

## CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF January 31, 2020 (UNAUDITED)

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
<b>Bank Deposit Instruments</b>						<b>43.7%</b>
25,000,000	ANZ Bank	2.00%	3/17/2020	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	2.00%	3/18/2020	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	2.20%	3/27/2020	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	1.91%	5/1/2020	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	1.92%	5/4/2020	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	1.93%	5/8/2020	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	2.00%	6/15/2020	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	2.00%	6/16/2020	25,000,000	25,000,000	A-1+
100,000,000	ANZ Bank	1.60%	2/3/2020	100,000,000	100,000,000	A-1+
50,000,000	ANZ Bank	1.92%	7/1/2020	50,000,000	50,000,000	A-1+
25,000,000	ANZ Bank	1.95%	5/18/2020	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	1.97%	4/20/2020	25,000,000	25,000,000	A-1+
175,000,000	DZ BANK	1.56%	2/3/2020	175,000,000	175,000,000	A-1+
50,000,000	DEXIA CREDIT LOCAL SA NY	1.72%	2/18/2020	50,000,000	50,001,000	A-1+
50,000,000	DEXIA CREDIT LOCAL SA NY	1.86%	3/20/2020	50,000,000	50,009,500	A-1+
50,000,000	DEXIA CREDIT LOCAL SA NY	1.69%	3/24/2020	50,000,000	49,998,500	A-1+
200,000,000	DNB NOR BANK ASA NY	1.56%	2/3/2020	200,000,000	200,000,000	A-1+
200,000,000	DNB NOR BANK ASA NY	1.57%	2/4/2020	200,000,000	200,000,000	A-1+
25,000,000	DZ BANK NY	1.71%	4/27/2020	25,000,000	25,000,250	A-1+
25,000,000	DZ BANK	1.85%	4/2/2020	25,000,000	25,000,000	A-1+
25,000,000	DZ BANK	1.83%	2/19/2020	25,000,000	25,000,000	A-1+
50,000,000	DZ BANK	1.76%	4/14/2020	50,000,000	50,000,000	A-1+
50,000,000	DZ BANK	1.77%	4/20/2020	50,000,000	50,000,000	A-1+
50,000,000	DZ BANK NY	1.87%	2/3/2020	50,000,000	50,001,510	A-1+
150,000,000	NATIONAL BANK OF CANADA (2)	1.98%	2/3/2020	150,000,000	150,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	1.98%	2/3/2020	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	1.98%	2/3/2020	50,000,000	50,000,000	A-1
25,000,000	NORDEA BANK ABP NEW YORK	1.85%	6/9/2020	25,000,000	25,014,500	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.89%	4/16/2020	50,000,000	50,022,000	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	1.89%	4/20/2020	25,000,000	25,011,500	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.67%	7/27/2020	50,000,000	49,995,000	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	1.90%	2/18/2020	25,000,000	25,003,250	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	1.89%	2/24/2020	25,000,000	25,005,250	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.93%	3/4/2020	50,000,000	50,002,000	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	1.93%	3/4/2020	25,000,000	25,010,475	A-1+
73,130,000	NORDEA BANK CD	1.55%	2/3/2020	73,130,000	73,130,000	A-1+
25,000,000	NORDEA BANK CD	1.98%	2/18/2020	25,000,000	25,000,000	A-1+
25,000,000	NORDEA BANK CD	1.97%	2/25/2020	25,000,000	25,000,000	A-1+
200,000,000	COOPERATIEVE RABOBANK UA	1.56%	2/5/2020	199,965,778	199,958,000	A-1+
200,000,000	COOPERATIEVE RABOBANK UA	1.61%	2/6/2020	199,955,833	199,950,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	1.85%	4/28/2020	50,000,000	50,025,000	A-1+
15,000,000	ROYAL BANK OF CANADA NY	1.89%	2/1/2020	14,998,861	15,002,720	A-1+
50,000,000	ROYAL BANK OF CANADA NY	1.82%	2/18/2020	50,000,000	49,999,500	A-1+
50,000,000	ROYAL BANK OF CANADA NY	1.82%	2/1/2020	50,000,000	50,012,000	A-1+
250,000,000	SCOTIA BANK (2)	1.85%	2/3/2020	250,000,000	250,000,000	A-1
50,000,000	SCOTIA BANK (2)	1.85%	2/3/2020	50,000,000	50,000,000	A-1
50,000,000	SVENSKA HANDELSBANKEN	1.56%	2/3/2020	50,000,000	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN	1.74%	7/20/2020	50,000,000	50,014,000	A-1+

## CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF January 31, 2020 (UNAUDITED)

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
25,000,000	SVENSKA HANDELSBANKEN	1.81%	5/22/2020	25,000,000	25,010,500	A-1+
25,000,000	SVENSKA HANDELSBANKEN	1.85%	4/22/2020	25,000,000	25,009,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN	1.95%	2/25/2020	50,000,000	50,012,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.94%	5/1/2020	50,000,000	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.87%	2/27/2020	50,000,000	50,010,496	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.95%	2/6/2020	50,000,000	50,011,756	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.87%	2/18/2020	50,000,000	50,003,000	A-1+
100,000,000	TORONTO DOMINION BANK(2)	1.80%	2/3/2020	100,000,000	100,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	1.80%	2/3/2020	25,000,000	25,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	1.80%	2/3/2020	50,000,000	50,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	1.80%	2/3/2020	25,000,000	25,000,000	A-1+
100,000,000	TORONTO DOMINION BANK NY	2.00%	3/19/2020	100,000,000	100,048,000	A-1+
50,000,000	TORONTO DOMINION BANK NY	2.02%	4/23/2020	50,000,000	50,046,000	A-1+
125,000,000	TRUIST FINANCIAL (fka BB&T)(2)	1.75%	10/9/2020	125,000,000	125,000,000	A-1
100,000,000	TRUIST FINANCIAL (fka BB&T)(2)	1.75%	2/3/2020	100,000,000	100,000,000	A-1
25,000,000	TRUIST FINANCIAL (fka BB&T)(2)	1.79%	2/3/2020	25,000,000	25,000,000	A-1
150,000,000	US BANK (2)	1.70%	3/19/2020	150,000,000	150,000,000	A-1+
<b>4,013,130,000</b>				<b>4,013,050,472.27</b>	<b>4,013,317,206.50</b>	
<b>Bank Deposit Instruments with Government Backing</b>						<b>6.5%</b>
50,000,000	BERKSHIRE BANK (2,3)	1.78%	2/3/2020	50,000,000	50,000,000	N/A
25,000,000	CITIZENS BANK (2,3)	1.80%	2/3/2020	25,000,000	25,000,000	A-2
50,000,000	CITIZENS BANK (2,3)	1.80%	2/3/2020	50,000,000	50,000,000	A-2
100,000,000	CITIZENS BANK (2,3)	1.80%	2/3/2020	100,000,000	100,000,000	A-2
25,000,000	CITIZENS BANK (2,3)	1.80%	2/3/2020	25,000,000	25,000,000	A-2
50,000,000	FICA C/D (2,3)	1.55%	2/3/2020	50,000,000	50,000,000	N/A
150,000,000	FIRST REPUBLIC BANK (2,3)	1.75%	2/3/2020	150,000,000	150,000,000	A-2
100,000,000	SANTANDER BANK (2,3)	1.78%	2/3/2020	100,000,000	100,000,000	A-2
50,000,000	SANTANDER BANK (2,3)	1.78%	2/3/2020	50,000,000	50,000,000	A-2
<b>600,000,000</b>				<b>600,000,000</b>	<b>600,000,000</b>	
<b>Commercial Paper and Corporate Notes</b>						<b>14.3%</b>
25,000,000	APPLE INC	1.70%	2/6/2020	24,994,201	24,993,500	A-1+
25,000,000	APPLE INC	1.98%	2/11/2020	24,986,597	24,988,000	A-1+
25,000,000	APPLE INC	1.92%	3/6/2020	24,955,847	24,963,500	A-1+
25,000,000	APPLE INC	1.65%	3/6/2020	24,961,750	24,963,500	A-1+
25,000,000	APPLE INC	1.88%	3/20/2020	24,939,000	24,948,750	A-1+
10,000,000	APPLE INC	1.67%	7/1/2020	9,931,631	9,933,700	A-1+
23,410,000	APPLE INC	1.65%	7/20/2020	23,232,019	23,235,361	A-1+
25,000,000	APPLE INC	1.65%	3/5/2020	24,962,875	24,964,750	A-1+
50,000,000	COCA-COLA CO	1.64%	5/20/2020	49,757,778	49,767,500	A-1
25,000,000	COCA-COLA CO	1.67%	6/16/2020	24,846,056	24,848,250	A-1
25,000,000	COCA-COLA CO	1.66%	6/18/2020	24,844,271	24,845,750	A-1
25,000,000	EXXON MOBIL CORP	1.72%	3/16/2020	24,948,361	24,952,750	A-1+
25,000,000	EXXON MOBIL CORP	1.82%	2/12/2020	24,986,326	24,986,750	A-1+
25,000,000	EXXON MOBIL CORP	1.80%	2/12/2020	24,986,479	24,986,750	A-1+
50,000,000	EXXON MOBIL CORP	1.86%	2/21/2020	49,949,444	49,955,000	A-1+
50,000,000	EXXON MOBIL CORP	1.85%	2/21/2020	49,949,722	49,955,000	A-1+
50,000,000	EXXON MOBIL CORP	1.84%	2/21/2020	49,950,000	49,955,000	A-1+
50,000,000	EXXON MOBIL CORP	1.79%	2/21/2020	49,951,111	49,955,000	A-1+
50,000,000	EXXON MOBIL CORP	1.89%	2/6/2020	49,987,153	49,986,000	A-1+

