

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND  
LIST OF INVESTMENTS AS OF FEBRUARY 28, 2013 (UNAUDITED)**

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES ( 36.80% )</b>							
\$19,940,432	FANNIE MAE	1.50	6/26/2013	6/26/2013	\$19,939,682	\$19,938,813	31398AT44
24,981,250	FANNIE MAE	0.15	8/21/2013	8/21/2013	24,981,979	24,983,200	313589KS1
10,083,200	FANNIE MAE	1.05	9/3/2013	9/3/2013	10,040,405	10,038,150	31398A3A8
1,252,355	FANNIE MAE	1.00	9/23/2013	9/23/2013	1,250,895	1,250,484	31398A2S0
2,075,111	FANNIE MAE	1.00	9/23/2013	9/23/2013	2,074,688	2,074,096	31398A2S0
3,105,244	FANNIE MAE	1.00	9/23/2013	9/23/2013	3,101,624	3,100,598	31398A2S0
3,686,479	FANNIE MAE	1.00	9/23/2013	9/23/2013	3,682,352	3,681,144	31398A2S0
1,564,865	FANNIE MAE	1.13	10/8/2013	10/8/2013	1,558,359	1,558,632	31398A4H2
3,669,330	FANNIE MAE	1.13	10/8/2013	10/8/2013	3,653,618	3,654,238	31398A4H2
1,132,294	FANNIE MAE	2.88	12/11/2013	12/11/2013	1,128,289	1,128,222	31398AUJ9
8,359,252	FANNIE MAE	2.88	12/11/2013	12/11/2013	8,304,325	8,306,978	31398AUJ9
2,138,537	FANNIE MAE	2.50	1/7/2014	1/7/2014	2,132,085	2,132,542	3137EABX6
1,110,555	FANNIE MAE	2.75	2/5/2014	2/5/2014	1,106,644	1,107,227	31398AVD1
10,267,500	FANNIE MAE	2.75	2/5/2014	2/5/2014	10,237,546	10,242,620	31398AVD1
10,274,622	FANNIE MAE	2.75	2/5/2014	2/5/2014	10,237,681	10,242,620	31398AVD1
15,412,593	FANNIE MAE	2.75	2/5/2014	2/5/2014	15,354,394	15,363,930	31398AVD1
3,940,103	FANNIE MAE	1.25	2/27/2014	2/27/2014	3,937,368	3,940,290	3135G0AP8
5,056,433	FANNIE MAE	1.25	2/27/2014	2/27/2014	5,052,933	5,056,840	3135G0AP8
10,113,800	FANNIE MAE	1.25	2/27/2014	2/27/2014	10,104,846	10,113,680	3135G0AP8
4,904,261	FANNIE MAE	2.75	3/13/2014	3/13/2014	4,901,248	4,899,947	31398AVZ2
20,556,360	FANNIE MAE	2.75	3/13/2014	3/13/2014	20,531,007	20,523,340	31398AVZ2
15,009,195	FANNIE MAE FLOATER	0.38	3/1/2013	8/9/2013	15,002,342	15,014,895	3135G0CB7
20,012,200	FANNIE MAE FLOATER	0.38	3/1/2013	8/9/2013	20,003,133	20,019,860	3135G0CB7
49,980,000	FANNIE MAE FLOATER	0.38	3/1/2013	8/9/2013	49,995,595	50,049,650	3135G0CB7
24,989,886	FANNIE MAE FLOATER	0.17	3/20/2013	6/20/2014	24,993,405	25,003,000	3135G0MH3
25,012,600	FANNIE MAE FLOATER	0.21	3/20/2013	1/20/2015	25,012,159	25,007,500	3135G0HB2
16,043,395	FEDERAL FARM CREDIT	3.88	4/8/2013	10/7/2013	15,778,640	15,780,051	31331GCS6
1,999,280	FEDERAL FARM CREDIT	0.21	5/18/2013	11/18/2013	1,999,524	2,000,142	3133EAV96
4,982,231	FEDERAL FARM CREDIT	1.13	8/27/2013	2/27/2014	4,979,178	4,978,058	31331KAH3
21,295,740	FEDERAL FARM CREDIT FLOATER	0.30	3/1/2013	4/11/2013	21,299,761	21,303,515	31331KGY0
24,995,000	FEDERAL FARM CREDIT FLOATER	0.30	5/3/2013	5/3/2013	24,999,569	25,006,550	31331KJV3
24,995,000	FEDERAL FARM CREDIT FLOATER	0.30	5/3/2013	5/3/2013	24,999,569	25,006,550	31331KJV3
49,972,110	FEDERAL FARM CREDIT FLOATER	0.27	3/1/2013	5/15/2013	49,996,887	50,012,800	31331KNN6
49,960,500	FEDERAL FARM CREDIT FLOATER	0.30	3/1/2013	7/29/2013	49,991,736	50,030,700	31331KSP6

