

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (40.43%)							
\$5,996,575	FANNIE MAE DISCOUNT NOTE 0.00 2/14	0.00	2/24/2014	2/24/2014	\$5,998,650	\$5,999,736	313589TM5
\$4,991,571	FANNIE MAE DISCOUNT NOTE 0.00 2/14	0.00	12/1/2014	12/1/2014	\$4,992,114	\$4,993,535	313589R54
\$4,263,063	FANNIE MAE DISCOUNT NOTE 0.00 7/14	0.00	7/5/2014	7/5/2014	\$4,265,819	\$4,265,316	313586QR3
\$4,990,587	FANNIE MAE DISCOUNT NOTE 0.00 7/14	0.00	7/5/2014	7/5/2014	\$4,994,328	\$4,994,515	313586QR3
\$10,060,400	FANNIE MAE 0.75 12/14	0.75	12/19/2014	12/19/2014	\$10,053,689	\$10,053,900	3135G0FY4
\$4,896,282	FANNIE MAE 0.875 8/14	0.88	8/28/2014	8/28/2014	\$4,885,034	\$4,885,871	3135G0BY8
\$10,066,900	FANNIE MAE 0.875 8/14	0.88	8/28/2014	8/28/2014	\$10,044,787	\$10,047,030	3135G0BY8
\$2,008,740	FANNIE MAE 1.00 5/14	1.00	5/16/2014	5/16/2014	\$2,006,243	\$2,007,070	31398A6A5
\$2,307,827	FANNIE MAE 1.15 11/14	1.15	11/18/2014	11/18/2014	\$2,304,334	\$2,304,313	31398A6C1
\$10,051,701	FANNIE MAE 1.25 2/14	1.25	2/27/2014	2/27/2014	\$10,016,463	\$10,017,100	3135G0AP8
\$3,916,399	FANNIE MAE 1.25 2/14	1.25	2/27/2014	2/27/2014	\$3,902,496	\$3,902,662	3135G0AP8
\$5,026,102	FANNIE MAE 1.25 2/14	1.25	2/27/2014	2/27/2014	\$5,008,312	\$5,008,550	3135G0AP8
\$4,864,511	FANNIE MAE 1.50 9/14	1.50	9/8/2014	9/8/2014	\$4,843,354	\$4,843,824	31398A3G5
\$3,041,700	FANNIE MAE 1.57 9/14	1.57	9/24/2014	9/24/2014	\$3,029,898	\$3,030,582	3136FPLV7
\$10,163,159	FANNIE MAE 2.50 5/14	2.50	5/15/2014	5/15/2014	\$10,085,404	\$10,087,500	31398AXJ6
\$15,245,304	FANNIE MAE 2.50 5/14	2.50	5/15/2014	5/15/2014	\$15,128,401	\$15,131,250	31398AXJ6
\$1,434,150	FANNIE MAE 2.625 11/14	2.63	11/20/2014	11/20/2014	\$1,430,220	\$1,430,619	31398AZV7
\$12,796,680	FANNIE MAE 2.625 11/14	2.63	11/20/2014	11/20/2014	\$12,761,621	\$12,765,213	31398AZV7
\$4,997,037	FANNIE MAE 2.625 11/14	2.63	11/20/2014	11/20/2014	\$4,996,384	\$4,997,971	31398AZV7
\$20,271,842	FANNIE MAE 2.75 3/14	2.75	3/13/2014	3/13/2014	\$20,100,004	\$20,103,280	31398AVZ2
\$4,839,631	FANNIE MAE 2.75 3/14	2.75	3/13/2014	3/13/2014	\$4,798,776	\$4,799,658	31398AVZ2
\$20,274,763	FANNIE MAE 2.75 3/14	2.75	3/13/2014	3/13/2014	\$20,101,079	\$20,103,280	31398AVZ2
\$15,163,167	FANNIE MAE 2.75 2/14	2.75	2/5/2014	2/5/2014	\$15,036,375	\$15,036,000	31398AVD1
\$10,109,431	FANNIE MAE 2.75 2/14	2.75	2/5/2014	2/5/2014	\$10,024,395	\$10,024,000	31398AVD1
\$1,092,807	FANNIE MAE 2.75 2/14	2.75	2/5/2014	2/5/2014	\$1,083,632	\$1,083,594	31398AVD1
