

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (37.68%)							
\$5,996,575	FANNIE DISCOUNT NOTES 02/14 0.00	0.00	2/24/2014	2/24/2014	\$5,997,950	\$5,999,160	313589TM5
\$4,261,029	FANNIE MAE NOTES 07/14 0.00	0.00	7/5/2014	7/5/2014	\$4,265,187	\$4,264,060	313586QR3
\$4,987,950	FANNIE MAE NOTES 07/14 0.00	0.00	7/5/2014	7/5/2014	\$4,993,469	\$4,993,045	313586QR3
\$10,113,800	FANNIE MAE NOTES 02/14 1.25	1.25	2/27/2014	2/27/2014	\$10,024,551	\$10,026,900	3135G0AP8
\$5,056,433	FANNIE MAE NOTES 02/14 1.25	1.25	2/27/2014	2/27/2014	\$5,012,395	\$5,013,450	3135G0AP8
\$3,940,103	FANNIE MAE NOTES 02/14 1.25	1.25	2/27/2014	2/27/2014	\$3,905,687	\$3,906,480	3135G0AP8
\$15,412,593	FANNIE MAE NOTES 02/14 2.75	2.75	2/5/2014	2/5/2014	\$15,065,474	\$15,069,255	31398AVD1
\$10,274,622	FANNIE MAE NOTES 02/14 2.75	2.75	2/5/2014	2/5/2014	\$10,043,912	\$10,046,170	31398AVD1
\$1,110,555	FANNIE MAE NOTES 02/14 2.75	2.75	2/5/2014	2/5/2014	\$1,085,738	\$1,085,991	31398AVD1
\$10,267,500	FANNIE MAE NOTES 02/14 2.75	2.75	2/5/2014	2/5/2014	\$10,043,887	\$10,046,170	31398AVD1
\$20,556,360	FANNIE MAE NOTES 03/14 2.75	2.75	3/13/2014	3/13/2014	\$20,139,442	\$20,148,060	31398AVZ2
\$4,904,261	FANNIE MAE NOTES 03/14 2.75	2.75	3/13/2014	3/13/2014	\$4,808,153	\$4,810,349	31398AVZ2
\$20,451,294	FANNIE MAE NOTES 03/14 2.75	2.75	3/13/2014	3/13/2014	\$20,140,940	\$20,148,060	31398AVZ2
\$10,393,600	FANNIE MAE NOTES 04/14 4.125	4.13	4/15/2014	4/15/2014	\$10,142,734	\$10,148,250	31359MUT8
\$19,335,401	FANNIE MAE NOTES 04/14 4.125	4.13	4/15/2014	4/15/2014	\$18,881,367	\$18,890,967	31359MUT8
\$2,008,740	FANNIE MAE NOTES 05/14 1.00	1.00	5/16/2014	5/16/2014	\$2,007,538	\$2,008,646	31398A6A5
\$10,249,200	FANNIE MAE NOTES 05/14 2.50	2.50	5/15/2014	5/15/2014	\$10,103,249	\$10,107,260	31398AXJ6
\$15,370,830	FANNIE MAE NOTES 05/14 2.50	2.50	5/15/2014	5/15/2014	\$15,155,231	\$15,160,890	31398AXJ6
\$4,898,403	FANNIE MAE NOTES 08/14 0.875	0.88	8/28/2014	8/28/2014	\$4,887,616	\$4,888,419	3135G0BY8
\$10,066,900	FANNIE MAE NOTES 08/14 0.875	0.88	8/28/2014	8/28/2014	\$10,050,034	\$10,052,270	3135G0BY8
\$4,867,632	FANNIE MAE NOTES 09/14 1.50	1.50	9/8/2014	9/8/2014	\$4,848,209	\$4,848,778	31398A3G5
\$3,041,700	FANNIE MAE NOTES 09/14 1.57	1.57	9/24/2014	9/24/2014	\$3,033,045	\$3,033,825	3136FPLV7
\$10,287,830	FANNIE MAE NOTES 09/14 3.00	3.00	9/16/2014	9/16/2014	\$10,218,935	\$10,227,370	31398AYY2
\$2,307,827	FANNIE MAE NOTES 11/14 1.15	1.15	11/18/2014	11/18/2014	\$2,306,020	\$2,306,273	31398A6C1
\$1,434,150	FANNIE MAE NOTES 11/14 2.625	2.63	11/20/2014	11/20/2014	\$1,432,840	\$1,433,596	31398AZV7
\$12,796,680	FANNIE MAE NOTES 11/14 2.625	2.63	11/20/2014	11/20/2014	\$12,784,994	\$12,791,771	31398AZV7