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES CONTINUED</b>							
\$24,984,810	FEDERAL FARM CREDIT FLOATER	0.25	3/5/2013	9/16/2013	\$24,994,494	\$25,011,500	3133EAHS0
24,997,500	FEDERAL FARM CREDIT FLOATER	0.42	3/5/2013	11/29/2013	24,999,053	25,046,025	31331KY20
25,000,000	FEDERAL FARM CREDIT FLOATER	0.42	3/5/2013	11/29/2013	25,000,000	25,046,025	31331KY20
24,991,750	FEDERAL FARM CREDIT FLOATER	0.23	3/1/2013	12/30/2013	24,995,820	25,013,625	3133EAKC1
24,999,750	FEDERAL FARM CREDIT FLOATER	0.25	3/1/2013	2/10/2014	24,999,865	25,019,050	3133EAPV4
25,000,000	FEDERAL FARM CREDIT FLOATER	0.25	3/1/2013	2/10/2014	25,000,000	25,019,050	3133EAPV4
24,982,286	FEDERAL FARM CREDIT FLOATER	0.25	3/1/2013	5/21/2014	24,989,177	25,020,125	3133EAQZ4
24,982,286	FEDERAL FARM CREDIT FLOATER	0.25	3/1/2013	5/21/2014	24,989,177	25,020,125	3133EAQZ4
49,990,000	FEDERAL FARM CREDIT FLOATER	0.29	3/1/2013	6/4/2014	49,993,699	50,064,950	3133EASN9
49,980,900	FEDERAL FARM CREDIT FLOATER	0.27	3/1/2013	7/21/2014	49,985,945	50,052,650	3133EAM47
24,994,975	FEDERAL FARM CREDIT FLOATER	0.18	3/6/2013	2/6/2015	24,995,133	24,991,600	3133ECEV2
25,000,000	FEDERAL FARM CREDIT FLOATER	0.24	3/1/2013	2/19/2015	25,000,000	24,996,400	3133ECFR0
4,609,309	FEDERAL HOME LOAN BANK	0.20	3/1/2013	3/1/2013	4,610,000	4,610,000	313378CM1
10,000,000	FEDERAL HOME LOAN BANK	0.00	3/1/2013	3/1/2013	10,000,000	10,000,000	313379HH5
15,000,000	FEDERAL HOME LOAN BANK	0.28	3/1/2013	3/1/2013	15,000,000	15,000,000	313379JK6
15,000,000	FEDERAL HOME LOAN BANK	0.30	3/4/2013	3/4/2013	15,000,000	15,000,135	313379LD9
2,001,240	FEDERAL HOME LOAN BANK	0.30	3/19/2013	3/19/2013	2,000,060	2,000,150	313375NC7
9,986,210	FEDERAL HOME LOAN BANK	0.13	3/21/2013	3/21/2013	9,999,242	9,999,860	313378S28
8,314,185	FEDERAL HOME LOAN BANK	1.00	3/27/2013	3/27/2013	8,254,415	8,255,057	313372RK2
9,997,686	FEDERAL HOME LOAN BANK	0.22	4/9/2013	4/9/2013	9,999,753	10,000,740	313378ME8
9,999,200	FEDERAL HOME LOAN BANK	0.25	4/11/2013	4/11/2013	9,999,910	10,001,110	313378YH8
9,998,700	FEDERAL HOME LOAN BANK	0.24	4/12/2013	4/12/2013	9,999,850	10,001,020	313378W49
10,000,600	FEDERAL HOME LOAN BANK	0.24	4/16/2013	4/16/2013	10,000,082	10,001,120	313378WY3
15,000,000	FEDERAL HOME LOAN BANK	0.23	4/25/2013	4/25/2013	15,000,000	15,002,250	3133797M5
9,994,400	FEDERAL HOME LOAN BANK	0.20	4/30/2013	4/30/2013	9,999,152	10,000,820	313376XG5
9,998,700	FEDERAL HOME LOAN BANK	0.22	5/3/2013	5/3/2013	9,999,775	10,001,200	3133796A2
14,998,025	FEDERAL HOME LOAN BANK	0.23	5/10/2013	5/10/2013	14,999,621	15,002,295	313379FF1
1,001,120	FEDERAL HOME LOAN BANK	0.35	5/14/2013	5/14/2013	1,000,298	1,000,405	313376D77
10,006,450	FEDERAL HOME LOAN BANK	0.30	5/16/2013	5/16/2013	10,001,290	10,003,120	313376D36
9,997,700	FEDERAL HOME LOAN BANK	0.22	5/17/2013	5/17/2013	9,999,515	10,001,480	313379BZ1
1,265,763	FEDERAL HOME LOAN BANK	1.63	6/14/2013	6/14/2013	1,254,882	1,255,271	3133XYHD0
3,208,338	FEDERAL HOME LOAN BANK	1.63	6/14/2013	6/14/2013	3,188,013	3,188,389	3133XYHD0
15,161,550	FEDERAL HOME LOAN BANK	1.63	6/14/2013	6/14/2013	15,062,135	15,063,255	3133XYHD0
9,999,200	FEDERAL HOME LOAN BANK	0.25	6/20/2013	6/20/2013	9,999,757	10,003,020	313379VP1
10,152,300	FEDERAL HOME LOAN BANK	1.88	6/21/2013	6/21/2013	10,049,299	10,052,980	3133XXYX9
9,997,661	FEDERAL HOME LOAN BANK	0.24	6/28/2013	6/28/2013	9,999,237	10,002,920	313379Y78
2,852,537	FEDERAL HOME LOAN BANK	0.33	7/1/2013	7/1/2013	2,850,924	2,851,710	313376GY5