\$10,109,368	FANNIE MAE 2.75 2/14	2.75	2/5/2014	2/5/2014	\$10,024,382	\$10,024,000	31398AVD1
\$10,287,830	FANNIE MAE 3.00 9/14	3.00	9/16/2014	9/16/2014	\$10,197,500	\$10,204,110	31398AYY2
\$10,244,378	FANNIE MAE 4.125 4/14	4.13	4/15/2014	4/15/2014	\$10,112,457	\$10,114,230	31359MUT8
\$19,071,052	FANNIE MAE 4.125 4/14	4.13	4/15/2014	4/15/2014	\$18,824,865	\$18,827,639	31359MUT8
\$25,008,917	FANNIE MAE VAR 1/15	0.18	1/20/2014	1/20/2015	\$25,006,767	\$25,011,200	3135G0HB2
\$6,002,546	FANNIE MAE VAR 1/15	0.18	1/20/2014	1/20/2015	\$6,001,932	\$6,002,688	3135G0HB2
\$10,546,497	FANNIE MAE VAR 1/15	0.18	1/20/2014	1/20/2015	\$10,545,412	\$10,546,723	3135G0HB2
\$5,020,695	FANNIE MAE VAR 8/15	0.45	2/24/2014	8/24/2015	\$5,019,162	\$5,018,945	3136FRT60
\$24,995,955	FANNIE MAE VAR 6/14	0.15	1/20/2014	6/20/2014	\$24,997,645	\$25,003,325	3135G0MH3
\$1,515,396	FED FARM CREDIT 0.27 11/14	0.27	11/5/2014	11/5/2014	\$1,515,083	\$1,515,145	3133EA6W3
\$1,025,646	FED FARM CREDIT 0.25 12/14	0.25	11/5/2014	12/24/2014	\$1,025,576	\$1,025,624	3133ECAV6
\$6,520,332	FED FARM CREDIT 0.55 10/14	0.55	11/5/2014	10/2/2014	\$6,515,917	\$6,518,486	3133EAKD9
\$4,955,771	FED FARM CREDIT 1.125 2/14	1.13	11/5/2014	2/27/2014	\$4,940,251	\$4,940,493	31331KAH3
\$904,221	FED FARM CREDIT 1.125 2/14	1.13	11/5/2014	2/27/2014	\$901,344	\$901,367	31331KAH3
\$2,615,351	FED FARM CREDIT 4.48 11/14	4.48	11/5/2014	11/20/2014	\$2,594,325	\$2,594,835	31331GFA2
6,999,862	FED FARM CREDIT 0.18 8/14	0.18	11/5/2014	8/6/2014	\$6,999,912	\$7,000,028	3133ECNQ3

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$2,639,807	FED FARM CREDIT 0.18 8/14	0.18	11/5/2014	8/25/2014	\$2,639,873	\$2,640,378	3133ECVH4
\$5,434,115	FED FARM CREDIT 0.30 7/14	0.30	11/5/2014	7/18/2014	\$5,432,546	\$5,434,431	3133EAYL6
\$7,006,769	FED FARM CREDIT 0.32 5/14	0.32	11/5/2014	5/16/2014	\$7,003,556	\$7,004,949	3133EAQP6
\$18,419,744	FED FARM CREDIT 0.32 5/14	0.32	11/5/2014	5/16/2014	\$18,410,371	\$18,413,009	3133EAQP6
\$3,002,250	FED FARM CREDIT 0.32 5/14	0.32	11/5/2014	5/16/2014	\$3,001,426	\$3,002,121	3133EAQP6
\$24,997,390	FED FARM CREDIT VAR 1/16	0.21	4/4/2014	1/4/2016	\$24,997,459	\$24,984,675	3133ED6A5
\$24,997,400	FED FARM CREDIT VAR 1/16	0.21	4/4/2014	1/4/2016	\$24,997,452	\$24,984,675	3133ED6A5
\$49,999,937	FED FARM CREDIT VAR 2/14	0.25	2/10/2014	2/10/2014	\$49,999,984	\$50,009,200	3133EAPV4
\$24,996,400	FED FARM CREDIT VAR 2/15	0.15	2/6/2014	2/6/2015	\$24,997,240	\$25,001,700	3133ECEV2
\$2,001,478	FED FARM CREDIT VAR 2/15	0.20	1/13/2014	2/13/2015	\$2,001,137	\$2,001,270	3133EAXP8
