

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND
LIST OF INVESTMENTS AS OF SEPTEMBER 30, 2012 (UNAUDITED)**

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (34.92%)							
\$2,506,300	FANNIE MAE	0.50	10/30/2012	10/30/2012	\$2,500,692	\$2,500,685	31398A4T6
6,958,479	FANNIE MAE	0.38	12/28/2012	12/28/2012	6,953,021	6,954,782	31398A6F4
3,209,024	FANNIE MAE	0.75	2/26/2013	2/26/2013	3,207,338	3,207,597	3135G0AK9
10,083,200	FANNIE MAE	1.05	9/3/2013	9/3/2013	10,073,207	10,066,240	31398A3A8
6,356,889	FANNIE MAE	1.13	9/17/2013	9/17/2013	6,353,968	6,350,450	31398A3L4
15,118,350	FANNIE MAE	1.00	9/23/2013	9/23/2013	15,112,370	15,112,740	31398A2S0
1,564,865	FANNIE MAE	1.13	10/8/2013	10/8/2013	1,564,070	1,564,393	31398A4H2
3,669,330	FANNIE MAE	1.13	10/8/2013	10/8/2013	3,667,022	3,667,745	31398A4H2
2,739,669	FANNIE MAE FLOATER	0.40	10/1/2012	2/1/2013	2,736,669	2,736,876	3135G0AQ6
3,695,343	FANNIE MAE FLOATER	0.40	10/1/2012	2/1/2013	3,691,127	3,692,531	3135G0AQ6
6,510,940	FANNIE MAE FLOATER	0.40	10/1/2012	2/1/2013	6,502,206	6,504,459	3135G0AQ6
49,980,000	FANNIE MAE FLOATER	0.40	10/1/2012	2/1/2013	49,996,635	50,034,300	3135G0AQ6
49,995,000	FANNIE MAE FLOATER	0.40	10/1/2012	2/1/2013	49,999,141	50,034,300	3135G0AQ6
15,009,195	FANNIE MAE FLOATER	0.38	10/1/2012	8/9/2013	15,004,539	15,020,145	3135G0CB7
20,012,200	FANNIE MAE FLOATER	0.38	10/1/2012	8/9/2013	20,006,071	20,026,860	3135G0CB7
49,980,000	FANNIE MAE FLOATER	0.38	10/1/2012	8/9/2013	49,991,464	50,067,150	3135G0CB7
24,989,886	FANNIE MAE FLOATER	0.20	10/20/2012	6/20/2014	24,991,313	24,994,225	3135G0MH3
2,298,183	FEDERAL FARM CREDIT	0.15	2/15/2013	2/15/2013	2,299,268	2,299,915	3133EADF2
16,043,395	FEDERAL FARM CREDIT	3.88	10/7/2013	10/7/2013	16,011,070	16,012,392	31331GCS6
21,295,740	FEDERAL FARM CREDIT FLOATER	0.30	10/1/2012	4/11/2013	21,298,880	21,310,884	31331KGY0
24,995,000	FEDERAL FARM CREDIT FLOATER	0.30	10/1/2012	5/3/2013	24,998,536	25,013,750	31331KJV3
24,995,000	FEDERAL FARM CREDIT FLOATER	0.30	10/1/2012	5/3/2013	24,998,536	25,013,750	31331KJV3
49,972,110	FEDERAL FARM CREDIT FLOATER	0.27	10/1/2012	5/15/2013	49,990,620	50,019,200	31331KNN6
49,960,500	FEDERAL FARM CREDIT FLOATER	0.30	10/1/2012	7/29/2013	49,983,418	50,032,850	31331KSP6
24,984,810	FEDERAL FARM CREDIT FLOATER	0.23	10/2/2012	9/16/2013	24,990,316	25,005,525	3133EAHS0
24,997,500	FEDERAL FARM CREDIT FLOATER	0.41	10/2/2012	11/29/2013	24,998,530	25,055,775	31331KY20
25,000,000	FEDERAL FARM CREDIT FLOATER	0.41	10/2/2012	11/29/2013	25,000,000	25,055,775	31331KY20
24,991,750	FEDERAL FARM CREDIT FLOATER	0.23	10/1/2012	12/30/2013	24,993,744	24,993,700	3133EAKC1
24,999,750	FEDERAL FARM CREDIT FLOATER	0.25	10/1/2012	2/10/2014	24,999,806	24,996,800	3133EAPV4
25,000,000	FEDERAL FARM CREDIT FLOATER	0.25	10/1/2012	2/10/2014	25,000,000	24,996,800	3133EAPV4
24,982,286	FEDERAL FARM CREDIT FLOATER	0.25	10/1/2012	5/21/2014	24,985,513	24,987,200	3133EAQZ4
24,982,286	FEDERAL FARM CREDIT FLOATER	0.25	10/1/2012	5/21/2014	24,985,513	24,987,200	3133EAQZ4
49,990,000	FEDERAL FARM CREDIT FLOATER	0.29	10/1/2012	6/4/2014	49,991,630	50,004,600	3133EASN9
49,980,900	FEDERAL FARM CREDIT FLOATER	0.27	10/1/2012	7/21/2014	49,981,759	49,977,750	3133EAM47
6,101,970	FEDERAL HOME LOAN BANK	0.24	10/10/2012	10/10/2012	6,100,084	6,100,092	313375QL4
9,996,509	FEDERAL HOME LOAN BANK	0.23	10/25/2012	10/25/2012	9,999,771	10,000,330	313375XL6
5,801,334	FEDERAL HOME LOAN BANK	0.18	11/14/2012	11/14/2012	5,800,191	5,800,000	313376BC8
10,004,500	FEDERAL HOME LOAN BANK	0.20	11/14/2012	11/14/2012	10,000,695	10,000,240	313376EN1

