

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND  
LIST OF INVESTMENTS AS OF JUNE 30, 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>							
\$4,261,029	FANNIE MAE DISCOUNT NOTE 07/14 0.00	0.00	7/5/2013	7/5/2014	\$4,261,661	\$4,245,085	313586QR3
\$4,987,950	FANNIE MAE DISCOUNT NOTE 07/14 0.00	0.00	7/5/2013	7/5/2014	\$4,988,686	\$4,970,825	313586QR3
\$24,981,250	FANNIE MAE DISCOUNT NOTE 08/13 0.00	0.01	8/21/2013	8/21/2013	\$24,994,688	\$24,998,950	313589KS1
\$19,984,500	FANNIE MAE DISCOUNT NOTE 08/13 0.00	0.01	8/28/2013	8/28/2013	\$19,995,006	\$19,999,040	313589KZ5
\$25,012,600	FANNIE MAE NOTES 01/15 VAR	0.20	7/20/2013	1/20/2015	\$25,010,010	\$25,018,850	3135G0HB2
\$6,003,300	FANNIE MAE NOTES 01/15 VAR	0.20	7/20/2013	1/20/2015	\$6,002,858	\$6,004,524	3135G0HB2
\$10,547,545	FANNIE MAE NOTES 01/15 VAR	0.20	7/20/2013	1/20/2015	\$10,547,047	\$10,549,949	3135G0HB2
\$24,989,886	FANNIE MAE NOTES 06/14 VAR	0.17	7/20/2013	6/20/2014	\$24,995,096	\$25,010,500	3135G0MH3
\$49,980,000	FANNIE MAE NOTES 08/13 VAR	0.38	8/9/2013	8/9/2013	\$49,998,933	\$50,014,550	3135G0CB7
\$15,009,195	FANNIE MAE NOTES 08/13 VAR	0.38	8/9/2013	8/9/2013	\$15,000,567	\$15,004,365	3135G0CB7
\$20,012,200	FANNIE MAE NOTES 08/13 VAR	0.38	8/9/2013	8/9/2013	\$20,000,759	\$20,005,820	3135G0CB7
\$2,023,032	FANNIE MAE NOTES 07/13 3.875	3.88	7/12/2013	7/12/2013	\$2,002,242	\$2,002,312	31398ASD5
\$15,412,593	FANNIE MAE NOTES 02/14 2.75	2.75	8/5/2013	2/5/2014	\$15,227,602	\$15,233,175	31398AVD1
\$10,274,622	FANNIE MAE NOTES 02/14 2.75	2.75	8/5/2013	2/5/2014	\$10,152,645	\$10,155,450	31398AVD1
\$1,110,555	FANNIE MAE NOTES 02/14 2.75	2.75	8/5/2013	2/5/2014	\$1,097,469	\$1,097,804	31398AVD1
\$10,267,500	FANNIE MAE NOTES 02/14 2.75	2.75	8/5/2013	2/5/2014	\$10,152,559	\$10,155,450	31398AVD1
\$10,113,800	FANNIE MAE NOTES 02/14 1.25	1.25	8/27/2013	2/27/2014	\$10,069,609	\$10,075,340	3135G0AP8
\$5,056,433	FANNIE MAE NOTES 02/14 1.25	1.25	8/27/2013	2/27/2014	\$5,035,143	\$5,037,670	3135G0AP8
\$3,940,103	FANNIE MAE NOTES 02/14 1.25	1.25	8/27/2013	2/27/2014	\$3,923,464	\$3,925,352	3135G0AP8
\$10,083,200	FANNIE MAE NOTES 09/13 1.05	1.05	9/3/2013	9/3/2013	\$10,013,903	\$10,013,580	31398A3A8
\$20,556,360	FANNIE MAE NOTES 03/14 2.75	2.75	9/13/2013	3/13/2014	\$20,359,169	\$20,355,120	31398AVZ2
\$4,904,261	FANNIE MAE NOTES 03/14 2.75	2.75	9/13/2013	3/13/2014	\$4,860,393	\$4,859,785	31398AVZ2
\$20,451,294	FANNIE MAE NOTES 03/14 2.75	2.75	9/13/2013	3/13/2014	\$20,363,028	\$20,355,120	31398AVZ2