\$25,000,000	FED FARM CREDIT VAR 2/15	0.24	4/19/2014	2/19/2015	\$25,000,000	\$25,018,700	3133ECFR0
\$13,001,087	FED FARM CREDIT VAR 3/15	0.16	1/26/2014	3/26/2015	\$13,000,855	\$13,003,640	3133EA2J6
\$20,000,000	FED FARM CREDIT VAR 4/15	0.23	4/1/2014	4/1/2015	\$20,000,000	\$20,011,220	3133ECKJ2
\$10,000,000	FED FARM CREDIT VAR 4/15	0.21	4/1/2014	4/1/2015	\$10,000,000	\$10,003,150	3133ECKK9
\$6,501,659	FED FARM CREDIT VAR 4/15	0.18	1/27/2014	4/27/2015	\$6,501,323	\$6,503,081	3133EAJP4
\$10,005,045	FED FARM CREDIT VAR 4/15	0.18	1/27/2014	4/27/2015	\$10,004,024	\$10,004,740	3133EAJP4
\$10,005,908	FED FARM CREDIT VAR 4/15	0.18	1/27/2014	4/27/2015	\$10,004,713	\$10,004,740	3133EAJP4
\$24,993,642	FED FARM CREDIT VAR 5/14	0.25	2/21/2014	5/21/2014	\$24,996,603	\$25,014,500	3133EAQZ4
\$24,993,642	FED FARM CREDIT VAR 5/14	0.25	2/21/2014	5/21/2014	\$24,996,603	\$25,014,500	3133EAQZ4
\$25,008,612	FED FARM CREDIT VAR 5/15	0.17	2/4/2014	5/4/2015	\$25,006,889	\$25,007,225	3133EANX2
\$20,000,000	FED FARM CREDIT VAR 5/15	0.20	2/6/2014	5/6/2015	\$20,000,000	\$20,001,500	3133ECNL4
\$49,996,219	FED FARM CREDIT VAR 6/14	0.29	3/4/2014	6/4/2014	\$49,997,890	\$50,039,300	3133EASN9
\$20,014,702	FED FARM CREDIT VAR 6/15	0.18	1/22/2014	6/22/2015	\$20,011,980	\$20,009,860	3133EAVE5
\$49,991,046	FED FARM CREDIT VAR 7/14	0.27	1/21/2014	7/21/2014	\$49,994,428	\$50,042,500	3133EAM47
\$25,005,192	FED FARM CREDIT VAR 9/15	0.17	1/14/2014	9/14/2015	\$25,004,340	\$25,001,025	3133ECHK3
\$24,994,354	FED FARM CREDIT VAR 2/15	0.13	1/25/2014	2/25/2015	\$24,995,625	\$24,998,725	3133ECJU9
\$2,000,997	FED FARM CREDIT VAR 4/15	0.18	1/23/2014	4/23/2015	\$2,000,794	\$2,001,026	3133EA5D6
\$25,016,764	FED FARM CREDIT VAR 4/15	0.18	1/23/2014	4/23/2015	\$25,013,350	\$25,012,825	3133EA5D6
\$15,007,574	FED FARM CREDIT VAR 4/15	0.18	1/23/2014	4/23/2015	\$15,006,031	\$15,007,695	3133EA5D6
\$24,998,625	FED FARM CREDIT VAR 12/15	0.20	3/2/2014	12/2/2015	\$24,998,682	\$24,983,225	3133EDAW2
\$14,996,955	FED FARM CREDIT VAR 12/15	0.21	1/22/2014	10/22/2015	\$14,997,251	\$14,995,035	3133ED5G3
\$9,995,020	FED HOME LOAN BANK 0.125 10/14	0.13	10/28/2014	10/28/2014	\$9,995,719	\$9,998,040	3130A0B41
\$12,743,370	FED HOME LOAN BANK 0.125 11/14	0.13	11/25/2014	11/25/2014	\$12,743,976	\$12,743,714	3130A0CS7
\$9,997,051	FED HOME LOAN BANK 0.125 3/14	0.13	3/27/2014	3/27/2014	\$9,998,789	\$9,999,880	313382M42
\$9,995,471	FED HOME LOAN BANK 0.125 6/14	0.13	6/18/2014	6/18/2014	\$9,997,376	\$9,999,260	313383LH2
