

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

<b>PRINCIPAL (1)</b>	<b>ISSUER</b>	<b>COUPON</b>	<b>NEXT RESET or MATURITY</b>	<b>FINAL MATURITY</b>	<b>AMORTIZED COST (1)</b>	<b>FAIR VALUE (1)</b>	<b>CUSIP</b>
<b>FEDERAL AGENCY SECURITIES (40.59%)</b>							
\$19,984,500	FANNIE DISCOUNT NOTE 08/13	0.15	8/28/2013	8/28/2013	\$19,992,422	\$19,998,080	313589KZ5
24,981,250	FANNIE DISCOUNT NOTE 08/13	0.15	8/21/2013	8/21/2013	24,991,563	24,997,800	313589KS1
19,940,432	FANNIE MAE NOTES 06/13 1.5	1.50	6/26/2013	6/26/2013	19,870,736	19,870,006	31398AT44
2,023,032	FANNIE MAE NOTES 07/13 3.875	3.88	7/12/2013	7/12/2013	2,008,357	2,008,286	31398ASD5
10,083,200	FANNIE MAE NOTES 09/13 1.05	1.05	9/3/2013	9/3/2013	10,020,420	10,020,720	31398A3A8
1,252,355	FANNIE MAE NOTES 09/13 1.00	1.00	9/23/2013	9/23/2013	1,248,262	1,248,345	31398A2S0
2,075,111	FANNIE MAE NOTES 09/13 1.00	1.00	9/23/2013	9/23/2013	2,070,361	2,070,549	31398A2S0
3,105,244	FANNIE MAE NOTES 09/13 1.00	1.00	9/23/2013	9/23/2013	3,095,093	3,095,295	31398A2S0
3,686,479	FANNIE MAE NOTES 09/13 1.00	1.00	9/23/2013	9/23/2013	3,674,603	3,674,848	31398A2S0
1,564,865	FANNIE MAE NOTES 10/13 1.125	1.13	10/8/2013	10/8/2013	1,554,879	1,555,513	31398A4H2
3,669,330	FANNIE MAE NOTES 10/13 1.125	1.13	10/8/2013	10/8/2013	3,645,451	3,646,926	31398A4H2
1,132,294	FANNIE MAE NOTES 12/13 2.875	2.88	6/11/2013	12/11/2013	1,120,771	1,121,013	31398AUJ9
8,359,252	FANNIE MAE NOTES 12/13 2.875	2.88	6/11/2013	12/11/2013	8,249,988	8,253,899	31398AUJ9
1,110,555	FANNIE MAE NOTES 02/14 2.75	2.75	2/5/2014	2/5/2014	1,099,725	1,100,245	31398AVD1
10,267,500	FANNIE MAE NOTES 02/14 2.75	2.75	2/5/2014	2/5/2014	10,173,457	10,178,030	31398AVD1
10,274,622	FANNIE MAE NOTES 02/14 2.75	2.75	2/5/2014	2/5/2014	10,173,556	10,178,030	31398AVD1
15,412,593	FANNIE MAE NOTES 02/14 2.75	2.75	2/5/2014	2/5/2014	15,258,780	15,267,045	31398AVD1
3,940,103	FANNIE MAE NOTES 02/14 1.25	1.25	2/27/2014	2/27/2014	3,926,883	3,929,985	3135G0AP8
5,056,433	FANNIE MAE NOTES 02/14 1.25	1.25	2/27/2014	2/27/2014	5,039,517	5,043,615	3135G0AP8
10,113,800	FANNIE MAE NOTES 02/14 1.25	1.25	2/27/2014	2/27/2014	10,078,274	10,087,230	3135G0AP8
4,904,261	FANNIE MAE NOTES 03/14 2.75	2.75	3/13/2014	3/13/2014	4,870,439	4,870,557	31398AVZ2
20,556,360	FANNIE MAE NOTES 03/14 2.75	2.75	3/13/2014	3/13/2014	20,401,424	20,400,240	31398AVZ2
20,451,294	FANNIE MAE NOTES 03/14 2.75	2.75	3/13/2014	3/13/2014	20,405,738	20,400,240	31398AVZ2
