

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES ( 31.75% )</b>							
\$6,958,479	FANNIE MAE	0.38	12/28/2012	12/28/2012	\$6,951,957	\$6,953,134	31398A6F4
3,209,024	FANNIE MAE	0.75	2/26/2013	2/26/2013	3,205,801	3,206,026	3135G0AK9
10,083,200	FANNIE MAE	1.05	9/3/2013	9/3/2013	10,066,473	10,059,420	31398A3A8
1,564,865	FANNIE MAE	1.13	10/8/2013	10/8/2013	1,562,898	1,563,110	31398A4H2
3,669,330	FANNIE MAE	1.13	10/8/2013	10/8/2013	3,664,270	3,664,736	31398A4H2
2,739,669	FANNIE MAE FLOATER	0.40	11/1/2012	2/1/2013	2,736,249	2,736,532	3135G0AQ6
3,695,343	FANNIE MAE FLOATER	0.40	11/1/2012	2/1/2013	3,690,843	3,692,066	3135G0AQ6
6,510,940	FANNIE MAE FLOATER	0.40	11/1/2012	2/1/2013	6,501,650	6,503,640	3135G0AQ6
49,980,000	FANNIE MAE FLOATER	0.40	11/1/2012	2/1/2013	49,997,483	50,028,000	3135G0AQ6
49,995,000	FANNIE MAE FLOATER	0.40	11/1/2012	2/1/2013	49,999,358	50,028,000	3135G0AQ6
15,009,195	FANNIE MAE FLOATER	0.38	11/1/2012	8/9/2013	15,004,088	15,020,955	3135G0CB7
20,012,200	FANNIE MAE FLOATER	0.38	11/1/2012	8/9/2013	20,005,468	20,027,940	3135G0CB7
49,980,000	FANNIE MAE FLOATER	0.38	11/1/2012	8/9/2013	49,992,312	50,069,850	3135G0CB7
24,989,886	FANNIE MAE FLOATER	0.19	11/20/2012	6/20/2014	24,991,743	24,994,150	3135G0MH3
2,298,183	FEDERAL FARM CREDIT	0.15	2/15/2013	2/15/2013	2,299,434	2,299,933	3133EADF2
16,043,395	FEDERAL FARM CREDIT	3.88	10/7/2013	10/7/2013	15,963,353	15,967,044	31331GCS6
1,999,280	FEDERAL FARM CREDIT	0.21	11/18/2013	11/18/2013	1,999,305	1,999,628	3133EAV96
21,295,740	FEDERAL FARM CREDIT FLOATER	0.30	11/1/2012	4/11/2013	21,299,060	21,311,374	31331KGY0
24,995,000	FEDERAL FARM CREDIT FLOATER	0.30	11/1/2012	5/3/2013	24,998,748	25,014,800	31331KJV3
24,995,000	FEDERAL FARM CREDIT FLOATER	0.30	11/1/2012	5/3/2013	24,998,748	25,014,800	31331KJV3
49,972,110	FEDERAL FARM CREDIT FLOATER	0.27	11/1/2012	5/15/2013	49,991,907	50,023,150	31331KNN6
49,960,500	FEDERAL FARM CREDIT FLOATER	0.30	11/1/2012	7/29/2013	49,985,126	50,038,650	31331KSP6
24,984,810	FEDERAL FARM CREDIT FLOATER	0.23	11/6/2012	9/16/2013	24,991,174	25,008,075	3133EAHS0
24,997,500	FEDERAL FARM CREDIT FLOATER	0.43	11/6/2012	11/29/2013	24,998,637	25,054,975	31331KY20
25,000,000	FEDERAL FARM CREDIT FLOATER	0.43	11/6/2012	11/29/2013	25,000,000	25,054,975	31331KY20
24,991,750	FEDERAL FARM CREDIT FLOATER	0.23	11/1/2012	12/30/2013	24,994,170	25,001,050	3133EAKC1
24,999,750	FEDERAL FARM CREDIT FLOATER	0.25	11/1/2012	2/10/2014	24,999,818	25,003,825	3133EAPV4
25,000,000	FEDERAL FARM CREDIT FLOATER	0.25	11/1/2012	2/10/2014	25,000,000	25,003,825	3133EAPV4
24,982,286	FEDERAL FARM CREDIT FLOATER	0.25	11/1/2012	5/21/2014	24,986,265	24,994,125	3133EAQZ4
24,982,286	FEDERAL FARM CREDIT FLOATER	0.25	11/1/2012	5/21/2014	24,986,265	24,994,125	3133EAQZ4
49,990,000	FEDERAL FARM CREDIT FLOATER	0.29	11/1/2012	6/4/2014	49,992,055	50,016,500	3133EASN9
49,980,900	FEDERAL FARM CREDIT FLOATER	0.27	11/1/2012	7/21/2014	49,982,619	49,989,800	3133EAM47
5,801,334	FEDERAL HOME LOAN BANK	0.18	11/14/2012	11/14/2012	5,800,056	5,800,041	313376BC8
10,004,500	FEDERAL HOME LOAN BANK	0.20	11/14/2012	11/14/2012	10,000,205	10,000,140	313376EN1
2,700,331	FEDERAL HOME LOAN BANK	1.63	11/21/2012	11/21/2012	2,672,121	2,672,171	3133XVEM9