\$2,498,914	FED HOME LOAN BANK 0.125 7/14	0.13	7/11/2014	7/11/2014	\$2,499,337	\$2,499,673	313383QB0
\$9,993,924	FED HOME LOAN BANK 0.125 8/14	0.13	8/22/2014	8/22/2014	\$9,996,012	\$9,997,960	313383X22
\$10,000,715	FED HOME LOAN BANK 0.18 10/14	0.18	10/1/2014	10/1/2014	\$10,000,595	\$10,000,740	3130A03C2
\$20,006,200	FED HOME LOAN BANK 0.21 11/14	0.21	11/7/2014	11/7/2014	\$20,005,539	\$20,005,080	3130A03Q1
\$10,116,351	FED HOME LOAN BANK 2.375 3/14	2.38	3/14/2014	3/14/2014	\$10,043,182	\$10,044,870	3133XWKV0
\$2,383,034	FED HOME LOAN BANK 2.75 12/14	2.75	12/12/2014	12/12/2014	\$2,376,049	\$2,376,156	3133XVNU1
\$4,212,883	FED HOME LOAN BANK 4.75 11/14	4.75	11/14/2014	11/14/2014	\$4,184,675	\$4,184,213	3133XBMT9
\$9,500,190	FED HOME LOAN BANK 0.17 9/14	0.17	9/3/2014	9/3/2014	\$9,500,166	\$9,500,580	313383YP0
\$14,999,075	FED HOME LOAN BANK 0.18 1/14	0.18	1/7/2014	1/7/2014	\$14,999,957	\$15,000,105	313381PS8

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$9,998,860	FED HOME LOAN BANK 0.18 7/14	0.18	7/18/2014	7/18/2014	\$9,999,295	\$10,001,630	313383RW3
\$15,000,418	FED HOME LOAN BANK 0.18 8/14	0.18	8/5/2014	8/5/2014	\$15,000,267	\$15,002,550	313383TK7
\$7,901,240	FED HOME LOAN BANK 0.18 8/14	0.18	8/5/2014	8/5/2014	\$7,901,076	\$7,901,343	313383TK7
\$4,999,265	FED HOME LOAN BANK 0.19 6/14	0.19	6/26/2014	6/26/2014	\$4,999,566	\$5,001,055	313383NV9
\$5,801,508	FED HOME LOAN BANK 0.19 7/14	0.19	7/25/2014	7/25/2014	\$5,801,277	\$5,801,305	313383Q79
\$14,998,293	FED HOME LOAN BANK 0.19 7/14	0.19	7/25/2014	7/25/2014	\$14,998,930	\$15,003,375	313383QF1
\$9,999,700	FED HOME LOAN BANK 0.21 1/15	0.21	1/20/2015	1/20/2015	\$9,999,702	\$10,000,310	3130A0J43
\$14,999,550	FED HOME LOAN BANK 0.21 1/15	0.21	1/20/2015	1/20/2015	\$14,999,552	\$15,000,465	3130A0J43
\$3,510,912	FED HOME LOAN BANK 0.25 2/14	0.25	2/14/2014	2/14/2014	\$3,510,242	\$3,510,491	313380EE3
\$505,887	FED HOME LOAN BANK 1.37 9/13	1.38	9/12/2014	9/12/2014	\$504,108	\$504,201	313370JS8
\$1,011,330	FED HOME LOAN BANK 1.37 9/13	1.38	9/12/2014	9/12/2014	\$1,008,016	\$1,008,402	313370JS8
\$1,011,245	FED HOME LOAN BANK 1.37 9/13	1.38	9/12/2014	9/12/2014	\$1,008,068	\$1,008,402	313370JS8
\$5,262,123	FED HOME LOAN BANK 3.00 9/14	3.00	9/22/2014	9/22/2014	\$5,222,529	\$5,222,975	31331GL80
\$5,983,043	FED HOME LOAN BANK 3.25 9/14	3.25	9/12/2014	9/12/2014	\$5,923,652	\$5,924,178	3133XUMR1
\$1,044,420	FED HOME LOAN BANK 4.50 11/14	4.50	11/14/2014	11/14/2014	\$1,037,550	\$1,037,571	3133X9DC1
\$10,000,000	FED HOME LOAN BANK 0.20 8/14	0.20	8/29/2014	8/29/2014	\$10,000,000	\$10,000,730	313383UB5