\$8,359,252	FANNIE MAE NOTES 12/13 2.875	2.88	12/11/2013	12/11/2013	\$8,140,134	\$8,141,679	31398AUJ9
\$1,132,294	FANNIE MAE NOTES 12/13 2.875	2.88	12/11/2013	12/11/2013	\$1,105,572	\$1,105,771	31398AUJ9
\$10,060,400	FANNIE MAE NOTES 12/14 0.75	0.75	12/19/2014	12/19/2014	\$10,057,960	\$10,058,700	3135G0FY4
\$25,012,600	FANNIE MAE NOTES 01/15 VAR	0.18	12/20/2013	1/20/2015	\$25,007,260	\$25,010,950	3135G0HB2
\$6,003,300	FANNIE MAE NOTES 01/15 VAR	0.18	12/20/2013	1/20/2015	\$6,002,073	\$6,002,628	3135G0HB2
\$10,547,545	FANNIE MAE NOTES 01/15 VAR	0.18	12/20/2013	1/20/2015	\$10,545,661	\$10,546,617	3135G0HB2
\$24,989,886	FANNIE MAE NOTES 06/14 VAR	0.15	12/20/2013	6/20/2014	\$24,997,257	\$25,004,725	3135G0MH3
\$5,020,695	FANNIE MAE NOTES 08/15 VAR	0.45	2/24/2014	8/24/2015	\$5,020,056	\$5,020,280	3136FRT60
\$19,993,428	FED HOME LN DISCOUNT NOTES 01/14 0.00	0.00	1/8/2014	1/8/2014	\$19,997,472	\$19,999,180	313385RN8
\$23,191,783	FED HOME LN DISCOUNT NOTES 01/14 0.00	0.00	1/8/2014	1/8/2014	\$23,196,617	\$23,199,049	313385RN8
\$14,986,725	FED HOME LN DISCOUNT NOTES 04/14 0.00	0.00	4/11/2014	4/11/2014	\$14,990,400	\$14,995,665	313385VK9
\$14,996,955	FEDERAL FARM CREDIT BANK 10/15 1.00	0.21	10/22/2015	10/22/2015	\$14,997,134	\$14,996,145	3133ED5G3
\$4,982,231	FEDERAL FARM CREDIT BANK BONDS 02/14 1.125	1.13	2/27/2014	2/27/2014	\$4,943,813	\$4,944,815	31331KAH3
\$907,569	FEDERAL FARM CREDIT BANK BONDS 02/14 1.125	1.13	2/27/2014	2/27/2014	\$902,004	\$902,156	31331KAH3
7,010,430	FEDERAL FARM CREDIT BANK BONDS 05/14 0.32	0.32	5/16/2014	5/16/2014	\$7,004,293	\$7,006,027	3133EAQP6

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$18,429,808	FEDERAL FARM CREDIT BANK BONDS 05/14 0.32	0.32	5/16/2014	5/16/2014	\$18,412,522	\$18,415,842	3133EAQP6
\$3,002,250	FEDERAL FARM CREDIT BANK BONDS 05/14 0.32	0.32	5/16/2014	5/16/2014	\$3,001,722	\$3,002,583	3133EAQP6
\$5,434,887	FEDERAL FARM CREDIT BANK BONDS 07/14 0.30	0.30	1/18/2014	7/18/2014	\$5,432,906	\$5,434,909	3133EAYL6
\$6,999,860	FEDERAL FARM CREDIT BANK BONDS 08/14 0.18	0.18	2/6/2014	8/6/2014	\$6,999,901	\$7,000,035	3133ECNQ3
\$2,639,789	FEDERAL FARM CREDIT BANK BONDS 08/14 0.18	0.18	2/25/2014	8/25/2014	\$2,639,857	\$2,640,224	3133ECVH4
\$5,262,123	FEDERAL FARM CREDIT BANK BONDS 09/14 3.00	3.00	3/22/2014	9/22/2014	\$5,233,615	\$5,234,639	31331GL80
\$6,520,332	FEDERAL FARM CREDIT BANK BONDS 10/14 0.55	0.55	4/2/2014	10/2/2014	\$6,517,544	\$6,520,014	3133EAKD9
\$1,515,396	FEDERAL FARM CREDIT BANK BONDS 11/14 0.27	0.27	5/5/2014	11/5/2014	\$1,515,181	\$1,515,258	3133EA6W3
\$2,615,351	FEDERAL FARM CREDIT BANK BONDS 11/14 4.48	4.48	5/20/2014	11/20/2014	\$2,602,502	\$2,603,778	31331GFA2
\$1,025,646	FEDERAL FARM CREDIT BANK BONDS 12/14 0.25	0.25	12/24/2013	12/24/2014	\$1,025,622	\$1,025,643	3133ECAV6