\$3,105,244	FANNIE MAE NOTES 09/13 1.00	1.00	9/23/2013	9/23/2013	\$3,092,963	\$3,092,902	31398A2S0
\$1,252,355	FANNIE MAE NOTES 09/13 1.00	1.00	9/23/2013	9/23/2013	\$1,247,404	\$1,247,380	31398A2S0
\$3,686,479	FANNIE MAE NOTES 09/13 1.00	1.00	9/23/2013	9/23/2013	\$3,672,076	\$3,672,007	31398A2S0
\$2,075,111	FANNIE MAE NOTES 09/13 1.00	1.00	9/23/2013	9/23/2013	\$2,068,951	\$2,068,948	31398A2S0
\$3,669,330	FANNIE MAE NOTES 10/13 1.125	1.13	10/8/2013	10/8/2013	\$3,642,788	\$3,643,637	31398A4H2
\$1,564,865	FANNIE MAE NOTES 10/13 1.125	1.13	10/8/2013	10/8/2013	\$1,553,744	\$1,554,111	31398A4H2
\$10,393,600	FANNIE MAE NOTES 04/14 4.125	4.13	10/15/2013	4/15/2014	\$10,311,420	\$10,307,950	31359MUT8
\$19,335,401	FANNIE MAE NOTES 04/14 4.125	4.13	10/15/2013	4/15/2014	\$19,196,163	\$19,188,249	31359MUT8
\$10,249,200	FANNIE MAE NOTES 05/14 2.50	2.50	11/15/2013	5/15/2014	\$10,202,674	\$10,198,550	31398AXJ6
\$15,370,830	FANNIE MAE NOTES 05/14 2.50	2.50	11/15/2013	5/15/2014	\$15,304,713	\$15,297,825	31398AXJ6
\$8,359,252	FANNIE MAE NOTES 12/13 2.875	2.88	12/11/2013	12/11/2013	\$8,232,270	\$8,235,764	31398AUJ9
\$1,132,294	FANNIE MAE NOTES 12/13 2.875	2.88	12/11/2013	12/11/2013	\$1,118,320	\$1,118,550	31398AUJ9
\$25,010,475	FEDERAL FARM CREDIT BANK BONDS 05/15 VAR	0.20	7/4/2013	5/4/2015	\$25,009,487	\$25,011,100	3133EAXN2
\$24,994,975	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.17	7/6/2013	2/6/2015	\$24,995,973	\$25,005,350	3133ECEV2
\$2,001,840	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.22	7/13/2013	2/13/2015	\$2,001,650	\$2,002,034	3133EAXP8
\$49,980,900	FEDERAL FARM CREDIT BANK BONDS 07/14 VAR	0.27	7/21/2013	7/21/2014	\$49,989,327	\$50,054,400	3133EAM47
\$20,017,000	FEDERAL FARM CREDIT BANK BONDS 06/15 VAR	0.21	7/22/2013	6/22/2015	\$20,016,085	\$20,012,680	3133EAVE5

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$2,001,240	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.21	7/23/2013	4/23/2015	\$2,001,100	\$2,001,492	3133EA5D6
\$25,020,850	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.21	7/23/2013	4/23/2015	\$25,018,499	\$25,018,650	3133EA5D6
\$15,009,420	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.21	7/23/2013	4/23/2015	\$15,008,357	\$15,011,190	3133EA5D6
\$24,992,688	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.16	7/25/2013	2/25/2015	\$24,993,708	\$25,000,200	3133ECJU9
\$13,001,430	FEDERAL FARM CREDIT BANK BONDS 03/15 VAR	0.20	7/26/2013	3/26/2015	\$13,001,205	\$13,005,863	3133EA2J6
\$6,502,080	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.21	7/27/2013	4/27/2015	\$6,501,830	\$6,504,375	3133EAJP4