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES CONTINUED							
\$2,700,331	FEDERAL HOME LOAN BANK	1.63	11/21/2012	11/21/2012	\$2,675,409	\$2,675,353	3133XVEM9
10,004,100	FEDERAL HOME LOAN BANK	0.20	11/23/2012	11/23/2012	10,000,683	10,000,290	313376J97
5,097,894	FEDERAL HOME LOAN BANK	0.17	1/17/2013	1/17/2013	5,099,190	5,099,847	313376TA3
2,499,300	FEDERAL HOME LOAN BANK	0.20	1/18/2013	1/18/2013	2,499,742	2,500,148	313376MZ5
10,000,000	FEDERAL HOME LOAN BANK	0.30	1/18/2013	1/18/2013	10,000,000	10,000,600	313376QN8
1,099,340	FEDERAL HOME LOAN BANK	0.16	1/18/2013	1/18/2013	1,099,757	1,099,934	313376TY1
12,192,558	FEDERAL HOME LOAN BANK	0.16	1/24/2013	1/24/2013	12,197,166	12,199,231	313376VG7
9,996,506	FEDERAL HOME LOAN BANK	0.16	2/1/2013	2/1/2013	9,998,803	9,999,330	313376T96
3,998,659	FEDERAL HOME LOAN BANK	0.17	2/1/2013	2/1/2013	3,999,404	3,999,868	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	10,597,330	10,600,000	313376U78
7,197,048	FEDERAL HOME LOAN BANK	0.19	2/12/2013	2/12/2013	7,198,826	7,200,259	313378BD2
10,000,000	FEDERAL HOME LOAN BANK	0.20	2/20/2013	2/20/2013	10,000,000	10,000,240	313376VS1
9,997,100	FEDERAL HOME LOAN BANK	0.19	2/28/2013	2/28/2013	9,998,811	10,000,410	313378EW7
4,609,309	FEDERAL HOME LOAN BANK	0.20	3/1/2013	3/1/2013	4,609,657	4,610,396	313378CM1
2,001,240	FEDERAL HOME LOAN BANK	0.30	3/19/2013	3/19/2013	2,000,566	2,001,180	313375NC7
9,986,210	FEDERAL HOME LOAN BANK	0.13	3/21/2013	3/21/2013	9,993,522	9,997,740	313378S28
8,314,185	FEDERAL HOME LOAN BANK	1.00	3/27/2013	3/27/2013	8,280,055	8,283,413	313372RK2
9,997,686	FEDERAL HOME LOAN BANK	0.22	4/9/2013	4/9/2013	9,998,795	10,002,070	313378ME8
9,999,200	FEDERAL HOME LOAN BANK	0.25	4/11/2013	4/11/2013	9,999,579	10,003,570	313378YH8
9,998,700	FEDERAL HOME LOAN BANK	0.24	4/12/2013	4/12/2013	9,999,311	10,003,010	313378W49