10,393,600	FANNIE MAE NOTES 04/14 4.125	4.13	4/15/2014	4/15/2014	10,343,859	10,341,460	31359MUT8
19,335,401	FANNIE MAE NOTES 04/14 4.125	4.13	4/15/2014	4/15/2014	19,256,701	19,250,628	31359MUT8
10,249,200	FANNIE MAE NOTES 05/14 2.5	2.50	5/15/2014	5/15/2014	10,221,794	10,219,660	31398AXJ6
15,370,830	FANNIE MAE NOTES 05/14 2.5	2.50	5/15/2014	5/15/2014	15,333,460	15,329,490	31398AXJ6
15,009,195	FANNIE MAE NOTES 08/13 VAR	0.38	8/9/2013	8/9/2013	15,001,004	15,007,590	3135G0CB7
20,012,200	FANNIE MAE NOTES 08/13 VAR	0.38	8/9/2013	8/9/2013	20,001,343	20,010,120	3135G0CB7
49,980,000	FANNIE MAE NOTES 08/13 VAR	0.38	8/9/2013	8/9/2013	49,998,112	50,025,300	3135G0CB7
24,989,886	FANNIE MAE NOTES 06/14 VAR	0.18	6/20/2013	6/20/2014	24,994,680	25,007,825	3135G0MH3
6,003,300	FANNIE MAE NOTES 01/15 VAR	0.21	6/20/2013	1/20/2015	6,003,009	6,003,564	3135G0HB2
10,547,545	FANNIE MAE NOTES 01/15 VAR	0.21	6/20/2013	1/20/2015	10,547,314	10,548,262	3135G0HB2
25,012,600	FANNIE MAE NOTES 01/15 VAR	0.21	6/20/2013	1/20/2015	25,010,538	25,014,850	3135G0HB2
\$16,043,395	FEDERAL FARM CREDIT BANK BONDS 10/13 3.875	3.88	10/7/2013	10/7/2013	\$15,637,027	\$15,640,658	31331GCS6
1,999,280	FEDERAL FARM CREDIT BANK BONDS 11/13 0.21	0.21	11/18/2013	11/18/2013	1,999,691	2,000,952	3133EAV96
907,569	FEDERAL FARM CREDIT BANK BONDS 02/14 1.125	1.13	2/27/2014	2/27/2014	906,390	906,296	31331KAH3
4,982,231	FEDERAL FARM CREDIT BANK BONDS 02/14 1.125	1.13	2/27/2014	2/27/2014	4,967,475	4,967,506	31331KAH3
7,010,430	FEDERAL FARM CREDIT BANK BONDS 05/14 0.32	0.32	5/16/2014	5/16/2014	7,009,192	7,008,995	3133EAQP6
18,429,808	FEDERAL FARM CREDIT BANK BONDS 05/14 0.32	0.32	5/16/2014	5/16/2014	18,426,812	18,423,644	3133EAQP6
49,960,500	FEDERAL FARM CREDIT BANK BONDS 07/13 VAR	0.30	7/29/2013	7/29/2013	49,996,805	50,015,550	31331KSP6
24,984,810	FEDERAL FARM CREDIT BANK BONDS 09/13 VAR	0.17	6/16/2013	9/16/2013	24,997,039	25,003,725	3133EAHS0

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
24,997,500	FEDERAL FARM CREDIT BANK BONDS 11/13 VAR	0.35	8/29/2013	11/29/2013	24,999,372	25,026,675	31331KY20
25,000,000	FEDERAL FARM CREDIT BANK BONDS 11/13 VAR	0.35	8/29/2013	11/29/2013	25,000,000	25,026,675	31331KY20
24,991,750	FEDERAL FARM CREDIT BANK BONDS 12/13 VAR	0.23	6/30/2013	12/30/2013	24,997,085	25,014,700	3133EAKC1
24,999,750	FEDERAL FARM CREDIT BANK BONDS 02/14 VAR	0.25	8/10/2013	2/10/2014	24,999,901	25,019,400	3133EAPV4
