

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF December 31, 2019 (UNAUDITED)

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
Bank Instruments						36.8%
100,000,000	ANZ Bank	1.65%	1/6/2020	100,000,000	100,000,000	A-1+
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	1.97%	4/20/2020	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	1.95%	5/18/2020	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	BANK OF NEW YORK MELLON	1.67%	1/2/2020	99,995,417	99,991,000	A-1+
50,000,000	DEXIA CREDIT LOCAL SA NY	1.86%	3/20/2020	50,000,000	50,001,500	A-1+
175,000,000	DZ BANK	1.53%	1/2/2020	175,000,000	175,000,000	A-1+
25,000,000	DZ BANK	1.83%	2/19/2020	25,000,000	25,000,000	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 NY	2.10%	1/24/2020	25,000,000	25,004,500	A-1+
50,000,000	DZ BANK NY	2.12%	1/29/2020	50,000,000	50,010,500	A-1+
50,000,000	DZ BANK NY	1.84%	2/3/2020	50,000,000	50,005,776	A-1+
150,000,000	NATIONAL BANK OF CANADA (2)	1.98%	10/9/2020	150,000,000	150,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	1.98%	10/9/2020	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	1.98%	10/9/2020	50,000,000	50,000,000	A-1
25,000,000	NORDEA BANK ABP NEW YORK	1.97%	1/17/2020	25,000,000	25,001,000	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	2.02%	1/23/2020	25,000,000	25,003,750	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.89%	2/4/2020	50,000,000	49,991,500	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	1.89%	2/4/2020	25,000,000	24,997,915	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.89%	4/16/2020	50,000,000	50,012,000	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	1.89%	4/20/2020	25,000,000	25,006,500	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	1.85%	6/9/2020	25,000,000	25,002,000	A-1+
50,000,000	NORDEA BANK CD	2.13%	1/28/2020	50,000,000	50,000,000	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+
50,000,000	ROYAL BANK OF CANADA NY	1.82%	1/1/2020	50,000,000	49,987,000	A-1+
15,000,000	ROYAL BANK OF CANADA NY	1.84%	1/1/2020	14,998,110	15,001,271	A-1+
50,000,000	ROYAL BANK OF CANADA NY	1.91%	1/21/2020	50,000,000	49,986,500	A-1+
50,000,000	ROYAL BANK OF CANADA NY	1.85%	4/28/2020	50,000,000	49,997,500	A-1+
250,000,000	SCOTIA BANK (2)	1.85%	10/9/2020	250,000,000	250,000,000	A-1
50,000,000	SCOTIA BANK (2)	1.85%	10/9/2020	50,000,000	50,000,000	A-1
25,000,000	SVENSKA HANDELSBANKEN	1.80%	1/31/2020	25,000,000	25,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN	1.95%	2/25/2020	50,000,000	50,013,500	A-1+
25,000,000	SVENSKA HANDELSBANKEN	1.85%	4/22/2020	25,000,000	25,003,500	A-1+
25,000,000	SVENSKA HANDELSBANKEN	1.81%	5/22/2020	25,000,000	24,999,250	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.93%	1/15/2020	50,000,000	49,994,500	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	1.84%	1/16/2020	25,000,000	25,001,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.00%	1/27/2020	50,000,000	50,008,738	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.93%	2/6/2020	50,000,000	50,007,315	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.79%	1/2/2020	50,000,000	50,000,000	A-1+
100,000,000	TORONTO DOMINION BANK NY	2.00%	3/19/2020	100,000,000	100,026,000	A-1+
50,000,000	TORONTO DOMINION BANK NY	2.02%	4/23/2020	50,000,000	50,015,500	A-1+
100,000,000	TORONTO DOMINION BANK(2)	1.80%	10/9/2020	100,000,000	100,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	1.80%	10/9/2020	50,000,000	50,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	1.80%	10/9/2020	25,000,000	25,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	1.80%	10/9/2020	25,000,000	25,000,000	A-1+
