

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND
LIST OF INVESTMENTS AS OF SEPTEMBER 30, 2013 (UNAUDITED)**

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (36.59%)							
\$2,499,728	FANNIE MAE DISCOUNT NOTES 10/13 0.00	0.00	10/15/2013	10/15/2013	\$2,499,934	\$2,499,843	31358DGL2
\$4,261,029	FANNIE MAE DISCOUNT NOTES 07/14 0.00	0.00	7/5/2014	7/5/2014	\$4,263,763	\$4,263,552	313586QR3
\$4,987,950	FANNIE MAE DISCOUNT NOTES 07/14 0.00	0.00	7/5/2014	7/5/2014	\$4,991,537	\$4,992,450	313586QR3
\$25,012,600	FANNIE MAE NOTES 01/15 VAR	0.19	10/20/2013	1/20/2015	\$25,008,371	\$25,019,900	3135G0HB2
\$6,003,300	FANNIE MAE NOTES 01/15 VAR	0.19	10/20/2013	1/20/2015	\$6,002,390	\$6,004,776	3135G0HB2
\$10,547,545	FANNIE MAE NOTES 01/15 VAR	0.19	10/20/2013	1/20/2015	\$10,546,221	\$10,550,391	3135G0HB2
\$24,989,886	FANNIE MAE NOTES 06/14 VAR	0.16	10/20/2013	6/20/2014	\$24,996,384	\$25,011,975	3135G0MH3
\$3,669,330	FANNIE MAE NOTES 10/13 1.125	1.13	10/8/2013	10/8/2013	\$3,634,533	\$3,634,738	31398A4H2
\$1,564,865	FANNIE MAE NOTES 10/13 1.125	1.13	10/8/2013	10/8/2013	\$1,550,227	\$1,550,315	31398A4H2
\$8,359,252	FANNIE MAE NOTES 12/13 2.875	2.88	12/11/2013	12/11/2013	\$8,177,343	\$8,180,683	31398AUJ9
\$1,132,294	FANNIE MAE NOTES 12/13 2.875	2.88	12/11/2013	12/11/2013	\$1,110,720	\$1,111,069	31398AUJ9
\$15,412,593	FANNIE MAE NOTES 02/14 2.75	2.75	2/5/2014	2/5/2014	\$15,130,949	\$15,137,895	31398AVD1
\$10,274,622	FANNIE MAE NOTES 02/14 2.75	2.75	2/5/2014	2/5/2014	\$10,087,823	\$10,091,930	31398AVD1
\$1,110,555	FANNIE MAE NOTES 02/14 2.75	2.75	2/5/2014	2/5/2014	\$1,090,476	\$1,090,938	31398AVD1
\$10,267,500	FANNIE MAE NOTES 02/14 2.75	2.75	2/5/2014	2/5/2014	\$10,087,773	\$10,091,930	31398AVD1
\$10,113,800	FANNIE MAE NOTES 02/14 1.25	1.25	2/27/2014	2/27/2014	\$10,042,747	\$10,047,430	3135G0AP8
\$5,056,433	FANNIE MAE NOTES 02/14 1.25	1.25	2/27/2014	2/27/2014	\$5,021,581	\$5,023,715	3135G0AP8
\$3,940,103	FANNIE MAE NOTES 02/14 1.25	1.25	2/27/2014	2/27/2014	\$3,912,866	\$3,914,479	3135G0AP8
\$4,898,403	FANNIE MAE NOTES 08/14 0.875	0.88	2/28/2014	8/28/2014	\$4,893,424	\$4,895,193	3135G0BY8
\$10,066,900	FANNIE MAE NOTES 08/14 0.875	0.88	2/28/2014	8/28/2014	\$10,061,840	\$10,066,200	3135G0BY8
\$4,867,632	FANNIE MAE NOTES 09/14 1.50	1.50	3/8/2014	9/8/2014	\$4,859,135	\$4,853,678	31398A3G5