\$5,000,000	FED HOME LOAN BANK 0.20 8/14	0.20	8/29/2014	8/29/2014	\$5,000,000	\$5,000,365	313383UB5
\$10,000,745	FED HOME LOAN BANK 0.20 8/14	0.20	8/29/2014	8/29/2014	\$10,000,494	\$10,000,730	313383UB5
\$7,633,227	FED HOME LOAN BANK 0.30 1/14	0.30	1/23/2014	1/23/2014	\$7,630,493	\$7,630,664	3133803M7
\$12,005,794	FED HOME LOAN BANK 0.30 2/14	0.30	2/13/2014	2/13/2014	\$12,001,510	\$12,002,316	3133783D1
\$1,750,845	FED HOME LOAN BANK 0.30 2/14	0.30	2/13/2014	2/13/2014	\$1,750,220	\$1,750,338	3133783D1
\$2,000,797	FED HOME LOAN BANK 0.30 2/14	0.30	2/13/2014	2/13/2014	\$2,000,408	\$2,000,386	3133783D1
\$10,019,756	FED HOME LOAN BANK 0.40 7/14	0.40	7/2/2014	7/2/2014	\$10,011,828	\$10,012,490	313379SK6
\$1,154,640	FED HOME LOAN BANK 1.40 9/14	1.40	9/29/2014	9/29/2014	\$1,150,095	\$1,150,393	3133712M7
\$15,755,180	FED HOME LOAN BANK 5.50 8/14	5.50	8/13/2014	8/13/2014	\$15,488,903	\$15,499,425	3133XLJP9
\$24,995,042	FED HOME LOAN BANK VAR 1/14	0.11	1/24/2014	1/24/2014	\$24,999,214	\$25,001,375	313376VV4
\$25,000,000	FED HOME LOAN BANK VAR 7/15	0.21	1/15/2014	7/15/2015	\$25,000,000	\$24,999,175	313383YD7
\$50,000,000	FED HOME LOAN BANK VAR 8/15	0.20	2/19/2014	8/19/2015	\$50,000,000	\$49,985,450	313383VX6
\$20,000,000	FED HOME LOAN BANK VAR 8/15	0.22	2/26/2014	8/26/2015	\$20,000,000	\$20,000,300	313383X30
\$25,000,000	FED HOME LOAN BANK VAR 9/15	0.22	3/4/2014	9/4/2015	\$25,000,000	\$24,999,775	313383XK2
\$15,009,949	FED HOME LOAN BANK 0.375 1/14	0.38	1/29/2014	1/29/2014	\$15,001,857	\$15,002,760	313376UF0
\$6,324,738	FED HOME LOAN BANK 0.375 1/14	0.38	1/29/2014	1/29/2014	\$6,320,884	\$6,321,163	313376UF0
\$19,994,258	FED HOME LOAN BANK 0.125 4/14	0.13	4/11/2014	4/11/2014	\$19,997,414	\$19,999,720	313382RL9
\$10,000,000	FED HOME LOAN BANK 0.20 1/15	0.20	1/9/2015	1/9/2015	\$10,000,000	\$10,000,190	3130A0FL9
\$20,000,500	FED HOME LOAN BANK 0.22 9/14	0.22	9/24/2014	9/24/2014	\$20,000,216	\$20,000,180	313383YC9
10,000,000	FED HOME LOAN BANK 0.25 10/14	0.25	10/30/2014	10/30/2014	\$10,000,000	\$10,002,060	3130A0A91
5,175,466	FED HOME LOAN BANK 1.375 5/14	1.38	5/28/2014	5/28/2014	\$5,154,846	\$5,155,886	313373JR4
1,412,408	FED HOME LOAN BANK 1.375 5/14	1.38	5/28/2014	5/28/2014	\$1,406,781	\$1,407,064	313373JR4
49,998,611	FED HOME LOAN BANK DISCOUNT NOTE 1/14	0.00	1/3/2014	1/3/2014	\$49,999,889	\$49,999,950	313385RH1
14,986,725	FED HOME LOAN BANK DISCOUNT NOTE 4/14	0.00	4/11/2014	4/11/2014	\$14,992,500	\$14,997,525	313385VK9