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES CONTINUED</b>							
\$10,004,100	FEDERAL HOME LOAN BANK	0.20	11/23/2012	11/23/2012	\$10,000,284	\$10,000,240	313376J97
5,097,894	FEDERAL HOME LOAN BANK	0.17	1/17/2013	1/17/2013	5,099,423	5,100,107	313376TA3
2,499,300	FEDERAL HOME LOAN BANK	0.20	1/18/2013	1/18/2013	2,499,816	2,500,213	313376MZ5
1,099,340	FEDERAL HOME LOAN BANK	0.16	1/18/2013	1/18/2013	1,099,826	1,100,000	313376TY1
12,192,558	FEDERAL HOME LOAN BANK	0.16	1/24/2013	1/24/2013	12,197,930	12,200,000	313376VG7
9,996,506	FEDERAL HOME LOAN BANK	0.16	2/1/2013	2/1/2013	9,999,105	10,000,000	313376T96
3,998,659	FEDERAL HOME LOAN BANK	0.17	2/1/2013	2/1/2013	3,999,554	4,000,100	313376U37
10,000,000	FEDERAL HOME LOAN BANK	0.18	2/1/2013	2/1/2013	10,000,000	10,000,500	313376U78
10,593,096	FEDERAL HOME LOAN BANK	0.18	2/1/2013	2/1/2013	10,598,003	10,600,530	313376U78
7,197,048	FEDERAL HOME LOAN BANK	0.19	2/12/2013	2/12/2013	7,199,098	7,200,605	313378BD2
9,997,100	FEDERAL HOME LOAN BANK	0.19	2/28/2013	2/28/2013	9,999,057	10,000,970	313378EW7
4,609,309	FEDERAL HOME LOAN BANK	0.20	3/1/2013	3/1/2013	4,609,727	4,610,613	313378CM1
2,001,240	FEDERAL HOME LOAN BANK	0.30	3/19/2013	3/19/2013	2,000,462	2,001,072	313375NC7
9,986,210	FEDERAL HOME LOAN BANK	0.13	3/21/2013	3/21/2013	9,994,696	9,998,640	313378S28
8,314,185	FEDERAL HOME LOAN BANK	1.00	3/27/2013	3/27/2013	8,274,791	8,278,083	313372RK2
9,997,686	FEDERAL HOME LOAN BANK	0.22	4/9/2013	4/9/2013	9,998,992	10,002,410	313378ME8
9,999,200	FEDERAL HOME LOAN BANK	0.25	4/11/2013	4/11/2013	9,999,647	10,003,710	313378YH8
9,998,700	FEDERAL HOME LOAN BANK	0.24	4/12/2013	4/12/2013	9,999,421	10,003,260	313378W49
10,000,600	FEDERAL HOME LOAN BANK	0.24	4/16/2013	4/16/2013	10,000,297	10,003,220	313378WY3