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<b>FEDERAL AGENCY SECURITIES CONTINUED</b>							
\$9,996,620	FEDERAL HOME LOAN BANK	0.25	7/1/2013	7/1/2013	\$9,998,876	\$10,003,330	313379YQ6
9,997,648	FEDERAL HOME LOAN BANK	0.25	7/15/2013	7/15/2013	9,999,188	10,003,440	313379Z36
4,998,750	FEDERAL HOME LOAN BANK	0.21	8/20/2013	8/20/2013	4,999,449	5,001,085	313376XY6
10,003,900	FEDERAL HOME LOAN BANK	0.28	9/5/2013	9/5/2013	10,001,866	10,005,300	313378HJ3
2,204,266	FEDERAL HOME LOAN BANK	4.00	9/6/2013	9/6/2013	2,192,734	2,192,310	3133XRX88
10,305,253	FEDERAL HOME LOAN BANK	0.25	9/6/2013	9/6/2013	10,305,040	10,303,842	313379QS1
14,507,685	FEDERAL HOME LOAN BANK	0.30	9/6/2013	9/6/2013	14,503,696	14,509,135	313378GC9
16,159,345	FEDERAL HOME LOAN BANK	0.25	9/6/2013	9/6/2013	16,157,359	16,156,024	313379QS1
1,574,368	FEDERAL HOME LOAN BANK	1.00	9/13/2013	9/13/2013	1,571,851	1,571,803	313370LB2
2,033,081	FEDERAL HOME LOAN BANK	2.63	9/13/2013	9/13/2013	2,026,464	2,026,010	3133XUPZ0
3,138,720	FEDERAL HOME LOAN BANK	5.25	9/13/2013	9/13/2013	3,080,920	3,080,481	3133XGJ96
9,061,920	FEDERAL HOME LOAN BANK	1.00	9/13/2013	9/13/2013	9,025,869	9,029,080	313370LB2
9,998,700	FEDERAL HOME LOAN BANK	0.21	9/24/2013	9/24/2013	9,999,263	10,000,280	313380SE8
10,005,100	FEDERAL HOME LOAN BANK	0.28	11/21/2013	11/21/2013	10,003,422	10,005,770	313379FS3
25,016,500	FEDERAL HOME LOAN BANK	0.30	11/22/2013	11/22/2013	25,011,083	25,018,100	313379FY0
2,451,495	FEDERAL HOME LOAN BANK	0.30	11/25/2013	11/25/2013	2,451,013	2,451,793	313379NS4
5,004,150	FEDERAL HOME LOAN BANK	0.30	11/25/2013	11/25/2013	5,003,208	5,003,660	313379NS4
10,006,670	FEDERAL HOME LOAN BANK	0.30	11/25/2013	11/25/2013	10,004,519	10,007,320	313379NS4