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25,000,000	NATL SEC CLEARING CORP	1.73%	2/20/2020	24,977,635	24,978,250	A-1+
25,000,000	NATL SEC CLEARING CORP	1.73%	2/21/2020	24,976,389	24,977,250	A-1+
25,000,000	NATL SEC CLEARING CORP	1.86%	3/30/2020	24,926,694	24,935,250	A-1+
25,000,000	NATL SEC CLEARING CORP	1.67%	3/30/2020	24,933,944	24,935,250	A-1+
25,000,000	NATL SEC CLEARING CORP	1.81%	5/18/2020	24,869,222	24,878,000	A-1+
25,000,000	NATL SEC CLEARING CORP	1.74%	7/8/2020	24,813,472	24,817,750	A-1+
25,000,000	NATL SEC CLEARING CORP	1.73%	7/14/2020	24,807,528	24,811,000	A-1+
23,550,000	NATL SEC CLEARING CORP	1.73%	7/15/2020	23,367,614	23,370,785	A-1+
30,000,000	NATL SEC CLEARING CORP	1.73%	2/3/2020	29,997,167	29,996,100	A-1+
25,000,000	NATL SEC CLEARING CORP	1.69%	4/24/2020	24,904,896	24,906,000	A-1+
15,850,000	NATL SEC CLEARING CORP	1.79%	7/10/2020	15,726,722	15,733,027	A-1+
25,000,000	NATL SEC CLEARING CORP	1.87%	5/29/2020	24,850,861	24,865,250	A-1+
10,000,000	NATL SEC CLEARING CORP	1.74%	5/15/2020	9,950,889	9,952,600	A-1+
24,000,000	NATL SEC CLEARING CORP	1.67%	4/8/2020	23,926,747	23,927,760	A-1+
25,000,000	NATL SEC CLEARING CORP	1.78%	2/5/2020	24,995,139	24,994,750	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.86%	7/6/2020	24,803,917	24,814,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	1.95%	4/6/2020	50,000,000	50,000,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.87%	2/7/2020	25,000,000	25,001,250	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.86%	2/10/2020	25,000,000	25,001,750	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.84%	2/26/2020	25,000,000	25,003,750	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.94%	2/4/2020	25,000,000	25,005,250	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.90%	2/12/2020	25,000,000	25,006,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	1.91%	2/17/2020	50,000,000	50,010,839	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	1.90%	2/18/2020	50,000,000	50,016,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.93%	2/10/2020	25,000,000	25,008,250	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.96%	3/3/2020	25,000,000	25,008,500	A-1+
<b>1,311,810,000</b>				<b>1,308,949,458</b>	<b>1,309,140,922</b>	
<b>Government Securities</b>						<b>21.0%</b>
13,200,000	FANNIE MAE	2.57%	2/28/2020	13,189,796	13,198,830	AA+
15,000,000	FANNIE MAE	2.56%	2/28/2020	14,988,474	14,998,671	AA+
3,060,000	FANNIE MAE	2.46%	2/28/2020	3,057,860	3,059,729	AA+
6,456,000	FANNIE MAE	2.01%	7/30/2020	6,440,109	6,451,730	AA+
2,000,000	FEDERAL FARM CREDIT BANK	1.77%	7/6/2020	1,998,744	2,000,018	AA+
1,055,000	FEDERAL FARM CREDIT BANK	2.11%	6/29/2020	1,050,889	1,053,234	AA+
4,000,000	FEDERAL FARM CREDIT BANK	1.81%	7/13/2020	3,990,840	3,995,243	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.08%	4/13/2020	9,986,878	9,996,070	AA+
19,000,000	FEDERAL FARM CREDIT BANK	1.82%	8/19/2020	18,993,168	19,024,290	AA+
15,000,000	FEDERAL FARM CREDIT BANK	1.77%	8/26/2020	14,998,597	15,019,742	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.70%	2/1/2020	24,997,611	25,005,562	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.70%	4/19/2020	24,999,009	24,986,994	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.79%	2/1/2020	25,000,000	25,013,519	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.79%	2/1/2020	25,000,000	24,994,262	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.62%	2/25/2020	24,999,943	24,999,021	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.61%	2/27/2020	24,999,992	24,998,423	AA+
50,000,000	FEDERAL FARM CREDIT BANK	1.76%	2/1/2020	50,000,000	49,999,591	AA+
10,000,000	FEDERAL FARM CREDIT BANK	1.76%	2/1/2020	9,999,337	9,999,918	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.79%	2/1/2020	24,999,720	25,000,418	AA+
15,000,000	FEDERAL FARM CREDIT BANK	1.79%	2/1/2020	14,999,331	15,000,251	AA+
7,500,000	FEDERAL FARM CREDIT BANK	1.69%	2/1/2020	7,499,585	7,495,049	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.75%	2/1/2020	24,997,130	25,001,018	AA+

