

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (33.26%)							
\$3,209,024	FANNIE MAE	0.75	2/26/2013	2/26/2013	\$3,201,240	\$3,201,354	3135G0AK9
10,083,200	FANNIE MAE	1.05	9/3/2013	9/3/2013	10,046,488	10,044,090	31398A3A8
1,252,355	FANNIE MAE	1.00	9/23/2013	9/23/2013	1,251,696	1,251,411	31398A2S0
3,105,244	FANNIE MAE	1.00	9/23/2013	9/23/2013	3,103,611	3,102,895	31398A2S0
3,686,479	FANNIE MAE	1.00	9/23/2013	9/23/2013	3,684,710	3,683,871	31398A2S0
1,564,865	FANNIE MAE	1.13	10/8/2013	10/8/2013	1,559,418	1,560,038	31398A4H2
3,669,330	FANNIE MAE	1.13	10/8/2013	10/8/2013	3,656,103	3,657,534	31398A4H2
1,132,294	FANNIE MAE	2.88	12/11/2013	12/11/2013	1,130,577	1,130,901	31398AUJ9
8,359,252	FANNIE MAE	2.88	12/11/2013	12/11/2013	8,320,862	8,326,708	31398AUJ9
1,110,555	FANNIE MAE	2.75	2/5/2014	2/5/2014	1,108,750	1,109,809	31398AVD1
10,274,622	FANNIE MAE	2.75	2/5/2014	2/5/2014	10,257,197	10,266,500	31398AVD1
10,267,500	FANNIE MAE	2.75	2/5/2014	2/5/2014	10,257,051	10,266,500	31398AVD1
15,412,593	FANNIE MAE	2.75	2/5/2014	2/5/2014	15,383,493	15,399,750	31398AVD1
10,113,800	FANNIE MAE	1.25	2/27/2014	2/27/2014	10,112,934	10,125,180	3135G0AP8
2,739,669	FANNIE MAE FLOATER	0.40	2/1/2013	2/1/2013	2,735,000	2,735,000	3135G0AQ6
3,695,343	FANNIE MAE FLOATER	0.40	2/1/2013	2/1/2013	3,690,000	3,690,000	3135G0AQ6
6,510,940	FANNIE MAE FLOATER	0.40	2/1/2013	2/1/2013	6,500,000	6,500,000	3135G0AQ6
49,995,000	FANNIE MAE FLOATER	0.40	2/1/2013	2/1/2013	50,000,000	50,000,000	3135G0AQ6
49,980,000	FANNIE MAE FLOATER	0.40	2/1/2013	2/1/2013	50,000,000	50,000,000	3135G0AQ6
15,009,195	FANNIE MAE FLOATER	0.38	2/1/2013	8/9/2013	15,002,750	15,017,505	3135G0CB7
20,012,200	FANNIE MAE FLOATER	0.38	2/1/2013	8/9/2013	20,003,678	20,023,340	3135G0CB7
49,980,000	FANNIE MAE FLOATER	0.38	2/1/2013	8/9/2013	49,994,829	50,058,350	3135G0CB7
24,989,886	FANNIE MAE FLOATER	0.18	2/20/2013	6/20/2014	24,993,017	25,001,325	3135G0MH3
2,298,183	FEDERAL FARM CREDIT	0.15	2/15/2013	2/15/2013	2,299,925	2,300,009	3133EADF2
16,043,395	FEDERAL FARM CREDIT	3.88	4/8/2013	10/7/2013	15,821,740	15,829,397	31331GCS6
1,999,280	FEDERAL FARM CREDIT	0.21	5/18/2013	11/18/2013	1,999,473	2,000,478	3133EAV96
21,295,740	FEDERAL FARM CREDIT FLOATER	0.30	2/1/2013	4/11/2013	21,299,597	21,306,816	31331KGY0
24,995,000	FEDERAL FARM CREDIT FLOATER	0.30	2/1/2013	5/3/2013	24,999,378	25,010,375	31331KJV3
24,995,000	FEDERAL FARM CREDIT FLOATER	0.30	2/1/2013	5/3/2013	24,999,378	25,010,375	31331KJV3
49,972,110	FEDERAL FARM CREDIT FLOATER	0.27	2/1/2013	5/15/2013	49,995,725	50,019,050	31331KNN6
49,960,500	FEDERAL FARM CREDIT FLOATER	0.30	2/1/2013	7/29/2013	49,990,194	50,036,400	31331KSP6
24,984,810	FEDERAL FARM CREDIT FLOATER	0.20	2/5/2013	9/16/2013	24,993,719	25,004,600	3133EAHS0
24,997,500	FEDERAL FARM CREDIT FLOATER	0.39	2/1/2013	11/29/2013	24,998,956	25,039,425	31331KY20
25,000,000	FEDERAL FARM CREDIT FLOATER	0.39	2/1/2013	11/29/2013	25,000,000	25,039,425	31331KY20