10,000,600	FEDERAL HOME LOAN BANK	0.24	4/16/2013	4/16/2013	10,000,353	10,002,860	313378WY3
15,000,000	FEDERAL HOME LOAN BANK	0.23	4/25/2013	4/25/2013	15,000,000	15,004,590	3133797M5
9,994,400	FEDERAL HOME LOAN BANK	0.20	4/30/2013	4/30/2013	9,997,016	10,000,000	313376XG5
9,998,700	FEDERAL HOME LOAN BANK	0.22	5/3/2013	5/3/2013	9,999,236	10,001,180	3133796A2
10,000,000	FEDERAL HOME LOAN BANK	0.30	5/7/2013	5/7/2013	10,000,000	10,000,640	313378Z61
10,000,000	FEDERAL HOME LOAN BANK	0.30	5/8/2013	5/8/2013	10,000,000	10,002,200	313378Z79
14,998,025	FEDERAL HOME LOAN BANK	0.23	5/10/2013	5/10/2013	14,998,804	15,002,730	313379FF1
1,001,120	FEDERAL HOME LOAN BANK	0.35	5/14/2013	5/14/2013	1,000,906	1,000,928	313376D77
10,006,450	FEDERAL HOME LOAN BANK	0.30	5/16/2013	5/16/2013	10,003,853	10,006,240	313376D36
9,997,700	FEDERAL HOME LOAN BANK	0.22	5/17/2013	5/17/2013	9,998,563	10,001,250	313379BZ1
10,000,000	FEDERAL HOME LOAN BANK	0.25	6/7/2013	6/7/2013	10,000,000	10,002,780	313379F53
15,000,000	FEDERAL HOME LOAN BANK	0.30	6/13/2013	6/13/2013	15,000,000	15,005,130	313379LD9
15,000,000	FEDERAL HOME LOAN BANK	0.28	6/14/2013	6/14/2013	15,000,000	15,005,100	313379JK6
1,265,763	FEDERAL HOME LOAN BANK	1.63	6/14/2013	6/14/2013	1,261,903	1,262,503	3133XYHD0
3,208,338	FEDERAL HOME LOAN BANK	1.63	6/14/2013	6/14/2013	3,206,726	3,206,756	3133XYHD0
15,161,550	FEDERAL HOME LOAN BANK	1.63	6/14/2013	6/14/2013	15,151,490	15,150,030	3133XYHD0
9,999,200	FEDERAL HOME LOAN BANK	0.25	6/20/2013	6/20/2013	9,999,426	10,003,590	313379VP1
9,997,500	FEDERAL HOME LOAN BANK	0.25	6/21/2013	6/21/2013	9,998,340	10,001,390	313379GH6
10,152,300	FEDERAL HOME LOAN BANK	1.88	6/21/2013	6/21/2013	10,115,766	10,121,540	3133XXYX9
9,997,661	FEDERAL HOME LOAN BANK	0.24	6/28/2013	6/28/2013	9,998,270	10,002,960	313379Y78
2,852,537	FEDERAL HOME LOAN BANK	0.33	7/1/2013	7/1/2013	2,852,067	2,852,776	313376GY5