15,000,000	FEDERAL HOME LOAN BANK	0.23	4/25/2013	4/25/2013	15,000,000	15,005,385	3133797M5
9,994,400	FEDERAL HOME LOAN BANK	0.20	4/30/2013	4/30/2013	9,997,455	10,001,050	313376XG5
9,998,700	FEDERAL HOME LOAN BANK	0.22	5/3/2013	5/3/2013	9,999,346	10,001,950	3133796A2
10,000,000	FEDERAL HOME LOAN BANK	0.30	5/8/2013	5/8/2013	10,000,000	10,002,340	313378Z79
14,998,025	FEDERAL HOME LOAN BANK	0.23	5/10/2013	5/10/2013	14,998,972	15,003,285	313379FF1
1,001,120	FEDERAL HOME LOAN BANK	0.35	5/14/2013	5/14/2013	1,000,782	1,000,845	313376D77
10,006,450	FEDERAL HOME LOAN BANK	0.30	5/16/2013	5/16/2013	10,003,327	10,005,730	313376D36
9,997,700	FEDERAL HOME LOAN BANK	0.22	5/17/2013	5/17/2013	9,998,759	10,001,350	313379BZ1
10,000,000	FEDERAL HOME LOAN BANK	0.25	6/7/2013	6/7/2013	10,000,000	10,002,290	313379F53
15,000,000	FEDERAL HOME LOAN BANK	0.30	6/13/2013	6/13/2013	15,000,000	15,004,410	313379LD9
15,000,000	FEDERAL HOME LOAN BANK	0.28	6/14/2013	6/14/2013	15,000,000	15,004,410	313379JK6
1,265,763	FEDERAL HOME LOAN BANK	1.63	6/14/2013	6/14/2013	1,260,462	1,260,943	3133XYHD0
3,208,338	FEDERAL HOME LOAN BANK	1.63	6/14/2013	6/14/2013	3,202,885	3,202,794	3133XYHD0
15,161,550	FEDERAL HOME LOAN BANK	1.63	6/14/2013	6/14/2013	15,133,146	15,131,310	3133XYHD0
9,999,200	FEDERAL HOME LOAN BANK	0.25	6/20/2013	6/20/2013	9,999,494	10,002,540	313379VP1
9,997,500	FEDERAL HOME LOAN BANK	0.25	6/21/2013	6/21/2013	9,998,535	10,000,600	313379GH6
10,152,300	FEDERAL HOME LOAN BANK	1.88	6/21/2013	6/21/2013	10,102,120	10,106,880	3133XXYX9
9,997,661	FEDERAL HOME LOAN BANK	0.24	6/28/2013	6/28/2013	9,998,468	10,001,970	313379Y78
2,852,537	FEDERAL HOME LOAN BANK	0.33	7/1/2013	7/1/2013	2,851,832	2,852,277	313376GY5

