

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND  
LIST OF INVESTMENTS AS OF JUNE 29, 2012 (UNAUDITED)**

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES ( 36.57% )</b>							
\$25,048,775	FANNIE MAE	0.63	9/24/2012	9/24/2012	\$25,027,275	\$25,029,875	31398A3N0
2,506,300	FANNIE MAE	0.50	10/30/2012	10/30/2012	2,502,888	2,502,865	31398A4T6
6,958,479	FANNIE MAE	0.38	12/28/2012	12/28/2012	6,956,179	6,958,020	31398A6F4
17,993,840	FANNIE MAE DISCOUNT NOTE	0.00	7/2/2012	7/2/2012	17,999,960	18,000,000	313588YW9
2,748,831	FANNIE MAE DISCOUNT NOTE	0.00	7/5/2012	7/5/2012	2,749,969	2,749,992	313588YZ2
7,696,997	FANNIE MAE DISCOUNT NOTE	0.00	7/5/2012	7/5/2012	7,699,923	7,699,977	313588YZ2
24,990,938	FANNIE MAE DISCOUNT NOTE	0.00	7/11/2012	7/11/2012	24,999,479	24,999,825	313588ZF5
26,430,012	FANNIE MAE DISCOUNT NOTE	0.00	7/11/2012	7/11/2012	26,439,412	26,439,815	313588ZF5
24,987,847	FANNIE MAE DISCOUNT NOTE	0.00	7/25/2012	7/25/2012	24,998,333	24,999,525	313588ZV0
14,991,000	FANNIE MAE DISCOUNT NOTE	0.00	8/1/2012	8/1/2012	14,998,450	14,999,370	313588A47
24,989,910	FANNIE MAE FLOATER	0.32	7/2/2012	9/13/2012	24,998,979	25,009,950	31398A3X8
2,739,669	FANNIE MAE FLOATER	0.40	7/2/2012	2/1/2013	2,737,918	2,738,525	3135G0AQ6
3,695,343	FANNIE MAE FLOATER	0.40	7/2/2012	2/1/2013	3,691,970	3,694,756	3135G0AQ6
6,510,940	FANNIE MAE FLOATER	0.40	7/2/2012	2/1/2013	6,503,856	6,508,379	3135G0AQ6
49,980,000	FANNIE MAE FLOATER	0.40	7/2/2012	2/1/2013	49,994,118	50,064,450	3135G0AQ6
49,995,000	FANNIE MAE FLOATER	0.40	7/2/2012	2/1/2013	49,998,499	50,064,450	3135G0AQ6
15,009,195	FANNIE MAE FLOATER	0.38	7/2/2012	8/9/2013	15,005,878	15,027,015	3135G0CB7
20,012,200	FANNIE MAE FLOATER	0.38	7/2/2012	8/9/2013	20,007,861	20,036,020	3135G0CB7
49,980,000	FANNIE MAE FLOATER	0.38	7/2/2012	8/9/2013	49,988,947	50,090,050	3135G0CB7
24,989,886	FANNIE MAE FLOATER	0.22	7/20/2012	6/20/2014	24,990,039	24,995,925	3135G0MH3
2,298,183	FEDERAL FARM CREDIT	0.15	2/15/2013	2/15/2013	2,298,776	2,298,208	3133EADF2
24,984,810	FEDERAL FARM CREDIT FLOATER	0.22	7/3/2012	9/16/2013	24,987,771	25,006,750	3133EAHS0
25,000,000	FEDERAL FARM CREDIT FLOATER	0.40	7/2/2012	8/17/2012	25,000,000	25,007,525	31331JYS6
21,295,740	FEDERAL FARM CREDIT FLOATER	0.30	7/2/2012	4/11/2013	21,298,343	21,318,510	31331KGY0
24,995,000	FEDERAL FARM CREDIT FLOATER	0.30	7/2/2012	5/3/2013	24,997,907	25,022,700	31331KJV3
24,995,000	FEDERAL FARM CREDIT FLOATER	0.30	7/2/2012	5/3/2013	24,997,907	25,022,700	31331KJV3
49,972,110	FEDERAL FARM CREDIT FLOATER	0.27	7/2/2012	5/15/2013	49,986,802	50,033,400	31331KNN6
49,960,500	FEDERAL FARM CREDIT FLOATER	0.30	7/2/2012	7/29/2013	49,978,349	50,047,300	31331KSP6
25,000,000	FEDERAL FARM CREDIT FLOATER	0.40	7/3/2012	11/29/2013	25,000,000	25,056,825	31331KY20
24,997,500	FEDERAL FARM CREDIT FLOATER	0.40	7/3/2012	11/29/2013	24,998,211	25,056,825	31331KY20
24,991,750	FEDERAL FARM CREDIT FLOATER	0.23	7/2/2012	12/30/2013	24,992,479	24,985,050	3133EAKC1
25,000,000	FEDERAL FARM CREDIT FLOATER	0.25	7/2/2012	2/10/2014	25,000,000	24,988,250	3133EAPV4
24,999,750	FEDERAL FARM CREDIT FLOATER	0.25	7/2/2012	2/10/2014	24,999,770	24,988,250	3133EAPV4
24,982,286	FEDERAL FARM CREDIT FLOATER	0.25	7/2/2012	5/21/2014	24,983,281	24,975,925	3133EAQZ4
24,982,286	FEDERAL FARM CREDIT FLOATER	0.25	7/2/2012	5/21/2014	24,983,281	24,975,925	3133EAQZ4
49,990,000	FEDERAL FARM CREDIT FLOATER	0.29	7/2/2012	6/4/2014	49,990,370	49,986,250	3133EASN9
3,995,840	FEDERAL HOME LOAN BANK	0.25	7/30/2012	7/30/2012	3,999,669	4,000,312	313374SV3
11,619,951	FEDERAL HOME LOAN BANK	1.75	8/22/2012	8/22/2012	11,463,570	11,465,397	3133XUE41
10,058,400	FEDERAL HOME LOAN BANK	0.88	8/22/2012	8/22/2012	10,007,767	10,010,060	3133XYWB7
25,003,014	FEDERAL HOME LOAN BANK	0.14	9/7/2012	9/7/2012	25,000,837	24,999,550	313376BY0

