

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES (33.63%)							
\$25,048,775	FANNIE MAE	0.63	9/24/2012	9/24/2012	\$25,017,328	\$25,068,113	31398A3N0
2,506,300	FANNIE MAE	0.50	10/30/2012	10/30/2012	2,502,148	2,508,465	31398A4T6
6,958,479	FANNIE MAE	0.38	12/28/2012	12/28/2012	6,955,115	6,966,857	31398A6F4
14,991,000	FANNIE MAE DISCOUNT NOTE	0.00	8/1/2012	8/1/2012	15,000,000	14,991,000	313588A47
24,989,910	FANNIE MAE FLOATER	0.36	8/1/2012	9/13/2012	24,999,406	24,996,382	31398A3X8
3,695,343	FANNIE MAE FLOATER	0.40	8/1/2012	2/1/2013	3,691,686	3,698,625	3135G0AQ6
6,510,940	FANNIE MAE FLOATER	0.40	8/1/2012	2/1/2013	6,503,300	6,516,721	3135G0AQ6
49,995,000	FANNIE MAE FLOATER	0.40	8/1/2012	2/1/2013	49,998,715	50,039,396	3135G0AQ6
49,980,000	FANNIE MAE FLOATER	0.40	8/1/2012	2/1/2013	49,994,966	50,024,382	3135G0AQ6
2,739,669	FANNIE MAE FLOATER	0.40	8/1/2012	2/1/2013	2,737,497	2,742,101	3135G0AQ6
20,012,200	FANNIE MAE FLOATER	0.38	8/1/2012	8/9/2013	20,007,258	20,039,957	3135G0CB7
49,980,000	FANNIE MAE FLOATER	0.38	8/1/2012	8/9/2013	49,989,795	50,049,322	3135G0CB7
15,009,195	FANNIE MAE FLOATER	0.38	8/1/2012	8/9/2013	15,005,427	15,030,013	3135G0CB7
24,989,886	FANNIE MAE FLOATER	0.23	8/1/2012	6/20/2014	24,990,468	24,981,215	3135G0MH3
2,298,183	FEDERAL FARM CREDIT	0.15	2/15/2013	2/15/2013	2,298,942	2,297,546	3133EADF2
25,000,000	FEDERAL FARM CREDIT FLOATER	0.40	8/1/2012	8/17/2012	25,000,000	25,001,925	31331JYS6
21,295,740	FEDERAL FARM CREDIT FLOATER	0.30	8/1/2012	4/11/2013	21,298,524	21,306,324	31331KGY0
24,995,000	FEDERAL FARM CREDIT FLOATER	0.30	8/1/2012	5/3/2013	24,998,119	25,008,072	31331KJV3
24,995,000	FEDERAL FARM CREDIT FLOATER	0.30	8/1/2012	5/3/2013	24,998,119	25,008,072	31331KJV3
49,972,110	FEDERAL FARM CREDIT FLOATER	0.27	8/1/2012	5/15/2013	49,988,089	49,987,152	31331KNN6
49,960,500	FEDERAL FARM CREDIT FLOATER	0.30	8/1/2012	7/29/2013	49,980,057	49,990,226	31331KSP6
24,984,810	FEDERAL FARM CREDIT FLOATER	0.23	8/7/2012	9/16/2013	24,988,628	24,975,641	3133EAHS0
24,997,500	FEDERAL FARM CREDIT FLOATER	0.41	8/7/2012	11/29/2013	24,998,318	25,039,146	31331KY20
25,000,000	FEDERAL FARM CREDIT FLOATER	0.41	8/7/2012	11/29/2013	25,000,000	25,041,650	31331KY20
24,991,750	FEDERAL FARM CREDIT FLOATER	0.23	8/1/2012	12/30/2013	24,992,905	24,967,808	3133EAKC1
25,000,000	FEDERAL FARM CREDIT FLOATER	0.25	8/1/2012	2/10/2014	25,000,000	24,976,800	3133EAPV4
24,999,750	FEDERAL FARM CREDIT FLOATER	0.25	8/1/2012	2/10/2014	24,999,782	24,976,550	3133EAPV4
24,982,286	FEDERAL FARM CREDIT FLOATER	0.25	8/1/2012	5/21/2014	24,984,033	24,949,934	3133EAQZ4
24,982,286	FEDERAL FARM CREDIT FLOATER	0.25	8/1/2012	5/21/2014	24,984,033	24,949,934	3133EAQZ4
49,990,000	FEDERAL FARM CREDIT FLOATER	0.29	8/1/2012	6/4/2014	49,990,795	49,959,156	3133EASN9
11,619,951	FEDERAL HOME LOAN BANK	1.75	8/22/2012	8/22/2012	11,449,519	11,630,723	3133XUE41
10,058,400	FEDERAL HOME LOAN BANK	0.88	8/22/2012	8/22/2012	10,003,137	10,062,594	3133XYWB7
25,003,014	FEDERAL HOME LOAN BANK	0.14	9/7/2012	9/7/2012	25,000,455	25,002,514	313376BY0
6,101,970	FEDERAL HOME LOAN BANK	0.24	10/10/2012	10/10/2012	6,100,657	6,102,904	313375QL4
9,996,509	FEDERAL HOME LOAN BANK	0.23	10/25/2012	10/25/2012	9,999,189	9,998,138	313375XL6
5,801,334	FEDERAL HOME LOAN BANK	0.18	11/14/2012	11/14/2012	5,800,455	5,801,665	313376BC8