\$24,999,750	FEDERAL FARM CREDIT BANK BONDS 02/14 VAR	0.25	2/10/2014	2/10/2014	\$24,999,973	\$25,008,250	3133EAPV4
\$25,000,000	FEDERAL FARM CREDIT BANK BONDS 02/14 VAR	0.25	2/10/2014	2/10/2014	\$25,000,000	\$25,008,250	3133EAPV4
\$24,994,975	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.15	12/6/2013	2/6/2015	\$24,997,047	\$25,000,775	3133ECEV2
\$2,001,840	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.20	12/13/2013	2/13/2015	\$2,001,216	\$2,001,274	3133EAXP8
\$24,992,688	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.14	12/25/2013	2/25/2015	\$24,995,333	\$24,997,575	3133ECJU9
\$13,001,430	FEDERAL FARM CREDIT BANK BONDS 03/15 VAR	0.17	12/26/2013	3/26/2015	\$13,000,908	\$13,003,289	3133EA2J6
\$10,000,000	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.22	1/1/2014	4/1/2015	\$10,000,000	\$10,004,780	3133ECKK9
\$20,000,000	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.23	1/1/2014	4/1/2015	\$20,000,000	\$20,012,280	3133ECKJ2
\$2,001,240	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.19	12/23/2013	4/23/2015	\$2,000,841	\$2,000,994	3133EA5D6
\$25,020,850	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.19	12/23/2013	4/23/2015	\$25,014,133	\$25,012,425	3133EA5D6
\$15,009,420	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.19	12/23/2013	4/23/2015	\$15,006,385	\$15,007,455	3133EA5D6
\$6,502,080	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.18	12/27/2013	4/27/2015	\$6,501,400	\$6,502,938	3133EAJP4
\$10,006,300	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.18	12/27/2013	4/27/2015	\$10,004,259	\$10,004,520	3133EAJP4
\$10,007,260	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.18	12/27/2013	4/27/2015	\$10,004,987	\$10,004,520	3133EAJP4
\$24,982,286	FEDERAL FARM CREDIT BANK BONDS 05/14 VAR	0.25	2/21/2014	5/21/2014	\$24,995,923	\$25,017,700	3133EAQZ4
\$24,982,286	FEDERAL FARM CREDIT BANK BONDS 05/14 VAR	0.25	2/21/2014	5/21/2014	\$24,995,923	\$25,017,700	3133EAQZ4
\$25,010,475	FEDERAL FARM CREDIT BANK BONDS 05/15 VAR	0.17	1/4/2014	5/4/2015	\$25,007,285	\$25,006,350	3133EANX2
\$20,000,000	FEDERAL FARM CREDIT BANK BONDS 05/15 VAR	0.20	2/6/2014	5/6/2015	\$20,000,000	\$20,001,940	3133ECNL4
\$49,990,000	FEDERAL FARM CREDIT BANK BONDS 06/14 VAR	0.29	3/4/2014	6/4/2014	\$49,997,507	\$50,047,200	3133EASN9
\$20,017,000	FEDERAL FARM CREDIT BANK BONDS 06/15 VAR	0.19	12/22/2013	6/22/2015	\$20,012,605	\$20,009,660	3133EAVE5
\$49,980,900	FEDERAL FARM CREDIT BANK BONDS 07/14 VAR	0.27	1/21/2014	7/21/2014	\$49,993,652	\$50,049,150	3133EAM47
\$25,005,325	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR	0.17	12/14/2013	9/14/2015	\$25,004,535	\$25,002,100	3133ECHK3