\$20,556,360	FANNIE MAE NOTES 03/14 2.75	2.75	3/13/2014	3/13/2014	\$20,228,178	\$20,239,840	31398AVZ2
\$4,904,261	FANNIE MAE NOTES 03/14 2.75	2.75	3/13/2014	3/13/2014	\$4,829,250	\$4,832,262	31398AVZ2
\$20,451,294	FANNIE MAE NOTES 03/14 2.75	2.75	3/13/2014	3/13/2014	\$20,230,630	\$20,239,840	31398AVZ2
\$10,287,830	FANNIE MAE NOTES 09/14 3.00	3.00	3/16/2014	9/16/2014	\$10,267,161	\$10,278,170	31398AYY2
\$3,041,700	FANNIE MAE NOTES 09/14 1.57	1.57	3/24/2014	9/24/2014	\$3,040,126	\$3,041,490	3136PPLV7
\$10,393,600	FANNIE MAE NOTES 04/14 4.125	4.13	4/15/2014	4/15/2014	\$10,210,857	\$10,216,820	31359MUT8
\$19,335,401	FANNIE MAE NOTES 04/14 4.125	4.13	4/15/2014	4/15/2014	\$19,008,496	\$19,018,610	31359MUT8
\$10,249,200	FANNIE MAE NOTES 05/14 2.50	2.50	5/15/2014	5/15/2014	\$10,143,402	\$10,148,320	31398AXJ6
\$15,370,830	FANNIE MAE NOTES 05/14 2.50	2.50	5/15/2014	5/15/2014	\$15,215,599	\$15,222,480	31398AXJ6
\$25,010,475	FEDERAL FARM CREDIT BANK BONDS 05/15 VAR	0.19	10/4/2013	5/4/2015	\$25,008,174	\$25,016,450	3133EANX2
\$24,994,975	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.16	10/6/2013	2/6/2015	\$24,996,613	\$25,008,725	3133ECEV2
\$2,001,840	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.21	10/13/2013	2/13/2015	\$2,001,391	\$2,002,082	3133EAXP8
\$25,005,325	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR	0.18	10/14/2013	9/14/2015	\$25,004,976	\$25,010,750	3133ECHK3
\$49,980,900	FEDERAL FARM CREDIT BANK BONDS 07/14 VAR	0.27	10/21/2013	7/21/2014	\$49,991,905	\$50,055,750	3133EAM47
\$20,017,000	FEDERAL FARM CREDIT BANK BONDS 06/15 VAR	0.20	10/22/2013	6/22/2015	\$20,014,011	\$20,018,160	3133EAVE5
\$2,001,240	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.20	10/23/2013	4/23/2015	\$2,000,945	\$2,001,824	3133EA5D6
\$25,020,850	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.20	10/23/2013	4/23/2015	\$25,015,896	\$25,022,800	3133EA5D6
\$15,009,420	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.20	10/23/2013	4/23/2015	\$15,007,182	\$15,013,680	3133EA5D6
\$24,992,688	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.15	10/25/2013	2/25/2015	\$24,994,677	\$25,005,125	3133ECJU9
13,001,430	FEDERAL FARM CREDIT BANK BONDS 03/15 VAR	0.18	10/26/2013	3/26/2015	\$13,001,028	\$13,008,073	3133EA2J6

