

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

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES ( 34.90% )</b>							
\$25,048,775	FANNIE MAE	0.63	9/24/2012	9/24/2012	\$25,007,380	\$25,007,425	31398A3N0
2,506,300	FANNIE MAE	0.50	10/30/2012	10/30/2012	2,501,408	2,501,400	31398A4T6
6,958,479	FANNIE MAE	0.38	12/28/2012	12/28/2012	6,954,051	6,956,707	31398A6F4
3,209,024	FANNIE MAE	0.75	2/26/2013	2/26/2013	3,208,826	3,208,781	3135G0AK9
10,083,200	FANNIE MAE	1.05	9/3/2013	9/3/2013	10,079,724	10,071,560	31398A3A8
24,989,910	FANNIE MAE FLOATER	0.36	9/4/2012	9/13/2012	24,999,834	25,001,475	31398A3X8
2,739,669	FANNIE MAE FLOATER	0.40	9/4/2012	2/1/2013	2,737,076	2,737,046	3135G0AQ6
3,695,343	FANNIE MAE FLOATER	0.40	9/4/2012	2/1/2013	3,691,402	3,692,760	3135G0AQ6
6,510,940	FANNIE MAE FLOATER	0.40	9/4/2012	2/1/2013	6,502,744	6,504,862	3135G0AQ6
49,980,000	FANNIE MAE FLOATER	0.40	9/4/2012	2/1/2013	49,995,814	50,037,400	3135G0AQ6
49,995,000	FANNIE MAE FLOATER	0.40	9/4/2012	2/1/2013	49,998,932	50,037,400	3135G0AQ6
15,009,195	FANNIE MAE FLOATER	0.38	9/4/2012	8/9/2013	15,004,976	15,018,570	3135G0CB7
20,012,200	FANNIE MAE FLOATER	0.38	9/4/2012	8/9/2013	20,006,655	20,024,760	3135G0CB7
49,980,000	FANNIE MAE FLOATER	0.38	9/4/2012	8/9/2013	49,990,643	50,061,900	3135G0CB7
49,990,000	FANNIE MAE FLOATER	0.43	9/4/2012	11/18/2013	49,993,940	50,121,750	3134G3AG5
24,989,886	FANNIE MAE FLOATER	0.22	9/20/2012	6/20/2014	24,990,898	24,990,350	3135G0MH3
55,764,116	FEDERAL FARM CREDIT	1.32	9/7/2012	9/7/2012	55,764,094	55,755,018	3133EASYS5
2,298,183	FEDERAL FARM CREDIT	0.15	2/15/2013	2/15/2013	2,299,108	2,299,894	3133EADF2
21,295,740	FEDERAL FARM CREDIT FLOATER	0.30	10/11/2012	4/11/2013	21,298,704	21,309,372	31331KGY0
24,995,000	FEDERAL FARM CREDIT FLOATER	0.30	9/4/2012	5/3/2013	24,998,331	25,011,525	31331KJV3
24,995,000	FEDERAL FARM CREDIT FLOATER	0.30	9/4/2012	5/3/2013	24,998,331	25,011,525	31331KJV3
49,972,110	FEDERAL FARM CREDIT FLOATER	0.27	9/4/2012	5/15/2013	49,989,375	50,013,100	31331KNN6
49,960,500	FEDERAL FARM CREDIT FLOATER	0.30	9/4/2012	7/29/2013	49,981,765	50,024,900	31331KSP6
24,984,810	FEDERAL FARM CREDIT FLOATER	0.20	9/5/2012	9/16/2013	24,989,486	24,998,825	3133EAHS0
25,000,000	FEDERAL FARM CREDIT FLOATER	0.41	9/5/2012	11/29/2013	25,000,000	25,047,800	31331KY20
24,997,500	FEDERAL FARM CREDIT FLOATER	0.41	9/5/2012	11/29/2013	24,998,426	25,047,800	31331KY20
24,991,750	FEDERAL FARM CREDIT FLOATER	0.23	9/4/2012	12/30/2013	24,993,331	24,982,525	3133EAKC1
25,000,000	FEDERAL FARM CREDIT FLOATER	0.25	9/4/2012	2/10/2014	25,000,000	24,984,100	3133EAPV4
24,999,750	FEDERAL FARM CREDIT FLOATER	0.25	9/4/2012	2/10/2014	24,999,794	24,984,100	3133EAPV4
24,982,286	FEDERAL FARM CREDIT FLOATER	0.25	9/4/2012	5/21/2014	24,984,785	24,973,075	3133EAQZ4
24,982,286	FEDERAL FARM CREDIT FLOATER	0.25	9/4/2012	5/21/2014	24,984,785	24,973,075	3133EAQZ4
49,990,000	FEDERAL FARM CREDIT FLOATER	0.29	9/4/2012	6/4/2014	49,991,219	49,977,850	3133EASN9
49,980,900	FEDERAL FARM CREDIT FLOATER	0.27	9/4/2012	7/21/2014	49,980,928	49,950,250	3133EAM47
15,000,000	FEDERAL HOME LOAN BANK	0.30	9/6/2012	9/6/2012	15,000,000	15,000,030	313379PF0
25,003,014	FEDERAL HOME LOAN BANK	0.14	9/7/2012	9/7/2012	25,000,074	25,000,000	313376BY0
6,101,970	FEDERAL HOME LOAN BANK	0.24	10/10/2012	10/10/2012	6,100,366	6,100,610	313375QL4