\$24,991,750	FEDERAL FARM CREDIT BANK BONDS 12/13 VAR	0.23	12/30/2013	12/30/2013	\$24,999,643	\$25,003,100	3133EAKC1
\$24,998,625	FEDERAL FARM CREDIT BANK BONDS 12/15 VAR	1.00	3/2/2014	12/2/2015	\$24,998,629	\$24,984,800	3133EDAW2
\$25,000,000	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.24	2/19/2014	2/19/2015	\$25,000,000	\$25,020,400	3133ECFR0
\$50,000,000	FEDERAL HOME LOAN BANK 08/15 1.00	0.20	8/19/2015	8/19/2015	\$50,000,000	\$49,988,800	313383VX6
\$10,000,000	FEDERAL HOME LOAN BANK 10/14 0.25	0.25	10/30/2014	10/30/2014	\$10,000,000	\$10,002,550	3130A0A91
\$14,997,362	FEDERAL HOME LOAN BANK BONDS 01/14 0.18	0.18	1/7/2014	1/7/2014	\$14,999,754	\$15,001,020	313381PS8
\$7,638,851	FEDERAL HOME LOAN BANK BONDS 01/14 0.30	0.30	1/23/2014	1/23/2014	\$7,631,120	\$7,631,839	3133803M7
\$15,026,331	FEDERAL HOME LOAN BANK BONDS 01/14 0.375	0.38	1/29/2014	1/29/2014	\$15,003,714	\$15,006,285	313376UF0
\$6,332,098	FEDERAL HOME LOAN BANK BONDS 01/14 0.375	0.38	1/29/2014	1/29/2014	\$6,321,769	\$6,322,648	313376UF0
\$3,512,176	FEDERAL HOME LOAN BANK BONDS 02/14 0.25	0.25	2/14/2014	2/14/2014	\$3,510,396	\$3,510,983	313380EE3
\$12,013,836	FEDERAL HOME LOAN BANK BONDS 02/14 0.30	0.30	2/13/2014	2/13/2014	\$12,002,493	\$12,004,488	3133783D1
\$1,751,838	FEDERAL HOME LOAN BANK BONDS 02/14 0.30	0.30	2/13/2014	2/13/2014	\$1,750,363	\$1,750,655	3133783D1

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
\$2,000,797	FEDERAL HOME LOAN BANK BONDS 02/14 0.30	0.30	2/13/2014	2/13/2014	\$2,000,673	\$2,000,748	3133783D1
\$9,994,900	FEDERAL HOME LOAN BANK BONDS 03/14 0.125	0.13	3/27/2014	3/27/2014	\$9,998,390	\$10,000,480	313382M42
\$10,236,300	FEDERAL HOME LOAN BANK BONDS 03/14 2.375	2.38	3/14/2014	3/14/2014	\$10,059,975	\$10,064,140	3133XWKV0
\$19,990,560	FEDERAL HOME LOAN BANK BONDS 04/14 0.125	0.13	4/11/2014	4/11/2014	\$19,996,690	\$20,001,080	313382RL9
\$5,197,100	FEDERAL HOME LOAN BANK BONDS 05/14 1.375	1.38	5/28/2014	5/28/2014	\$5,159,578	\$5,160,785	313373JR4
\$1,418,312	FEDERAL HOME LOAN BANK BONDS 05/14 1.375	1.38	5/28/2014	5/28/2014	\$1,408,072	\$1,408,401	313373JR4
\$9,994,300	FEDERAL HOME LOAN BANK BONDS 06/14 0.125	0.13	6/18/2014	6/18/2014	\$9,996,939	\$9,998,640	313383LH2
\$4,999,100	FEDERAL HOME LOAN BANK BONDS 06/14 0.19	0.19	6/26/2014	6/26/2014	\$4,999,497	\$5,001,130	313383NV9
\$2,498,900	FEDERAL HOME LOAN BANK BONDS 07/14 0.125	0.13	7/11/2014	7/11/2014	\$2,499,240	\$2,499,565	313383QB0
\$9,998,700	FEDERAL HOME LOAN BANK BONDS 07/14 0.18	0.18	7/18/2014	7/18/2014	\$9,999,195	\$10,001,510	313383RW3
\$14,998,095	FEDERAL HOME LOAN BANK BONDS 07/14 0.19	0.19	7/25/2014	7/25/2014	\$14,998,784	\$15,003,090	313383QF1
\$5,801,508	FEDERAL HOME LOAN BANK BONDS 07/14 0.19	0.19	7/25/2014	7/25/2014	\$5,801,452	\$5,801,195	313383Q79