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20,000,000	FEDERAL FARM CREDIT BANK	1.68%	2/1/2020	20,000,000	19,993,277	AA+
10,000,000	FEDERAL FARM CREDIT BANK	1.68%	2/1/2020	10,000,000	9,996,096	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.78%	2/1/2020	24,998,344	25,005,042	AA+
9,475,000	FEDERAL FARM CREDIT BANK	1.72%	2/13/2020	9,473,873	9,476,228	AA+
10,000,000	FEDERAL FARM CREDIT BANK	1.68%	2/1/2020	9,999,000	9,986,812	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.86%	2/1/2020	24,999,528	25,014,218	AA+
10,000,000	FEDERAL FARM CREDIT BANK	1.74%	2/1/2020	10,002,624	9,996,509	AA+
5,600,000	FEDERAL FARM CREDIT BANK	1.80%	2/1/2020	5,606,856	5,602,326	AA+
10,000,000	FEDERAL FARM CREDIT BANK	1.67%	2/28/2020	9,993,859	9,995,319	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.67%	2/1/2020	24,996,517	24,977,139	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.67%	2/1/2020	24,996,512	24,977,139	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.67%	2/1/2020	24,968,415	24,977,139	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.64%	2/16/2020	24,999,428	24,986,706	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.68%	2/1/2020	25,000,000	24,965,014	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.82%	2/1/2020	24,998,589	25,021,645	AA+
50,000,000	FEDERAL FARM CREDIT BANK	1.70%	2/1/2020	49,992,440	49,937,200	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.70%	2/1/2020	24,961,831	24,968,600	AA+
10,000,000	FEDERAL FARM CREDIT BANK	1.64%	2/1/2020	10,000,000	9,985,363	AA+
21,000,000	FEDERAL FARM CREDIT BANK	1.73%	2/10/2020	21,000,000	20,999,680	AA+
20,000,000	FEDERAL FARM CREDIT BANK	1.65%	2/1/2020	20,000,000	19,970,570	AA+
8,500,000	FEDERAL HOME LOAN BANK	1.65%	10/28/2020	8,498,431	8,505,466	AA+
5,000,000	FEDERAL HOME LOAN BANK	1.65%	10/28/2020	4,999,262	5,003,215	AA+
2,000,000	FEDERAL HOME LOAN BANK	1.63%	12/11/2020	2,004,155	2,006,205	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.82%	10/1/2020	10,052,777	10,069,409	AA+
37,000,000	FEDERAL HOME LOAN BANK	1.61%	9/28/2020	36,942,643	36,949,048	AA+
20,000,000	FEDERAL HOME LOAN BANK	1.81%	8/6/2020	20,006,244	20,024,176	AA+
15,750,000	FEDERAL HOME LOAN BANK	1.75%	8/6/2020	15,759,556	15,769,039	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.97%	6/16/2020	25,000,443	25,014,341	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.97%	6/16/2020	25,000,443	25,014,341	AA+
8,030,000	FEDERAL HOME LOAN BANK	2.57%	2/11/2020	8,029,045	8,030,665	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.56%	2/11/2020	9,998,826	10,000,828	AA+
4,475,000	FEDERAL HOME LOAN BANK	2.09%	6/12/2020	4,469,522	4,478,106	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.75%	8/19/2020	9,999,866	10,005,872	AA+
17,000,000	FEDERAL HOME LOAN BANK	1.75%	8/26/2020	16,999,847	17,021,093	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.80%	9/16/2020	9,997,134	10,012,321	AA+
14,000,000	FEDERAL HOME LOAN BANK	1.70%	2/1/2020	14,000,000	14,007,535	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.71%	2/1/2020	25,000,000	24,999,900	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.66%	2/26/2020	25,000,000	25,006,245	AA+
20,000,000	FEDERAL HOME LOAN BANK	1.81%	8/12/2020	19,998,745	20,026,745	AA+
1,180,000	FEDERAL HOME LOAN BANK	2.12%	6/11/2020	1,179,521	1,181,734	AA+
6,250,000	FEDERAL HOME LOAN BANK	2.56%	2/4/2020	6,249,967	6,250,161	AA+
20,000,000	FEDERAL HOME LOAN BANK	1.63%	2/1/2020	20,000,000	19,995,080	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.62%	2/1/2020	25,000,000	24,989,779	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.64%	2/1/2020	25,000,000	24,975,885	AA+
6,100,000	FEDERAL HOME LOAN BANK	1.65%	2/1/2020	6,095,418	6,094,116	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.61%	2/1/2020	25,000,000	24,992,750	AA+
15,000,000	FEDERAL HOME LOAN BANK	1.62%	2/1/2020	14,997,678	14,995,650	AA+
5,000,000	FEDERAL HOME LOAN BANK	1.65%	2/1/2020	5,000,000	4,993,885	AA+
13,000,000	FEDERAL HOME LOAN BANK	1.65%	2/1/2020	13,000,000	12,984,100	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.61%	2/1/2020	25,000,000	25,000,750	AA+