\$10,006,300	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.21	7/27/2013	4/27/2015	\$10,005,564	\$10,006,730	3133EAJP4
\$10,007,260	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.21	7/27/2013	4/27/2015	\$10,006,515	\$10,006,730	3133EAJP4
\$49,960,500	FEDERAL FARM CREDIT BANK BONDS 07/13 VAR	0.30	7/29/2013	7/29/2013	\$49,998,457	\$50,007,700	31331KSP6
\$20,000,000	FEDERAL FARM CREDIT BANK BONDS 05/15 VAR	0.20	8/6/2013	5/6/2015	\$20,000,000	\$19,983,340	3133ECNL4
\$24,999,750	FEDERAL FARM CREDIT BANK BONDS 02/14 VAR	0.25	8/10/2013	2/10/2014	\$24,999,913	\$25,018,125	3133EAPV4
\$25,000,000	FEDERAL FARM CREDIT BANK BONDS 02/14 VAR	0.25	8/10/2013	2/10/2014	\$25,000,000	\$25,018,125	3133EAPV4
\$25,000,000	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.24	8/19/2013	2/19/2015	\$25,000,000	\$25,006,275	3133ECFR0
\$24,982,286	FEDERAL FARM CREDIT BANK BONDS 05/14 VAR	0.25	8/21/2013	5/21/2014	\$24,992,138	\$25,021,700	3133EAQZ4
\$24,982,286	FEDERAL FARM CREDIT BANK BONDS 05/14 VAR	0.25	8/21/2013	5/21/2014	\$24,992,138	\$25,021,700	3133EAQZ4
\$25,000,000	FEDERAL FARM CREDIT BANK BONDS 11/13 VAR	0.36	8/29/2013	11/29/2013	\$25,000,000	\$25,022,925	31331KY20
\$24,997,500	FEDERAL FARM CREDIT BANK BONDS 11/13 VAR	0.36	8/29/2013	11/29/2013	\$24,999,476	\$25,022,925	31331KY20
\$49,990,000	FEDERAL FARM CREDIT BANK BONDS 06/14 VAR	0.29	9/4/2013	6/4/2014	\$49,995,370	\$50,062,150	3133EASN9
\$24,984,810	FEDERAL FARM CREDIT BANK BONDS 09/13 VAR	0.18	9/16/2013	9/16/2013	\$24,997,870	\$25,002,925	3133EAHS0
\$24,991,750	FEDERAL FARM CREDIT BANK BONDS 12/13 VAR	0.23	9/30/2013	12/30/2013	\$24,997,498	\$25,013,450	3133EAKC1
\$10,000,000	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.20	10/1/2013	4/1/2015	\$10,000,000	\$9,997,310	3133ECKK9
\$20,000,000	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.23	10/1/2013	4/1/2015	\$20,000,000	\$19,998,000	3133ECKJ2
\$4,982,231	FEDERAL FARM CREDIT BANK BONDS 02/14 1.125	1.13	8/27/2013	2/27/2014	\$4,963,658	\$4,962,549	31331KAH3
\$907,569	FEDERAL FARM CREDIT BANK BONDS 02/14 1.125	1.13	8/27/2013	2/27/2014	\$905,683	\$905,391	31331KAH3
\$16,043,395	FEDERAL FARM CREDIT BANK BONDS 10/13 3.875	3.88	10/7/2013	10/7/2013	\$15,590,849	\$15,593,674	31331GCS6
\$7,010,430	FEDERAL FARM CREDIT BANK BONDS 05/14 0.32	0.32	11/16/2013	5/16/2014	\$7,008,402	\$7,006,118	3133EAQP6
\$18,429,808	FEDERAL FARM CREDIT BANK BONDS 05/14 0.32	0.32	11/16/2013	5/16/2014	\$18,424,507	\$18,416,082	3133EAQP6