\$10,025,800	FEDERAL HOME LOAN BANK BONDS 07/14 0.40	0.40	7/2/2014	7/2/2014	\$10,013,647	\$10,014,530	313379SK6
\$9,993,770	FEDERAL HOME LOAN BANK BONDS 08/14 0.125	0.13	8/22/2014	8/22/2014	\$9,995,533	\$9,996,940	313383X22
\$15,000,450	FEDERAL HOME LOAN BANK BONDS 08/14 0.18	0.18	8/5/2014	8/5/2014	\$15,000,302	\$15,001,845	313383TK7
\$7,901,240	FEDERAL HOME LOAN BANK BONDS 08/14 0.18	0.18	8/5/2014	8/5/2014	\$7,901,215	\$7,900,972	313383TK7
\$10,000,000	FEDERAL HOME LOAN BANK BONDS 08/14 0.20	0.20	8/29/2014	8/29/2014	\$10,000,000	\$10,001,680	313383UB5
\$5,000,000	FEDERAL HOME LOAN BANK BONDS 08/14 0.20	0.20	8/29/2014	8/29/2014	\$5,000,000	\$5,000,840	313383UB5
\$10,000,780	FEDERAL HOME LOAN BANK BONDS 08/14 0.20	0.20	8/29/2014	8/29/2014	\$10,000,552	\$10,001,680	313383UB5
\$15,805,380	FEDERAL HOME LOAN BANK BONDS 08/14 5.50	5.50	8/13/2014	8/13/2014	\$15,550,016	\$15,566,070	3133XLJP9
\$9,500,190	FEDERAL HOME LOAN BANK BONDS 09/14 0.17	0.17	9/3/2014	9/3/2014	\$9,500,185	\$9,499,905	313383YP0
\$20,000,500	FEDERAL HOME LOAN BANK BONDS 09/14 0.22	0.22	9/24/2014	9/24/2014	\$20,000,311	\$19,998,560	313383YC9
\$505,887	FEDERAL HOME LOAN BANK BONDS 09/14 1.375	1.38	9/12/2014	9/12/2014	\$504,560	\$504,664	313370JS8
\$1,011,330	FEDERAL HOME LOAN BANK BONDS 09/14 1.375	1.38	9/12/2014	9/12/2014	\$1,008,900	\$1,009,328	313370JS8
\$1,011,245	FEDERAL HOME LOAN BANK BONDS 09/14 1.375	1.38	9/12/2014	9/12/2014	\$1,008,958	\$1,009,328	313370JS8
\$1,154,752	FEDERAL HOME LOAN BANK BONDS 09/14 1.40	1.40	9/29/2014	9/29/2014	\$1,151,138	\$1,149,191	3133712M7
\$5,991,806	FEDERAL HOME LOAN BANK BONDS 09/14 3.25	3.25	9/12/2014	9/12/2014	\$5,937,282	\$5,938,585	3133XUMR1
\$9,995,020	FEDERAL HOME LOAN BANK BONDS 10/14 0.125	0.13	10/28/2014	10/28/2014	\$9,995,320	\$9,997,740	3130A0B41
\$10,000,715	FEDERAL HOME LOAN BANK BONDS 10/14 0.18	0.18	10/1/2014	10/1/2014	\$10,000,656	\$10,000,000	3130A03C2
\$12,743,370	FEDERAL HOME LOAN BANK BONDS 11/14 0.125	0.13	11/25/2014	11/25/2014	\$12,743,462	\$12,743,128	3130A0CS7
\$20,006,200	FEDERAL HOME LOAN BANK BONDS 11/14 0.21	0.21	11/7/2014	11/7/2014	\$20,006,039	\$20,005,580	3130A03Q1
\$1,044,420	FEDERAL HOME LOAN BANK BONDS 11/14 4.50	4.50	11/14/2014	11/14/2014	\$1,040,866	\$1,041,182	3133X9DC1
\$4,212,883	FEDERAL HOME LOAN BANK BONDS 11/14 4.75	4.75	11/14/2014	11/14/2014	\$4,198,779	\$4,199,516	3133XBMT9
\$8,306,626	FEDERAL HOME LOAN BANK BONDS 12/13 0.30	0.30	12/11/2013	12/11/2013	\$8,300,123	\$8,300,390	313379LS6
\$10,012,430	FEDERAL HOME LOAN BANK BONDS 12/13 0.31	0.31	12/5/2013	12/5/2013	\$10,000,038	\$10,000,170	313379RS0
20,018,800	FEDERAL HOME LOAN BANK BONDS 12/13 0.325	0.33	12/5/2013	12/5/2013	\$20,000,048	\$20,000,360	313379KN8