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$6,101,970	FEDERAL HOME LOAN BANK	0.24	10/10/2012	10/10/2012	\$6,100,948	\$6,101,495	313375QL4
9,996,509	FEDERAL HOME LOAN BANK	0.23	10/25/2012	10/25/2012	9,998,894	10,002,510	313375XL6
5,801,334	FEDERAL HOME LOAN BANK	0.18	11/14/2012	11/14/2012	5,800,589	5,800,638	313376BC8
10,004,500	FEDERAL HOME LOAN BANK	0.20	11/14/2012	11/14/2012	10,002,147	10,001,830	313376EN1
2,700,331	FEDERAL HOME LOAN BANK	1.63	11/21/2012	11/21/2012	2,685,166	2,685,195	3133XVEM9
10,004,100	FEDERAL HOME LOAN BANK	0.20	11/23/2012	11/23/2012	10,001,870	10,001,960	313376J97
8,000,000	FEDERAL HOME LOAN BANK	0.30	1/14/2013	1/14/2013	8,000,000	8,000,208	313376P66
5,097,894	FEDERAL HOME LOAN BANK	0.17	1/17/2013	1/17/2013	5,098,501	5,098,016	313376TA3
2,499,300	FEDERAL HOME LOAN BANK	0.20	1/18/2013	1/18/2013	2,499,525	2,499,410	313376MZ5
10,000,000	FEDERAL HOME LOAN BANK	0.30	1/18/2013	1/18/2013	10,000,000	10,003,000	313376QN8
1,099,340	FEDERAL HOME LOAN BANK	0.16	1/18/2013	1/18/2013	1,099,552	1,099,501	313376TY1
12,192,558	FEDERAL HOME LOAN BANK	0.16	1/24/2013	1/24/2013	12,194,899	12,193,619	313376VG7
9,996,506	FEDERAL HOME LOAN BANK	0.16	2/1/2013	2/1/2013	9,997,908	9,994,200	313376T96
3,998,659	FEDERAL HOME LOAN BANK	0.17	2/1/2013	2/1/2013	3,998,959	3,997,912	313376U37
10,593,096	FEDERAL HOME LOAN BANK	0.18	2/1/2013	2/1/2013	10,595,332	10,595,082	313376U78
10,000,000	FEDERAL HOME LOAN BANK	0.18	2/1/2013	2/1/2013	10,000,000	9,995,360	313376U78
7,197,048	FEDERAL HOME LOAN BANK	0.19	2/12/2013	2/12/2013	7,198,020	7,196,926	313378BD2
10,000,000	FEDERAL HOME LOAN BANK	0.20	2/20/2013	2/20/2013	10,000,000	9,996,210	313376VS1
10,000,000	FEDERAL HOME LOAN BANK	0.25	2/28/2013	2/28/2013	10,000,000	9,999,340	313378CP4
9,997,100	FEDERAL HOME LOAN BANK	0.19	2/28/2013	2/28/2013	9,998,083	9,995,410	313378EW7
4,609,309	FEDERAL HOME LOAN BANK	0.20	3/1/2013	3/1/2013	4,609,447	4,608,165	313378CM1
2,001,240	FEDERAL HOME LOAN BANK	0.30	3/19/2013	3/19/2013	2,000,875	2,000,570	313375NC7
9,986,210	FEDERAL HOME LOAN BANK	0.13	3/21/2013	3/21/2013	9,990,036	9,990,300	313378S28
8,314,185	FEDERAL HOME LOAN BANK	1.00	3/27/2013	3/27/2013	8,295,677	8,294,864	313372RK2
9,997,686	FEDERAL HOME LOAN BANK	0.22	4/9/2013	4/9/2013	9,998,212	9,996,930	313378ME8
9,999,200	FEDERAL HOME LOAN BANK	0.25	4/11/2013	4/11/2013	9,999,378	9,999,220	313378YH8
9,998,700	FEDERAL HOME LOAN BANK	0.24	4/12/2013	4/12/2013	9,998,982	9,998,450	313378W49
10,000,600	FEDERAL HOME LOAN BANK	0.24	4/16/2013	4/16/2013	10,000,518	9,998,420	313378WY3
15,000,000	FEDERAL HOME LOAN BANK	0.23	4/25/2013	4/25/2013	15,000,000	14,996,340	313379M5
9,994,400	FEDERAL HOME LOAN BANK	0.20	4/30/2013	4/30/2013	9,995,715	9,995,040	313376XG5
9,998,700	FEDERAL HOME LOAN BANK	0.22	5/3/2013	5/3/2013	9,998,907	9,996,660	3133796A2
10,000,000	FEDERAL HOME LOAN BANK	0.30	5/7/2013	5/7/2013	10,000,000	9,998,990	313378Z61
10,000,000	FEDERAL HOME LOAN BANK	0.30	5/8/2013	5/8/2013	10,000,000	9,998,200	313378Z79
14,998,025	FEDERAL HOME LOAN BANK	0.23	5/10/2013	5/10/2013	14,998,307	14,996,160	313379FF1
10,006,450	FEDERAL HOME LOAN BANK	0.30	5/16/2013	5/16/2013	10,005,415	10,003,480	313376D36
9,997,700	FEDERAL HOME LOAN BANK	0.22	5/17/2013	5/17/2013	9,997,984	9,996,500	313379BZ1
10,000,000	FEDERAL HOME LOAN BANK	0.25	6/7/2013	6/7/2013	10,000,000	9,998,630	313379F53
10,000,000	FEDERAL HOME LOAN BANK	0.30	6/10/2013	6/10/2013	10,000,000	9,996,650	313379GP8
10,000,000	FEDERAL HOME LOAN BANK	0.30	6/10/2013	6/10/2013	10,000,000	9,996,650	313379GP8
15,000,000	FEDERAL HOME LOAN BANK	0.30	6/13/2013	6/13/2013	15,000,000	14,999,010	313379LD9
15,000,000	FEDERAL HOME LOAN BANK	0.28	6/14/2013	6/14/2013	15,000,000	14,998,935	313379JK6
10,000,000	FEDERAL HOME LOAN BANK	0.30	6/14/2013	6/14/2013	10,000,000	9,998,340	313379K81
15,000,000	FEDERAL HOME LOAN BANK	0.30	6/14/2013	6/14/2013	15,000,000	14,987,925	313379PF0
9,999,200	FEDERAL HOME LOAN BANK	0.25	6/20/2013	6/20/2013	9,999,224	9,998,360	313379VP1