\$1,999,280	FEDERAL FARM CREDIT BANK BONDS 11/13 0.21	0.21	11/18/2013	11/18/2013	\$1,999,745	\$2,000,532	3133EAV96
\$24,976,750	FEDERAL HOME LOAN BANK BONDS 01/14 VAR	0.13	7/25/2013	1/24/2014	\$24,992,922	\$25,003,600	313376VV4
\$24,980,000	FEDERAL HOME LOAN BANK BONDS 02/14 VAR	0.10	7/25/2013	2/14/2014	\$24,993,675	\$24,998,600	3133784J7
\$50,000,000	FEDERAL HOME LOAN BANK BONDS 07/13 VAR	0.29	7/22/2013	7/22/2013	\$50,000,000	\$50,006,400	313374WU0
\$9,996,620	FEDERAL HOME LOAN BANK BONDS 07/13 0.25	0.25	7/1/2013	7/1/2013	\$10,000,000	\$10,000,000	313379YQ6
\$10,001,108	FEDERAL HOME LOAN BANK BONDS 07/13 0.25	0.25	7/1/2013	7/1/2013	\$10,000,000	\$10,000,000	313379YQ6
\$2,852,537	FEDERAL HOME LOAN BANK BONDS 07/13 0.33	0.33	7/1/2013	7/1/2013	\$2,850,000	\$2,850,000	313376GY5
\$5,000,580	FEDERAL HOME LOAN BANK BONDS 07/13 0.25	0.25	7/2/2013	7/2/2013	\$5,000,026	\$5,000,015	313379YR4
\$10,025,800	FEDERAL HOME LOAN BANK BONDS 07/14 0.40	0.40	7/2/2013	7/2/2014	\$10,023,785	\$10,016,850	313379SK6
\$15,002,012	FEDERAL HOME LOAN BANK BONDS 07/13 0.27	0.27	7/3/2013	7/3/2013	\$15,000,175	\$15,000,105	313379YZ6
\$9,997,648	FEDERAL HOME LOAN BANK BONDS 07/13 0.25	0.25	7/5/2013	7/5/2013	\$9,999,974	\$10,000,120	313379Z36
\$14,997,362	FEDERAL HOME LOAN BANK BONDS 01/14 0.18	0.18	7/7/2013	1/7/2014	\$14,998,627	\$15,001,005	313381PS8
\$7,638,851	FEDERAL HOME LOAN BANK BONDS 01/14 0.30	0.30	7/23/2013	1/23/2014	\$7,634,616	\$7,633,708	3133803M7

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$10,010,467	FEDERAL HOME LOAN BANK BONDS 01/14 0.30	0.30	7/23/2013	1/23/2014	\$10,005,459	\$10,004,860	3133803M7
\$15,026,331	FEDERAL HOME LOAN BANK BONDS 01/14 0.375	0.38	7/29/2013	1/29/2014	\$15,014,061	\$15,015,090	313376UF0
\$6,332,098	FEDERAL HOME LOAN BANK BONDS 01/14 0.375	0.38	7/29/2013	1/29/2014	\$6,326,697	\$6,326,358	313376UF0
\$12,013,836	FEDERAL HOME LOAN BANK BONDS 02/14 0.30	0.30	8/13/2013	2/13/2014	\$12,007,972	\$12,006,984	3133783D1
\$1,751,838	FEDERAL HOME LOAN BANK BONDS 02/14 0.30	0.30	8/13/2013	2/13/2014	\$1,751,162	\$1,751,019	3133783D1
\$3,512,176	FEDERAL HOME LOAN BANK BONDS 02/14 0.25	0.25	8/14/2013	2/14/2014	\$3,511,253	\$3,510,958	313380EE3
\$4,998,750	FEDERAL HOME LOAN BANK BONDS 08/13 0.21	0.21	8/20/2013	8/20/2013	\$4,999,840	\$5,000,475	313376XY6
\$10,003,900	FEDERAL HOME LOAN BANK BONDS 09/13 0.28	0.28	9/5/2013	9/5/2013	\$10,000,655	\$10,002,490	313378HJ3
\$16,159,345	FEDERAL HOME LOAN BANK BONDS 09/13 0.25	0.25	9/6/2013	9/6/2013	\$16,152,609	\$16,153,198	313379QS1