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES CONTINUED							
\$24,991,750	FEDERAL FARM CREDIT FLOATER	0.23	2/1/2013	12/30/2013	\$24,995,435	\$25,010,600	3133EAKC1
25,000,000	FEDERAL FARM CREDIT FLOATER	0.25	2/1/2013	2/10/2014	25,000,000	25,014,525	3133EAPV4
24,999,750	FEDERAL FARM CREDIT FLOATER	0.25	2/1/2013	2/10/2014	24,999,854	25,014,525	3133EAPV4
24,982,286	FEDERAL FARM CREDIT FLOATER	0.25	2/1/2013	5/21/2014	24,988,498	25,009,675	3133EAQZ4
24,982,286	FEDERAL FARM CREDIT FLOATER	0.25	2/1/2013	5/21/2014	24,988,498	25,009,675	3133EAQZ4
49,990,000	FEDERAL FARM CREDIT FLOATER	0.29	2/1/2013	6/4/2014	49,993,315	50,043,900	3133EASN9
49,980,900	FEDERAL FARM CREDIT FLOATER	0.27	2/1/2013	7/21/2014	49,985,169	50,024,250	3133EAM47
9,996,506	FEDERAL HOME LOAN BANK	0.16	2/1/2013	2/1/2013	10,000,000	10,000,000	313376T96
3,998,659	FEDERAL HOME LOAN BANK	0.17	2/1/2013	2/1/2013	4,000,000	4,000,000	313376U37
10,000,000	FEDERAL HOME LOAN BANK	0.18	2/1/2013	2/1/2013	10,000,000	10,000,000	313376U78
10,593,096	FEDERAL HOME LOAN BANK	0.18	2/1/2013	2/1/2013	10,600,000	10,600,000	313376U78
7,197,048	FEDERAL HOME LOAN BANK	0.19	2/12/2013	2/12/2013	7,199,904	7,200,108	313378BD2
9,997,100	FEDERAL HOME LOAN BANK	0.19	2/28/2013	2/28/2013	9,999,786	10,000,370	313378EW7
4,609,309	FEDERAL HOME LOAN BANK	0.20	3/1/2013	3/1/2013	4,609,936	4,610,231	313378CM1
2,001,240	FEDERAL HOME LOAN BANK	0.30	3/19/2013	3/19/2013	2,000,154	2,000,426	313375NC7
9,986,210	FEDERAL HOME LOAN BANK	0.13	3/21/2013	3/21/2013	9,998,182	9,999,790	313378S28
8,314,185	FEDERAL HOME LOAN BANK	1.00	3/27/2013	3/27/2013	8,259,169	8,261,030	313372RK2
9,997,686	FEDERAL HOME LOAN BANK	0.22	4/9/2013	4/9/2013	9,999,575	10,001,510	313378ME8
9,999,200	FEDERAL HOME LOAN BANK	0.25	4/11/2013	4/11/2013	9,999,849	10,002,140	313378YH8
9,998,700	FEDERAL HOME LOAN BANK	0.24	4/12/2013	4/12/2013	9,999,750	10,001,970	313378W49
10,000,600	FEDERAL HOME LOAN BANK	0.24	4/16/2013	4/16/2013	10,000,133	10,002,080	313378WY3
15,000,000	FEDERAL HOME LOAN BANK	0.23	4/25/2013	4/25/2013	15,000,000	15,003,840	313379TM5
9,994,400	FEDERAL HOME LOAN BANK	0.20	4/30/2013	4/30/2013	9,998,756	10,001,480	313376XG5
9,998,700	FEDERAL HOME LOAN BANK	0.22	5/3/2013	5/3/2013	9,999,675	10,002,040	3133796A2
10,000,000	FEDERAL HOME LOAN BANK	0.30	5/8/2013	5/8/2013	10,000,000	10,000,000	313378Z79
14,998,025	FEDERAL HOME LOAN BANK	0.23	5/10/2013	5/10/2013	14,999,470	15,003,705	313379FF1
1,001,120	FEDERAL HOME LOAN BANK	0.35	5/14/2013	5/14/2013	1,000,411	1,000,600	313376D77
10,006,450	FEDERAL HOME LOAN BANK	0.30	5/16/2013	5/16/2013	10,001,765	10,004,660	313376D36
9,997,700	FEDERAL HOME LOAN BANK	0.22	5/17/2013	5/17/2013	9,999,338	10,002,350	313379BZ1
10,000,000	FEDERAL HOME LOAN BANK	0.25	6/7/2013	6/7/2013	10,000,000	10,000,340	313379F53
15,000,000	FEDERAL HOME LOAN BANK	0.30	6/13/2013	6/13/2013	15,000,000	15,001,890	313379LD9
15,000,000	FEDERAL HOME LOAN BANK	0.28	6/14/2013	6/14/2013	15,000,000	15,001,725	313379JK6
1,265,763	FEDERAL HOME LOAN BANK	1.63	6/14/2013	6/14/2013	1,256,184	1,256,853	3133XYHD0
3,208,338	FEDERAL HOME LOAN BANK	1.63	6/14/2013	6/14/2013	3,191,483	3,192,405	3133XYHD0
15,161,550	FEDERAL HOME LOAN BANK	1.63	6/14/2013	6/14/2013	15,078,704	15,082,230	3133XYHD0
9,999,200	FEDERAL HOME LOAN BANK	0.25	6/20/2013	6/20/2013	9,999,695	10,004,240	313379VP1
10,152,300	FEDERAL HOME LOAN BANK	1.88	6/21/2013	6/21/2013	10,061,624	10,067,820	3133XXYX9

