

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND
LIST OF INVESTMENTS AS OF OCTOBER 31, 2010**

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	CUSIP
FEDERAL AGENCY SECURITIES (24.36%)						
25,882,000	FANNIE MAE	6.63	11/15/2010	11/15/2010	25,059,942	31359MGJ6
24,956,903	FANNIE MAE	0.29	3/1/2011	3/1/2011	24,975,833	313588CM5
10,138,000	FANNIE MAE	1.75	3/23/2011	3/23/2011	10,049,736	31398AVQ2
10,135,627	FANNIE MAE	1.75	3/23/2011	3/23/2011	10,049,005	31398AVQ2
1,659,793	FANNIE MAE	1.75	3/23/2011	3/23/2011	1,654,420	31398AVQ2
14,274,657	FANNIE MAE	0.28	3/31/2011	3/31/2011	14,283,615	313588DT9
10,498,200	FANNIE MAE	5.13	4/15/2011	4/15/2011	10,207,583	31359MM26
7,805,084	FANNIE MAE	3.63	2/15/2011	8/15/2011	7,737,716	31398ATL6
24,989,910	FANNIE MAE-FLT	0.41	12/13/2010	9/13/2012	24,990,586	31398A3X8
11,050,000	FFC - FLT	0.35	10/6/2011	10/6/2011	11,050,000	31331JM59
25,000,000	FFC - FLT	0.24	11/2/2010	11/2/2011	25,000,000	31331G2M0
5,042,260	FFC - FLT	0.64	1/24/2011	1/24/2011	5,005,772	31331GFV6
25,000,000	FFC - FLT	0.34	11/25/2010	4/25/2011	25,000,000	31331GL56
24,973,150	FFC - FLT	0.18	11/6/2010	5/6/2011	24,989,596	31331G2Z1
25,000,000	FFC - FLT	0.50	1/27/2011	7/27/2011	25,000,000	31331GC80
24,994,900	FFC - FLT	0.35	11/3/2010	8/3/2011	24,998,079	31331GF79
24,997,500	FFC - FLT	0.35	11/17/2010	8/17/2011	24,998,999	31331GH93
24,994,525	FFC - FLT	0.30	12/16/2010	9/16/2011	24,996,742	31331JHR7
25,000,000	FFC - FLT	0.24	11/2/2010	11/2/2011	25,000,000	31331G2M0
22,982,290	FFC - FLT	0.23	11/4/2010	11/4/2011	22,990,596	31331G2V0
24,989,873	FFC - FLT	0.23	11/23/2010	11/23/2011	24,994,631	31331G4C0
24,984,858	FFC - FLT	0.26	1/25/2011	1/25/2012	24,990,666	31331JCF8
24,984,500	FFC - FLT	0.35	11/6/2010	2/6/2012	24,988,828	31331JND1
24,996,075	FFC - FLT	0.39	11/21/2010	2/21/2012	24,996,766	31331JWJ8
24,980,665	FFC - FLT	0.50	11/2/2010	5/2/2012	24,984,863	31331JQL0
9,996,100	FFC - FLT	0.39	12/21/2010	6/21/2012	9,996,701	31331JSX2
25,000,000	FFC - FLT	0.40	11/17/2010	8/17/2012	25,000,000	31331JYS6
10,000,000	FHLB	0.40	11/1/2010	11/1/2010	10,000,000	313370U55
24,990,295	FHLB	0.28	11/10/2010	11/10/2010	24,999,525	3133XYHZ2