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$6,502,080	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.19	10/27/2013	4/27/2015	\$6,501,574	\$6,505,590	3133EAJP4
\$10,006,300	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.19	10/27/2013	4/27/2015	\$10,004,786	\$10,008,600	3133EAJP4
\$10,007,260	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.19	10/27/2013	4/27/2015	\$10,005,604	\$10,008,600	3133EAJP4
\$20,000,000	FEDERAL FARM CREDIT BANK BONDS 05/15 VAR	0.20	11/6/2013	5/6/2015	\$20,000,000	\$19,999,520	3133ECNL4
\$24,999,750	FEDERAL FARM CREDIT BANK BONDS 02/14 VAR	0.25	11/10/2013	2/10/2014	\$24,999,949	\$25,014,425	3133EAPV4
\$25,000,000	FEDERAL FARM CREDIT BANK BONDS 02/14 VAR	0.25	11/10/2013	2/10/2014	\$25,000,000	\$25,014,425	3133EAPV4
\$25,000,000	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.24	11/19/2013	2/19/2015	\$25,000,000	\$25,020,275	3133ECFR0
\$24,982,286	FEDERAL FARM CREDIT BANK BONDS 05/14 VAR	0.25	11/21/2013	5/21/2014	\$24,994,395	\$25,021,550	3133EAQZ4
\$24,982,286	FEDERAL FARM CREDIT BANK BONDS 05/14 VAR	0.25	11/21/2013	5/21/2014	\$24,994,395	\$25,021,550	3133EAQZ4
\$25,000,000	FEDERAL FARM CREDIT BANK BONDS 11/13 VAR	0.32	11/29/2013	11/29/2013	\$25,000,000	\$25,009,775	31331KY20
\$24,997,500	FEDERAL FARM CREDIT BANK BONDS 11/13 VAR	0.32	11/29/2013	11/29/2013	\$24,999,799	\$25,009,775	31331KY20
\$49,990,000	FEDERAL FARM CREDIT BANK BONDS 06/14 VAR	0.29	12/4/2013	6/4/2014	\$49,996,644	\$50,057,650	3133EASN9
\$24,991,750	FEDERAL FARM CREDIT BANK BONDS 12/13 VAR	0.23	12/30/2013	12/30/2013	\$24,998,776	\$25,009,375	3133EAKC1
\$10,000,000	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.16	1/1/2014	4/1/2015	\$10,000,000	\$10,001,550	3133ECKK9
\$20,000,000	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.23	1/1/2014	4/1/2015	\$20,000,000	\$20,011,920	3133ECKJ2
\$16,043,395	FEDERAL FARM CREDIT BANK BONDS 10/13 3.875	3.88	10/7/2013	10/7/2013	\$15,447,696	\$15,449,758	31331GCS6
\$1,999,280	FEDERAL FARM CREDIT BANK BONDS 11/13 0.21	0.21	11/18/2013	11/18/2013	\$1,999,915	\$2,000,340	3133EAV96
\$4,982,231	FEDERAL FARM CREDIT BANK BONDS 02/14 1.125	1.13	2/27/2014	2/27/2014	\$4,951,827	\$4,953,896	31331KAH3
\$907,569	FEDERAL FARM CREDIT BANK BONDS 02/14 1.125	1.13	2/27/2014	2/27/2014	\$903,490	\$903,812	31331KAH3