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES CONTINUED</b>							
\$10,000,000	FEDERAL HOME LOAN BANK	0.29	7/1/2013	7/1/2013	\$10,000,000	\$10,001,850	313379HH5
9,996,620	FEDERAL HOME LOAN BANK	0.25	7/1/2013	7/1/2013	9,997,771	10,002,660	313379YQ6
9,997,648	FEDERAL HOME LOAN BANK	0.25	7/15/2013	7/15/2013	9,998,415	10,002,710	313379Z36
4,998,750	FEDERAL HOME LOAN BANK	0.21	8/20/2013	8/20/2013	4,999,064	5,000,000	313376XY6
10,003,900	FEDERAL HOME LOAN BANK	0.28	9/5/2013	9/5/2013	10,003,056	10,005,900	313378HJ3
14,507,685	FEDERAL HOME LOAN BANK	0.30	9/6/2013	9/6/2013	14,506,042	14,511,035	313378GC9
9,061,920	FEDERAL HOME LOAN BANK	1.00	9/13/2013	9/13/2013	9,047,829	9,051,456	31337OLB2
3,138,720	FEDERAL HOME LOAN BANK	5.25	9/13/2013	9/13/2013	3,130,463	3,130,038	3133XGJ96
9,998,700	FEDERAL HOME LOAN BANK	0.21	9/24/2013	9/24/2013	9,998,835	10,000,000	313380SE8
10,005,100	FEDERAL HOME LOAN BANK	0.28	11/21/2013	11/21/2013	10,004,971	10,005,360	313379FS3
25,016,500	FEDERAL HOME LOAN BANK	0.30	11/22/2013	11/22/2013	25,016,083	25,018,600	313379FY0
2,451,495	FEDERAL HOME LOAN BANK	0.30	11/25/2013	11/25/2013	2,451,464	2,451,803	313379NS4
10,006,670	FEDERAL HOME LOAN BANK	0.30	11/25/2013	11/25/2013	10,006,536	10,007,360	313379NS4
50,000,000	FEDERAL HOME LOAN BANK FLOATER	0.38	11/1/2013	7/22/2013	50,000,000	50,057,850	313374WU0
24,976,750	FEDERAL HOME LOAN BANK FLOATER	0.15	11/25/2012	1/24/2014	24,984,648	24,987,300	313376VV4
24,980,000	FEDERAL HOME LOAN BANK FLOATER	0.12	11/25/2012	2/14/2014	24,986,963	24,976,500	3133784J7
10,261,695	FREDDIE MAC	0.38	11/30/2012	11/30/2012	10,251,341	10,252,265	3137EACP2
5,018,750	FREDDIE MAC	0.75	12/28/2012	12/28/2012	5,004,327	5,004,665	3134G1P65
15,106,350	FREDDIE MAC	0.88	10/28/2013	10/28/2013	15,096,706	15,095,775	3137EACL1
10,016,000	FREDDIE MAC	0.38	10/30/2013	10/30/2013	10,014,630	10,013,440	3137EACX5
11,651,847	FREDDIE MAC	4.88	11/15/2013	11/15/2013	11,627,942	11,635,926	3134A4UK8
15,753,750	FREDDIE MAC	4.88	11/15/2013	11/15/2013	15,721,392	15,731,310	3134A4UK8
5,266,742	FREDDIE MAC	4.58	11/19/2013	11/19/2013	5,258,393	5,264,393	3128X1CS4
6,281,316	FREDDIE MAC	4.58	11/19/2013	11/19/2013	6,272,081	6,279,594	3128X1CS4
2,503,550	FREDDIE MAC	0.38	11/27/2012	11/27/2013	2,503,496	2,503,605	3137EACZ0
49,969,750	FREDDIE MAC FLOATER	0.37	11/1/2012	1/10/2013	49,997,103	50,017,550	3134G1U69
29,981,793	FREDDIE MAC FLOATER	0.39	11/1/2012	8/12/2013	29,992,926	30,038,640	3134G2XL1
49,979,740	FREDDIE MAC FLOATER	0.41	11/1/2012	9/3/2013	49,991,542	50,075,550	3134G2B50
49,990,000	FREDDIE MAC FLOATER	0.48	11/1/2012	11/18/2013	49,994,774	50,123,150	3134G3AG5
\$1,580,507,498					\$1,580,284,165	\$1,581,253,481	