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	CUSIP
FEDERAL AGENCY SECURITIES (continued)						
25,674,500	FHLB	4.75	12/10/2010	12/10/2010	25,116,913	3133XDTA9
10,018,900	FHLB	0.57	12/29/2010	12/29/2010	10,002,782	3133XV5G2
7,024,990	FHLB	1.63	1/21/2011	1/21/2011	7,021,534	3133XSVR6
24,995,450	FHLB	0.26	2/4/2011	2/4/2011	24,997,651	313370C55
10,301,999	FHLB	3.25	3/11/2011	3/11/2011	10,099,141	3133XPWW0
10,018,140	FHLB	0.70	4/18/2011	4/18/2011	10,007,676	3133XVDM0
10,000,000	FHLB	0.35	11/7/2011	11/7/2011	10,000,000	313371DJ2
10,000,000	FHLB	0.34	11/15/2011	11/15/2011	10,000,000	313371FL5
25,000,000	FHLB - FLT	0.25	11/25/2010	5/25/2011	25,000,000	3133XVVN8
25,000,000	FHLB - FLT	0.41	11/28/2010	11/28/2011	25,000,000	3133XYM51
24,992,715	FHLB - FLT	0.25	12/21/2010	6/21/2011	24,996,787	3133XWCS6
3,004,680	FHLB - FLT	0.24	1/14/2011	1/14/2011	3,000,610	3133XSVP0
25,000,000	FHLB - FLT	0.30	8/19/2011	8/19/2011	25,000,000	3133XX3D7
6,741,744	FREDDIE MAC	1.50	1/7/2011	1/7/2011	6,718,875	3137EABW8
29,816,125	FREDDIE MAC	4.75	1/18/2011	1/18/2011	29,315,868	3134A4VJ0
25,534,225	FREDDIE MAC	4.75	1/18/2011	1/18/2011	25,236,759	3134A4VJ0
22,268,390	FREDDIE MAC	0.27	1/19/2011	1/19/2011	22,286,787	313396AU7
24,956,097	FREDDIE MAC	0.29	3/8/2011	3/8/2011	24,974,424	313396CU5
7,776,714	FREDDIE MAC	2.75	4/11/2011	4/11/2011	7,665,720	3137EABK4
9,972,681	FREDDIE MAC	0.35	4/21/2011	4/21/2011	9,983,375	313396EQ2
8,781,122	FREDDIE MAC	1.63	4/26/2011	4/26/2011	8,724,830	3137EABZ1
24,990,000	FREDDIE MAC-FLT	0.34	1/7/2011	4/7/2011	24,997,849	3128X8VE9
24,969,750	FREDDIE MAC-FLT	0.18	11/2/2010	2/2/2012	24,981,021	3128X9XN5
25,036,500	FREDDIE MAC-FLT	0.35	11/4/2010	5/4/2011	25,009,594	3128X8B92
1,271,372	FREDDIE MAC-FLT	0.35	11/4/2010	5/4/2011	1,270,361	3128X8B92
2,820,845	FREDDIE MAC-FLT	0.35	11/4/2010	5/4/2011	2,820,955	3128X8B92
25,019,450	FREDDIE MAC-FLT	0.36	11/5/2010	8/5/2011	25,007,300	3128X8E24
24,988,500	FREDDIE MAC-FLT	0.33	11/7/2010	11/7/2011	24,992,229	3134G1DL5
4,992,750	FREDDIE MAC-FLT	0.22	11/10/2010	2/10/2012	4,994,818	3128X9YV6
24,974,813	FREDDIE MAC-FLT	0.22	11/16/2010	2/16/2012	24,983,714	3128X9ZJ2
24,977,425	FREDDIE MAC-FLT	0.23	11/26/2010	9/26/2011	24,986,347	3128X93D0
24,984,825	FREDDIE MAC-FLT	0.26	11/26/2010	10/26/2011	24,990,059	3134G1BL7
25,026,625	FREDDIE MAC-FLT	0.36	12/9/2010	3/9/2011	25,004,904	3128X8RC8

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FEDERAL AGENCY SECURITIES (continued)						
10,141,551	FREDDIE MAC-FLT	0.35	1/1/2011	4/1/2011	10,109,213	3128X8UJ9
50,201,500	FREDDIE MAC-FLT	0.35	1/1/2011	4/1/2011	50,045,076	3128X8UJ9
24,910,675	FREDDIE MAC-FLT	0.18	1/25/2011	1/25/2012	24,931,639	3128X9WA4
1,404,802	FREDDIE MAC-FLT	0.53	1/28/2011	1/28/2011	1,400,726	3128X8HJ4
1,241,887,018					1,228,665,737	
DEPOSIT INSTRUMENTS (38.86%)						
165,000,000	JP MORGAN CHASE (2)	0.43	11/1/2010	11/4/2010	165,000,000	n/a
165,000,000	JP MORGAN CHASE (2)	0.43	11/1/2010	11/4/2010	165,000,000	n/a
165,000,000	JP MORGAN CHASE (2)	0.43	11/1/2010	11/4/2010	165,000,000	n/a
10,000,000	SOVEREIGN BANK (2)	0.63	11/1/2010	1/14/2011	10,000,000	n/a
225,000,000	SOVEREIGN BANK (2)	0.63	11/1/2010	1/14/2011	225,000,000	n/a
35,000,000	SOVEREIGN BANK (2)	0.63	11/1/2010	1/14/2011	35,000,000	n/a
225,000,000	SOVEREIGN BANK (2)	0.63	11/1/2010	1/14/2011	225,000,000	n/a
15,000,000	TORONTO DOMINION (2)	0.68	11/1/2010	5/2/2011	15,000,000	n/a
100,000,000	TORONTO DOMINION (2)	0.60	11/1/2010	6/14/2011	100,000,000	n/a
225,000,000	TORONTO DOMINION (2)	0.60	11/1/2010	6/24/2011	225,000,000	n/a
40,000,000	TORONTO DOMINION (2)	0.52	11/1/2010	6/24/2011	40,000,000	n/a
50,000,000	TORONTO DOMINION (2)	0.55	11/1/2010	6/28/2011	50,000,000	n/a
10,000,000	TORONTO DOMINION (2)	0.52	11/1/2010	6/30/2011	10,000,000	n/a
25,000,000	TORONTO DOMINION (2)	0.52	11/1/2010	6/30/2011	25,000,000	n/a
15,000,000	TORONTO DOMINION (2)	0.72	11/1/2010	8/4/2011	15,000,000	n/a
15,000,000	TORONTO DOMINION (2)	0.67	11/1/2010	8/9/2011	15,000,000	n/a
240,000,000	WELLS FARGO (2)	0.25	11/1/2010	12/15/2010	240,000,000	n/a
235,000,000	WELLS FARGO (2)	0.25	11/1/2010	12/15/2010	235,000,000	n/a
1,960,000,000					1,960,000,000	
CORPORATE COMMERCIAL PAPER (9.91%)						
249,996,250	GE CAPITAL	0.18	11/1/2010	11/1/2010	250,000,000	36959JL19
250,000,000	GE CAPITAL	0.18	11/1/2010	11/1/2010	250,000,000	36966SDE1
499,996,250					500,000,000	
LIQUIDITY MANAGEMENT CONTROL SYSTEM (0.00%)						
771	LMCS	0.01	11/1/2010	11/1/2010	771	n/a