5,008,950	FEDERAL HOME LOAN BANK	0.38	11/27/2013	11/27/2013	5,007,092	5,006,455	3133762C8
10,012,430	FEDERAL HOME LOAN BANK	0.31	12/5/2013	12/5/2013	10,010,541	10,008,360	313379R50
20,018,800	FEDERAL HOME LOAN BANK	0.33	12/5/2013	12/5/2013	20,013,279	20,019,000	313379KN8
8,306,626	FEDERAL HOME LOAN BANK	0.30	12/11/2013	12/11/2013	8,304,996	8,306,449	313379L56
5,014,650	FEDERAL HOME LOAN BANK	0.50	12/13/2013	12/13/2013	5,011,488	5,007,815	313371PU4
14,997,362	FEDERAL HOME LOAN BANK	0.18	1/7/2014	1/7/2014	14,997,745	14,997,450	313381PS8
7,638,851	FEDERAL HOME LOAN BANK	0.30	1/23/2014	1/23/2014	7,637,350	7,635,448	3133803M7
10,010,467	FEDERAL HOME LOAN BANK	0.30	1/23/2014	1/23/2014	10,008,692	10,007,140	3133803M7
6,332,098	FEDERAL HOME LOAN BANK	0.38	1/29/2014	1/29/2014	6,330,550	6,330,055	313376UF0
15,026,331	FEDERAL HOME LOAN BANK	0.38	1/29/2014	1/29/2014	15,022,153	15,023,865	313376UF0
1,751,838	FEDERAL HOME LOAN BANK	0.30	2/13/2014	2/13/2014	1,751,786	1,751,577	3133783D1
12,013,836	FEDERAL HOME LOAN BANK	0.30	2/13/2014	2/13/2014	12,012,256	12,010,812	3133783D1
3,512,176	FEDERAL HOME LOAN BANK	0.25	2/14/2014	2/14/2014	3,511,923	3,511,492	313380EE3
10,236,300	FEDERAL HOME LOAN BANK	2.38	3/14/2014	3/14/2014	10,226,704	10,223,640	3133XWKV0
50,000,000	FEDERAL HOME LOAN BANK FLOATER	0.34	3/1/2013	7/22/2013	50,000,000	50,039,650	313374WU0
24,976,750	FEDERAL HOME LOAN BANK FLOATER	0.14	3/25/2013	1/24/2014	24,988,751	24,997,450	313376VV4
24,980,000	FEDERAL HOME LOAN BANK FLOATER	0.11	3/25/2013	2/14/2014	24,990,291	24,989,350	3133784J7
2,463,958	FREDDIE MAC	4.50	7/15/2013	7/15/2013	2,462,788	2,462,572	3134A4TZ7
15,106,350	FREDDIE MAC	0.88	10/28/2013	10/28/2013	15,064,560	15,066,570	3137EACL1
10,014,650	FREDDIE MAC	0.38	10/30/2013	10/30/2013	10,009,834	10,010,940	3137EACX5