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
FEDERAL AGENCY SECURITIES CONTINUED							
\$10,004,500	FEDERAL HOME LOAN BANK	0.20	11/14/2012	11/14/2012	\$10,001,658	\$10,005,641	313376EN1
2,700,331	FEDERAL HOME LOAN BANK	1.63	11/21/2012	11/21/2012	2,681,878	2,712,410	3133XVEM9
10,004,100	FEDERAL HOME LOAN BANK	0.20	11/23/2012	11/23/2012	10,001,470	10,005,341	313376J97
5,097,894	FEDERAL HOME LOAN BANK	0.17	1/17/2013	1/17/2013	5,098,733	5,097,715	313376TA3
2,499,300	FEDERAL HOME LOAN BANK	0.20	1/18/2013	1/18/2013	2,499,598	2,499,547	313376MZ5
10,000,000	FEDERAL HOME LOAN BANK	0.30	1/18/2013	1/18/2013	10,000,000	10,003,090	313376QN8
1,099,340	FEDERAL HOME LOAN BANK	0.16	1/18/2013	1/18/2013	1,099,621	1,099,245	313376TY1
12,192,558	FEDERAL HOME LOAN BANK	0.16	1/24/2013	1/24/2013	12,195,663	12,191,131	313376VG7
9,996,506	FEDERAL HOME LOAN BANK	0.16	2/1/2013	2/1/2013	9,998,209	9,994,857	313376T96
3,998,659	FEDERAL HOME LOAN BANK	0.17	2/1/2013	2/1/2013	3,999,109	3,998,199	313376U37
10,593,096	FEDERAL HOME LOAN BANK	0.18	2/1/2013	2/1/2013	10,596,005	10,592,397	313376U78
10,000,000	FEDERAL HOME LOAN BANK	0.18	2/1/2013	2/1/2013	10,000,000	9,999,340	313376U78
7,197,048	FEDERAL HOME LOAN BANK	0.19	2/12/2013	2/12/2013	7,198,292	7,196,379	313378BD2
10,000,000	FEDERAL HOME LOAN BANK	0.20	2/20/2013	2/20/2013	10,000,000	9,998,970	313376VS1
10,000,000	FEDERAL HOME LOAN BANK	0.25	2/28/2013	2/28/2013	10,000,000	9,994,910	313378CP4
9,997,100	FEDERAL HOME LOAN BANK	0.19	2/28/2013	2/28/2013	9,998,328	9,994,871	313378EW7
4,609,309	FEDERAL HOME LOAN BANK	0.20	3/1/2013	3/1/2013	4,609,518	4,608,506	313378CM1
2,001,240	FEDERAL HOME LOAN BANK	0.30	3/19/2013	3/19/2013	2,000,771	2,002,127	313375NC7
9,986,210	FEDERAL HOME LOAN BANK	0.13	3/21/2013	3/21/2013	9,991,211	9,979,519	313378S28