25,000,000	FEDERAL FARM CREDIT BANK BONDS 02/14 VAR	0.25	8/10/2013	2/10/2014	25,000,000	25,019,400	3133EAPV4
24,982,286	FEDERAL FARM CREDIT BANK BONDS 05/14 VAR	0.25	8/21/2013	5/21/2014	24,991,410	25,022,150	3133EAQZ4
24,982,286	FEDERAL FARM CREDIT BANK BONDS 05/14 VAR	0.25	8/21/2013	5/21/2014	24,991,410	25,022,150	3133EAQZ4
49,990,000	FEDERAL FARM CREDIT BANK BONDS 06/14 VAR	0.29	6/4/2013	6/4/2014	49,994,959	50,064,350	3133EASN9
49,980,900	FEDERAL FARM CREDIT BANK BONDS 07/14 VAR	0.27	7/21/2013	7/21/2014	49,988,496	50,055,700	3133EAM47
24,994,975	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.18	6/6/2013	2/6/2015	24,995,767	25,001,075	3133ECEV2
2,001,840	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.23	6/13/2013	2/13/2015	2,001,734	2,001,770	3133EAXP8
25,000,000	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.24	8/19/2013	2/19/2015	25,000,000	25,005,675	3133ECFR0
24,992,688	FEDERAL FARM CREDIT BANK BONDS 02/15 VAR	0.16	6/25/2013	2/25/2015	24,993,396	24,996,000	3133ECJU9
\$13,001,430	FEDERAL FARM CREDIT BANK BONDS 03/15 VAR	0.19	6/26/2013	3/26/2015	\$13,001,262	\$13,004,186	3133EA2J6
20,000,000	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.23	7/1/2013	4/1/2015	20,000,000	19,996,320	3133ECKJ2
10,000,000	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.19	7/1/2013	4/1/2015	10,000,000	9,996,350	3133ECKK9
2,001,240	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.22	6/23/2013	4/23/2015	2,001,150	2,001,304	3133EA5D6
15,009,420	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.22	6/23/2013	4/23/2015	15,008,737	15,009,780	3133EA5D6
25,020,850	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.22	6/23/2013	4/23/2015	25,019,339	25,016,300	3133EA5D6
6,502,080	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.21	6/27/2013	4/27/2015	6,501,912	6,503,744	3133EAJP4
10,006,300	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.21	6/27/2013	4/27/2015	10,005,815	10,005,760	3133EAJP4
10,007,260	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR	0.21	6/27/2013	4/27/2015	10,006,809	10,005,760	3133EAJP4
25,010,475	FEDERAL FARM CREDIT BANK BONDS 05/15 VAR	0.20	6/4/2013	5/4/2015	25,009,910	25,008,600	3133EANX2
20,000,000	FEDERAL FARM CREDIT BANK BONDS 05/15 VAR	0.20	8/6/2013	5/6/2015	20,000,000	19,980,240	3133ECNL4
20,017,000	FEDERAL FARM CREDIT BANK BONDS 06/15 VAR	0.22	6/22/2013	6/22/2015	20,016,755	20,011,740	3133EAVE5