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>FEDERAL AGENCY SECURITIES CONTINUED</b>							
\$9,996,509	FEDERAL HOME LOAN BANK	0.23	10/25/2012	10/25/2012	\$9,999,485	\$10,001,270	313375XL6
5,801,334	FEDERAL HOME LOAN BANK	0.18	11/14/2012	11/14/2012	5,800,321	5,800,452	313376BC8
10,004,500	FEDERAL HOME LOAN BANK	0.20	11/14/2012	11/14/2012	10,001,168	10,001,160	313376EN1
2,700,331	FEDERAL HOME LOAN BANK	1.63	11/21/2012	11/21/2012	2,678,590	2,678,475	3133XVEM9
10,004,100	FEDERAL HOME LOAN BANK	0.20	11/23/2012	11/23/2012	10,001,070	10,001,310	313376J97
5,097,894	FEDERAL HOME LOAN BANK	0.17	1/17/2013	1/17/2013	5,098,966	5,100,566	313376TA3
2,499,300	FEDERAL HOME LOAN BANK	0.20	1/18/2013	1/18/2013	2,499,671	2,500,558	313376MZ5
10,000,000	FEDERAL HOME LOAN BANK	0.30	1/18/2013	1/18/2013	10,000,000	10,002,180	313376QN8
1,099,340	FEDERAL HOME LOAN BANK	0.16	1/18/2013	1/18/2013	1,099,690	1,100,081	313376TY1
12,192,558	FEDERAL HOME LOAN BANK	0.16	1/24/2013	1/24/2013	12,196,427	12,200,952	313376VG7
9,996,506	FEDERAL HOME LOAN BANK	0.16	2/1/2013	2/1/2013	9,998,511	10,000,720	313376T96
3,998,659	FEDERAL HOME LOAN BANK	0.17	2/1/2013	2/1/2013	3,999,259	4,000,452	313376U37
10,000,000	FEDERAL HOME LOAN BANK	0.18	2/1/2013	2/1/2013	10,000,000	10,001,530	313376U78
10,593,096	FEDERAL HOME LOAN BANK	0.18	2/1/2013	2/1/2013	10,596,678	10,601,622	313376U78
7,197,048	FEDERAL HOME LOAN BANK	0.19	2/12/2013	2/12/2013	7,198,563	7,201,044	313378BD2
10,000,000	FEDERAL HOME LOAN BANK	0.20	2/20/2013	2/20/2013	10,000,000	10,000,940	313376VS1
9,997,100	FEDERAL HOME LOAN BANK	0.19	2/28/2013	2/28/2013	9,998,574	10,000,580	313378EW7
4,609,309	FEDERAL HOME LOAN BANK	0.20	3/1/2013	3/1/2013	4,609,588	4,610,470	313378CM1
2,001,240	FEDERAL HOME LOAN BANK	0.30	3/19/2013	3/19/2013	2,000,667	2,001,114	313375NC7
9,986,210	FEDERAL HOME LOAN BANK	0.13	3/21/2013	3/21/2013	9,992,385	9,995,950	313378S28
8,314,185	FEDERAL HOME LOAN BANK	1.00	3/27/2013	3/27/2013	8,285,149	8,286,944	313372RK2
9,997,686	FEDERAL HOME LOAN BANK	0.22	4/9/2013	4/9/2013	9,998,605	10,000,600	313378ME8
9,999,200	FEDERAL HOME LOAN BANK	0.25	4/11/2013	4/11/2013	9,999,513	10,002,410	313378YH8
9,998,700	FEDERAL HOME LOAN BANK	0.24	4/12/2013	4/12/2013	9,999,204	10,001,810	313378W49
10,000,600	FEDERAL HOME LOAN BANK	0.24	4/16/2013	4/16/2013	10,000,407	10,001,850	313378WY3
15,000,000	FEDERAL HOME LOAN BANK	0.23	4/25/2013	4/25/2013	15,000,000	15,003,840	313379M5
9,994,400	FEDERAL HOME LOAN BANK	0.20	4/30/2013	4/30/2013	9,996,592	9,999,340	313376XG5
9,998,700	FEDERAL HOME LOAN BANK	0.22	5/3/2013	5/3/2013	9,999,129	10,000,660	3133796A2
10,000,000	FEDERAL HOME LOAN BANK	0.30	5/7/2013	5/7/2013	10,000,000	10,001,430	313378Z61
10,000,000	FEDERAL HOME LOAN BANK	0.30	5/8/2013	5/8/2013	10,000,000	10,001,910	313378Z79
14,998,025	FEDERAL HOME LOAN BANK	0.23	5/10/2013	5/10/2013	14,998,642	15,002,040	313379FF1