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND**  
**LIST OF INVESTMENTS AS OF January 31, 2020 (UNAUDITED)**

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
15,000,000	FED FARM CRD DISCOUNT NT	1.83%	8/13/2020	14,856,925	14,875,200	AA+
100,000,000	FED HOME LN DISCOUNT NT	1.61%	2/18/2020	99,925,389	99,935,417	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.59%	3/11/2020	24,932,833	24,959,917	AA+
25,000,000	FED HOME LN DISCOUNT NT	1.60%	4/24/2020	24,909,795	24,911,688	AA+
25,000,000	FED HOME LN DISCOUNT NT	1.58%	5/22/2020	24,880,521	24,881,160	AA+
25,000,000	FED HOME LN DISCOUNT NT	1.60%	7/22/2020	24,813,667	24,814,653	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.40%	2/20/2020	24,969,389	24,981,702	AA+
25,000,000	FED HOME LN DISCOUNT NT	1.58%	5/4/2020	24,899,896	24,900,785	AA+
5,000,000	FREDDIE MAC	1.80%	8/10/2020	5,000,000	4,995,870	AA+
5,900,000	FREDDIE MAC	1.66%	11/17/2020	5,910,025	5,916,858	AA+
20,000,000	FREDDIE MAC	2.46%	4/23/2020	20,001,807	20,041,428	AA+
12,200,000	FREDDIE MAC	2.47%	4/23/2020	12,200,829	12,225,271	AA+
25,000,000	TREASURY BILL	1.89%	3/12/2020	24,948,804	24,959,526	A-1+
20,000,000	TREASURY BILL	1.73%	8/13/2020	19,819,203	19,839,333	A-1+
20,000,000	TREASURY BILL	1.76%	8/13/2020	19,816,778	19,839,333	A-1+
25,000,000	TREASURY BILL	1.84%	9/10/2020	24,725,923	24,773,125	A-1+
10,000,000	TREASURY BILL	2.08%	5/21/2020	9,938,583	9,954,195	A-1+
20,000,000	US TREASURY FRN	1.76%	2/1/2020	19,996,190	20,029,786	A-1+
25,000,000	US TREASURY N/B	1.67%	12/31/2020	25,158,520	25,187,500	A-1+
25,000,000	US TREASURY N/B	1.78%	9/30/2020	24,933,842	24,967,774	A-1+
50,000,000	US TREASURY N/B	2.02%	6/30/2020	49,919,196	50,007,813	A-1+
50,000,000	US TREASURY N/B	1.81%	7/31/2020	49,954,312	50,007,813	A-1+
25,000,000	US TREASURY N/B	1.87%	5/15/2020	24,973,650	24,990,235	A-1+
25,000,000	US TREASURY N/B	1.88%	6/15/2020	24,965,066	24,992,188	A-1+
25,000,000	US TREASURY N/B	1.87%	7/31/2020	25,016,008	25,048,828	A-1+
25,000,000	US TREASURY N/B	1.88%	9/30/2020	25,018,756	25,068,360	A-1+