19,993,428	FED HOME LOAN BANK DISCOUNT NOTE 1/14	0.00	1/8/2014	1/8/2014	\$19,999,494	\$19,999,940	313385RN8
23,191,783	FED HOME LOAN BANK DISCOUNT NOTE 1/14	0.00	1/8/2014	1/8/2014	\$23,199,323	\$23,199,930	313385RN8
25,000,000	FED HOME LOAN BANK VAR 10/15	0.22	4/7/2014	10/7/2015	\$25,000,000	\$24,997,375	3130A06X3
24,995,395	FED HOME LOAN BANK VAR 2/14	0.07	2/14/2014	2/14/2014	\$24,998,779	\$25,000,100	3133784J7

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
2,877,788	FED HOME LOAN MTGE CORP 0.45 01/14	0.45	1/9/2014	1/9/2014	\$2,875,172	\$2,875,178	3134G3JR2
5,405,016	FED HOME LOAN MTGE CORP 0.375 2/14	0.38	2/27/2014	2/27/2014	\$5,401,597	\$5,402,020	3134G3LA6
1,001,212	FED HOME LOAN MTGE CORP 0.375 2/14	0.38	2/27/2014	2/27/2014	\$1,000,409	\$1,000,374	3134G3LA6
14,988,000	FREDDIE MAC DISCOUNT NOTE 4/14	0.00	4/8/2014	4/8/2014	\$14,993,533	\$14,997,600	313397VG3
\$30,023,549	FREDDIE MAC 0.25 8/14	0.25	8/14/2014	8/14/2014	\$30,015,269	\$30,017,700	3134G3Q52
10,315,624	FREDDIE MAC 0.30 3/14	0.30	3/21/2014	3/21/2014	\$10,312,210	\$10,314,753	3134G3NS5
1,001,764	FREDDIE MAC 0.35 12/14	0.35	12/5/2014	12/5/2014	\$1,001,506	\$1,001,558	3134G3H78
5,709,590	FREDDIE MAC 0.35 12/14	0.35	12/5/2014	12/5/2014	\$5,708,575	\$5,708,881	3134G3H78
5,006,801	FREDDIE MAC 0.375 4/14	0.38	4/28/2014	4/28/2014	\$5,003,330	\$5,003,945	3134G3SB7
5,006,788	FREDDIE MAC 0.375 4/14	0.38	4/28/2014	4/28/2014	\$5,003,323	\$5,003,945	3134G3SB7
2,724,673	FREDDIE MAC 0.375 8/14	0.38	8/28/2014	8/28/2014	\$2,723,698	\$2,723,860	3134G3YW4
7,373,983	FREDDIE MAC 0.50 9/14	0.50	9/19/2014	9/19/2014	\$7,366,343	\$7,367,500	3134G2YJ5
1,002,834	FREDDIE MAC 0.50 9/14	0.50	9/19/2014	9/19/2014	\$1,002,049	\$1,002,381	3134G2YJ5
10,028,700	FREDDIE MAC 0.50 9/14	0.50	9/19/2014	9/19/2014	\$10,024,086	\$10,023,810	3134G2YJ5
10,049,200	FREDDIE MAC 0.625 12/14	0.63	12/29/2014	12/29/2014	\$10,044,862	\$10,043,150	3137EADA4
3,160,152	FREDDIE MAC 0.75 11/14	0.75	11/25/2014	11/25/2014	\$3,156,823	\$3,157,606	3137EACY3
5,395,393	FREDDIE MAC 0.75 11/14	0.75	11/25/2014	11/25/2014	\$5,390,597	\$5,391,354	3137EACY3
4,774,281	FREDDIE MAC 0.75 11/14	0.75	11/25/2014	11/25/2014	\$4,771,184	\$4,772,097	3137EACY3
20,117,492	FREDDIE MAC 0.75 9/14	0.75	9/22/2014	9/22/2014	\$20,080,357	\$20,084,100	3134G2WG3
20,119,580	FREDDIE MAC 0.75 9/14	0.75	9/22/2014	9/22/2014	\$20,081,786	\$20,084,100	3134G2WG3
4,773,650	FREDDIE MAC 1.00 7/14	1.00	7/30/2014	7/30/2014	\$4,773,538	\$4,773,859	3137EACU1