\$1,265,763	FEDERAL HOME LOAN BANK BONDS 06/13 1.625	1.63	6/14/2013	6/14/2013	\$1,250,604	\$1,250,575	3133XYHD0
3,208,338	FEDERAL HOME LOAN BANK BONDS 06/13 1.625	1.63	6/14/2013	6/14/2013	3,176,611	3,176,461	3133XYHD0
15,161,550	FEDERAL HOME LOAN BANK BONDS 06/13 1.625	1.63	6/14/2013	6/14/2013	15,007,693	15,006,900	3133XYHD0
9,999,200	FEDERAL HOME LOAN BANK BONDS 06/13 0.25	0.25	6/20/2013	6/20/2013	9,999,958	10,000,610	313379VP1
10,152,300	FEDERAL HOME LOAN BANK BONDS 06/13 1.875	1.88	6/21/2013	6/21/2013	10,008,803	10,008,820	3133XXYX9
9,997,661	FEDERAL HOME LOAN BANK BONDS 06/13 0.24	0.24	6/28/2013	6/28/2013	9,999,827	10,000,830	313379Y78
2,852,537	FEDERAL HOME LOAN BANK BONDS 07/13 0.33	0.33	7/1/2013	7/1/2013	2,850,227	2,850,465	313376GY5
9,996,620	FEDERAL HOME LOAN BANK BONDS 07/13 0.25	0.25	7/1/2013	7/1/2013	9,999,724	10,001,010	313379YQ6
9,997,648	FEDERAL HOME LOAN BANK BONDS 07/13 0.25	0.25	7/5/2013	7/5/2013	9,999,781	10,001,150	313379Z36
4,998,750	FEDERAL HOME LOAN BANK BONDS 08/13 0.21	0.21	8/20/2013	8/20/2013	4,999,744	5,000,960	313376XY6
10,003,900	FEDERAL HOME LOAN BANK BONDS 09/13 0.28	0.28	9/5/2013	9/5/2013	10,000,953	10,004,090	313378HJ3
\$14,507,685	FEDERAL HOME LOAN BANK BONDS 09/13 0.3	0.30	9/6/2013	9/6/2013	\$14,501,897	\$14,506,743	313378GC9
10,305,253	FEDERAL HOME LOAN BANK BONDS 09/13 0.25	0.25	9/6/2013	9/6/2013	10,302,587	10,303,461	313379QS1
16,159,345	FEDERAL HOME LOAN BANK BONDS 09/13 0.25	0.25	9/6/2013	9/6/2013	16,153,777	16,155,426	313379QS1
2,204,266	FEDERAL HOME LOAN BANK BONDS 09/13 4.0	4.00	9/6/2013	9/6/2013	2,171,933	2,171,595	3133XR88
3,522,253	FEDERAL HOME LOAN BANK BONDS 09/13 4.0	4.00	9/6/2013	9/6/2013	3,510,531	3,509,903	3133XR88
1,574,368	FEDERAL HOME LOAN BANK BONDS 09/13 1.0	1.00	9/13/2013	9/13/2013	1,568,635	1,568,823	313370LB2

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
9,061,920	FEDERAL HOME LOAN BANK BONDS 09/13 1.0	1.00	9/13/2013	9/13/2013	9,009,032	9,011,963	313370LB2
3,138,720	FEDERAL HOME LOAN BANK BONDS 09/13 5.25	5.25	9/13/2013	9/13/2013	3,042,937	3,042,468	3133XGJ96
2,023,648	FEDERAL HOME LOAN BANK BONDS 09/13 2.625	2.63	9/13/2013	9/13/2013	2,013,974	2,013,908	3133XUPZ0
2,033,081	FEDERAL HOME LOAN BANK BONDS 09/13 2.625	2.63	9/13/2013	9/13/2013	2,014,042	2,013,908	3133XUPZ0
9,998,700	FEDERAL HOME LOAN BANK BONDS 09/13 0.21	0.21	9/24/2013	9/24/2013	9,999,590	10,002,460	313380SE8