125,000,000	TRUIST FINANCIAL (fka BB&T)	1.75%	10/9/2020	125,000,000	125,000,000	A-1
100,000,000	TRUIST FINANCIAL (fka BB&T)	1.75%	10/9/2020	100,000,000	100,000,000	A-1
25,000,000	TRUIST FINANCIAL (fka BB&T)	1.79%	10/9/2020	25,000,000	25,000,000	A-1
2,840,000,000				2,839,993,527	2,840,069,514	

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF December 31, 2019 (UNAUDITED)

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
Bank Instruments Guaranteed or Insured						9.1%
50,000,000	BERKSHIRE BANK (2,3)	1.80%	10/9/2020	50,000,000	50,000,000	N/A
25,000,000	CITIZENS BANK (2,3)	1.80%	10/9/2020	25,000,000	25,000,000	A-2
50,000,000	CITIZENS BANK (2,3)	1.80%	10/9/2020	50,000,000	50,000,000	A-2
100,000,000	CITIZENS BANK (2,3)	1.80%	10/9/2020	100,000,000	100,000,000	A-2
25,000,000	CITIZENS BANK (2,3)	1.80%	10/9/2020	25,000,000	25,000,000	A-2
50,000,000	FICA C/D (2,3)	1.55%	10/9/2020	50,000,000	50,000,000	N/A
150,000,000	FIRST REPUBLIC BANK (2,3)	1.77%	10/9/2020	150,000,000	150,000,000	A-2
50,000,000	PEOPLE'S UNITED BANK (2,3)	1.74%	10/9/2020	50,000,000	50,000,000	A-2
50,000,000	PEOPLE'S UNITED BANK (2,3)	1.74%	10/9/2020	50,000,000	50,000,000	A-2
100,000,000	SANTANDER BANK (2,3)	1.78%	10/9/2020	100,000,000	100,000,000	A-2
50,000,000	SANTANDER BANK (2,3)	1.78%	10/9/2020	50,000,000	50,000,000	A-2
<u>700,000,000</u>				<u>700,000,000</u>	<u>700,000,000</u>	
Non-Financial Credit Instruments						15.4%
25,000,000	APPLE INC	1.70%	2/6/2020	24,958,250	24,958,750	A-1+
25,000,000	APPLE INC	1.98%	2/11/2020	24,945,049	24,952,750	A-1+
25,000,000	APPLE INC	1.92%	3/6/2020	24,915,590	24,929,000	A-1+
25,000,000	APPLE INC	1.65%	3/6/2020	24,926,875	24,929,000	A-1+
25,000,000	APPLE INC	1.88%	3/20/2020	24,899,604	24,910,500	A-1+
25,000,000	APPLE INC	1.65%	3/5/2020	24,928,000	24,930,250	A-1+
25,000,000	EXXON MOBIL CORP	1.72%	3/16/2020	24,911,979	24,909,500	A-1+
25,000,000	EXXON MOBIL CORP	1.98%	1/24/2020	24,969,014	24,973,250	A-1+
25,000,000	EXXON MOBIL CORP	1.82%	2/12/2020	24,947,792	24,951,000	A-1+
25,000,000	EXXON MOBIL CORP	1.80%	2/12/2020	24,948,375	24,951,000	A-1+
50,000,000	EXXON MOBIL CORP	1.86%	2/21/2020	49,871,083	49,879,000	A-1+
50,000,000	EXXON MOBIL CORP	1.85%	2/21/2020	49,871,792	49,879,000	A-1+
50,000,000	EXXON MOBIL CORP	1.84%	2/21/2020	49,872,500	49,879,000	A-1+
50,000,000	EXXON MOBIL CORP	1.79%	2/21/2020	49,875,333	49,879,000	A-1+
50,000,000	EXXON MOBIL CORP	1.89%	2/6/2020	49,907,500	49,916,000	A-1+
50,000,000	NATL SEC CLEARING CORP	1.99%	1/15/2020	49,962,083	49,966,500	A-1+
25,000,000	NATL SEC CLEARING CORP	1.89%	1/22/2020	24,973,021	24,975,000	A-1+
25,000,000	NATL SEC CLEARING CORP	1.73%	2/20/2020	24,941,146	24,939,000	A-1+
25,000,000	NATL SEC CLEARING CORP	1.73%	2/21/2020	24,939,792	24,937,750	A-1+
25,000,000	NATL SEC CLEARING CORP	1.86%	3/30/2020	24,887,514	24,889,500	A-1+
25,000,000	NATL SEC CLEARING CORP	1.81%	5/18/2020	24,831,333	24,827,500	A-1+
30,000,000	NATL SEC CLEARING CORP	1.73%	2/3/2020	29,953,250	29,952,300	A-1+
25,000,000	NATL SEC CLEARING CORP	1.69%	4/24/2020	24,869,375	24,858,000	A-1+
25,000,000	NATL SEC CLEARING CORP	1.87%	5/29/2020	24,811,681	24,813,500	A-1+
25,000,000	NATL SEC CLEARING CORP	1.87%	1/31/2020	24,961,875	24,963,750	A-1+
10,000,000	NATL SEC CLEARING CORP	1.74%	5/15/2020	9,936,250	9,932,600	A-1+
25,000,000	NATL SEC CLEARING CORP	1.84%	1/24/2020	24,971,090	24,972,500	A-1+