8,768,249	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$8,744,661	\$8,745,344	3134G2UA8
9,531,237	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$9,505,997	\$9,506,290	3134G2UA8
10,077,300	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$10,051,164	\$10,052,120	3134G2UA8
5,034,100	FREDDIE MAC 1.00 8/14	1.00	8/20/2014	8/20/2014	\$5,026,612	\$5,026,060	3134G2UA8
3,698,365	FREDDIE MAC 1.00 8/14	1.00	8/27/2014	8/27/2014	\$3,688,414	\$3,690,335	3137EACV9
8,820,088	FREDDIE MAC 1.00 8/14	1.00	8/27/2014	8/27/2014	\$8,796,725	\$8,800,881	3137EACV9
1,185,734	FREDDIE MAC 1.375 2/14	1.38	2/25/2014	2/25/2014	\$1,181,092	\$1,181,160	3137EACR8
10,057,380	FREDDIE MAC 1.375 2/14	1.38	2/25/2014	2/25/2014	\$10,017,830	\$10,018,320	3137EACR8
19,610,227	FREDDIE MAC 1.375 2/14	1.38	2/25/2014	2/25/2014	\$19,532,873	\$19,533,720	3137EACR8
5,500,397	FREDDIE MAC 2.175 2/14	2.18	2/19/2014	2/19/2014	\$5,464,441	\$5,464,541	3128X9C73
1,561,944	FREDDIE MAC 2.50 4/14	2.50	4/23/2014	4/23/2014	\$1,549,982	\$1,550,382	3137EACB3
20,295,599	FREDDIE MAC 2.50 4/14	2.50	4/23/2014	4/23/2014	\$20,141,483	\$20,147,920	3137EACB3
10,159,228	FREDDIE MAC 4.50 1/14	4.50	1/15/2014	1/15/2014	\$10,016,391	\$10,015,700	3134A4UM4
24,300,648	FREDDIE MAC 4.50 1/14	4.50	1/15/2014	1/15/2014	\$23,957,390	\$23,955,551	3134A4UM4
16,121,463	FREDDIE MAC 4.50 4/14	4.50	4/2/2014	4/2/2014	\$15,894,381	\$15,893,462	3128X23A1
13,447,605	FREDDIE MAC 5.00 1/14	5.00	1/30/2014	1/30/2014	\$13,236,242	\$13,235,909	3128X2TM7
216,204	FREDDIE MAC 5.00 1/14	5.00	1/30/2014	1/30/2014	\$212,807	\$212,802	3128X2TM7
2,984,016	FREDDIE MAC 5.00 11/14	5.00	11/13/2014	11/13/2014	\$2,962,619	\$2,962,271	3128X3L76
3,165,999	FREDDIE MAC 5.00 7/14	5.00	7/15/2014	7/15/2014	\$3,117,507	\$3,118,982	3134A4UU6

\$1,983,982,585.29

\$1,980,315,976.79

\$1,980,577,628.51

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (1.27%)							
\$10,030,376	US TREASURY N/B 01/14 1.00	1.00	1/15/2014	1/15/2014	\$10,003,127	\$10,003,120	912828PQ7
\$10,082,951	US TREASURY N/B 02/14 1.875	1.88	2/28/2014	2/28/2014	\$10,026,729	\$10,028,120	912828KF6
\$12,225,709	PRIVATE EXPORT FUNDING US GOVT GUAR 10/14 3.05	3.05	4/15/2014	10/15/2014	\$12,174,133	\$12,166,148	742651DH2
\$30,000,000	FEDERALLY INSURED CUST ACCT 11/14 0.20	0.20	1/2/2014	11/3/2014	\$30,000,000	\$30,000,000	99CEADJ18
\$62,339,036					\$62,203,988	\$62,197,388	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
REPURCHASE AGREEMENTS (3.96%)							
\$194,130,000	MERRILL LYNCH REPO 0.00 01/02/14	0.00	1/2/2014	1/2/2014	\$194,130,000	\$194,130,000	n/a