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES (continued)</b>							
\$9,997,500	FEDERAL HOME LOAN BANK	0.25	6/21/2013	6/21/2013	\$9,997,759	\$9,998,080	313379GH6
9,997,661	FEDERAL HOME LOAN BANK	0.24	6/28/2013	6/28/2013	9,997,680	9,997,080	313379Y78
10,000,000	FEDERAL HOME LOAN BANK	0.29	7/1/2013	7/1/2013	10,000,000	9,996,770	313379HH5
9,996,620	FEDERAL HOME LOAN BANK	0.25	7/1/2013	7/1/2013	9,996,638	9,997,940	313379YQ6
10,000,000	FEDERAL HOME LOAN BANK	0.30	7/3/2013	7/3/2013	10,000,000	9,995,660	313379RE1
24,990,573	FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.00	7/18/2012	7/18/2012	24,999,115	24,999,675	313384ZN2
50,000,000	FEDERAL HOME LOAN BANK FLOATER	0.29	7/2/2012	7/22/2013	50,000,000	50,064,900	313374WU0
24,976,750	FEDERAL HOME LOAN BANK FLOATER	0.19	7/25/2012	1/24/2014	24,980,443	24,991,025	313376VV4
24,980,000	FEDERAL HOME LOAN BANK FLOATER	0.16	7/25/2012	2/14/2014	24,983,551	24,977,000	3133784J7
1,498,508	FREDDIE MAC	1.13	7/27/2012	7/27/2012	1,491,112	1,490,967	3137EACK3
24,990,000	FREDDIE MAC DISCOUNT NOTE	0.00	7/9/2012	7/9/2012	24,999,556	24,999,850	313396ZD8
15,487,078	FREDDIE MAC DISCOUNT NOTE	0.00	7/16/2012	7/16/2012	15,492,484	15,492,814	313396ZL0
24,991,875	FREDDIE MAC DISCOUNT NOTE	0.00	7/17/2012	7/17/2012	24,999,333	24,999,675	313396ZM8
24,980,000	FREDDIE MAC DISCOUNT NOTE	0.00	8/13/2012	8/13/2012	24,995,222	24,998,550	313396B85
999,344	FREDDIE MAC DISCOUNT NOTE	0.00	8/27/2012	8/27/2012	999,842	999,922	313396D67
19,312,379	FREDDIE MAC	2.13	9/21/2012	9/21/2012	19,229,700	19,228,921	3137EACE7
10,261,695	FREDDIE MAC	0.38	11/30/2012	11/30/2012	10,257,026	10,261,849	3137EACP2
5,018,750	FREDDIE MAC	0.75	12/28/2012	12/28/2012	5,013,664	5,013,215	3134G1P65
49,969,750	FREDDIE MAC FLOATER	0.34	7/2/2012	1/10/2013	49,992,013	50,038,200	3134G1U69
29,981,793	FREDDIE MAC FLOATER	0.30	7/2/2012	8/12/2013	29,989,863	30,042,390	3134G2XL1
49,979,740	FREDDIE MAC FLOATER	0.32	7/2/2012	9/3/2013	49,988,143	50,082,500	3134G2B50
49,990,000	FREDDIE MAC FLOATER	0.39	7/2/2012	11/18/2013	49,993,092	50,130,900	3134G3AG5
\$1,788,959,147					\$1,788,810,320	\$1,789,752,989	