\$7,010,430	FEDERAL FARM CREDIT BANK BONDS 05/14 0.32	0.32	5/16/2014	5/16/2014	\$7,005,952	\$7,008,967	3133EAQP6
\$18,429,808	FEDERAL FARM CREDIT BANK BONDS 05/14 0.32	0.32	5/16/2014	5/16/2014	\$18,417,362	\$18,423,570	3133EAQP6
\$5,434,887	FEDERAL FARM CREDIT BANK BONDS 07/14 0.30	0.30	7/18/2014	7/18/2014	\$5,433,717	\$5,437,108	3133EAYL6
\$6,999,860	FEDERAL FARM CREDIT BANK BONDS 08/14 0.18	0.18	8/6/2014	8/6/2014	\$6,999,875	\$7,000,077	3133ECNQ3
\$2,639,789	FEDERAL FARM CREDIT BANK BONDS 08/14 0.18	0.18	8/25/2014	8/25/2014	\$2,639,823	\$2,640,758	3133ECVH4
\$5,262,123	FEDERAL FARM CREDIT BANK BONDS 09/14 3.0	3.00	9/22/2014	9/22/2014	\$5,258,559	\$5,259,825	31331GL80
\$25,000,000	FEDERAL HOME LOAN BANK BONDS 07/15 VAR	0.21	10/15/2013	7/15/2015	\$25,000,000	\$24,993,525	313383YD7
\$24,976,750	FEDERAL HOME LOAN BANK BONDS 01/14 VAR	0.12	10/25/2013	1/24/2014	\$24,996,102	\$25,005,700	313376VV4
\$24,980,000	FEDERAL HOME LOAN BANK BONDS 02/14 VAR	0.09	10/25/2013	2/14/2014	\$24,996,255	\$25,003,000	3133784J7
\$20,000,000	FEDERAL HOME LOAN BANK BONDS 08/15 VAR	0.22	11/26/2013	8/26/2015	\$20,000,000	\$19,993,060	313383X30
\$25,000,000	FEDERAL HOME LOAN BANK BONDS 09/15 VAR	0.22	12/4/2013	9/4/2015	\$25,000,000	\$24,989,800	313383XK2
\$19,999,320	FEDERAL HOME LOAN BANK BONDS 10/13 0.11	0.11	10/25/2013	10/25/2013	\$19,999,912	\$20,000,400	313382UP6
\$2,022,188	FEDERAL HOME LOAN BANK BONDS 10/13 2.00	2.00	10/28/2013	10/28/2013	\$2,002,610	\$2,002,878	3133XYDK8
\$19,998,501	FEDERAL HOME LOAN BANK BONDS 10/13 0.10	0.10	10/30/2013	10/30/2013	\$19,999,767	\$20,000,320	313382Y72
\$14,997,000	FEDERAL HOME LOAN BANK BONDS 11/13 0.14	0.14	11/19/2013	11/19/2013	\$14,999,429	\$15,001,200	313382BL6
\$9,999,283	FEDERAL HOME LOAN BANK BONDS 11/13 0.10	0.10	11/20/2013	11/20/2013	\$9,999,816	\$10,000,270	3133833Y5
\$10,005,100	FEDERAL HOME LOAN BANK BONDS 11/13 0.28	0.28	11/21/2013	11/21/2013	\$10,000,646	\$10,002,780	313379FS3
\$25,016,500	FEDERAL HOME LOAN BANK BONDS 11/13 0.30	0.30	11/22/2013	11/22/2013	\$25,002,125	\$25,007,800	313379FY0
\$2,451,495	FEDERAL HOME LOAN BANK BONDS 11/13 0.30	0.30	11/25/2013	11/25/2013	\$2,450,203	\$2,450,809	313379NS4
\$10,006,670	FEDERAL HOME LOAN BANK BONDS 11/13 0.30	0.30	11/25/2013	11/25/2013	\$10,000,907	\$10,003,300	313379NS4
\$5,004,150	FEDERAL HOME LOAN BANK BONDS 11/13 0.30	0.30	11/25/2013	11/25/2013	\$5,000,644	\$5,001,650	313379NS4