**REPURCHASE AGREEMENTS ( 40.32% )**

\$900,000,000	MERRILL LYNCH	0.24	11/1/2012	11/1/2012	\$900,000,000	\$900,000,000	n/a
406,770,000	RBS SECURITIES INC.	0.25	11/1/2012	11/1/2012	406,770,000	406,770,000	n/a
700,000,000	RBS SECURITIES INC.	0.25	11/1/2012	11/1/2012	700,000,000	700,000,000	n/a
\$2,006,770,000					\$2,006,770,000	\$2,006,770,000	

**STRUCTURED INVESTMENT VEHICLE ( 0.38% )**

\$18,833,014	GRYPHON FUNDING LTD (2)	0.00	11/6/2012	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
<b>DEPOSIT INSTRUMENTS ( 26.72% )</b>							
\$30,000,000	BB & T COMPANY (3)	0.25	11/1/2012	12/30/2012	\$30,000,000	\$30,000,000	n/a
70,000,000	BB & T COMPANY (3)	0.25	11/1/2012	12/30/2012	70,000,000	70,000,000	n/a
100,000,000	BB & T COMPANY (3)	0.25	11/1/2012	12/30/2012	100,000,000	100,000,000	n/a
150,000,000	BB & T COMPANY (3)	0.25	11/1/2012	12/30/2012	150,000,000	150,000,000	n/a
100,000,000	BB & T COMPANY (3)	0.25	11/1/2012	12/30/2012	100,000,000	100,000,000	n/a
220,000,000	JP MORGAN CHASE BANK, N.A. (3)	0.30	11/1/2012	12/28/2012	220,000,000	220,000,000	n/a
220,000,000	JP MORGAN CHASE BANK, N.A. (3)	0.30	11/1/2012	12/28/2012	220,000,000	220,000,000	n/a
15,000,000	TD BANK, N.A. (3)	0.35	11/1/2012	1/2/2013	15,000,000	15,000,000	n/a
50,000,000	TD BANK, N.A. (3)	0.42	11/1/2012	3/14/2013	50,000,000	50,000,000	n/a
130,000,000	TD BANK, N.A. (3)	0.32	11/1/2012	6/21/2013	130,000,000	130,000,000	n/a
135,000,000	TD BANK, N.A. (3)	0.32	11/1/2012	6/21/2013	135,000,000	135,000,000	n/a
35,000,000	TD BANK, N.A. (3)	0.31	11/1/2012	6/27/2013	35,000,000	35,000,000	n/a
45,000,000	TD BANK, N.A. (3)	0.31	11/1/2012	6/27/2013	45,000,000	45,000,000	n/a
15,000,000	TD BANK, N.A. (3)	0.28	11/1/2012	8/2/2013	15,000,000	15,000,000	n/a
15,000,000	TD BANK, N.A. (3)	0.26	11/1/2012	8/8/2013	15,000,000	15,000,000	n/a
\$1,330,000,000					\$1,330,000,000	\$1,330,000,000	

<b>US GOVERNMENT (FDIC) GUARANTEED OR INSURED INSTRUMENTS ( 0.81% )</b>							
\$10,170,660	CITIGROUP FUNDING INC.	1.88	11/15/2012	11/15/2012	\$10,006,079	\$10,004,990	17313YANI
24,000,000	FEDERALLY INSURED CUSTODY ACCT. (4)	0.25	11/7/2012	12/30/2012	24,000,000	24,000,000	n/a
6,000,000	FEDERALLY INSURED CUSTODY ACCT. (4)	0.25	11/7/2012	12/30/2012	6,000,000	6,000,000	n/a
\$40,170,660					\$40,006,079	\$40,004,990	

<b>LIQUIDITY MANAGEMENT CONTROL SYSTEM ( 0.02% )</b>							
\$849,580	LMCS	0.01	11/1/2012	11/1/2012	\$849,580	\$849,580	n/a

<b><u>\$4,977,130,753</u></b>					<b><u>\$4,976,742,839</u></b>	<b><u>\$4,977,711,065</u></b>	
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**Fund Net Asset Value = \$1.01 per unit (5)**

**Effective 7-Day Net Yield = 0.22% (6)**

**Effective 7-Day Gross Yield = 0.26%**

**WAM(R) = 27 Days (7)**

**WAM(F) = 100 Days (8)**

(1) Securities rounded to the nearest dollar.

(2) The Gryphon note was sold at cost on October 12, 2012 and had a settlement date of November 2, 2012.

- (3) Issue has a daily put option, and thus is calculated as 1 day for WAL and WAM purposes.
- (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) Approximately 3 basis points of expenses and a one time 10 basis point contribution to the designated surplus reserve on October 31, 2012.
- (7) Weighted average maturity to the next reset date
- (8) Weighted average maturity to final maturity date.