

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND
LIST OF INVESTMENTS AS OF DECEMBER 31, 2012 (UNAUDITED)**

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (35.11%)							
\$3,209,024	FANNIE MAE	0.75	2/26/2013	2/26/2013	\$3,202,777	\$3,203,021	3135G0AK9
10,083,200	FANNIE MAE	1.05	9/3/2013	9/3/2013	10,053,222	10,050,110	31398A3A8
1,564,865	FANNIE MAE	1.13	10/8/2013	10/8/2013	1,560,590	1,561,216	31398A4H2
3,669,330	FANNIE MAE	1.13	10/8/2013	10/8/2013	3,658,855	3,660,296	31398A4H2
8,359,252	FANNIE MAE	2.88	12/11/2013	12/11/2013	8,339,171	8,344,542	31398AUJ9
2,739,669	FANNIE MAE FLOATER	0.40	1/2/2013	2/1/2013	2,735,421	2,735,520	3135G0AQ6
3,695,343	FANNIE MAE FLOATER	0.40	1/2/2013	2/1/2013	3,690,284	3,690,701	3135G0AQ6
6,510,940	FANNIE MAE FLOATER	0.40	1/2/2013	2/1/2013	6,500,556	6,501,235	3135G0AQ6
49,980,000	FANNIE MAE FLOATER	0.40	1/2/2013	2/1/2013	49,999,152	50,009,500	3135G0AQ6
49,995,000	FANNIE MAE FLOATER	0.40	1/2/2013	2/1/2013	49,999,784	50,009,500	3135G0AQ6
15,009,195	FANNIE MAE FLOATER	0.38	1/2/2013	8/9/2013	15,003,201	15,017,415	3135G0CB7
20,012,200	FANNIE MAE FLOATER	0.38	1/2/2013	8/9/2013	20,004,281	20,023,220	3135G0CB7
49,980,000	FANNIE MAE FLOATER	0.38	1/2/2013	8/9/2013	49,993,981	50,058,050	3135G0CB7
24,989,886	FANNIE MAE FLOATER	0.19	1/20/2013	6/20/2014	24,992,588	24,993,650	3135G0MH3
2,298,183	FEDERAL FARM CREDIT	0.15	2/15/2013	2/15/2013	2,299,760	2,300,083	3133EADF2
16,043,395	FEDERAL FARM CREDIT	3.88	10/7/2013	10/7/2013	15,869,457	15,875,269	31331GCS6
1,999,280	FEDERAL FARM CREDIT	0.21	11/18/2013	11/18/2013	1,999,416	2,000,526	3133EAV96
21,295,740	FEDERAL FARM CREDIT FLOATER	0.30	1/2/2013	4/11/2013	21,299,416	21,307,732	31331KGY0
24,995,000	FEDERAL FARM CREDIT FLOATER	0.30	1/2/2013	5/3/2013	24,999,166	25,010,800	31331KJV3
24,995,000	FEDERAL FARM CREDIT FLOATER	0.30	1/2/2013	5/3/2013	24,999,166	25,010,800	31331KJV3
49,972,110	FEDERAL FARM CREDIT FLOATER	0.27	1/2/2013	5/15/2013	49,994,439	50,017,900	31331KNN6
49,960,500	FEDERAL FARM CREDIT FLOATER	0.30	1/2/2013	7/29/2013	49,988,486	50,033,000	31331KSP6
24,984,810	FEDERAL FARM CREDIT FLOATER	0.21	1/2/2013	9/16/2013	24,992,862	25,010,950	3133EAHS0
24,997,500	FEDERAL FARM CREDIT FLOATER	0.39	1/2/2013	11/29/2013	24,998,849	25,051,125	31331KY20
25,000,000	FEDERAL FARM CREDIT FLOATER	0.39	1/2/2013	11/29/2013	25,000,000	25,051,125	31331KY20
24,991,750	FEDERAL FARM CREDIT FLOATER	0.23	1/2/2013	12/30/2013	24,995,009	25,005,000	3133EAKC1
24,999,750	FEDERAL FARM CREDIT FLOATER	0.25	1/2/2013	2/10/2014	24,999,842	25,008,550	3133EAPV4
25,000,000	FEDERAL FARM CREDIT FLOATER	0.25	1/2/2013	2/10/2014	25,000,000	25,008,550	3133EAPV4
24,982,286	FEDERAL FARM CREDIT FLOATER	0.25	1/2/2013	5/21/2014	24,987,746	25,003,175	3133EAQZ4
24,982,286	FEDERAL FARM CREDIT FLOATER	0.25	1/2/2013	5/21/2014	24,987,746	25,003,175	3133EAQZ4
49,990,000	FEDERAL FARM CREDIT FLOATER	0.29	1/2/2013	6/4/2014	49,992,890	50,032,650	3133EASN9
49,980,900	FEDERAL FARM CREDIT FLOATER	0.27	1/2/2013	7/21/2014	49,984,310	50,013,050	3133EAM47
5,097,894	FEDERAL HOME LOAN BANK	0.17	1/17/2013	1/17/2013	5,099,880	5,100,107	313376TA3
2,499,300	FEDERAL HOME LOAN BANK	0.20	1/18/2013	1/18/2013	2,499,960	2,500,090	313376MZ5