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$5,008,950	FEDERAL HOME LOAN BANK BONDS 11/13 0.375	0.38	11/27/2013	11/27/2013	\$5,001,466	\$5,002,295	3133762C8
\$10,009,400	FEDERAL HOME LOAN BANK BONDS 11/13 0.30	0.30	11/29/2013	11/29/2013	\$10,002,081	\$10,003,540	313379G60
\$10,012,430	FEDERAL HOME LOAN BANK BONDS 12/13 0.31	0.31	12/5/2013	12/5/2013	\$10,002,418	\$10,004,090	313379R50
\$20,018,800	FEDERAL HOME LOAN BANK BONDS 12/13 0.325	0.33	12/5/2013	12/5/2013	\$20,003,046	\$20,008,700	313379KN8
\$8,306,626	FEDERAL HOME LOAN BANK BONDS 12/13 0.30	0.30	12/11/2013	12/11/2013	\$8,301,227	\$8,303,552	313379L56
\$5,014,650	FEDERAL HOME LOAN BANK BONDS 12/13 0.50	0.50	12/13/2013	12/13/2013	\$5,002,882	\$5,003,195	313371PU4
\$14,997,362	FEDERAL HOME LOAN BANK BONDS 01/14 0.18	0.18	1/7/2014	1/7/2014	\$14,999,299	\$15,004,005	313381PS8
\$7,638,851	FEDERAL HOME LOAN BANK BONDS 01/14 0.30	0.30	1/23/2014	1/23/2014	\$7,632,532	\$7,634,746	3133803M7
\$15,026,331	FEDERAL HOME LOAN BANK BONDS 01/14 0.375	0.38	1/29/2014	1/29/2014	\$15,007,893	\$15,014,505	313376UF0
\$6,332,098	FEDERAL HOME LOAN BANK BONDS 01/14 0.375	0.38	1/29/2014	1/29/2014	\$6,323,759	\$6,326,111	313376UF0
\$12,013,836	FEDERAL HOME LOAN BANK BONDS 02/14 0.30	0.30	2/13/2014	2/13/2014	\$12,004,706	\$12,009,672	3133783D1
\$1,751,838	FEDERAL HOME LOAN BANK BONDS 02/14 0.30	0.30	2/13/2014	2/13/2014	\$1,750,686	\$1,751,411	3133783D1
\$3,512,176	FEDERAL HOME LOAN BANK BONDS 02/14 0.25	0.25	2/14/2014	2/14/2014	\$3,510,742	\$3,512,204	313380EE3
\$10,236,300	FEDERAL HOME LOAN BANK BONDS 03/14 2.375	2.38	3/14/2014	3/14/2014	\$10,097,759	\$10,103,680	3133XWKV0
\$9,994,900	FEDERAL HOME LOAN BANK BONDS 03/14 0.125	0.13	3/27/2014	3/27/2014	\$9,997,493	\$10,001,780	313382M42
\$19,990,560	FEDERAL HOME LOAN BANK BONDS 04/14 0.125	0.13	4/11/2014	4/11/2014	\$19,995,060	\$20,002,980	313382RL9
\$5,197,100	FEDERAL HOME LOAN BANK BONDS 05/14 1.375	1.38	5/28/2014	5/28/2014	\$5,170,226	\$5,172,092	313373JR4
\$1,418,312	FEDERAL HOME LOAN BANK BONDS 05/14 1.375	1.38	5/28/2014	5/28/2014	\$1,410,978	\$1,411,487	313373JR4
\$9,994,300	FEDERAL HOME LOAN BANK BONDS 06/14 0.125	0.13	6/18/2014	6/18/2014	\$9,995,955	\$9,999,230	313383LH2
\$4,999,100	FEDERAL HOME LOAN BANK BONDS 06/14 0.19	0.19	6/26/2014	6/26/2014	\$4,999,342	\$5,001,900	313383NV9