5,014,650	FEDERAL HOME LOAN BANK BONDS 12/13 0.50	0.50	12/13/2013	12/13/2013	\$5,000,360	\$5,000,440	313371PU4
2,383,034	FEDERAL HOME LOAN BANK BONDS 12/14 2.75	2.75	12/12/2014	12/12/2014	\$2,380,598	\$2,381,789	3133XVNU1
24,976,750	FEDERAL HOME LOAN BANK BONDS 01/14 VAR	0.11	12/25/2013	1/24/2014	\$24,998,256	\$25,001,750	313376VV4
24,980,000	FEDERAL HOME LOAN BANK BONDS 02/14 VAR	0.08	12/25/2013	2/14/2014	\$24,998,003	\$24,999,925	3133784J7
25,000,000	FEDERAL HOME LOAN BANK BONDS 07/15 VAR	0.21	1/15/2014	7/15/2015	\$25,000,000	\$25,001,050	313383YD7
20,000,000	FEDERAL HOME LOAN BANK BONDS 08/15 VAR	0.22	2/26/2014	8/26/2015	\$20,000,000	\$20,001,960	313383X30
25,000,000	FEDERAL HOME LOAN BANK BONDS 09/15 VAR	0.22	3/4/2014	9/4/2015	\$25,000,000	\$25,001,850	313383XK2
25,000,000	FEDERAL HOME LOAN BANK BONDS 10/15 VAR	0.22	1/7/2014	10/7/2015	\$25,000,000	\$24,999,450	3130A06X3

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)							
14,988,000	FREDDIE MAC DISCOUNT NOTES 04/14 0.00	0.00	4/8/2014	4/8/2014	\$14,991,667	\$14,995,770	313397VG3
2,882,806	FREDDIE MAC NOTES 01/14 0.45	0.45	1/9/2014	1/9/2014	\$2,875,772	\$2,876,003	3134G3JR2
10,464,805	FREDDIE MAC NOTES 01/14 4.50	4.50	1/15/2014	1/15/2014	\$10,049,173	\$10,052,160	3134A4UM4
25,023,741	FREDDIE MAC NOTES 01/14 4.50	4.50	1/15/2014	1/15/2014	\$24,036,171	\$24,042,756	3134A4UM4
\$13,735,197	FREDDIE MAC NOTES 01/14 5.00	5.00	1/30/2014	1/30/2014	\$13,284,751	\$13,289,827	3128X2TM7
220,045	FREDDIE MAC NOTES 01/14 5.00	5.00	1/30/2014	1/30/2014	\$213,587	\$213,670	3128X2TM7
5,409,612	FREDDIE MAC NOTES 02/14 0.375	0.38	2/27/2014	2/27/2014	\$5,402,382	\$5,403,375	3134G3LA6
1,001,212	FREDDIE MAC NOTES 02/14 0.375	0.38	2/27/2014	2/27/2014	\$1,000,610	\$1,000,625	3134G3LA6
1,194,103	FREDDIE MAC NOTES 02/14 1.375	1.38	2/25/2014	2/25/2014	\$1,182,158	\$1,182,437	3137EACR8
10,128,700	FREDDIE MAC NOTES 02/14 1.375	1.38	2/25/2014	2/25/2014	\$10,026,907	\$10,029,150	3137EACR8
19,744,646	FREDDIE MAC NOTES 02/14 1.375	1.38	2/25/2014	2/25/2014	\$19,550,626	\$19,554,837	3137EACR8
5,549,027	FREDDIE MAC NOTES 02/14 2.175	2.18	2/19/2014	2/19/2014	\$5,472,694	\$5,474,056	3128X9C73
10,321,052	FREDDIE MAC NOTES 03/14 0.30	0.30	3/21/2014	3/21/2014	\$10,312,994	\$10,317,176	3134G3NS5
5,010,700	FREDDIE MAC NOTES 04/14 0.375	0.38	4/28/2014	4/28/2014	\$5,004,126	\$5,005,370	3134G3SB7
5,010,650	FREDDIE MAC NOTES 04/14 0.375	0.38	4/28/2014	4/28/2014	\$5,004,118	\$5,005,370	3134G3SB7
1,575,474	FREDDIE MAC NOTES 04/14 2.50	2.50	4/23/2014	4/23/2014	\$1,552,727	\$1,553,582	3137EACB3
20,381,500	FREDDIE MAC NOTES 04/14 2.50	2.50	4/23/2014	4/23/2014	\$20,176,854	\$20,189,500	3137EACB3
16,385,771	FREDDIE MAC NOTES 04/14 4.50	4.50	4/2/2014	4/2/2014	\$15,946,498	\$15,950,701	3128X23A1