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES CONTINUED							
\$1,099,340	FEDERAL HOME LOAN BANK	0.16	1/18/2013	1/18/2013	\$1,099,962	\$1,100,020	313376TY1
12,192,558	FEDERAL HOME LOAN BANK	0.16	1/24/2013	1/24/2013	12,199,433	12,200,293	313376VG7
9,996,506	FEDERAL HOME LOAN BANK	0.16	2/1/2013	2/1/2013	9,999,698	10,000,320	313376T96
3,998,659	FEDERAL HOME LOAN BANK	0.17	2/1/2013	2/1/2013	3,999,850	4,000,160	313376U37
10,000,000	FEDERAL HOME LOAN BANK	0.18	2/1/2013	2/1/2013	10,000,000	10,000,480	313376U78
10,593,096	FEDERAL HOME LOAN BANK	0.18	2/1/2013	2/1/2013	10,599,327	10,600,509	313376U78
7,197,048	FEDERAL HOME LOAN BANK	0.19	2/12/2013	2/12/2013	7,199,632	7,200,562	313378BD2
9,997,100	FEDERAL HOME LOAN BANK	0.19	2/28/2013	2/28/2013	9,999,540	10,001,090	313378EW7
4,609,309	FEDERAL HOME LOAN BANK	0.20	3/1/2013	3/1/2013	4,609,866	4,610,604	313378CM1
2,001,240	FEDERAL HOME LOAN BANK	0.30	3/19/2013	3/19/2013	2,000,258	2,000,770	313375NC7
9,986,210	FEDERAL HOME LOAN BANK	0.13	3/21/2013	3/21/2013	9,997,007	10,000,110	313378S28
8,314,185	FEDERAL HOME LOAN BANK	1.00	3/27/2013	3/27/2013	8,264,433	8,267,127	313372RK2
9,997,686	FEDERAL HOME LOAN BANK	0.22	4/9/2013	4/9/2013	9,999,379	10,002,690	313378ME8
9,999,200	FEDERAL HOME LOAN BANK	0.25	4/11/2013	4/11/2013	9,999,781	10,003,570	313378YH8
9,998,700	FEDERAL HOME LOAN BANK	0.24	4/12/2013	4/12/2013	9,999,639	10,003,330	313378W49
10,000,600	FEDERAL HOME LOAN BANK	0.24	4/16/2013	4/16/2013	10,000,188	10,003,460	313378WY3
15,000,000	FEDERAL HOME LOAN BANK	0.23	4/25/2013	4/25/2013	15,000,000	15,006,120	313379TM5
9,994,400	FEDERAL HOME LOAN BANK	0.20	4/30/2013	4/30/2013	9,998,317	10,002,620	313376XG5
9,998,700	FEDERAL HOME LOAN BANK	0.22	5/3/2013	5/3/2013	9,999,564	10,003,360	3133796A2