\$10,025,800	FEDERAL HOME LOAN BANK BONDS 07/14 0.40	0.40	7/2/2014	7/2/2014	\$10,017,742	\$10,019,530	313379SK6
\$2,498,900	FEDERAL HOME LOAN BANK BONDS 07/14 0.125	0.13	7/11/2014	7/11/2014	\$2,499,021	\$2,499,645	313383QB0
\$9,998,700	FEDERAL HOME LOAN BANK BONDS 07/14 0.18	0.18	7/18/2014	7/18/2014	\$9,998,971	\$10,002,740	313383RW3
\$14,998,095	FEDERAL HOME LOAN BANK BONDS 07/14 0.19	0.19	7/25/2014	7/25/2014	\$14,998,455	\$15,005,145	313383QF1
\$15,000,450	FEDERAL HOME LOAN BANK BONDS 08/14 0.18	0.18	8/5/2014	8/5/2014	\$15,000,380	\$15,003,600	313383TK7
\$15,805,380	FEDERAL HOME LOAN BANK BONDS 08/14 5.50	5.50	8/13/2014	8/13/2014	\$15,687,520	\$15,704,985	3133XLJP9
\$9,993,770	FEDERAL HOME LOAN BANK BONDS 08/14 0.125	0.13	8/22/2014	8/22/2014	\$9,994,455	\$9,997,140	313383X22
\$10,000,000	FEDERAL HOME LOAN BANK BONDS 08/14 0.20	0.20	8/29/2014	8/29/2014	\$10,000,000	\$10,003,470	313383UB5
\$5,000,000	FEDERAL HOME LOAN BANK BONDS 08/14 0.20	0.20	8/29/2014	8/29/2014	\$5,000,000	\$5,001,735	313383UB5
\$10,000,780	FEDERAL HOME LOAN BANK BONDS 08/14 0.20	0.20	8/29/2014	8/29/2014	\$10,000,681	\$10,003,470	313383UB5
\$505,887	FEDERAL HOME LOAN BANK BONDS 09/14 1.375	1.38	9/12/2014	9/12/2014	\$505,579	\$505,729	313370JS8
\$1,011,330	FEDERAL HOME LOAN BANK BONDS 09/14 1.375	1.38	9/12/2014	9/12/2014	\$1,010,888	\$1,011,457	313370JS8
\$1,011,245	FEDERAL HOME LOAN BANK BONDS 09/14 1.375	1.38	9/12/2014	9/12/2014	\$1,010,959	\$1,011,457	313370JS8
\$5,991,806	FEDERAL HOME LOAN BANK BONDS 09/14 3.25	3.25	9/12/2014	9/12/2014	\$5,967,952	\$5,969,337	3133XUMR1
\$1,154,752	FEDERAL HOME LOAN BANK BONDS 09/14 1.40	1.40	9/29/2014	9/29/2014	\$1,153,485	\$1,151,194	3133712M7
\$50,000,000	FEDERAL HOME LOAN BANK BONDS 08/15 1.00	0.20	8/19/2015	8/19/2015	\$50,000,000	\$49,966,250	313383VX6
\$9,501,235	FREDDIE MAC NOTES 11/13 VAR	0.15	10/4/2013	11/4/2013	\$9,500,182	\$9,500,836	3134G25F5
\$49,990,000	FREDDIE MAC NOTES 11/13 VAR	0.38	11/18/2013	11/18/2013	\$49,999,357	\$50,020,900	3134G3AG5
\$15,106,350	FREDDIE MAC NOTES 10/13 0.875	0.88	10/28/2013	10/28/2013	\$15,006,965	\$15,008,940	3137EACL1
10,016,000	FREDDIE MAC NOTES 10/13 0.375	0.38	10/30/2013	10/30/2013	\$10,001,128	\$10,002,290	3137EACX5
\$10,014,650	FREDDIE MAC NOTES 10/13 0.375	0.38	10/30/2013	10/30/2013	\$10,001,133	\$10,002,290	3137EACX5