25,000,000	NATL SEC CLEARING CORP	1.78%	2/5/2020	24,957,465	24,957,750	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.81%	1/3/2020	25,000,000	25,000,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	1.81%	1/6/2020	50,000,000	50,002,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.86%	1/8/2020	25,000,000	25,001,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.93%	1/13/2020	25,000,000	25,005,250	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.78%	1/13/2020	25,000,000	25,006,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.99%	1/30/2020	25,000,000	25,006,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.90%	2/4/2020	25,000,000	25,006,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.96%	1/13/2020	25,000,000	25,006,250	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	1.98%	1/16/2020	50,000,000	50,017,724	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	1.98%	1/20/2020	50,000,000	50,013,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.94%	2/10/2020	25,000,000	25,006,000	A-1+
<u>1,190,000,000</u>				<u>1,187,744,611</u>	<u>1,187,883,374</u>	
Government Securities						25.7%
20,000,000	FANNIE MAE	2.56%	1/21/2020	19,989,977	20,000,541	AA+
4,997,000	FANNIE MAE	2.42%	1/21/2020	4,994,870	4,997,135	AA+
15,000,000	FANNIE MAE	2.56%	2/28/2020	14,975,240	14,997,100	AA+

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13,200,000	FANNIE MAE	2.57%	2/28/2020	13,178,081	13,197,448	AA+
3,060,000	FANNIE MAE	2.46%	2/28/2020	3,055,403	3,059,408	AA+
6,456,000	FANNIE MAE	2.01%	7/30/2020	6,437,372	6,449,982	AA+
50,000,000	FEDERAL FARM CREDIT BANK	1.76%	1/1/2020	50,000,000	49,999,286	AA+
50,000,000	FEDERAL FARM CREDIT BANK	1.70%	1/1/2020	49,992,021	49,933,523	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.75%	1/1/2020	25,000,000	24,990,828	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.04%	1/1/2020	25,000,000	24,993,943	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.68%	1/1/2020	25,000,000	24,962,976	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.70%	1/1/2020	24,999,973	24,999,712	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.79%	1/1/2020	24,999,509	25,000,898	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.86%	1/1/2020	24,999,422	25,017,643	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.82%	1/1/2020	24,998,379	25,025,016	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.78%	1/1/2020	24,998,233	25,005,349	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.69%	1/1/2020	24,997,402	25,006,046	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.75%	1/1/2020	24,996,916	25,001,137	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.67%	1/1/2020	24,996,307	24,962,467	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.67%	1/1/2020	24,996,302	24,962,467	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.67%	1/1/2020	24,966,510	24,962,467	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.70%	1/1/2020	24,959,714	24,966,761	AA+
20,000,000	FEDERAL FARM CREDIT BANK	1.67%	1/1/2020	20,000,000	19,992,798	AA+
20,000,000	FEDERAL FARM CREDIT BANK	1.61%	1/1/2020	20,000,000	19,993,163	AA+
15,000,000	FEDERAL FARM CREDIT BANK	1.79%	1/1/2020	14,998,824	15,000,539	AA+
10,000,000	FEDERAL FARM CREDIT BANK	1.74%	1/1/2020	10,002,790	9,996,287	AA+
10,000,000	FEDERAL FARM CREDIT BANK	1.64%	1/1/2020	10,000,000	10,002,524	AA+
10,000,000	FEDERAL FARM CREDIT BANK	1.60%	1/1/2020	10,000,000	9,995,493	AA+