3,193,028	FREDDIE MAC NOTES 07/14 5.00	5.00	1/15/2014	7/15/2014	\$3,128,637	\$3,131,154	3134A4UU6
30,023,820	FREDDIE MAC NOTES 08/14 0.25	0.25	2/14/2014	8/14/2014	\$30,017,169	\$30,017,880	3134G3Q52
2,724,673	FREDDIE MAC NOTES 08/14 0.375	0.38	2/28/2014	8/28/2014	\$2,724,131	\$2,724,143	3134G3YW4
8,769,409	FREDDIE MAC NOTES 08/14 1.00	1.00	2/20/2014	8/20/2014	\$8,750,075	\$8,750,643	3134G2UA8
9,531,237	FREDDIE MAC NOTES 08/14 1.00	1.00	2/20/2014	8/20/2014	\$9,511,936	\$9,512,049	3134G2UA8
10,077,300	FREDDIE MAC NOTES 08/14 1.00	1.00	2/20/2014	8/20/2014	\$10,057,366	\$10,058,210	3134G2UA8
5,034,100	FREDDIE MAC NOTES 08/14 1.00	1.00	2/20/2014	8/20/2014	\$5,029,838	\$5,029,105	3134G2UA8
3,699,181	FREDDIE MAC NOTES 08/14 1.00	1.00	2/27/2014	8/27/2014	\$3,690,698	\$3,692,775	3137EACV9
8,820,088	FREDDIE MAC NOTES 08/14 1.00	1.00	2/27/2014	8/27/2014	\$8,802,222	\$8,806,700	3137EACV9
7,374,108	FREDDIE MAC NOTES 09/14 0.50	0.50	3/19/2014	9/19/2014	\$7,368,097	\$7,368,926	3134G2YJ5
1,002,834	FREDDIE MAC NOTES 09/14 0.50	0.50	3/19/2014	9/19/2014	\$1,002,269	\$1,002,575	3134G2YJ5
10,028,700	FREDDIE MAC NOTES 09/14 0.50	0.50	3/19/2014	9/19/2014	\$10,026,670	\$10,025,750	3134G2YJ5
20,120,840	FREDDIE MAC NOTES 09/14 0.75	0.75	3/22/2014	9/22/2014	\$20,088,880	\$20,092,100	3134G2WG3
20,120,200	FREDDIE MAC NOTES 09/14 0.75	0.75	3/22/2014	9/22/2014	\$20,090,460	\$20,092,100	3134G2WG3
3,160,152	FREDDIE MAC NOTES 11/14 0.75	0.75	5/25/2014	11/25/2014	\$3,158,174	\$3,159,149	3137EACY3
5,395,393	FREDDIE MAC NOTES 11/14 0.75	0.75	5/25/2014	11/25/2014	\$5,392,953	\$5,393,987	3137EACY3
4,774,281	FREDDIE MAC NOTES 11/14 0.75	0.75	5/25/2014	11/25/2014	\$4,773,249	\$4,774,428	3137EACY3
2,984,016	FREDDIE MAC NOTES 11/14 5.00	5.00	5/13/2014	11/13/2014	\$2,973,130	\$2,973,675	3128X3L76
1,001,764	FREDDIE MAC NOTES 12/14 0.35	0.35	12/5/2013	12/5/2014	\$1,001,630	\$1,001,686	3134G3H78
5,709,590	FREDDIE MAC NOTES 12/14 0.35	0.35	12/5/2013	12/5/2014	\$5,709,285	\$5,709,610	3134G3H78
10,049,200	FREDDIE MAC NOTES 12/14 0.625	0.63	12/29/2013	12/29/2014	\$10,048,332	\$10,046,360	3137EADA4

\$1,916,149,025.46

\$1,909,002,114.16

\$1,909,442,000.75

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (4.19%)							
\$10,088,672	US TREASURY N/B 01/14 1.00	1.00	1/15/2014	1/15/2014	\$10,009,381	\$10,010,940	912828PQ7
\$10,182,031	US TREASURY N/B 02/14 1.875	1.88	2/28/2014	2/28/2014	\$10,039,632	\$10,042,580	912828KF6
\$99,996,250	TREASURY BILL 12/13 0.00	0.00	12/26/2013	12/26/2013	\$99,996,944	\$99,996,700	912796BR9
\$49,998,313	TREASURY BILL 12/13 0.00	0.00	12/26/2013	12/26/2013	\$49,998,625	\$49,998,350	912796BR9
\$12,225,709	PRIVATE EXPORT FUNDING US GOVT GUAR 10/14 3.05	3.05	4/15/2014	10/15/2014	\$12,200,390	\$12,193,244	742651DH2