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
15,753,750	FREDDIE MAC NOTES 11/13 4.875	4.88	11/15/2013	11/15/2013	\$15,083,750	\$15,088,995	3134A4UK8
11,651,847	FREDDIE MAC NOTES 11/13 4.875	4.88	11/15/2013	11/15/2013	\$11,156,872	\$11,160,827	3134A4UK8
3,219,364	FREDDIE MAC NOTES 11/13 4.875	4.88	11/15/2013	11/15/2013	\$3,140,593	\$3,141,529	3134A4UK8
7,389,617	FREDDIE MAC NOTES 11/13 4.875	4.88	11/15/2013	11/15/2013	\$7,210,432	\$7,212,540	3134A4UK8
5,266,742	FREDDIE MAC NOTES 11/13 4.58	4.58	11/19/2013	11/19/2013	\$5,058,624	\$5,060,170	3128X1CS4
6,281,316	FREDDIE MAC NOTES 11/13 4.58	4.58	11/19/2013	11/19/2013	\$6,034,099	\$6,035,988	3128X1CS4
2,503,550	FREDDIE MAC NOTES 11/13 0.375	0.38	11/27/2013	11/27/2013	\$2,500,501	\$2,501,148	3137EACZ0
5,510,285	FREDDIE MAC NOTES 11/13 0.375	0.38	11/27/2013	11/27/2013	\$5,501,794	\$5,502,525	3137EACZ0
2,882,806	FREDDIE MAC NOTES 01/14 0.45	0.45	1/9/2014	1/9/2014	\$2,877,123	\$2,877,895	3134G3JR2
10,464,805	FREDDIE MAC NOTES 01/14 4.50	4.50	1/15/2014	1/15/2014	\$10,122,933	\$10,127,050	3134A4UM4
25,023,741	FREDDIE MAC NOTES 01/14 4.50	4.50	1/15/2014	1/15/2014	\$24,213,427	\$24,221,878	3134A4UM4
13,735,197	FREDDIE MAC NOTES 01/14 5.00	5.00	1/30/2014	1/30/2014	\$13,393,898	\$13,400,365	3128X2TM7
\$220,045	FREDDIE MAC NOTES 01/14 5.00	5.00	1/30/2014	1/30/2014	\$215,341	\$215,446	3128X2TM7
5,549,027	FREDDIE MAC NOTES 02/14 2.175	2.18	2/19/2014	2/19/2014	\$5,491,261	\$5,493,753	3128X9C73
1,194,103	FREDDIE MAC NOTES 02/14 1.375	1.38	2/25/2014	2/25/2014	\$1,184,554	\$1,185,105	3137EACR8
10,128,700	FREDDIE MAC NOTES 02/14 1.375	1.38	2/25/2014	2/25/2014	\$10,047,330	\$10,051,780	3137EACR8
19,744,646	FREDDIE MAC NOTES 02/14 1.375	1.38	2/25/2014	2/25/2014	\$19,590,572	\$19,598,961	3137EACR8
5,409,612	FREDDIE MAC NOTES 02/14 0.375	0.38	2/27/2014	2/27/2014	\$5,404,147	\$5,406,458	3134G3LA6
1,001,212	FREDDIE MAC NOTES 02/14 0.375	0.38	2/27/2014	2/27/2014	\$1,001,061	\$1,001,196	3134G3LA6
10,321,052	FREDDIE MAC NOTES 03/14 0.30	0.30	3/21/2014	3/21/2014	\$10,314,757	\$10,322,341	3134G3NS5
16,385,771	FREDDIE MAC NOTES 04/14 4.50	4.50	4/2/2014	4/2/2014	\$16,063,761	\$16,066,972	3128X23A1
1,575,474	FREDDIE MAC NOTES 04/14 2.50	2.50	4/23/2014	4/23/2014	\$1,558,904	\$1,559,935	3137EACB3
20,381,500	FREDDIE MAC NOTES 04/14 2.50	2.50	4/23/2014	4/23/2014	\$20,256,439	\$20,272,060	3137EACB3
5,010,700	FREDDIE MAC NOTES 04/14 0.375	0.38	4/28/2014	4/28/2014	\$5,005,919	\$5,007,670	3134G3SB7
5,010,650	FREDDIE MAC NOTES 04/14 0.375	0.38	4/28/2014	4/28/2014	\$5,005,907	\$5,007,670	3134G3SB7
3,193,028	FREDDIE MAC NOTES 07/14 5.00	5.00	7/15/2014	7/15/2014	\$3,153,678	\$3,156,329	3134A4UU6
30,023,820	FREDDIE MAC NOTES 08/14 0.25	0.25	8/14/2014	8/14/2014	\$30,021,445	\$30,024,900	3134G3Q52
8,769,409	FREDDIE MAC NOTES 08/14 1.00	1.00	8/20/2014	8/20/2014	\$8,762,255	\$8,763,406	3134G2UA8
9,531,237	FREDDIE MAC NOTES 08/14 1.00	1.00	8/20/2014	8/20/2014	\$9,525,298	\$9,525,923	3134G2UA8
10,077,300	FREDDIE MAC NOTES 08/14 1.00	1.00	8/20/2014	8/20/2014	\$10,071,320	\$10,072,880	3134G2UA8
3,699,181	FREDDIE MAC NOTES 08/14 1.00	1.00	8/27/2014	8/27/2014	\$3,695,837	\$3,698,587	3137EACV9
8,820,088	FREDDIE MAC NOTES 08/14 1.00	1.00	8/27/2014	8/27/2014	\$8,814,590	\$8,820,560	3137EACV9
7,374,108	FREDDIE MAC NOTES 09/14 0.50	0.50	9/19/2014	9/19/2014	\$7,372,042	\$7,373,682	3134G2YJ5
1,002,834	FREDDIE MAC NOTES 09/14 0.50	0.50	9/19/2014	9/19/2014	\$1,002,763	\$1,003,222	3134G2YJ5
20,120,840	FREDDIE MAC NOTES 09/14 0.75	0.75	9/22/2014	9/22/2014	\$20,108,056	\$20,113,480	3134G2WG3
20,120,200	FREDDIE MAC NOTES 09/14 0.75	0.75	9/22/2014	9/22/2014	\$20,109,977	\$20,113,480	3134G2WG3
\$1,919,735,082.38					\$1,911,818,751.82	\$1,912,533,529.40	