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES CONTINUED							
\$9,997,661	FEDERAL HOME LOAN BANK	0.24	6/28/2013	6/28/2013	\$9,999,058	\$10,004,080	313379Y78
2,852,537	FEDERAL HOME LOAN BANK	0.33	7/1/2013	7/1/2013	2,851,136	2,852,254	313376GY5
10,000,000	FEDERAL HOME LOAN BANK	0.00	7/1/2013	7/1/2013	10,000,000	10,001,060	313379HH5
9,996,620	FEDERAL HOME LOAN BANK	0.25	7/1/2013	7/1/2013	9,998,619	10,004,580	313379YQ6
9,997,648	FEDERAL HOME LOAN BANK	0.25	7/15/2013	7/15/2013	9,999,008	10,004,700	313379Z36
4,998,750	FEDERAL HOME LOAN BANK	0.21	8/20/2013	8/20/2013	4,999,359	5,001,265	313376XY6
10,003,900	FEDERAL HOME LOAN BANK	0.28	9/5/2013	9/5/2013	10,002,144	10,005,940	313378HJ3
14,507,685	FEDERAL HOME LOAN BANK	0.30	9/6/2013	9/6/2013	14,504,243	14,510,382	313378GC9
16,159,345	FEDERAL HOME LOAN BANK	0.25	9/6/2013	9/6/2013	16,158,450	16,156,751	313379QS1
2,204,266	FEDERAL HOME LOAN BANK	4.00	9/6/2013	9/6/2013	2,199,066	2,199,130	3133XRX88
1,574,368	FEDERAL HOME LOAN BANK	1.00	9/13/2013	9/13/2013	1,572,830	1,572,905	313370LB2
9,061,920	FEDERAL HOME LOAN BANK	1.00	9/13/2013	9/13/2013	9,030,993	9,035,408	313370LB2
3,138,720	FEDERAL HOME LOAN BANK	5.25	9/13/2013	9/13/2013	3,092,480	3,093,123	3133XGJ96
2,033,081	FEDERAL HOME LOAN BANK	2.63	9/13/2013	9/13/2013	2,030,245	2,030,122	3133XUPZ0
9,998,700	FEDERAL HOME LOAN BANK	0.21	9/24/2013	9/24/2013	9,999,163	10,001,290	313380SE8
10,005,100	FEDERAL HOME LOAN BANK	0.28	11/21/2013	11/21/2013	10,003,783	10,008,040	313379FS3
25,016,500	FEDERAL HOME LOAN BANK	0.30	11/22/2013	11/22/2013	25,012,250	25,024,225	313379FY0
2,451,495	FEDERAL HOME LOAN BANK	0.30	11/25/2013	11/25/2013	2,451,118	2,452,399	313379NS4
5,004,150	FEDERAL HOME LOAN BANK	0.30	11/25/2013	11/25/2013	5,003,542	5,004,895	313379NS4
10,006,670	FEDERAL HOME LOAN BANK	0.30	11/25/2013	11/25/2013	10,004,990	10,009,790	313379NS4
5,008,950	FEDERAL HOME LOAN BANK	0.38	11/27/2013	11/27/2013	5,007,825	5,008,005	3133762C8
20,018,800	FEDERAL HOME LOAN BANK	0.33	12/5/2013	12/5/2013	20,014,612	20,024,460	313379KN8
10,012,430	FEDERAL HOME LOAN BANK	0.31	12/5/2013	12/5/2013	10,011,599	10,010,960	313379R50
8,306,626	FEDERAL HOME LOAN BANK	0.30	12/11/2013	12/11/2013	8,305,487	8,308,566	313379L56
5,014,650	FEDERAL HOME LOAN BANK	0.50	12/13/2013	12/13/2013	5,012,609	5,009,515	313371PU4
14,997,362	FEDERAL HOME LOAN BANK	0.18	1/7/2014	1/7/2014	14,997,543	15,000,000	313381PS8
7,638,851	FEDERAL HOME LOAN BANK	0.30	1/23/2014	1/23/2014	7,637,977	7,637,447	3133803M7
10,010,467	FEDERAL HOME LOAN BANK	0.30	1/23/2014	1/23/2014	10,009,434	10,009,760	3133803M7
6,332,098	FEDERAL HOME LOAN BANK	0.38	1/29/2014	1/29/2014	6,331,435	6,332,242	313376UF0
15,026,331	FEDERAL HOME LOAN BANK	0.38	1/29/2014	1/29/2014	15,024,010	15,029,055	313376UF0
12,013,836	FEDERAL HOME LOAN BANK	0.30	2/13/2014	2/13/2014	12,013,239	12,014,172	3133783D1
3,512,176	FEDERAL HOME LOAN BANK	0.25	2/14/2014	2/14/2014	3,512,077	3,512,324	313380EE3
50,000,000	FEDERAL HOME LOAN BANK FLOATER	0.35	2/1/2013	7/22/2013	50,000,000	50,047,050	313374WU0
24,976,750	FEDERAL HOME LOAN BANK FLOATER	0.14	2/25/2013	1/24/2014	24,987,794	24,994,075	313376VV4
24,980,000	FEDERAL HOME LOAN BANK FLOATER	0.11	2/25/2013	2/14/2014	24,989,515	24,985,225	3133784J7
15,106,350	FREDDIE MAC	0.88	10/28/2013	10/28/2013	15,072,061	15,077,220	3137EACL1
10,016,000	FREDDIE MAC	0.38	10/30/2013	10/30/2013	10,010,922	10,013,810	3137EACX5