1,001,120	FEDERAL HOME LOAN BANK	0.35	5/14/2013	5/14/2013	1,001,027	1,000,971	313376D77
10,006,450	FEDERAL HOME LOAN BANK	0.30	5/16/2013	5/16/2013	10,004,362	10,006,290	313376D36
9,997,700	FEDERAL HOME LOAN BANK	0.22	5/17/2013	5/17/2013	9,998,374	10,000,700	313379BZ1
10,000,000	FEDERAL HOME LOAN BANK	0.25	6/7/2013	6/7/2013	10,000,000	10,002,750	313379F53
15,000,000	FEDERAL HOME LOAN BANK	0.30	6/13/2013	6/13/2013	15,000,000	15,005,025	313379LD9
15,000,000	FEDERAL HOME LOAN BANK	0.28	6/14/2013	6/14/2013	15,000,000	15,005,160	313379JK6
1,265,763	FEDERAL HOME LOAN BANK	1.63	6/14/2013	6/14/2013	1,263,298	1,263,738	3133XYHD0
9,999,200	FEDERAL HOME LOAN BANK	0.25	6/20/2013	6/20/2013	9,999,360	10,003,170	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	\$9,998,150	\$10,001,940	313379GH6
10,152,300	FEDERAL HOME LOAN BANK	1.88	6/21/2013	6/21/2013	10,128,971	10,133,350	3133XXYX9
9,997,661	FEDERAL HOME LOAN BANK	0.24	6/28/2013	6/28/2013	9,998,077	10,002,450	313379Y78
2,852,537	FEDERAL HOME LOAN BANK	0.33	7/1/2013	7/1/2013	2,852,294	2,852,819	313376GY5
10,000,000	FEDERAL HOME LOAN BANK	0.29	7/1/2013	7/1/2013	10,000,000	10,002,310	313379HH5
9,996,620	FEDERAL HOME LOAN BANK	0.25	7/1/2013	7/1/2013	9,997,209	10,003,290	313379YQ6
10,000,000	FEDERAL HOME LOAN BANK	0.30	7/3/2013	7/3/2013	10,000,000	10,000,240	313379RE1
9,997,648	FEDERAL HOME LOAN BANK	0.25	7/15/2013	7/15/2013	9,998,022	10,003,340	313379Z36
4,998,750	FEDERAL HOME LOAN BANK	0.21	8/20/2013	8/20/2013	4,998,869	5,000,000	313376XY6
10,003,900	FEDERAL HOME LOAN BANK	0.28	9/5/2013	9/5/2013	10,003,662	10,006,900	313378HJ3
14,507,685	FEDERAL HOME LOAN BANK	0.30	9/6/2013	9/6/2013	14,507,235	14,512,920	313378GC9
3,000,498	FEDERAL HOME LOAN BANK	0.25	9/6/2013	9/6/2013	3,000,496	3,001,167	313379R76
15,002,700	FEDERAL HOME LOAN BANK	0.25	9/6/2013	9/6/2013	15,002,523	15,005,835	313379R76
9,061,920	FEDERAL HOME LOAN BANK	1.00	9/13/2013	9/13/2013	9,058,992	9,062,423	313370LB2
50,000,000	FEDERAL HOME LOAN BANK FLOATER	0.28	9/4/2012	7/22/2013	50,000,000	50,058,600	313374WU0
24,976,750	FEDERAL HOME LOAN BANK FLOATER	0.18	9/25/2012	1/24/2014	24,982,563	24,984,725	313376VV4
24,980,000	FEDERAL HOME LOAN BANK FLOATER	0.15	9/25/2012	2/14/2014	24,985,270	24,972,225	3133784J7
19,312,379	FREDDIE MAC	2.13	9/21/2012	9/21/2012	19,166,415	19,163,940	3137EACE7
10,261,695	FREDDIE MAC	0.38	11/30/2012	11/30/2012	10,254,160	10,257,216	3137EACP2
5,018,750	FREDDIE MAC	0.75	12/28/2012	12/28/2012	5,008,957	5,009,650	3134G1P65
49,969,750	FREDDIE MAC FLOATER	0.34	9/4/2012	1/10/2013	49,994,579	50,032,400	3134G1U69
29,981,793	FREDDIE MAC FLOATER	0.34	9/4/2012	8/12/2013	29,991,407	30,038,250	3134G2XL1
49,979,740	FREDDIE MAC FLOATER	0.36	9/4/2012	9/3/2013	49,989,856	50,074,200	3134G2B50
\$1,653,390,173					\$1,653,248,189	\$1,653,991,771	