8,314,185	FEDERAL HOME LOAN BANK	1.00	3/27/2013	3/27/2013	8,290,413	8,356,089	313372RK2
9,997,686	FEDERAL HOME LOAN BANK	0.22	4/9/2013	4/9/2013	9,998,408	9,996,996	313378ME8
9,999,200	FEDERAL HOME LOAN BANK	0.25	4/11/2013	4/11/2013	9,999,445	10,000,590	313378YH8
9,998,700	FEDERAL HOME LOAN BANK	0.24	4/12/2013	4/12/2013	9,999,093	9,999,390	313378W49
10,000,600	FEDERAL HOME LOAN BANK	0.24	4/16/2013	4/16/2013	10,000,462	10,001,310	313378WY3
15,000,000	FEDERAL HOME LOAN BANK	0.23	4/25/2013	4/25/2013	15,000,000	15,002,190	3133797M5
9,994,400	FEDERAL HOME LOAN BANK	0.20	4/30/2013	4/30/2013	9,996,154	9,992,161	313376XG5
9,998,700	FEDERAL HOME LOAN BANK	0.22	5/3/2013	5/3/2013	9,999,018	9,997,940	3133796A2
10,000,000	FEDERAL HOME LOAN BANK	0.30	5/7/2013	5/7/2013	10,000,000	10,001,340	313378Z61
10,000,000	FEDERAL HOME LOAN BANK	0.30	5/8/2013	5/8/2013	10,000,000	10,000,680	313378Z79
14,998,025	FEDERAL HOME LOAN BANK	0.23	5/10/2013	5/10/2013	14,998,474	14,998,025	313379FF1
10,006,450	FEDERAL HOME LOAN BANK	0.30	5/16/2013	5/16/2013	10,004,888	10,011,984	313376D36
9,997,700	FEDERAL HOME LOAN BANK	0.22	5/17/2013	5/17/2013	9,998,179	9,996,910	313379BZ1
10,000,000	FEDERAL HOME LOAN BANK	0.25	6/7/2013	6/7/2013	10,000,000	10,001,490	313379F53
15,000,000	FEDERAL HOME LOAN BANK	0.30	6/13/2013	6/13/2013	15,000,000	15,003,615	313379LD9
15,000,000	FEDERAL HOME LOAN BANK	0.28	6/14/2013	6/14/2013	15,000,000	15,003,585	313379JK6
10,000,000	FEDERAL HOME LOAN BANK	0.30	6/14/2013	6/14/2013	10,000,000	10,000,510	313379K81
15,000,000	FEDERAL HOME LOAN BANK	0.30	6/14/2013	6/14/2013	15,000,000	14,993,475	313379PF0
1,265,763	FEDERAL HOME LOAN BANK	1.63	6/14/2013	6/14/2013	1,264,740	1,281,090	3133XYHD0
9,999,200	FEDERAL HOME LOAN BANK	0.25	6/20/2013	6/20/2013	9,999,292	10,000,970	313379VP1
9,997,500	FEDERAL HOME LOAN BANK	0.25	6/21/2013	6/21/2013	9,997,955	9,998,990	313379GH6

