014	8/20/2014	\$5,033,639	\$5,032,215	3134G2UA8
3,699,181	FREDDIE MAC NOTES 08/14 1.00	1.00	2/27/2014	8/27/2014	\$3,693,390	\$3,695,266	3137EACV9
8,820,088	FREDDIE MAC NOTES 08/14 1.00	1.00	2/27/2014	8/27/2014	\$8,808,701	\$8,812,641	3137EACV9
7,374,108	FREDDIE MAC NOTES 09/14 0.50	0.50	3/19/2014	9/19/2014	\$7,370,163	\$7,370,749	3134G2YJ5
1,002,834	FREDDIE MAC NOTES 09/14 0.50	0.50	3/19/2014	9/19/2014	\$1,002,528	\$1,002,823	3134G2YJ5
20,120,840	FREDDIE MAC NOTES 09/14 0.75	0.75	3/22/2014	9/22/2014	\$20,098,924	\$20,101,520	3134G2WG3
20,120,200	FREDDIE MAC NOTES 09/14 0.75	0.75	3/22/2014	9/22/2014	\$20,100,683	\$20,101,520	3134G2WG3
2,503,550	FREDDIE MAC NOTES 11/13 0.375	0.38	11/27/2013	11/27/2013	\$2,500,233	\$2,500,478	3137EACZ0
5,510,285	FREDDIE MAC NOTES 11/13 0.375	0.38	11/27/2013	11/27/2013	\$5,500,833	\$5,501,051	3137EACZ0
5,266,742	FREDDIE MAC NOTES 11/13 4.58	4.58	11/19/2013	11/19/2013	\$5,040,734	\$5,041,237	3128X1CS4
6,281,316	FREDDIE MAC NOTES 11/13 4.58	4.58	11/19/2013	11/19/2013	\$6,012,787	\$6,013,404	3128X1CS4
3,160,152	FREDDIE MAC NOTES 11/14 0.75	0.75	11/25/2013	11/25/2014	\$3,159,766	\$3,160,242	3137EACY3
1,001,764	FREDDIE MAC NOTES 12/14 0.35	0.35	12/5/2013	12/5/2014	\$1,001,764	\$1,001,759	3134G3H78
9,501,235	FREDDIE MAC NOTES 11/13 VAR	0.15	11/4/2013	11/4/2013	\$9,500,017	\$9,500,000	3134G25F5
49,990,000	FREDDIE MAC NOTES 11/13 VAR	0.38	11/18/2013	11/18/2013	\$49,999,767	\$50,006,150	3134G3AG5
\$1,932,805,489.38					\$1,926,180,923.66	\$1,926,688,761.44	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (0.93%)							
\$10,088,672	US TREASURY N/B 01/14 1.00	1.00	1/15/2014	1/15/2014	\$10,016,752	\$10,018,750	912828PQ7
\$10,182,031	US TREASURY N/B 02/14 1.875	1.88	2/28/2014	2/28/2014	\$10,054,840	\$10,058,590	912828KF6
\$30,000,000	FEDERALLY INSURED CUST ACCT 11/13 0.20	0.20	11/1/2013	12/3/2013	\$30,000,000	\$30,000,000	971USB005
\$50,270,703					\$50,071,591	\$50,077,340	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
REPURCHASE AGREEMENTS (23.31%)							
\$750,000,000	GREENWICH REPO 11/13 0.08	0.08	11/1/2013	11/1/2013	\$750,000,000	\$750,000,000	n/a
\$250,000,000	GREENWICH REPO 11/13 0.07	0.07	11/14/2013	11/14/2013	\$250,000,000	\$250,000,000	n/a
\$250,000,000	MERRILL LYNCH REPO 11/13 0.08	0.08	11/1/2013	11/1/2013	\$250,000,000	\$250,000,000	n/a
\$1,250,000,000					\$1,250,000,000	\$1,250,000,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
DEPOSIT INSTRUMENTS (33.65%)							
\$390,000,000	JP MORGAN CHASE 11/13 0.30 (2)	0.30	11/1/2013	12/3/2013	\$390,000,000	\$390,000,000	n/a
\$200,000,000	BB T CORPORATION 11/13 0.25 (2)	0.25	11/1/2013	12/3/2013	\$200,000,000	\$200,000,000	n/a
100,000,000	BB T CORPORATION 11/13 0.25 (2)	0.25	11/1/2013	12/3/2013	100,000,000	100,000,000	n/a
100,000,000	PEOPLES BANK 11/13 0.23 (2)	0.23	11/1/2013	11/3/2014	100,000,000	100,000,000	n/a
200,000,000	SANTANDER BANK N.A. 11/13 0.25 (8)	0.25	11/1/2013	5/6/2014	200,000,000	200,000,000	n/a
125,000,000	SVENSKA HANDELSBANKEN AB 11/13 0.08 (2)	0.08	11/7/2013	11/7/2013	125,000,000	125,000,000	n/a
200,000,000	SVENSKA HANDELSBANKEN AB 11/13 0.09 (2)	0.09	11/5/2013	11/5/2013	200,000,000	200,000,000	n/a
50,000,000	TORONTO DOMINION BANK 11/13 0.30 (2)	0.30	11/1/2013	3/14/2014	50,000,000	50,000,000	n/a
15,000,000	TORONTO DOMINION BANK 11/13 0.31 (2)	0.31	11/1/2013	1/3/2014	15,000,000	15,000,000	n/a
130,000,000	TORONTO DOMINION BANK 11/13 0.30 (2)	0.30	11/1/2013	6/20/2014	130,000,000	130,000,000	n/a
60,000,000	TORONTO DOMINION BANK 11/13 0.30 (2)	0.30	11/1/2013	6/25/2014	60,000,000	60,000,000	n/a
135,000,000	TORONTO DOMINION BANK 11/13 0.30 (2)	0.30	11/1/2013	6/20/2014	135,000,000	135,000,000	n/a
100,000,000	WEBSTER BANK, N.A. 11/13 0.23 (8)	0.23	11/1/2013	12/3/2013	100,000,000	100,000,000	n/a
45,486	WEBSTER BANK, N.A. 11/13 0.23 (8)	0.23	11/1/2013	12/3/2013	45,486	45,486	n/a
\$1,805,045,486					\$1,805,045,486	\$1,805,045,486	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
BANK COMMERCIAL PAPER (6.06%)							
200,000,000	US BANK 11/13 0.13	0.13	11/1/2013	11/7/2013	200,000,000	200,000,000	n/a
125,000,000	US BANK 11/13 0.13	0.13	11/1/2013	11/21/2013	125,000,000	125,000,000	n/a
325,000,000.00					325,000,000.00	325,000,000.00	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
GOVERNMENT MONEY MARKET FUND (0.13%)							
\$6,561,779	MORGAN STANLEY GOVT 11/13 0.01	0.01	11/1/2013	12/3/2013	\$6,561,779	\$6,561,779	n/a
\$555,398	WESTERN ASSET INSTIT GOV MKT FD 11/13 0.04	0.04	11/1/2013	12/3/2013	\$555,398	\$555,398	n/a
\$7,117,177					\$7,117,177	\$7,117,177	

\$5,370,238,856					\$5,363,415,178	\$5,363,928,765	
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Fund Net Asset Value = \$1.094 per unit (4)

Effective 7-Day Net Yield = 0.11% (5)

Effective 7-Day Gross Yield = 0.18%

WAM(R) = 41 Days (6)

WAM(F) = 57 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.