19,999,320	FEDERAL HOME LOAN BANK BONDS 10/13 0.11	0.11	10/25/2013	10/25/2013	19,999,442	19,999,220	313382UP6
2,022,188	FEDERAL HOME LOAN BANK BONDS 10/13 2.	2.00	10/28/2013	10/28/2013	2,014,959	2,015,136	3133XYDK8
19,998,501	FEDERAL HOME LOAN BANK BONDS 10/13 0.1	0.10	10/30/2013	10/30/2013	19,998,742	19,998,360	313382Y72
14,997,000	FEDERAL HOME LOAN BANK BONDS 11/13 0.14	0.14	11/19/2013	11/19/2013	14,997,964	15,001,830	313382BL6
9,999,283	FEDERAL HOME LOAN BANK BONDS 11/13 0.1	0.10	11/20/2013	11/20/2013	9,999,355	9,999,680	313383Y5
10,005,100	FEDERAL HOME LOAN BANK BONDS 11/13 0.28	0.28	11/21/2013	11/21/2013	10,002,234	10,007,800	313379FS3
25,016,500	FEDERAL HOME LOAN BANK BONDS 11/13 0.3	0.30	11/22/2013	11/22/2013	25,007,250	25,022,000	313379FY0
2,451,495	FEDERAL HOME LOAN BANK BONDS 11/13 0.3	0.30	11/25/2013	11/25/2013	2,450,666	2,452,205	313379NS4
5,004,150	FEDERAL HOME LOAN BANK BONDS 11/13 0.3	0.30	11/25/2013	11/25/2013	5,002,111	5,004,500	313379NS4
10,006,670	FEDERAL HOME LOAN BANK BONDS 11/13 0.3	0.30	11/25/2013	11/25/2013	10,002,974	10,009,000	313379NS4
5,008,950	FEDERAL HOME LOAN BANK BONDS 11/13 0.375	0.38	11/27/2013	11/27/2013	5,004,684	5,006,380	3133762C8
10,009,400	FEDERAL HOME LOAN BANK BONDS 11/13 0.3	0.30	11/29/2013	11/29/2013	10,006,494	10,009,270	313379G60
20,018,800	FEDERAL HOME LOAN BANK BONDS 12/13 0.325	0.33	12/5/2013	12/5/2013	20,008,900	20,020,660	313379KN8
10,012,430	FEDERAL HOME LOAN BANK BONDS 12/13 0.31	0.31	12/5/2013	12/5/2013	10,007,065	10,009,570	313379R50
8,306,626	FEDERAL HOME LOAN BANK BONDS 12/13 0.3	0.30	12/11/2013	12/11/2013	8,303,383	8,307,263	313379L56
5,014,650	FEDERAL HOME LOAN BANK BONDS 12/13 0.5	0.50	12/13/2013	12/13/2013	5,007,805	5,006,950	313371PU4
14,997,362	FEDERAL HOME LOAN BANK BONDS 01/14 0.18	0.18	1/7/2014	1/7/2014	14,998,410	15,000,885	313381PS8
7,638,851	FEDERAL HOME LOAN BANK BONDS 01/14 0.3	0.30	1/23/2014	1/23/2014	7,635,288	7,635,356	3133803M7
10,010,467	FEDERAL HOME LOAN BANK BONDS 01/14 0.3	0.30	1/23/2014	1/23/2014	10,006,254	10,007,020	3133803M7
6,332,098	FEDERAL HOME LOAN BANK BONDS 01/14 0.375	0.38	1/29/2014	1/29/2014	6,327,644	6,328,481	313376UF0
15,026,331	FEDERAL HOME LOAN BANK BONDS 01/14 0.375	0.38	1/29/2014	1/29/2014	15,016,051	15,020,130	313376UF0
1,751,838	FEDERAL HOME LOAN BANK BONDS 02/14 0.3	0.30	2/13/2014	2/13/2014	1,751,315	1,751,521	3133783D1
12,013,836	FEDERAL HOME LOAN BANK BONDS 02/14 0.3	0.30	2/13/2014	2/13/2014	12,009,025	12,010,428	3133783D1