<b>DEPOSIT INSTRUMENTS ( 28.21% )</b>							
\$20,000,000	BB&T COMPANY (2)	0.25	7/2/2012	12/30/2012	\$20,000,000	\$20,000,000	n/a
60,000,000	BB&T COMPANY (2)	0.25	7/2/2012	12/30/2012	60,000,000	60,000,000	n/a
70,000,000	BB&T COMPANY (2)	0.25	7/2/2012	12/30/2012	70,000,000	70,000,000	n/a
100,000,000	BB&T COMPANY (2)	0.25	7/2/2012	12/30/2012	100,000,000	100,000,000	n/a
150,000,000	BB&T COMPANY (2)	0.25	7/2/2012	12/30/2012	150,000,000	150,000,000	n/a
100,000,000	BB&T COMPANY (2)	0.25	7/2/2012	12/30/2012	100,000,000	100,000,000	n/a
220,000,000	JP MORGAN CHASE BANK, N.A. (2)	0.30	7/2/2012	12/28/2012	220,000,000	220,000,000	n/a
220,000,000	JP MORGAN CHASE BANK, N.A. (2)	0.30	7/2/2012	12/28/2012	220,000,000	220,000,000	n/a
15,000,000	T.D. BANK, N.A. (2)	0.25	7/2/2012	8/3/2012	15,000,000	15,000,000	n/a
15,000,000	T.D. BANK, N.A. (2)	0.25	7/2/2012	8/8/2012	15,000,000	15,000,000	n/a
15,000,000	T.D. BANK, N.A. (2)	0.35	7/2/2012	1/2/2013	15,000,000	15,000,000	n/a
50,000,000	T.D. BANK, N.A. (2)	0.42	7/2/2012	3/14/2013	50,000,000	50,000,000	n/a
130,000,000	T.D. BANK, N.A. (2)	0.32	7/2/2012	6/21/2013	130,000,000	130,000,000	n/a
135,000,000	T.D. BANK, N.A. (2)	0.32	7/2/2012	6/21/2013	135,000,000	135,000,000	n/a
35,000,000	T.D. BANK, N.A. (2)	0.31	7/2/2012	6/27/2013	35,000,000	35,000,000	n/a
45,000,000	T.D. BANK, N.A. (2)	0.31	7/2/2012	6/27/2013	45,000,000	45,000,000	n/a
\$1,380,000,000					\$1,380,000,000	\$1,380,000,000	