<b>US GOVERNMENT (FDIC) GUARANTEED OR INSURED INSTRUMENTS ( 2.25% )</b>							
\$35,225,400	ALLY FINANCIAL	1.75	10/30/2012	10/30/2012	\$35,088,070	\$35,086,310	36185JAA7
10,170,660	CITIBANK	1.88	11/15/2012	11/15/2012	10,032,569	10,034,980	17313YAN1
6,000,000	FEDERALLY INSURED CUSTODY ACCT. (2)	0.25	9/5/2012	12/23/2012	6,000,000	6,000,000	n/a
24,000,000	FEDERALLY INSURED CUSTODY ACCT. (2)	0.25	9/5/2012	12/30/2012	24,000,000	24,000,000	n/a
3,850,416	GE CAPITAL	2.00	9/28/2012	9/28/2012	3,786,836	3,786,697	36967HBB2
10,140,700	US CENTRAL FEDERAL CREDIT UNION	1.90	10/19/2012	10/19/2012	10,022,216	10,021,190	90345AAC6
17,824,889	US CENTRAL FEDERAL CREDIT UNION	1.90	10/19/2012	10/19/2012	17,619,052	17,617,252	90345AAC6
\$107,212,066					\$106,548,743	\$106,546,429	

<b>REPURCHASE AGREEMENTS ( 34.36% )</b>							
\$727,883,000	MERRILL LYNCH	0.17	9/4/2012	9/4/2012	\$727,883,000	\$727,883,000	n/a
900,000,000	RBS SECURITIES INC.	0.18	9/4/2012	9/4/2012	900,000,000	900,000,000	n/a
\$1,627,883,000					\$1,627,883,000	\$1,627,883,000	