3,512,176	FEDERAL HOME LOAN BANK BONDS 02/14 0.25	0.25	2/14/2014	2/14/2014	3,511,418	3,511,832	313380EE3
10,236,300	FEDERAL HOME LOAN BANK BONDS 03/14 2.375	2.38	3/14/2014	3/14/2014	10,171,527	10,171,120	3133XWKV0
9,994,900	FEDERAL HOME LOAN BANK BONDS 03/14 0.125	0.13	3/27/2014	3/27/2014	9,995,741	9,995,510	313382M42
19,990,560	FEDERAL HOME LOAN BANK BONDS 04/14 0.125	0.13	4/11/2014	4/11/2014	19,991,879	19,990,600	313382RL9
1,418,312	FEDERAL HOME LOAN BANK BONDS 05/14 1.375	1.38	5/28/2014	5/28/2014	1,416,651	1,416,351	313373JR4
5,197,100	FEDERAL HOME LOAN BANK BONDS 05/14 1.375	1.38	5/28/2014	5/28/2014	5,191,016	5,189,913	313373JR4
10,025,800	FEDERAL HOME LOAN BANK BONDS 07/14 0.4	0.40	7/2/2014	7/2/2014	10,025,735	10,020,400	313379SK6
50,000,000	FEDERAL HOME LOAN BANK BONDS 07/13 VAR	0.28	7/22/2013	7/22/2013	50,000,000	50,013,850	313374WU0
24,976,750	FEDERAL HOME LOAN BANK BONDS 01/14 VAR	0.13	6/25/2013	1/24/2014	24,991,897	25,002,875	313376VV4
24,980,000	FEDERAL HOME LOAN BANK BONDS 02/14 VAR	0.10	6/25/2013	2/14/2014	24,992,843	24,996,975	3133784J7
\$2,463,958	FREDDIE MAC NOTES 07/13 4.5	4.50	7/15/2013	7/15/2013	\$2,435,873	\$2,435,546	3134A4TZ7
15,106,350	FREDDIE MAC NOTES 10/13 0.875	0.88	10/28/2013	10/28/2013	15,039,915	15,046,800	3137EACL1
10,016,000	FREDDIE MAC NOTES 10/13 0.375	0.38	10/30/2013	10/30/2013	10,006,086	10,010,810	3137EACX5
10,014,650	FREDDIE MAC NOTES 10/13 0.375	0.38	10/30/2013	10/30/2013	10,006,111	10,010,810	3137EACX5
3,219,364	FREDDIE MAC NOTES 11/13 4.875	4.88	11/15/2013	11/15/2013	3,189,775	3,190,860	3134A4UK8
7,389,617	FREDDIE MAC NOTES 11/13 4.875	4.88	11/15/2013	11/15/2013	7,323,456	7,325,797	3134A4UK8

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
11,651,847	FREDDIE MAC NOTES 11/13 4.875	4.88	11/15/2013	11/15/2013	11,329,832	11,336,083	3134A4UK8
15,753,750	FREDDIE MAC NOTES 11/13 4.875	4.88	11/15/2013	11/15/2013	15,317,869	15,325,935	3134A4UK8
5,266,742	FREDDIE MAC NOTES 11/13 4.58	4.58	11/19/2013	11/19/2013	5,131,972	5,136,073	3128X1CS4
6,281,316	FREDDIE MAC NOTES 11/13 4.58	4.58	11/19/2013	11/19/2013	6,121,477	6,126,528	3128X1CS4
2,503,550	FREDDIE MAC NOTES 11/13 0.375	0.38	11/27/2013	11/27/2013	2,501,601	2,503,210	3137EACZ0
5,510,285	FREDDIE MAC NOTES 11/13 0.375	0.38	11/27/2013	11/27/2013	5,505,735	5,507,062	3137EACZ0
1,081,610	FREDDIE MAC NOTES 01/14 2.5	2.50	1/7/2014	1/7/2014	1,070,634	1,070,913	3137EABX6