\$10,305,253	FEDERAL HOME LOAN BANK BONDS 09/13 0.25	0.25	9/6/2013	9/6/2013	\$10,301,787	\$10,302,039	313379QS1
\$14,507,685	FEDERAL HOME LOAN BANK BONDS 09/13 0.30	0.30	9/6/2013	9/6/2013	\$14,501,310	\$14,504,191	313378GC9
\$2,204,266	FEDERAL HOME LOAN BANK BONDS 09/13 4.00	4.00	9/6/2013	9/6/2013	\$2,165,149	\$2,164,973	3133XRX88
\$3,522,253	FEDERAL HOME LOAN BANK BONDS 09/13 4.00	4.00	9/6/2013	9/6/2013	\$3,499,542	\$3,499,200	3133XRX88
\$9,061,920	FEDERAL HOME LOAN BANK BONDS 09/13 1.00	1.00	9/13/2013	9/13/2013	\$9,003,542	\$9,005,454	313370LB2
\$1,574,368	FEDERAL HOME LOAN BANK BONDS 09/13 1.00	1.00	9/13/2013	9/13/2013	\$1,567,587	\$1,567,690	313370LB2
\$2,033,081	FEDERAL HOME LOAN BANK BONDS 09/13 2.625	2.63	9/13/2013	9/13/2013	\$2,009,992	\$2,009,932	3133XUPZ0
\$2,023,648	FEDERAL HOME LOAN BANK BONDS 09/13 2.625	2.63	9/13/2013	9/13/2013	\$2,009,943	\$2,009,932	3133XUPZ0
\$6,035,424	FEDERAL HOME LOAN BANK BONDS 09/13 2.625	2.63	9/13/2013	9/13/2013	\$6,030,131	\$6,029,796	3133XUPZ0
\$3,138,720	FEDERAL HOME LOAN BANK BONDS 09/13 5.25	5.25	9/13/2013	9/13/2013	\$3,030,551	\$3,030,453	3133XGJ96
\$10,236,300	FEDERAL HOME LOAN BANK BONDS 03/14 2.375	2.38	9/14/2013	3/14/2014	\$10,153,535	\$10,151,940	3133XWKV0
\$9,998,700	FEDERAL HOME LOAN BANK BONDS 09/13 0.21	0.21	9/24/2013	9/24/2013	\$9,999,697	\$10,001,380	313380SE8
\$9,994,900	FEDERAL HOME LOAN BANK BONDS 03/14 0.125	0.13	9/27/2013	3/27/2014	\$9,996,168	\$9,993,730	313382M42
\$19,990,560	FEDERAL HOME LOAN BANK BONDS 04/14 0.125	0.13	10/11/2013	4/11/2014	\$19,992,655	\$19,986,120	313382RL9
\$19,999,320	FEDERAL HOME LOAN BANK BONDS 10/13 0.11	0.11	10/25/2013	10/25/2013	\$19,999,557	\$19,998,100	313382UP6
\$2,022,188	FEDERAL HOME LOAN BANK BONDS 10/13 2.0	2.00	10/28/2013	10/28/2013	\$2,011,947	\$2,012,082	3133XYDK8
\$19,998,501	FEDERAL HOME LOAN BANK BONDS 10/13 0.10	0.10	10/30/2013	10/30/2013	\$19,998,992	\$19,997,360	313382Y72
\$14,997,000	FEDERAL HOME LOAN BANK BONDS 11/13 0.14	0.14	11/19/2013	11/19/2013	\$14,998,321	\$15,000,000	313382BL6
\$9,999,283	FEDERAL HOME LOAN BANK BONDS 11/13 0.10	0.10	11/20/2013	11/20/2013	\$9,999,467	\$9,998,460	3133833Y5
\$10,005,100	FEDERAL HOME LOAN BANK BONDS 11/13 0.28	0.28	11/21/2013	11/21/2013	\$10,001,846	\$10,005,440	313379FS3
\$25,016,500	FEDERAL HOME LOAN BANK BONDS 11/13 0.30	0.30	11/22/2013	11/22/2013	\$25,006,000	\$25,015,650	313379FY0
\$2,451,495	FEDERAL HOME LOAN BANK BONDS 11/13 0.30	0.30	11/25/2013	11/25/2013	\$2,450,553	\$2,451,566	313379NS4