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES CONTINUED							
\$10,000,000	FEDERAL HOME LOAN BANK	0.29	7/1/2013	7/1/2013	\$10,000,000	\$10,002,600	313379HH5
9,996,620	FEDERAL HOME LOAN BANK	0.25	7/1/2013	7/1/2013	9,997,486	10,003,740	313379YQ6
9,997,648	FEDERAL HOME LOAN BANK	0.25	7/15/2013	7/15/2013	9,998,215	10,003,800	313379Z36
4,998,750	FEDERAL HOME LOAN BANK	0.21	8/20/2013	8/20/2013	4,998,965	5,000,440	313376XY6
10,003,900	FEDERAL HOME LOAN BANK	0.28	9/5/2013	9/5/2013	10,003,364	10,007,190	313378HJ3
14,507,685	FEDERAL HOME LOAN BANK	0.30	9/6/2013	9/6/2013	14,506,649	14,513,108	313378GC9
3,000,498	FEDERAL HOME LOAN BANK	0.25	9/6/2013	9/6/2013	3,000,456	3,001,320	313379R76
15,002,700	FEDERAL HOME LOAN BANK	0.25	9/6/2013	9/6/2013	15,002,318	15,006,600	313379R76
9,061,920	FEDERAL HOME LOAN BANK	1.00	9/13/2013	9/13/2013	9,053,502	9,057,794	313370LB2
9,998,700	FEDERAL HOME LOAN BANK	0.21	9/24/2013	9/24/2013	9,998,725	10,000,140	313380SE8
50,000,000	FEDERAL HOME LOAN BANK FLOATER	0.29	10/1/2012	7/22/2013	50,000,000	50,059,600	313374WU0
24,976,750	FEDERAL HOME LOAN BANK FLOATER	0.16	10/25/2012	1/24/2014	24,983,588	24,985,775	313376VV4
24,980,000	FEDERAL HOME LOAN BANK FLOATER	0.13	10/25/2012	2/14/2014	24,986,103	24,974,250	3133784J7
10,261,695	FREDDIE MAC	0.38	11/30/2012	11/30/2012	10,252,774	10,254,613	3137EACP2
5,018,750	FREDDIE MAC	0.75	12/28/2012	12/28/2012	5,006,680	5,007,125	3134G1P65
15,106,350	FREDDIE MAC	0.88	10/28/2013	10/28/2013	15,105,011	15,105,735	3137EACL1
10,016,000	FREDDIE MAC	0.38	10/30/2012	10/30/2013	10,015,879	10,015,780	3137EACX5
49,969,750	FREDDIE MAC FLOATER	0.28	10/1/2012	1/10/2013	49,995,820	50,025,800	3134G1U69
29,981,793	FREDDIE MAC FLOATER	0.30	10/1/2012	8/12/2013	29,992,154	30,039,330	3134G2XL1
49,979,740	FREDDIE MAC FLOATER	0.32	10/1/2012	9/3/2013	49,990,685	50,076,400	3134G2B50
49,990,000	FREDDIE MAC FLOATER	0.39	10/1/2012	11/18/2013	49,994,350	50,124,500	3134G3AG5
\$1,574,515,745					\$1,574,470,784	\$1,575,379,708	