10,000,000	FEDERAL HOME LOAN BANK	0.30	5/8/2013	5/8/2013	10,000,000	10,001,120	313378Z79
14,998,025	FEDERAL HOME LOAN BANK	0.23	5/10/2013	5/10/2013	14,999,302	15,005,865	313379FF1
1,001,120	FEDERAL HOME LOAN BANK	0.35	5/14/2013	5/14/2013	1,000,536	1,000,843	313376D77
10,006,450	FEDERAL HOME LOAN BANK	0.30	5/16/2013	5/16/2013	10,002,291	10,006,700	313376D36
9,997,700	FEDERAL HOME LOAN BANK	0.22	5/17/2013	5/17/2013	9,999,143	10,003,750	313379BZ1
10,000,000	FEDERAL HOME LOAN BANK	0.25	6/7/2013	6/7/2013	10,000,000	10,001,920	313379F53
15,000,000	FEDERAL HOME LOAN BANK	0.30	6/13/2013	6/13/2013	15,000,000	15,004,755	313379LD9
15,000,000	FEDERAL HOME LOAN BANK	0.28	6/14/2013	6/14/2013	15,000,000	15,004,560	313379JK6
1,265,763	FEDERAL HOME LOAN BANK	1.63	6/14/2013	6/14/2013	1,257,626	1,258,389	3133XYHD0
3,208,338	FEDERAL HOME LOAN BANK	1.63	6/14/2013	6/14/2013	3,195,325	3,196,307	3133XYHD0
15,161,550	FEDERAL HOME LOAN BANK	1.63	6/14/2013	6/14/2013	15,097,048	15,100,665	3133XYHD0
9,999,200	FEDERAL HOME LOAN BANK	0.25	6/20/2013	6/20/2013	9,999,627	10,005,200	313379VP1
10,152,300	FEDERAL HOME LOAN BANK	1.88	6/21/2013	6/21/2013	10,075,270	10,081,890	3133XXYX9
9,997,661	FEDERAL HOME LOAN BANK	0.24	6/28/2013	6/28/2013	9,998,859	10,004,570	313379Y78
2,852,537	FEDERAL HOME LOAN BANK	0.33	7/1/2013	7/1/2013	2,851,370	2,852,556	313376GY5
10,000,000	FEDERAL HOME LOAN BANK	0.00	7/1/2013	7/1/2013	10,000,000	10,002,620	313379HH5
9,996,620	FEDERAL HOME LOAN BANK	0.25	7/1/2013	7/1/2013	9,998,333	10,005,000	313379YQ6
9,997,648	FEDERAL HOME LOAN BANK	0.25	7/15/2013	7/15/2013	9,998,808	10,004,910	313379Z36
4,998,750	FEDERAL HOME LOAN BANK	0.21	8/20/2013	8/20/2013	4,999,260	5,000,950	313376XY6