\$30,000,000	FEDERALLY INSURED CUST ACCT 12/13 0.20	0.20	12/1/2013	12/3/2013	\$30,000,000	\$30,000,000	971USB005
\$212,490,975					\$212,244,972	\$212,241,814	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
REPURCHASE AGREEMENTS (4.93%)							
\$250,000,000	MERRILL LYNCH REPO 11/13 0.08	0.08	12/4/2013	12/4/2013	\$250,000,000	\$250,000,000	n/a
\$250,000,000					\$250,000,000	\$250,000,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
DEPOSIT INSTRUMENTS (37.11%)							
\$390,000,000	JP MORGAN CHASE 1/14 0.25 (2)	0.23	1/1/2014	11/3/2014	\$390,000,000	\$390,000,000	n/a
\$200,000,000	BB T CORPORATION 1/14 0.25 (2)	0.25	1/1/2014	11/3/2014	\$200,000,000	\$200,000,000	n/a
100,000,000	BB T CORPORATION 1/14 0.25 (2)	0.25	1/1/2014	11/3/2014	100,000,000	100,000,000	n/a
100,000,000	PEOPLES BANK 1/14 0.23 (2)	0.23	1/1/2014	11/3/2014	100,000,000	100,000,000	n/a
200,000,000	SANTANDER BANK N.A. 1/14 0.25 (8)	0.25	1/1/2014	5/6/2014	200,000,000	200,000,000	n/a
200,000,000	SVENSKA HANDELSBANKEN AB 12/13 0.05 (2)	0.05	12/5/2013	12/5/2013	200,000,000	200,000,000	n/a
200,000,000	SVENSKA HANDELSBANKEN AB 12/13 0.09 (2)	0.09	12/10/2013	12/10/2013	200,000,000	200,000,000	n/a
50,000,000	TORONTO DOMINION BANK 1/14 0.30 (2)	0.30	1/1/2014	3/14/2014	50,000,000	50,000,000	n/a
15,000,000	TORONTO DOMINION BANK 1/14 0.31 (2)	0.31	1/1/2014	1/3/2014	15,000,000	15,000,000	n/a
130,000,000	TORONTO DOMINION BANK 1/14 0.30 (2)	0.30	1/1/2014	6/20/2014	130,000,000	130,000,000	n/a
60,000,000	TORONTO DOMINION BANK 1/14 0.30 (2)	0.30	1/1/2014	6/25/2014	60,000,000	60,000,000	n/a
135,000,000	TORONTO DOMINION BANK 1/14 0.30 (2)	0.30	1/1/2014	6/20/2014	135,000,000	135,000,000	n/a
100,000,000	WEBSTER BANK, N.A. 1/14 0.23 (8)	0.23	1/1/2014	11/3/2014	100,000,000	100,000,000	n/a
\$1,880,000,000					\$1,880,000,000	\$1,880,000,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
BANK COMMERCIAL PAPER (6.41%)							
200,000,000	US BANK 12/13 0.13	0.13	12/4/2013	12/4/2013	200,000,000	200,000,000	n/a
125,000,000	US BANK 12/13 0.13	0.13	12/23/2013	12/23/2013	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 (9.67%)							
\$247,002,015	MORGAN STANLEY GOVT 12/13 0.04	0.04	12/3/2013	12/3/2013	\$247,002,015	\$247,002,015	n/a
\$243,118,098	WESTERN ASSET INSTIT GOV MKT FD 12/13 0.04	0.04	12/3/2013	12/3/2013	\$243,118,098	\$243,118,098	n/a
\$490,120,112					\$490,120,112	\$490,120,112	

\$5,073,760,113					\$5,066,367,199	\$5,066,803,927	
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Fund Net Asset Value = \$1.014 per unit (4)

Effective 7-Day Net Yield = 0.07% (5)

Effective 7-Day Gross Yield = 0.17%

WAM(R) = 43 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) 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.