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<b>GOVERNMENT MONEY FUND ( 0.34% )</b>							
\$16,607,274	MORGAN STANLEY GOVT FUND	0.05	7/2/2012	7/2/2012	\$16,607,274	\$16,607,274	n/a
<b>REPURCHASE AGREEMENTS ( 31.57% )</b>							
\$644,493,000	RBS SECURITIES INC.	0.14	7/2/2012	7/2/2012	\$644,493,000	\$644,493,000	n/a
900,000,000	MERRILL LYNCH	0.16	7/2/2012	7/2/2012	900,000,000	900,000,000	n/a
\$1,544,493,000					\$1,544,493,000	\$1,544,493,000	
<b>US GOVERNMENT (FDIC) GUARANTEED OR INSURED INSTRUMENTS ( 2.90% )</b>							
\$35,225,400	ALLY FINANCIAL	1.75	10/30/2012	10/30/2012	\$35,180,619	\$35,170,870	36185JAA7
3,103,690	CITIBANK	2.13	7/12/2012	7/12/2012	3,076,867	3,076,138	17313YAG6
4,843,066	CITIBANK	2.13	7/12/2012	7/12/2012	4,765,677	4,764,762	17313YAG6
7,294,754	CITIBANK	2.13	7/12/2012	7/12/2012	7,155,975	7,154,646	17313YAG6
20,400,260	CITIBANK	2.13	7/12/2012	7/12/2012	20,011,146	20,007,400	17313YAG6
10,170,660	CITIBANK	1.88	11/15/2012	11/15/2012	10,059,492	10,063,370	17313YAN1
6,000,000	FEDERALLY INSURED CUST. ACCT. (3)	0.25	7/3/2012	12/30/2012	6,000,000	6,000,000	n/a
24,000,000	FEDERALLY INSURED CUST. ACCT. (3)	0.25	7/3/2012	12/30/2012	24,000,000	24,000,000	n/a
3,850,416	GE CAPITAL	2.00	9/28/2012	9/28/2012	3,797,940	3,797,502	36967HBB2
10,140,700	US CENTRAL FEDERAL CREDIT UNION	1.90	10/19/2012	10/19/2012	10,050,911	10,050,390	90345AAC6
17,824,889	US CENTRAL FEDERAL CREDIT UNION	1.90	10/19/2012	10/19/2012	17,669,494	17,668,586	90345AAC6
\$142,853,835					\$141,768,123	\$141,753,664	
<b>STRUCTURED INVESTMENT VEHICLE ( 0.41% )</b>							
\$20,261,137	GRYPHON FUNDING LTD (4)	0.00	7/5/2012	n/a	\$20,261,137	\$22,082,337	n/a
<b>LIQUIDITY MANAGEMENT CONTROL SYSTEM ( 0.00% )</b>							
\$904	LMCS	0.01	7/2/2012	7/2/2012	\$904	\$904	n/a
<b>\$4,893,175,298</b>					<b>\$4,891,940,758 \$4,894,690,169</b>		

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

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

**Effective 7-Day Gross Yield = 0.25%**

**WAM(R) = 33 Days (7)**

**WAM(F) = 116 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) The Gryphon note was received as a result of the Cheyne Finance restructuring in July 2008. Amortized cost reflects cash distributions of \$55.7 million and a reserve transfer of \$24 million. The stated market value is based on estimated market values of the portfolio of securities provided by the Gryphon custodian.
- (5) Includes designated surplus reserve.
- (6) Includes a 10 basis point contribution to the designated surplus reserve and approximately 3 basis points of expenses.
- (7) WAM(R) is weighted average maturity to the next reset date, while WAM(F) is weighted average maturity to final maturity date.