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES CONTINUED							
\$10,003,900	FEDERAL HOME LOAN BANK	0.28	9/5/2013	9/5/2013	\$10,002,451	\$10,006,740	313378HJ3
14,507,685	FEDERAL HOME LOAN BANK	0.30	9/6/2013	9/6/2013	14,504,850	14,511,774	313378GC9
1,574,368	FEDERAL HOME LOAN BANK	1.00	9/13/2013	9/13/2013	1,573,914	1,573,938	313370LB2
9,061,920	FEDERAL HOME LOAN BANK	1.00	9/13/2013	9/13/2013	9,036,666	9,041,342	313370LB2
3,138,720	FEDERAL HOME LOAN BANK	5.25	9/13/2013	9/13/2013	3,105,279	3,105,279	3133XGJ96
9,998,700	FEDERAL HOME LOAN BANK	0.21	9/24/2013	9/24/2013	9,999,053	10,001,450	313380SE8
10,005,100	FEDERAL HOME LOAN BANK	0.28	11/21/2013	11/21/2013	10,004,183	10,008,850	313379FS3
25,016,500	FEDERAL HOME LOAN BANK	0.30	11/22/2013	11/22/2013	25,013,542	25,026,625	313379FY0
2,451,495	FEDERAL HOME LOAN BANK	0.30	11/25/2013	11/25/2013	2,451,235	2,452,634	313379NS4
5,004,150	FEDERAL HOME LOAN BANK	0.30	11/25/2013	11/25/2013	5,003,911	5,005,375	313379NS4
10,006,670	FEDERAL HOME LOAN BANK	0.30	11/25/2013	11/25/2013	10,005,511	10,010,750	313379NS4
5,008,950	FEDERAL HOME LOAN BANK	0.38	11/27/2013	11/27/2013	5,008,636	5,008,790	3133762C8
20,018,800	FEDERAL HOME LOAN BANK	0.33	12/5/2013	12/5/2013	20,016,087	20,026,780	313379KN8
8,306,626	FEDERAL HOME LOAN BANK	0.30	12/11/2013	12/11/2013	8,306,030	8,309,362	313379L56
5,014,650	FEDERAL HOME LOAN BANK	0.50	12/13/2013	12/13/2013	5,013,849	5,010,400	313371PU4
7,638,851	FEDERAL HOME LOAN BANK	0.30	1/23/2014	1/23/2014	7,638,672	7,637,355	3133803M7
10,010,467	FEDERAL HOME LOAN BANK	0.30	1/23/2014	1/23/2014	10,010,255	10,009,640	3133803M7
15,026,331	FEDERAL HOME LOAN BANK	0.38	1/29/2014	1/29/2014	15,026,066	15,029,625	313376UF0
50,000,000	FEDERAL HOME LOAN BANK FLOATER	0.29	1/2/2013	7/22/2013	50,000,000	50,048,800	313374WU0
24,976,750	FEDERAL HOME LOAN BANK FLOATER	0.15	1/25/2013	1/24/2014	24,986,734	24,989,775	313376VV4
24,980,000	FEDERAL HOME LOAN BANK FLOATER	0.12	1/25/2013	2/14/2014	24,988,655	24,979,900	3133784J7
15,106,350	FREDDIE MAC	0.88	10/28/2013	10/28/2013	15,080,365	15,085,605	3137EACL1
10,016,000	FREDDIE MAC	0.38	10/30/2013	10/30/2013	10,012,171	10,015,290	3137EACX5
10,014,650	FREDDIE MAC	0.38	10/30/2013	10/30/2013	10,012,222	10,015,290	3137EACX5
11,651,847	FREDDIE MAC	4.88	11/15/2013	11/15/2013	11,542,165	11,553,301	3134A4UK8
15,753,750	FREDDIE MAC	4.88	11/15/2013	11/15/2013	15,605,284	15,619,605	3134A4UK8
5,266,742	FREDDIE MAC	4.58	11/19/2013	11/19/2013	5,222,017	5,229,198	3128X1CS4
6,281,316	FREDDIE MAC	4.58	11/19/2013	11/19/2013	6,228,747	6,237,612	3128X1CS4
2,503,550	FREDDIE MAC	0.38	11/27/2013	11/27/2013	2,502,951	2,504,395	3137EACZ0
1,081,610	FREDDIE MAC	2.50	1/7/2014	1/7/2014	1,080,679	1,081,213	3137EABX6
10,464,805	FREDDIE MAC	4.50	1/15/2014	1/15/2014	10,443,730	10,444,230	3134A4UM4
25,023,741	FREDDIE MAC	4.50	1/15/2014	1/15/2014	24,984,351	24,980,509	3134A4UM4
49,969,750	FREDDIE MAC FLOATER	0.28	1/2/2013	1/10/2013	49,999,628	50,001,950	3134GIU69
29,981,793	FREDDIE MAC FLOATER	0.30	1/2/2013	8/12/2013	29,994,446	30,033,420	3134G2XL1
49,979,740	FREDDIE MAC FLOATER	0.32	1/2/2013	9/3/2013	49,993,228	50,066,450	3134G2B50
49,990,000	FREDDIE MAC FLOATER	0.39	1/2/2013	11/18/2013	49,995,609	50,112,350	3134G3AG5
\$1,652,308,060					\$1,651,554,103	\$1,652,526,999	