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES CONTINUED							
\$10,014,650	FREDDIE MAC	0.38	10/30/2013	10/30/2013	\$10,010,967	\$10,013,810	3137EACX5
11,651,847	FREDDIE MAC	4.88	11/15/2013	11/15/2013	11,498,573	11,510,852	3134A4UK8
15,753,750	FREDDIE MAC	4.88	11/15/2013	11/15/2013	15,546,278	15,562,215	3134A4UK8
5,266,742	FREDDIE MAC	4.58	11/19/2013	11/19/2013	5,203,531	5,210,979	3128X1CS4
6,281,316	FREDDIE MAC	4.58	11/19/2013	11/19/2013	6,206,725	6,215,880	3128X1CS4
2,503,550	FREDDIE MAC	0.38	11/27/2013	11/27/2013	2,502,674	2,504,003	3137EACZ0
5,510,285	FREDDIE MAC	0.38	11/27/2013	11/27/2013	5,509,580	5,508,806	3137EACZ0
1,081,610	FREDDIE MAC	2.50	1/7/2014	1/7/2014	1,078,616	1,079,236	3137EABX6
2,138,537	FREDDIE MAC	2.50	1/7/2014	1/7/2014	2,135,772	2,137,010	3137EABX6
2,882,806	FREDDIE MAC	0.45	1/9/2014	1/9/2014	2,882,335	2,882,280	3134G3JR2
10,464,805	FREDDIE MAC	4.50	1/15/2014	1/15/2014	10,407,436	10,410,280	3134A4UM4
25,023,741	FREDDIE MAC	4.50	1/15/2014	1/15/2014	24,897,129	24,899,308	3134A4UM4
1,194,103	FREDDIE MAC	1.38	2/25/2014	2/25/2014	1,193,799	1,193,870	3137EACR8
10,128,700	FREDDIE MAC	1.38	2/25/2014	2/25/2014	10,126,107	10,126,120	3137EACR8
29,981,793	FREDDIE MAC FLOATER	0.36	2/1/2013	8/12/2013	29,995,218	30,032,280	3134G2XL1
49,990,000	FREDDIE MAC FLOATER	0.45	2/1/2013	11/18/2013	49,996,033	50,106,150	3134G3AG5
49,979,740	FREDDIE MAC FLOATER	0.38	2/1/2013	9/3/2013	49,994,085	50,063,850	3134G2B50
<u>\$1,726,923,686</u>					<u>\$1,725,631,270</u>	<u>\$1,726,624,543</u>	