PRINCIPAL (1)	ISSUER	COUPON	NEXT RESET or MATURITY	FINAL MATURITY	AMORTIZED COST (1)	FAIR VALUE (1)	CUSIP
<b>DEPOSIT INSTRUMENTS ( 28.08% )</b>							
\$100,000,000	BB & T COMPANY (3)	0.25	9/4/2012	12/30/2012	\$100,000,000	\$100,000,000	n/a
100,000,000	BB & T COMPANY (3)	0.25	9/4/2012	12/30/2012	100,000,000	100,000,000	n/a
30,000,000	BB & T COMPANY (3)	0.25	9/4/2012	12/30/2012	30,000,000	30,000,000	n/a
70,000,000	BB & T COMPANY (3)	0.25	9/4/2012	12/30/2012	70,000,000	70,000,000	n/a
150,000,000	BB & T COMPANY (3)	0.25	9/4/2012	12/30/2012	150,000,000	150,000,000	n/a
220,000,000	JP MORGAN CHASE BANK, N.A. (3)	0.30	9/4/2012	12/28/2012	220,000,000	220,000,000	n/a
220,000,000	JP MORGAN CHASE BANK, N.A. (3)	0.30	9/4/2012	12/28/2012	220,000,000	220,000,000	n/a
15,000,000	TD BANK, N.A. (3)	0.35	9/4/2012	1/2/2013	15,000,000	15,000,000	n/a
50,000,000	TD BANK, N.A. (3)	0.42	9/4/2012	3/14/2013	50,000,000	50,000,000	n/a
130,000,000	TD BANK, N.A. (3)	0.32	9/4/2012	6/21/2013	130,000,000	130,000,000	n/a
135,000,000	TD BANK, N.A. (3)	0.32	9/4/2012	6/21/2013	135,000,000	135,000,000	n/a
45,000,000	TD BANK, N.A. (3)	0.31	9/4/2012	6/27/2013	45,000,000	45,000,000	n/a
35,000,000	TD BANK, N.A. (3)	0.31	9/4/2012	6/27/2013	35,000,000	35,000,000	n/a
15,000,000	TD BANK, N.A. (3)	0.28	9/4/2012	8/2/2013	15,000,000	15,000,000	n/a
15,000,000	TD BANK, N.A. (3)	0.26	9/4/2012	8/8/2013	15,000,000	15,000,000	n/a
\$1,330,000,000					\$1,330,000,000	\$1,330,000,000	

<b>STRUCTURED INVESTMENT VEHICLE ( 0.41% )</b>							
\$19,542,549	GRYPHON FUNDING LTD (4)	0.00	9/5/2012	n/a	\$19,542,549	\$23,538,857	n/a

<b>LIQUIDITY MANAGEMENT CONTROL SYSTEM ( 0.00% )</b>							
\$501	LMCS	0.01	9/4/2012	9/4/2012	\$501	\$501	n/a

<b>\$4,738,028,289</b>					<b>\$4,737,222,981</b>	<b>\$4,741,960,558</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 = 0.25%**

**WAM(R) = 29 Days (7)**

**WAM(F) = 108 Days (8)**

- (1) Securities rounded to the nearest dollar.
- (2) Issue has a weekly put option, and thus is calculated as 7 days for WAL and WAM purposes.
- (3) Issue has a daily put option, and thus is calculated as 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 \$56.4 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.