GOVERNMENT MONEY FUND (2.42%)							
\$113,631,880	MORGAN STANLEY GOVERNMENT FUND	0.05	1/2/2013	1/3/2013	\$113,631,880	\$113,631,880	n/a

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
DEPOSIT INSTRUMENTS (25.08%)							
\$20,000,000	BB&T COMPANY (2)	0.25	1/2/2013	12/3/2013	\$20,000,000	\$20,000,000	n/a
30,000,000	BB&T COMPANY (2)	0.25	1/2/2013	12/3/2013	30,000,000	30,000,000	n/a
100,000,000	BB&T COMPANY (2)	0.25	1/2/2013	12/3/2013	100,000,000	100,000,000	n/a
100,000,000	BB&T COMPANY (2)	0.25	1/2/2013	12/3/2013	100,000,000	100,000,000	n/a
150,000,000	BB&T COMPANY (2)	0.25	1/2/2013	12/3/2013	150,000,000	150,000,000	n/a
170,000,000	JP MORGAN CHASE BANK, N.A. (2)	0.30	1/2/2013	12/3/2013	170,000,000	170,000,000	n/a
220,000,000	JP MORGAN CHASE BANK, N.A. (2)	0.30	1/2/2013	12/3/2013	220,000,000	220,000,000	n/a
15,000,000	TD BANK, N.A. (2)	0.35	1/2/2013	1/2/2013	15,000,000	15,000,000	n/a
50,000,000	TD BANK, N.A. (2)	0.42	1/2/2013	3/14/2013	50,000,000	50,000,000	n/a
130,000,000	TD BANK, N.A. (2)	0.32	1/2/2013	6/21/2013	130,000,000	130,000,000	n/a
135,000,000	TD BANK, N.A. (2)	0.32	1/2/2013	6/21/2013	135,000,000	135,000,000	n/a
45,000,000	TD BANK, N.A. (2)	0.31	1/2/2013	6/27/2013	45,000,000	45,000,000	n/a
15,000,000	TD BANK, N.A. (2)	0.31	1/2/2013	6/27/2013	15,000,000	15,000,000	n/a
\$1,180,000,000					\$1,180,000,000	\$1,180,000,000	
US GOVERNMENT (FDIC) GUARANTEED OR INSURED INSTRUMENTS (0.85%)							
\$6,000,000	FEDERALLY INSURED CUSTODY ACCT. (3)	0.22	1/2/2013	12/3/2013	\$6,000,000	\$6,000,000	n/a
24,000,000	FEDERALLY INSURED CUSTODY ACCT. (3)	0.22	1/2/2013	12/3/2013	24,000,000	24,000,000	n/a
10,088,672	US TREASURY BILL	1.00	1/15/2014	1/15/2014	10,084,651	10,083,590	912828PQ7
\$40,088,672					\$40,084,651	\$40,083,590	
REPURCHASE AGREEMENTS (36.14%)							
\$700,000,000	MERRILL LYNCH	0.16	1/2/2013	1/2/2013	\$700,000,000	\$700,000,000	n/a
1,000,000,000	RBS SECURITIES INC.	0.20	1/2/2013	1/2/2013	1,000,000,000	1,000,000,000	n/a
\$1,700,000,000					\$1,700,000,000	\$1,700,000,000	
STRUCTURED INVESTMENT VEHICLE (0.40%)							
\$18,833,014	GRYPHON FUNDING LTD (4)	0.00	n/a	n/a	\$18,833,014	\$18,833,014	n/a
<u>\$4,704,861,627</u>					<u>\$4,704,103,649</u>	<u>\$4,705,075,484</u>	

Fund Net Asset Value = \$1.01 per unit (5)

Effective 7-Day Net Yield = 0.12% (6)

Effective 7-Day Gross Yield = 0.24%

WAM(R) = 31 Days (7)

WAM(F) = 83 Days (8)

- (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) The Gryphon note was sold at cost on October 12, 2012 and is pending settlement.
- (5) Includes designated surplus reserve.
- (6) Includes approximately 3 basis points of expenses and 10 basis points to the designated surplus reserve each day the reserve is less than 1 percent the size of STIF.
- (7) Weighted average maturity to the next rate reset date
- (8) Weighted average maturity to final maturity date.