DEPOSIT INSTRUMENTS (29.50%)							
\$30,000,000	BB & T COMPANY (2)	0.25	10/1/2012	12/30/2012	\$30,000,000	\$30,000,000	n/a
70,000,000	BB & T COMPANY (2)	0.25	10/1/2012	12/30/2012	70,000,000	70,000,000	n/a
100,000,000	BB & T COMPANY (2)	0.25	10/1/2012	12/30/2012	100,000,000	100,000,000	n/a
150,000,000	BB & T COMPANY (2)	0.25	10/1/2012	12/30/2012	150,000,000	150,000,000	n/a
100,000,000	BB & T COMPANY (2)	0.25	10/1/2012	12/30/2012	100,000,000	100,000,000	n/a
220,000,000	JP MORGAN CHASE BANK, N.A. (2)	0.30	10/1/2012	12/28/2012	220,000,000	220,000,000	n/a
220,000,000	JP MORGAN CHASE BANK, N.A. (2)	0.30	10/1/2012	12/28/2012	220,000,000	220,000,000	n/a
15,000,000	TD BANK, N.A. (2)	0.35	10/1/2012	1/2/2013	15,000,000	15,000,000	n/a
50,000,000	TD BANK, N.A. (2)	0.42	10/1/2012	3/14/2013	50,000,000	50,000,000	n/a
130,000,000	TD BANK, N.A. (2)	0.32	10/1/2012	6/21/2013	130,000,000	130,000,000	n/a
135,000,000	TD BANK, N.A. (2)	0.32	10/1/2012	6/21/2013	135,000,000	135,000,000	n/a
35,000,000	TD BANK, N.A. (2)	0.31	10/1/2012	6/27/2013	35,000,000	35,000,000	n/a
45,000,000	TD BANK, N.A. (2)	0.31	10/1/2012	6/27/2013	45,000,000	45,000,000	n/a
15,000,000	TD BANK, N.A. (2)	0.28	10/1/2012	8/2/2013	15,000,000	15,000,000	n/a
15,000,000	TD BANK, N.A. (2)	0.26	10/1/2012	8/8/2013	15,000,000	15,000,000	n/a
\$1,330,000,000					\$1,330,000,000	\$1,330,000,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
REPURCHASE AGREEMENTS (32.87%)							
\$600,000,000	MERRILL LYNCH	0.15	10/1/2012	10/1/2012	\$600,000,000	\$600,000,000	n/a
131,934,000	RBS SECURITIES INC.	0.20	10/1/2012	10/1/2012	131,934,000	131,934,000	n/a
750,000,000	RBS SECURITIES INC.	0.20	10/1/2012	10/1/2012	750,000,000	750,000,000	n/a
\$1,481,934,000					\$1,481,934,000	\$1,481,934,000	
US GOVERNMENT (FDIC) GUARANTEED OR INSURED INSTRUMENTS (2.28%)							
\$35,225,400	ALLY FINANCIAL	1.75	10/30/2012	10/30/2012	\$35,043,289	\$35,043,085	36185JAA7
10,170,660	CITIGROUP FUNDING INC.	1.88	11/15/2012	11/15/2012	10,019,541	10,020,340	17313YAN1
24,000,000	FEDERALLY INSURED CUSTODY ACCT. (3)	0.25	10/1/2012	12/30/2012	24,000,000	24,000,000	n/a
6,000,000	FEDERALLY INSURED CUSTODY ACCT. (3)	0.25	10/1/2012	12/23/2012	6,000,000	6,000,000	n/a
10,140,700	US CENTRAL FEDERAL CREDIT UNION	1.90	10/19/2012	10/19/2012	10,008,331	10,007,900	90345AAC6
17,824,889	US CENTRAL FEDERAL CREDIT UNION	1.90	10/19/2012	10/19/2012	17,594,645	17,593,888	90345AAC6
\$103,361,649					\$102,665,805	\$102,665,213	
STRUCTURED INVESTMENT VEHICLE (0.43%)							
\$19,372,751	GRYPHON FUNDING LTD (4)	0.00	10/5/2012	n/a	\$19,372,751	\$24,221,857	n/a
LIQUIDITY MANAGEMENT CONTROL SYSTEM (0.00%)							
\$220	LMCS	0.01	10/1/2012	10/1/2012	\$220	\$220	n/a
\$4,509,184,366					\$4,508,443,561		\$4,514,200,998

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

Effective 7-Day Net Yield = 0.23% (6)

Effective 7-Day Gross Yield = 0.26%

WAM(R) = 33 Days (7)

WAM(F) = 110 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 received as a result of the Cheyne Finance restructuring in July 2008. Amortized cost reflects cash distributions of \$56.6 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 approximately 3 basis points of expenses
- (7) Weighted average maturity to the next reset date
- (8) Weighted average maturity to final maturity date.