2,138,537	FREDDIE MAC NOTES 01/14 2.5	2.50	1/7/2014	1/7/2014	2,119,970	2,120,529	3137EABX6
2,882,806	FREDDIE MAC NOTES 01/14 0.45	0.45	1/9/2014	1/9/2014	2,879,761	2,879,824	3134G3JR2
10,464,805	FREDDIE MAC NOTES 01/14 4.5	4.50	1/15/2014	1/15/2014	10,266,941	10,265,780	3134A4UM4
25,023,741	FREDDIE MAC NOTES 01/14 4.5	4.50	1/15/2014	1/15/2014	24,559,499	24,553,693	3134A4UM4
220,045	FREDDIE MAC NOTES 01/14 5.	5.00	1/30/2014	1/30/2014	218,765	218,734	3128X2TM7
\$13,735,197	FREDDIE MAC NOTES 01/14 5.	5.00	1/30/2014	1/30/2014	\$13,606,993	\$13,604,840	3128X2TM7
5,549,027	FREDDIE MAC NOTES 02/14 2.175	2.18	2/19/2014	2/19/2014	5,527,512	5,527,619	3128X9C73
1,194,103	FREDDIE MAC NOTES 02/14 1.375	1.38	2/25/2014	2/25/2014	1,189,234	1,189,328	3137EACR8
10,128,700	FREDDIE MAC NOTES 02/14 1.375	1.38	2/25/2014	2/25/2014	10,087,205	10,087,600	3137EACR8
19,744,646	FREDDIE MAC NOTES 02/14 1.375	1.38	2/25/2014	2/25/2014	19,668,560	19,668,802	3137EACR8
5,409,612	FREDDIE MAC NOTES 02/14 0.375	0.38	2/27/2014	2/27/2014	5,407,594	5,407,738	3134G3LA6
10,321,052	FREDDIE MAC NOTES 03/14 0.3	0.30	3/21/2014	3/21/2014	10,318,198	10,323,186	3134G3NS5
16,385,771	FREDDIE MAC NOTES 04/14 4.5	4.50	4/2/2014	4/2/2014	16,292,705	16,277,749	3128X23A1
1,575,474	FREDDIE MAC NOTES 04/14 2.5	2.50	4/23/2014	4/23/2014	1,570,964	1,571,113	3137EACB3
5,010,650	FREDDIE MAC NOTES 04/14 0.375	0.38	4/28/2014	4/28/2014	5,009,400	5,008,790	3134G3SB7
5,010,700	FREDDIE MAC NOTES 04/14 0.375	0.38	4/28/2014	4/28/2014	5,009,419	5,008,790	3134G3SB7
29,981,793	FREDDIE MAC NOTES 08/13 VAR	0.29	8/12/2013	8/12/2013	29,998,207	30,012,300	3134G2XL1
49,979,740	FREDDIE MAC NOTES 09/13 VAR	0.31	6/3/2013	9/3/2013	49,997,402	50,029,050	3134G2B50
9,501,235	FREDDIE MAC NOTES 11/13 VAR	0.17	6/4/2013	11/4/2013	9,500,860	9,502,128	3134G25F5
49,990,000	FREDDIE MAC NOTES 11/13 VAR	0.38	8/18/2013	11/18/2013	49,997,674	50,067,750	3134G3AG5
\$2,002,300,595.98					\$1,997,784,945.65	\$1,998,445,744.30	

<b>US GOVERNMENT GUARANTEED OR INSURED INSTRUMENTS (1.02%)</b>							
\$24,000,000	FEDERALLY INSURED CUST. ACCT. (3)	0.21	6/3/2013	12/3/2013	\$24,000,000	\$24,000,000	n/a
6,000,000	FEDERALLY INSURED CUST. ACCT. (3)	0.21	6/3/2013	12/3/2013	\$6,000,000	\$6,000,000	n/a
10,182,031	US TREASURY N/B	1.88	8/31/2013	2/28/2014	10,125,348	10,129,300	912828KF6
10,088,672	US TREASURY N/B	1.00	7/15/2013	1/15/2014	10,050,925	10,054,690	912828PQ7
\$50,270,703					\$50,176,273	\$50,183,990	