\$194,130,000					\$194,130,000	\$194,130,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
DEPOSIT INSTRUMENTS (37.88%)							
\$390,000,000	JP MORGAN CHASE 11/14 0.25 (2)	0.25	1/2/2014	11/3/2014	\$390,000,000	\$390,000,000	n/a
\$200,000,000	BB T CORPORATION 11/14 0.25 (2)	0.25	1/2/2014	11/3/2014	\$200,000,000	\$200,000,000	n/a
100,000,000	BB T CORPORATION 11/14 0.25 (2)	0.25	1/2/2014	11/3/2014	100,000,000	100,000,000	n/a
100,000,000	PEOPLES BANK 11/14 0.23 (2)	0.23	1/1/2014	11/3/2014	100,000,000	100,000,000	n/a
50,000,000	PEOPLES BANK 11/14 0.25 (2)	0.25	1/2/2014	11/3/2014	50,000,000	50,000,000	n/a
200,000,000	SANTANDER BANK N.A. 5/14 0.25 (8)	0.25	1/2/2014	5/6/2014	200,000,000	200,000,000	n/a
125,000,000	SVENSKA HANDELSBANKEN AB 1/14 0.05 (2)	0.05	1/2/2014	1/2/2014	125,000,000	125,000,000	n/a
200,000,000	SVENSKA HANDELSBANKEN AB 1/14 0.05 (2)	0.05	1/7/2014	1/7/2014	200,000,000	200,000,000	n/a
50,000,000	TORONTO DOMINION BANK 3/14 0.30 (2)	0.30	1/2/2014	3/14/2014	50,000,000	50,000,000	n/a
15,000,000	TORONTO DOMINION BANK 1/14 0.31 (2)	0.31	1/2/2014	1/3/2014	15,000,000	15,000,000	n/a
130,000,000	TORONTO DOMINION BANK 6/14 0.30 (2)	0.30	1/2/2014	6/20/2014	130,000,000	130,000,000	n/a
60,000,000	TORONTO DOMINION BANK 6/14 0.30 (2)	0.30	1/2/2014	6/25/2014	60,000,000	60,000,000	n/a
135,000,000	TORONTO DOMINION BANK 6/14 0.30 (2)	0.30	1/2/2014	6/20/2014	135,000,000	135,000,000	n/a
100,000,000	WEBSTER BANK, N.A. 11/14 0.23 (8)	0.23	1/2/2014	11/3/2014	100,000,000	100,000,000	n/a
\$1,855,000,000					\$1,855,000,000	\$1,855,000,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
BANK COMMERCIAL PAPER (6.64%)							
200,000,000	US BANK NA 0.13 1/17/14	0.13	1/7/2014	1/7/2014	200,000,000	200,000,000	99CEADJ26
125,000,000	US BANK NA 0.13 1/23/14	0.13	1/23/2014	1/23/2014	125,000,000	125,000,000	99CEADKE8
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 (9.82%)							
\$239,820,726	MORGAN STANLEY GOVT 1/14 0.04	0.04	1/2/2014	11/3/2014	\$239,820,726	\$239,820,726	n/a
\$241,206,667	WESTERN ASSET INSTIT GOV MKT FD 11/14 0.04	0.04	1/2/2014	11/3/2014	\$241,206,667	\$241,206,667	n/a
\$481,027,393					\$481,027,393	\$481,027,393	

\$4,901,479,014					\$4,897,677,358	\$4,897,932,409	
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Fund Net Asset Value = \$1.009 per unit (4)

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

Effective 7-Day Gross Yield = 0.18%

WAM(R) = 41 Days (6)

WAM(F) = 55 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.