GOVERNMENT MONEY FUND (4.05%)							
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\$210,184,630	MORGAN STANLEY GOVERNMENT FUND	0.05	2/1/2013	12/3/2013	\$210,184,630	\$210,184,630	n/a
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DEPOSIT INSTRUMENTS (22.74%)							
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\$20,000,000	BB&T COMPANY (2)	0.25	2/1/2013	12/3/2013	\$20,000,000	\$20,000,000	n/a
30,000,000	BB&T COMPANY (2)	0.25	2/1/2013	12/3/2013	30,000,000	30,000,000	n/a
100,000,000	BB&T COMPANY (2)	0.25	2/1/2013	12/3/2013	100,000,000	100,000,000	n/a
150,000,000	BB&T COMPANY (2)	0.25	2/1/2013	12/3/2013	150,000,000	150,000,000	n/a
100,000,000	BB&T COMPANY (2)	0.25	2/1/2013	12/3/2013	100,000,000	100,000,000	n/a
170,000,000	JP MORGAN CHASE BANK, N.A. (2)	0.30	2/1/2013	12/3/2013	170,000,000	170,000,000	n/a
220,000,000	JP MORGAN CHASE BANK, N.A. (2)	0.30	2/1/2013	12/3/2013	220,000,000	220,000,000	n/a
50,000,000	TD BANK, N.A. (2)	0.42	2/1/2013	3/14/2013	50,000,000	50,000,000	n/a
130,000,000	TD BANK, N.A. (2)	0.32	2/1/2013	6/21/2013	130,000,000	130,000,000	n/a
135,000,000	TD BANK, N.A. (2)	0.32	2/1/2013	6/21/2013	135,000,000	135,000,000	n/a
15,000,000	TD BANK, N.A. (2)	0.31	2/1/2013	6/27/2013	15,000,000	15,000,000	n/a
45,000,000	TD BANK, N.A. (2)	0.31	2/1/2013	6/27/2013	45,000,000	45,000,000	n/a
15,000,000	TD BANK, N.A. (2)	0.31	2/1/2013	1/3/2014	15,000,000	15,000,000	n/a
<u>\$1,180,000,000</u>					<u>\$1,180,000,000</u>	<u>\$1,180,000,000</u>	