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<b>FEDERAL AGENCY SECURITIES CONTINUED</b>							
\$10,016,000	FREDDIE MAC	0.38	10/30/2013	10/30/2013	\$10,009,793	\$10,010,940	3137EACX5
11,651,847	FREDDIE MAC	4.88	11/15/2013	11/15/2013	11,459,200	11,465,329	3134A4UK8
15,753,750	FREDDIE MAC	4.88	11/15/2013	11/15/2013	15,492,983	15,500,670	3134A4UK8
5,266,742	FREDDIE MAC	4.58	11/19/2013	11/19/2013	5,186,834	5,191,393	3128X1CS4
6,281,316	FREDDIE MAC	4.58	11/19/2013	11/19/2013	6,186,834	6,192,516	3128X1CS4
2,503,550	FREDDIE MAC	0.38	11/27/2013	11/27/2013	2,502,423	2,503,228	3137EACZ0
5,510,285	FREDDIE MAC	0.38	11/27/2013	11/27/2013	5,508,683	5,507,101	3137EACZ0
1,081,610	FREDDIE MAC	2.50	1/7/2014	1/7/2014	1,076,754	1,076,980	3137EABX6
2,882,806	FREDDIE MAC	0.45	1/9/2014	1/9/2014	2,881,734	2,881,141	3134G3JR2
10,464,805	FREDDIE MAC	4.50	1/15/2014	1/15/2014	10,374,654	10,372,720	3134A4UM4
25,023,741	FREDDIE MAC	4.50	1/15/2014	1/15/2014	24,818,349	24,809,472	3134A4UM4
1,194,103	FREDDIE MAC	1.38	2/25/2014	2/25/2014	1,192,733	1,192,497	3137EACR8
10,128,700	FREDDIE MAC	1.38	2/25/2014	2/25/2014	10,117,029	10,114,480	3137EACR8
19,744,646	FREDDIE MAC	1.38	2/25/2014	2/25/2014	19,726,893	19,721,213	3137EACR8
10,321,052	FREDDIE MAC	0.30	3/21/2014	3/21/2014	10,320,773	10,323,630	3134G3NS5
29,981,793	FREDDIE MAC FLOATER	0.35	3/1/2013	8/12/2013	29,995,915	30,027,960	3134G2XL1
49,979,740	FREDDIE MAC FLOATER	0.38	3/1/2013	9/3/2013	49,994,859	50,056,600	3134G2B50
49,990,000	FREDDIE MAC FLOATER	0.44	3/1/2013	11/18/2013	49,996,416	50,099,150	3134G3AG5
\$1,752,979,922					\$1,751,114,500	\$1,751,972,165	
<b>COMMERCIAL PAPER ( 4.20% )</b>							
\$100,000,000	U.S. BANK, N.A. (2)	0.13	3/1/2013	3/5/2013	\$100,000,000	\$100,000,000	n/a
100,000,000	U.S. BANK, N.A. (2)	0.13	3/1/2013	3/25/2013	100,000,000	100,000,000	n/a
\$200,000,000					\$200,000,000	\$200,000,000	
<b>DEPOSIT INSTRUMENTS ( 24.80% )</b>							
\$50,000,000	TD BANK, N.A. (2)	0.42	3/1/2013	3/14/2013	\$50,000,000	\$50,000,000	n/a
130,000,000	TD BANK, N.A. (2)	0.32	3/1/2013	6/21/2013	130,000,000	130,000,000	n/a
135,000,000	TD BANK, N.A. (2)	0.32	3/1/2013	6/21/2013	135,000,000	135,000,000	n/a
15,000,000	TD BANK, N.A. (2)	0.31	3/1/2013	6/27/2013	15,000,000	15,000,000	n/a
45,000,000	TD BANK, N.A. (2)	0.31	3/1/2013	6/27/2013	45,000,000	45,000,000	n/a
15,000,000	TD BANK, N.A. (2)	0.31	3/1/2013	1/3/2014	15,000,000	15,000,000	n/a
20,000,000	BB&T COMPANY (2)	0.25	3/1/2013	12/3/2013	20,000,000	20,000,000	n/a
30,000,000	BB&T COMPANY (2)	0.25	3/1/2013	12/3/2013	30,000,000	30,000,000	n/a
100,000,000	BB&T COMPANY (2)	0.25	3/1/2013	12/3/2013	100,000,000	100,000,000	n/a
100,000,000	BB&T COMPANY (2)	0.25	3/1/2013	12/3/2013	100,000,000	100,000,000	n/a
150,000,000	BB&T COMPANY (2)	0.25	3/1/2013	12/3/2013	150,000,000	150,000,000	n/a
170,000,000	JP MORGAN CHASE BANK, N.A. (2)	0.30	3/1/2013	12/3/2013	170,000,000	170,000,000	n/a
220,000,000	JP MORGAN CHASE BANK, N.A. (2)	0.30	3/1/2013	12/3/2013	220,000,000	220,000,000	n/a
\$1,180,000,000					\$1,180,000,000	\$1,180,000,000	