US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (3.83%)

\$30,000,000	FEDERALLY INSURED CUST. ACCT. 12/13 0.20 (3)	0.20	10/1/2013	12/30/2013	\$30,000,000	\$30,000,000	n/a
\$49,998,542	TREASURY BILL 10/13 0.00	0.00	10/17/2013	10/17/2013	\$49,998,958	\$49,999,400	912795Z87
\$99,997,000	TREASURY BILL 10/13 0.00	0.00	10/24/2013	10/24/2013	\$99,997,556	\$99,998,200	912796BG3
10,088,672	US TREASURY N/B 01/14 1.00	1.00	1/15/2014	1/15/2014	\$10,023,452	\$10,027,730	912828PQ7
10,182,031	US TREASURY N/B 02/14 1.88	1.88	2/28/2014	2/28/2014	\$10,068,665	\$10,075,390	912828KF6
\$200,266,245					\$200,088,631	\$200,100,720	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
---------------	--------	--------	---------------------------	-------------------	-----------------------	-------------------	-------

REPURCHASE AGREEMENTS (15.07%)

\$150,000,000	MERRILL LYNCH 10/13 0.06	0.06	10/1/2013	10/1/2013	\$150,000,000	\$150,000,000	n/a
\$287,271,000	RBS SECURITIES INC. 10/13 0.04	0.04	10/1/2013	10/1/2013	\$287,271,000	\$287,271,000	n/a
\$100,000,000	RBS SECURITIES INC. 10/13 0.02	0.02	10/2/2013	10/2/2013	\$100,000,000	\$100,000,000	n/a
\$250,000,000	RBS SECURITIES INC. 10/13 0.02	0.02	10/1/2013	10/1/2013	\$250,000,000	\$250,000,000	n/a
\$787,271,000					\$787,271,000	\$787,271,000	

DEPOSIT INSTRUMENTS (36.94%)

\$100,000,000	BB&T COMPANY 12/13 0.25 (2)	0.25	10/1/2013	12/3/2013	\$100,000,000	\$100,000,000	n/a
200,000,000	BB&T COMPANY 12/13 0.25 (2)	0.25	10/1/2013	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	10/1/2013	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	10/1/2013	5/6/2014	200,000,000	200,000,000	n/a
125,000,000	SVENSKA HANDELSBANKEN AB 10/01 0.09 (3)	0.09	10/1/2013	10/1/2013	125,000,000	125,000,000	n/a
130,000,000	TORONTO DOMINION BANK, N.A. 06/14 0.30 (2)	0.30	10/1/2013	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	10/1/2013	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	10/1/2013	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	10/1/2013	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	10/1/2013	3/14/2014	50,000,000	50,000,000	n/a
200,000,000	US BANK N. A. 10/13 0.13 (2)	0.13	10/1/2013	10/24/2013	200,000,000	200,000,000	n/a
125,000,000	US BANK N. A. 10/13 0.12 (2)	0.12	10/1/2013	10/11/2013	125,000,000	125,000,000	n/a
100,000,000	WEBSTER BANK, N.A. 12/13 0.20 (8)	0.20	10/1/2013	12/3/2013	100,000,000	100,000,000	n/a
\$1,930,000,000					\$1,930,000,000	\$1,930,000,000	

GOVERNMENT MONEY MARKET FUND (7.57%)

\$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
\$143,894,131	WESTERN ASSET INSTIT GOV MKT FUND 12/13 0.04	0.04	12/3/2013	12/3/2013	\$143,894,131	\$143,894,131	n/a
\$395,669,267					\$395,669,267	\$395,669,267	

\$5,232,941,594
\$5,224,847,650
\$5,225,574,516

Fund Net Asset Value = \$1.087 per unit (4)

Effective 7-Day Net Yield = 0.09% (5)

Effective 7-Day Gross Yield = 0.19%

WAM(R) = 38 Days (6)

WAM(F) = 56 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.