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FEDERAL AGENCY SECURITIES CONTINUED							
\$10,152,300	FEDERAL HOME LOAN BANK	1.88	6/21/2013	6/21/2013	\$10,142,616	\$10,301,417	3133XXYX9
9,997,661	FEDERAL HOME LOAN BANK	0.24	6/28/2013	6/28/2013	9,997,879	9,998,571	313379Y78
2,852,537	FEDERAL HOME LOAN BANK	0.33	7/1/2013	7/1/2013	2,852,529	2,855,147	313376GY5
10,000,000	FEDERAL HOME LOAN BANK	0.29	7/1/2013	7/1/2013	10,000,000	10,000,730	313379HH5
9,996,620	FEDERAL HOME LOAN BANK	0.25	7/1/2013	7/1/2013	9,996,924	9,998,439	313379YQ6
10,000,000	FEDERAL HOME LOAN BANK	0.30	7/3/2013	7/3/2013	10,000,000	9,999,700	313379RE1
9,997,648	FEDERAL HOME LOAN BANK	0.25	7/15/2013	7/15/2013	9,997,822	9,999,368	313379Z36
4,998,750	FEDERAL HOME LOAN BANK	0.21	8/20/2013	8/20/2013	4,998,769	4,996,945	313376XY6
50,000,000	FEDERAL HOME LOAN BANK FLOATER	0.33	8/1/2012	7/22/2013	50,000,000	50,073,350	313374WU0
24,976,750	FEDERAL HOME LOAN BANK FLOATER	0.19	8/25/2012	1/24/2014	24,981,503	24,970,106	313376VV4
24,980,000	FEDERAL HOME LOAN BANK FLOATER	0.16	8/25/2012	2/14/2014	24,984,411	24,959,541	3133784J7
999,344	FREDDIE MAC	0.10	8/27/2012	8/27/2012	999,928	999,322	313396D67
19,312,379	FREDDIE MAC	2.13	9/21/2012	9/21/2012	19,198,057	19,365,314	3137EACE7
10,261,695	FREDDIE MAC	0.38	11/30/2012	11/30/2012	10,255,593	10,271,362	3137EACP2
5,018,750	FREDDIE MAC	0.75	12/28/2012	12/28/2012	5,011,311	5,031,036	3134G1P65
24,980,000	FREDDIE MAC DISCOUNT NOTE	0.00	8/13/2012	8/13/2012	24,998,667	24,979,750	313396B85
49,969,750	FREDDIE MAC FLOATER	0.32	8/1/2012	1/10/2013	49,993,296	50,007,477	3134G1U69
29,981,793	FREDDIE MAC FLOATER	0.34	8/1/2012	8/12/2013	29,990,635	30,029,704	3134G2XL1
49,979,740	FREDDIE MAC FLOATER	0.36	8/1/2012	9/3/2013	49,988,999	50,071,053	3134G2B50
49,990,000	FREDDIE MAC FLOATER	0.43	8/1/2012	11/18/2013	49,993,516	50,127,922	3134G3AG5
\$1,589,423,806					\$1,589,145,903	\$1,590,336,803	