STRUCTURED INVESTMENT VEHICLE (0.36%)							
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\$18,833,014	GRYPHON FUNDING LTD (3)	n/a	n/a	n/a	\$18,833,014	\$18,833,014	n/a
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PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
US GOVERNMENT (FDIC) GUARANTEED OR INSURED INSTRUMENTS (1.05%)							
\$6,000,000	FEDERALLY INSURED CUSTODY ACCT. (4)	0.22	2/1/2013	12/3/2013	\$6,000,000	\$6,000,000	n/a
24,000,000	FEDERALLY INSURED CUSTODY ACCT. (4)	0.22	2/1/2013	12/3/2013	24,000,000	24,000,000	n/a
4,000,000	OVERSEAS INVESTMENT CORP. FLOATER	0.16	2/6/2013	6/15/2034	4,000,000	4,000,000	690353WQ6
10,182,031	U.S. TREASURY BILL	1.88	2/28/2014	2/28/2014	10,180,649	10,181,250	912828KF6
10,088,672	U.S. TREASURY BILL	1.00	1/15/2014	1/15/2014	10,077,727	10,078,910	912828PQ7
\$54,270,703					\$54,258,376	\$54,260,160	

REPURCHASE AGREEMENTS (36.62%)							
\$100,000,000	RBS SECURITIES INC	0.13	2/1/2013	2/1/2013	\$100,000,000	\$100,000,000	n/a
900,000,000	RBS SECURITIES INC	0.13	2/1/2013	2/1/2013	900,000,000	900,000,000	n/a
900,000,000	MERRILL LYNCH	0.15	2/1/2013	2/1/2013	900,000,000	900,000,000	n/a
\$1,900,000,000					\$1,900,000,000	\$1,900,000,000	

COMMERCIAL PAPER (1.92%)							
\$100,000,000	US BANK, N.A.	0.12	2/1/2013	2/25/2013	\$100,000,000	\$100,000,000	n/a

\$5,190,212,033					\$5,188,907,290	\$5,189,902,347	
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Fund Net Asset Value = \$1.01 per unit (5)

Effective 7-Day Net Yield = 0.14% (6)

Effective 7-Day Gross Yield = 0.21%

WAM(R) = 38 Days (7)

WAM(F) = 89 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) The Gryphon note was sold at cost on October 12, 2012 and is pending settlement.
- (4) Issue has a weekly put option, and thus is calculated as 7 days for WAL and WAM purposes.
- (5) Includes designated surplus reserve.
- (6) 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 Short-Term Investment Fund's amortized cost.
- (7) Weighted average maturity to the next rate reset date
- (8) Weighted average maturity to final maturity date.