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	CUSIP
BANK COMMERCIAL PAPER (9.81%)						
165,000,000	US BANK (2)	0.25	11/1/2010	3/1/2011	165,000,000	n/a
165,000,000	US BANK (2)	0.25	11/1/2010	3/1/2011	165,000,000	n/a
<u>165,000,000</u>	US BANK (2)	0.25	11/1/2010	3/1/2011	<u>165,000,000</u>	n/a
495,000,000					495,000,000	
AGENCY REPURCHASE AGREEMENTS (12.29%)						
119,721,000	BANK OF AMERICA SECURITIES, INC	0.19	11/1/2010	11/1/2010	119,721,000	n/a
<u>500,000,000</u>	RBS SECURITIES, INC	0.21	11/1/2010	11/1/2010	<u>500,000,000</u>	n/a
619,721,000					619,721,000	
STRUCTURED INVESTMENT VEHICLE (0.65%)						
32,882,061	GRYPHON FUNDING LTD (4)	0.00	12/6/2010	n/a	32,882,061	n/a
US GOVERNMENT (FDIC) GUARANTEED OR INSURED BANK SECURITIES (4.12%)						
10,101,000	CITIBANK	1.50	7/12/2011	7/12/2011	10,066,544	17314JAK9
10,096,700	CITIBANK	1.25	9/22/2011	9/22/2011	10,080,172	17314JAP8
10,095,900	CITIBANK	1.25	9/22/2011	9/22/2011	10,079,712	17314JAP8
25,000,000	CITIBANK - FLT	0.25	12/3/2010	6/3/2011	25,000,000	17313YAD3
50,000,000	CITIBANK - FLT	0.35	11/15/2010	11/15/2011	50,000,000	17314JAM5
10,079,470	CITIGROUP	1.38	5/5/2011	5/5/2011	10,037,505	17313YAB7
10,067,900	CITIGROUP	1.25	6/3/2011	6/3/2011	10,036,786	17313YAC5
10,000,000	FARMINGTON SAVINGS (3)	0.25	11/1/2010	12/29/2010	10,000,000	n/a
20,000,000	FARMINGTON SAVINGS (3)	0.25	11/1/2010	12/29/2010	20,000,000	n/a
4,007,084	GE CAPITAL - FLT	0.37	12/13/2010	3/11/2011	4,001,927	36967HAM9
3,016,971	GOLDMAN SACHS - FLT	0.67	11/9/2010	11/9/2011	3,008,671	38146FAG6
25,403,150	GOLDMAN SACHS - FLT	1.06	11/5/2010	12/5/2011	25,219,151	38146FAB7
<u>20,000,000</u>	HUDSON VALLEY (3)	0.25	11/1/2010	12/29/2010	<u>20,000,000</u>	n/a
207,868,175					207,530,468	
5,047,355,275					5,043,800,041	

WAM (Weighted Average Maturity) = 21 DAYS

WAM - dollar-weighted average of portfolio's days to maturity that treats floaters as having maturities equal to securities' next interest rate reset dates.

WAL (Weighted Average Life) = 77 DAYS

WAL - dollar-weighted average of portfolio's days to maturity based on securities' final maturity dates.

- (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) Negotiable order of withdrawal (NOW) deposits are fully insured by the FDIC under the Transaction Account Guarantee Program. These securities have daily puts, and thus are calculated using 1 day 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 \$43.1 million and a reserve transfer of \$24 million.