\$10,006,670	FEDERAL HOME LOAN BANK BONDS 11/13 0.30	0.30	11/25/2013	11/25/2013	\$10,002,470	\$10,006,390	313379NS4
\$5,004,150	FEDERAL HOME LOAN BANK BONDS 11/13 0.30	0.30	11/25/2013	11/25/2013	\$5,001,753	\$5,003,195	313379NS4
\$5,008,950	FEDERAL HOME LOAN BANK BONDS 11/13 0.375	0.38	11/27/2013	11/27/2013	\$5,003,899	\$5,004,760	3133762C8
\$5,197,100	FEDERAL HOME LOAN BANK BONDS 05/14 1.375	1.38	11/28/2013	5/28/2014	\$5,185,945	\$5,183,732	313373JR4
\$1,418,312	FEDERAL HOME LOAN BANK BONDS 05/14 1.375	1.38	11/28/2013	5/28/2014	\$1,415,268	\$1,414,664	313373JR4
\$10,009,400	FEDERAL HOME LOAN BANK BONDS 11/13 0.30	0.30	11/29/2013	11/29/2013	\$10,005,418	\$10,006,550	313379G60
\$10,012,430	FEDERAL HOME LOAN BANK BONDS 12/13 0.31	0.31	12/5/2013	12/5/2013	\$10,005,932	\$10,007,160	313379R50
\$20,018,800	FEDERAL HOME LOAN BANK BONDS 12/13 0.325	0.33	12/5/2013	12/5/2013	\$20,007,472	\$20,015,600	313379KN8
8,306,626	FEDERAL HOME LOAN BANK BONDS 12/13 0.30	0.30	12/11/2013	12/11/2013	\$8,302,857	\$8,305,727	313379L56

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
5,014,650	FEDERAL HOME LOAN BANK BONDS 12/13 0.50	0.50	12/13/2013	12/13/2013	\$5,006,605	\$5,005,725	313371PU4
9,994,300	FEDERAL HOME LOAN BANK BONDS 06/14 0.125	0.13	12/18/2013	6/18/2014	\$9,994,503	\$9,990,220	313383LH2
4,999,100	FEDERAL HOME LOAN BANK BONDS 06/14 0.19	0.19	12/26/2013	6/26/2014	\$4,999,112	\$4,998,065	313383NV9
9,501,235	FREDDIE MAC NOTES 11/13 VAR	0.16	7/4/2013	11/4/2013	\$9,500,695	\$9,501,786	3134G25F5
29,981,793	FREDDIE MAC NOTES 08/13 VAR	0.30	8/12/2013	8/12/2013	\$29,998,954	\$30,008,130	3134G2XL1
49,990,000	FREDDIE MAC NOTES 11/13 VAR	0.39	8/18/2013	11/18/2013	\$49,998,085	\$50,061,850	3134G3AG5
49,979,740	FREDDIE MAC NOTES 09/13 VAR	0.32	9/3/2013	9/3/2013	\$49,998,231	\$50,022,350	3134G2B50
1,081,610	FREDDIE MAC NOTES 01/14 2.50	2.50	7/7/2013	1/7/2014	\$1,068,639	\$1,068,938	3137EABX6
2,138,537	FREDDIE MAC NOTES 01/14 2.50	2.50	7/7/2013	1/7/2014	\$2,116,020	\$2,116,619	3137EABX6
2,882,806	FREDDIE MAC NOTES 01/14 0.45	0.45	7/9/2013	1/9/2014	\$2,879,118	\$2,879,195	3134G3JR2
10,464,805	FREDDIE MAC NOTES 01/14 4.50	4.50	7/15/2013	1/15/2014	\$10,231,817	\$10,231,460	3134A4UM4
25,023,741	FREDDIE MAC NOTES 01/14 4.50	4.50	7/15/2013	1/15/2014	\$24,475,091	\$24,471,606	3134A4UM4
\$2,463,958	FREDDIE MAC NOTES 07/13 4.50	4.50	7/15/2013	7/15/2013	\$2,427,096	\$2,427,143	3134A4TZ7
3,193,028	FREDDIE MAC NOTES 07/14 5.00	5.00	7/15/2013	7/15/2014	\$3,190,643	\$3,190,109	3134A4UU6