<b>REPURCHASE AGREEMENTS (11.68%)</b>							
\$350,000,000	MERRILL LYNCH	0.07	6/3/2013	6/3/2013	\$350,000,000	\$350,000,000	n/a
225,000,000	RBS SECURITIES INC.	0.05	6/3/2013	6/3/2013	225,000,000	225,000,000	n/a
\$575,000,000					\$575,000,000	\$575,000,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>DEPOSIT INSTRUMENTS (43.28%)</b>							
\$100,000,000	BB&T COMPANY (2)	0.25	6/3/2013	12/3/2013	\$100,000,000	\$100,000,000	n/a
300,000,000	BB&T COMPANY (2)	0.25	6/3/2013	12/3/2013	300,000,000	300,000,000	n/a
390,000,000	JP MORGAN CHASE BANK, N.A. (2)	0.30	6/3/2013	12/3/2013	390,000,000	390,000,000	n/a
200,000,000	SOVEREIGN BANK NA (8)	0.25	6/3/2013	5/6/2014	200,000,000	200,000,000	n/a
225,000,000	SVENSKA HANDELSBANKEN AB	0.10	6/3/2013	6/5/2013	225,000,000	225,000,000	n/a
100,000,000	SVENSKA HANDELSBANKEN AB	0.10	6/3/2013	6/7/2013	100,000,000	100,000,000	n/a
130,000,000	TORONTO DOMINION BANK, N.A. (2)	0.32	6/3/2013	6/21/2013	130,000,000	130,000,000	n/a
135,000,000	TORONTO DOMINION BANK, N.A. (2)	0.32	6/3/2013	6/21/2013	135,000,000	135,000,000	n/a
25,000,000	TORONTO DOMINION BANK, N.A. (2)	0.31	6/3/2013	6/27/2013	25,000,000	25,000,000	n/a
35,000,000	TORONTO DOMINION BANK, N.A. (2)	0.31	6/3/2013	6/27/2013	35,000,000	35,000,000	n/a
15,000,000	TORONTO DOMINION BANK, N.A. (2)	0.31	6/3/2013	1/3/2014	15,000,000	15,000,000	n/a
50,000,000	TORONTO DOMINION BANK, N.A. (2)	0.30	6/3/2013	3/14/2014	50,000,000	50,000,000	n/a
200,000,000	US BANK N. A. (2)	0.13	6/3/2013	6/18/2013	200,000,000	200,000,000	n/a
125,000,000	US BANK N. A. (2)	0.13	6/3/2013	6/25/2013	125,000,000	125,000,000	n/a
100,000,000	WEBSTER BANK, N.A. (8)	0.16	6/3/2013	7/9/2013	100,000,000	100,000,000	n/a
\$2,130,000,000					\$2,130,000,000	\$2,130,000,000	

<b>GOVERNMENT MONEY MARKET FUND (3.43%)</b>							
---	--	--	--	--	--	--	--

\$168,748,543	MORGAN STANLEY GOVT FUND	0.05	12/3/2013	12/3/2013	\$168,748,543	\$168,748,543	51999N006
---------------	--------------------------	------	-----------	-----------	---------------	---------------	-----------

<b>\$4,926,319,842</b>					<b>\$4,921,709,762</b>	<b>\$4,922,378,277</b>	
------------------------	--	--	--	--	------------------------	------------------------	--

**Fund Net Asset Value = \$1.009 per unit (4)**

**Effective 7-Day Net Yield = 0.16% (5)**

**Effective 7-Day Gross Yield = 0.29%**

**WAM(R) = 44 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.