25,000,000	US TREASURY N/B	1.63%	9/30/2020	25,182,717	25,190,430	A-1+
<b>1,933,731,000</b>				<b>1,932,122,979.54</b>	<b>193281822101.8%</b>	
<b>Repurchase Agreements</b>						<b>14.4%</b>
250,000,000	BANK OF AMERICA SECURITIES REPO	1.57%	2/3/2020	250,000,000	250,000,000	A-1
625,000,000	MIZUHO SECURITIES REPO	1.56%	2/3/2020	625,000,000	625,000,000	A-1
300,000,000	RBC SECURITIES REPO	1.55%	2/3/2020	300,000,000	300,000,000	A-1+
150,000,000	RBC SECURITIES REPO	1.57%	2/3/2020	150,000,000	150,000,000	A-1+
<b>1,325,000,000</b>				<b>1,325,000,000</b>	<b>1,325,000,000</b>	
<b>9,183,671,000</b>				<b>9,179,122,910</b>	<b>9,180,276,350</b>	

**Fund Summary Statistics and Notes**

Amortized Cost	\$9,179,122,910
Fair market value	\$9,180,276,350
Shares Outstanding	\$9,106,368,167
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	1.66%
Effective 7-Day Gross Yield	1.78%
WAM(R) (6)	36 Days

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND**  
**LIST OF INVESTMENTS AS OF January 31, 2020 (UNAUDITED)**

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
WAM(F) (7)			76 Days			
Ratio of Amortized Cost to Fair Market Value				1.0001		

(1) Securities rounded to the nearest dollar.

(2) Issues have a daily put option, and thus is calculated as 1 day for WAL and WAM purposes.

(3) Santander Bank, Berkshire Bank, Citizens Bank N.A., and First Republic Bank deposits are backed by irrevocable standby letter of credit provided by the Federal Home Loan Bank of Pittsburgh, Boston and San Francisco guaranteeing principal amount.

(4) Includes designated surplus reserve. NAV is calculated as the total amortized cost / participant shares.

(5) Includes approximately 2-4 basis points of expenses and a 10 basis point contribution to the designated surplus reserve each day the size of the reserve is less than one percent of the size of the Short-Term Investment Fund. Gross Yield is prior to reserve transfers, after operating expenses.

(6) Weighted average maturity to the next reset date.

(7) Weighted average maturity to final maturity date.