13,735,197	FREDDIE MAC NOTES 01/14 5.00	5.00	7/30/2013	1/30/2014	\$13,555,019	\$13,552,953	3128X2TM7
220,045	FREDDIE MAC NOTES 01/14 5.00	5.00	7/30/2013	1/30/2014	\$217,930	\$217,900	3128X2TM7
5,549,027	FREDDIE MAC NOTES 02/14 2.175	2.18	8/19/2013	2/19/2014	\$5,518,670	\$5,517,825	3128X9C73
1,194,103	FREDDIE MAC NOTES 02/14 1.375	1.38	8/25/2013	2/25/2014	\$1,188,092	\$1,187,920	3137EACR8
10,128,700	FREDDIE MAC NOTES 02/14 1.375	1.38	8/25/2013	2/25/2014	\$10,077,479	\$10,075,660	3137EACR8
19,744,646	FREDDIE MAC NOTES 02/14 1.375	1.38	8/25/2013	2/25/2014	\$19,649,538	\$19,645,522	3137EACR8
5,409,612	FREDDIE MAC NOTES 02/14 0.375	0.38	8/27/2013	2/27/2014	\$5,406,754	\$5,405,832	3134G3LA6
10,321,052	FREDDIE MAC NOTES 03/14 0.30	0.30	9/21/2013	3/21/2014	\$10,317,359	\$10,319,671	3134G3NS5
16,385,771	FREDDIE MAC NOTES 04/14 4.50	4.50	10/2/2013	4/2/2014	\$16,236,865	\$16,222,225	3128X23A1
1,575,474	FREDDIE MAC NOTES 04/14 2.50	2.50	10/23/2013	4/23/2014	\$1,568,023	\$1,567,819	3137EACB3
20,381,500	FREDDIE MAC NOTES 04/14 2.50	2.50	10/23/2013	4/23/2014	\$20,373,921	\$20,374,520	3137EACB3
5,010,700	FREDDIE MAC NOTES 04/14 0.375	0.38	10/28/2013	4/28/2014	\$5,008,566	\$5,006,390	3134G3SB7
5,010,650	FREDDIE MAC NOTES 04/14 0.375	0.38	10/28/2013	4/28/2014	\$5,008,548	\$5,006,390	3134G3SB7
15,106,350	FREDDIE MAC NOTES 10/13 0.875	0.88	10/28/2013	10/28/2013	\$15,031,878	\$15,035,805	3137EACL1
10,016,000	FREDDIE MAC NOTES 10/13 0.375	0.38	10/30/2013	10/30/2013	\$10,004,877	\$10,007,430	3137EACX5
10,014,650	FREDDIE MAC NOTES 10/13 0.375	0.38	10/30/2013	10/30/2013	\$10,004,897	\$10,007,430	3137EACX5
15,753,750	FREDDIE MAC NOTES 11/13 4.875	4.88	11/15/2013	11/15/2013	\$15,260,767	\$15,267,615	3134A4UK8
11,651,847	FREDDIE MAC NOTES 11/13 4.875	4.88	11/15/2013	11/15/2013	\$11,287,647	\$11,292,946	3134A4UK8
3,219,364	FREDDIE MAC NOTES 11/13 4.875	4.88	11/15/2013	11/15/2013	\$3,177,779	\$3,178,717	3134A4UK8
7,389,617	FREDDIE MAC NOTES 11/13 4.875	4.88	11/15/2013	11/15/2013	\$7,295,889	\$7,297,920	3134A4UK8
5,266,742	FREDDIE MAC NOTES 11/13 4.58	4.58	11/19/2013	11/19/2013	\$5,114,082	\$5,115,550	3128X1CS4
6,281,316	FREDDIE MAC NOTES 11/13 4.58	4.58	11/19/2013	11/19/2013	\$6,100,166	\$6,102,048	3128X1CS4
2,503,550	FREDDIE MAC NOTES 11/13 0.375	0.38	11/27/2013	11/27/2013	\$2,501,332	\$2,502,380	3137EACZ0
5,510,285	FREDDIE MAC NOTES 11/13 0.375	0.38	11/27/2013	11/27/2013	\$5,504,774	\$5,505,236	3137EACZ0
\$2,016,431,383.75					\$2,011,329,280.39	\$2,011,788,277.80	

<b>US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (1.12%)</b>							