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<b>US GOVERNMENT (FDIC) GUARANTEED OR INSURED INSTRUMENTS ( 1.31% )</b>							
\$6,000,000	FEDERALLY INSURED CUSTODAY ACCT. (3)	0.22	3/1/2013	12/3/2013	\$6,000,000	\$6,000,000	n/a
24,000,000	FEDERALLY INSURED CUSTODAY ACCT. (3)	0.22	3/1/2013	12/3/2013	24,000,000	24,000,000	n/a
10,088,672	U.S. TREASURY BILL	1.00	1/15/2014	1/15/2014	10,071,474	10,072,270	912828PQ7
10,182,031	U.S. TREASURY BILL	1.88	2/28/2014	2/28/2014	10,167,745	10,168,360	912828KF6
8,000,000	OVERSEAS PRIVATE INVESTMENT CORP.	0.16	3/6/2013	6/15/2030	8,000,000	8,000,000	690353WT0
4,000,000	OVERSEAS PRIVATE INVESTMENT CORP.	0.16	3/6/2013	6/15/2034	4,000,000	4,000,000	690353WQ6
<u>\$62,270,703</u>					<u>\$62,239,219</u>	<u>\$62,240,630</u>	
<b>REPURCHASE AGREEMENTS ( 32.89% )</b>							
\$700,000,000	MERRILL LYNCH	0.15	3/1/2013	3/1/2013	\$700,000,000	\$700,000,000	n/a
<u>865,093,000</u>	RBS SECURITIES INC.	0.15	3/1/2013	3/1/2013	<u>865,093,000</u>	<u>865,093,000</u>	n/a
\$1,565,093,000					\$1,565,093,000	\$1,565,093,000	
<b><u>\$4,760,343,625</u></b>					<b><u>\$4,758,446,718</u></b>	<b><u>\$4,759,305,795</u></b>	

**Fund Net Asset Value = \$1.01 per unit (4)**

**Effective 7-Day Net Yield = 0.21% (5)**

**Effective 7-Day Gross Yield = 0.24%**

**WAM(R) = 40 Days (6)**

**WAM(F) = 88 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 rate reset date
- (7) Weighted average maturity to final maturity date.