DEPOSIT INSTRUMENTS (28.15%)

\$30,000,000	BB & T COMPANY (2)	0.25	8/1/2012	12/30/2012	\$30,000,000	\$30,000,000	n/a
70,000,000	BB & T COMPANY (2)	0.25	8/1/2012	12/30/2012	70,000,000	70,000,000	n/a
100,000,000	BB & T COMPANY (2)	0.25	8/1/2012	12/30/2012	100,000,000	100,000,000	n/a
100,000,000	BB & T COMPANY (2)	0.25	8/1/2012	12/30/2012	100,000,000	100,000,000	n/a
150,000,000	BB & T COMPANY (2)	0.25	8/1/2012	12/30/2012	150,000,000	150,000,000	n/a
220,000,000	JP MORGAN CHASE BANK, N.A. (2)	0.30	8/1/2012	12/30/2012	220,000,000	220,000,000	n/a
220,000,000	JP MORGAN CHASE BANK, N.A. (2)	0.30	8/1/2012	12/30/2012	220,000,000	220,000,000	n/a
15,000,000	TD BANK, N.A. (2)	0.25	8/1/2012	8/3/2012	15,000,000	15,000,000	n/a
15,000,000	TD BANK, N.A. (2)	0.25	8/1/2012	8/8/2012	15,000,000	15,000,000	n/a
15,000,000	TD BANK, N.A. (2)	0.35	8/1/2012	1/2/2013	15,000,000	15,000,000	n/a
50,000,000	TD BANK, N.A. (2)	0.42	8/1/2012	3/14/2013	50,000,000	50,000,000	n/a
130,000,000	TD BANK, N.A. (2)	0.32	8/1/2012	6/21/2013	130,000,000	130,000,000	n/a
135,000,000	TD BANK, N.A. (2)	0.32	8/1/2012	6/21/2013	135,000,000	135,000,000	n/a
35,000,000	TD BANK, N.A. (2)	0.31	8/1/2012	6/27/2013	35,000,000	35,000,000	n/a
45,000,000	TD BANK, N.A. (2)	0.31	8/1/2012	6/27/2013	45,000,000	45,000,000	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 (35.54%)							
\$900,000,000	MERRILL LYNCH	0.17	8/1/2012	8/1/2012	\$900,000,000	\$900,000,000	n/a
<u>779,243,000</u>	RBS SECURITIES INC.	0.16	8/1/2012	8/1/2012	<u>779,243,000</u>	<u>779,243,000</u>	n/a
\$1,679,243,000					\$1,679,243,000	\$1,679,243,000	
STRUCTURED INVESTMENT VEHICLE (0.42%)							
\$19,863,981	GRYPHON FUNDING LTD (3)	0.00	8/3/2012	n/a	\$19,863,981	\$22,082,337	n/a
US GOVERNMENT (FDIC) GUARANTEED OR INSURED INSTRUMENTS (2.26%)							
\$35,225,400	ALLY FINANCIAL	1.75	10/30/2012	10/30/2012	\$35,134,344	\$35,361,898	361851AA7
10,170,660.00	CITIBANK	1.88	11/15/2012	11/15/2012	10,046,030	10,219,215	17313YAN1
\$6,000,000	FEDERALLY INSURED CUST. ACCT. (4)	0.25	8/8/2012	12/30/2012	6,000,000	6,000,000	n/a
24,000,000	FEDERALLY INSURED CUST. ACCT. (4)	0.25	8/8/2012	12/30/2012	24,000,000	24,000,000	n/a
3,850,416.38	GE CAPITAL	2.00	9/28/2012	9/28/2012	3,792,388	3,861,267	36967HBB2
10,140,700.00	US CENTRAL FEDERAL CREDIT UNION	1.90	10/19/2012	10/19/2012	10,036,563	10,178,849	90345AAC6
<u>17,824,889.40</u>	US CENTRAL FEDERAL CREDIT UNION	1.90	10/19/2012	10/19/2012	<u>17,644,273</u>	<u>17,891,947</u>	90345AAC6
\$107,212,066					\$106,653,599	\$107,513,176	
LIQUIDITY MANAGEMENT CONTROL SYSTEM (0.00%)							
\$412	LMCS	0.01	8/1/2012	8/1/2012	\$412	\$412	n/a
<u>\$4,725,743,265</u>					<u>\$4,724,906,896</u> <u>\$4,729,175,728</u>		

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

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

Effective 7-Day Gross Yield = 0.24%

WAM(R) = 29 Days (7)

WAM(F) = 109 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) The Gryphon note was received as a result of the Cheyne Finance restructuring in July 2008. Amortized cost reflects cash distributions of \$56.1 million and a reserve transfer of \$24 million. The stated market value is as of June 30, 2012, and is based on estimated market values of the portfolio of securities provided by the Gryphon custodian.
- (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
- (7) WAM(R) is weighted average maturity to the next reset date, while WAM(F) is weighted average maturity to final maturity date.