\$30,000,000	FEDERALLY INSURED CUST. ACCT. 12/13 0.21 (3)	0.21	7/1/2013	12/30/2013	\$30,000,000	\$30,000,000	n/a
10,088,672	US TREASURY N/B 01/14 1.00	1.00	7/15/2013	1/15/2014	10,044,224	10,047,270	912828PQ7
10,182,031	US TREASURY N/B 02/14 1.88	1.88	8/31/2013	2/28/2014	10,111,523	10,114,450	912828KF6
\$50,270,703					\$50,155,747	\$50,161,720	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>REPURCHASE AGREEMENTS (2.24%)</b>							
\$100,000,000	MERRILL LYNCH 07/13 0.07	0.07	7/1/2013	7/1/2013	\$100,000,000	\$100,000,000	n/a
\$100,000,000					\$100,000,000	\$100,000,000	
<b>DEPOSIT INSTRUMENTS (47.07%)</b>							
\$100,000,000	BB&T COMPANY 12/13 0.25 (2)	0.25	7/1/2013	12/3/2013	\$100,000,000	\$100,000,000	n/a
250,000,000	BB&T COMPANY 12/13 0.25 (2)	0.25	7/1/2013	12/3/2013	250,000,000	250,000,000	n/a
100,000,000	CITIBANK NA 12/13/0.25 (2)	0.25	7/2/2013	12/3/2013	100,000,000	100,000,000	n/a
390,000,000	JP MORGAN CHASE BANK, N.A. 12/13/0.30 (2)	0.30	7/1/2013	12/3/2013	390,000,000	390,000,000	n/a
200,000,000	SOVEREIGN BANK NA 5/14/ 0.25 (8)	0.25	7/1/2013	5/6/2014	200,000,000	200,000,000	n/a
150,000,000	SVENSKA HANDELSBANKEN AB 07/13 0.06 (3)	0.06	7/3/2013	7/3/2013	150,000,000	150,000,000	n/a
100,000,000	SVENSKA HANDELSBANKEN AB 07/13 0.03(2)	0.03	7/1/2013	7/1/2013	100,000,000	100,000,000	n/a
130,000,000	TORONTO DOMINION BANK, N.A. 06/14 0.30 (2)	0.30	7/1/2013	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	7/1/2013	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	7/1/2013	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	7/1/2013	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	7/1/2013	3/14/2014	50,000,000	50,000,000	n/a
200,000,000	US BANK N. A. 07/13 0.13 (2)	0.13	7/1/2013	7/22/2013	200,000,000	200,000,000	n/a
125,000,000	US BANK N. A. 07/13 0.13 (2)	0.13	7/1/2013	7/26/2013	125,000,000	125,000,000	n/a
100,000,000	WEBSTER BANK, N.A. 07/13 0.16 (8)	0.16	7/9/2013	7/9/2013	100,000,000	100,000,000	n/a
\$2,105,000,000					\$2,105,000,000	\$2,105,000,000	
<b>GOVERNMENT MONEY MARKET FUND (4.60%)</b>							
\$205,733,449	MORGAN STANLEY GOVT FUND 12/13 0.05	0.05	12/3/2013	12/3/2013	\$205,733,449	\$205,733,449	51999N006
<b>\$4,477,435,536</b>					<b>\$4,472,218,477</b>	<b>\$4,472,683,447</b>	

Fund Net Asset Value = \$1.010 per unit (4)

Effective 7-Day Net Yield = 0.18% (5)

Effective 7-Day Gross Yield = 0.29%

WAM(R) = 45 Days (6)

WAM(F) = 79 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 Pittsburgh guaranteeing principal amount.