10,000,000	FEDERAL FARM CREDIT BANK	1.67%	1/1/2020	9,998,935	9,985,933	AA+
10,000,000	FEDERAL FARM CREDIT BANK	1.76%	1/1/2020	9,998,577	9,999,857	AA+
7,500,000	FEDERAL FARM CREDIT BANK	1.64%	1/1/2020	7,499,553	7,494,656	AA+
5,600,000	FEDERAL FARM CREDIT BANK	1.75%	1/1/2020	5,607,276	5,601,881	AA+
9,475,000	FEDERAL FARM CREDIT BANK	1.78%	1/13/2020	9,473,799	9,473,979	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.71%	1/16/2020	24,999,322	24,984,195	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.84%	1/19/2020	24,998,892	24,985,441	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.75%	1/25/2020	24,999,870	24,997,612	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.74%	1/27/2020	24,999,982	24,996,404	AA+
10,000,000	FEDERAL FARM CREDIT BANK	1.82%	1/28/2020	9,993,488	9,995,766	AA+
21,000,000	FEDERAL FARM CREDIT BANK	1.77%	2/10/2020	21,000,000	20,999,634	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.08%	4/13/2020	9,981,228	9,991,153	AA+
1,055,000	FEDERAL FARM CREDIT BANK	2.11%	6/29/2020	1,050,033	1,052,854	AA+
2,000,000	FEDERAL FARM CREDIT BANK	1.77%	7/6/2020	1,998,494	2,000,011	AA+
4,000,000	FEDERAL FARM CREDIT BANK	1.81%	7/13/2020	3,989,098	3,994,453	AA+
15,000,000	FEDERAL FARM CREDIT BANK	1.83%	8/13/2020	14,834,063	14,854,400	AA+
19,000,000	FEDERAL FARM CREDIT BANK	1.82%	8/19/2020	18,992,109	19,025,841	AA+
15,000,000	FEDERAL FARM CREDIT BANK	1.77%	8/26/2020	14,998,387	15,020,546	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.67%	1/1/2020	25,000,000	24,999,902	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.58%	1/1/2020	25,000,000	24,968,684	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.60%	1/1/2020	25,000,000	24,973,954	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.58%	1/1/2020	25,000,000	24,991,141	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.57%	1/1/2020	25,000,000	24,998,278	AA+
20,000,000	FEDERAL HOME LOAN BANK	1.59%	1/1/2020	20,000,000	19,987,207	AA+
15,000,000	FEDERAL HOME LOAN BANK	1.58%	1/1/2020	14,997,160	14,994,684	AA+
14,000,000	FEDERAL HOME LOAN BANK	1.66%	1/1/2020	14,000,000	13,995,358	AA+
13,000,000	FEDERAL HOME LOAN BANK	1.61%	1/1/2020	13,000,000	12,983,118	AA+
6,100,000	FEDERAL HOME LOAN BANK	1.61%	1/1/2020	6,095,055	6,093,645	AA+
5,000,000	FEDERAL HOME LOAN BANK	1.61%	1/1/2020	5,000,000	4,993,507	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.72%	1/22/2020	25,000,000	24,998,809	AA+
24,000,000	FEDERAL HOME LOAN BANK	2.59%	1/22/2020	23,998,792	24,011,399	AA+
14,750,000	FEDERAL HOME LOAN BANK	1.99%	1/24/2020	14,750,666	14,753,759	AA+
12,000,000	FEDERAL HOME LOAN BANK	2.65%	1/24/2020	11,980,450	11,988,927	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.79%	1/26/2020	25,000,000	25,006,972	AA+

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13,025,000	FEDERAL HOME LOAN BANK	2.59%	1/28/2020	13,024,161	13,032,998	AA+
5,000,000	FEDERAL HOME LOAN BANK	2.65%	1/29/2020	4,990,083	4,994,338	AA+
6,250,000	FEDERAL HOME LOAN BANK	2.56%	2/4/2020	6,249,631	6,254,692	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.56%	2/11/2020	9,995,186	10,005,268	AA+
8,030,000	FEDERAL HOME LOAN BANK	2.57%	2/11/2020	8,026,085	8,034,230	AA+
100,000,000	FEDERAL HOME LOAN BANK	1.61%	2/18/2020	99,789,333	99,801,556	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.40%	2/20/2020	24,919,444	24,948,278	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.59%	3/11/2020	24,879,444	24,925,250	AA+
1,180,000	FEDERAL HOME LOAN BANK	2.12%	6/11/2020	1,179,407	1,181,742	AA+
4,475,000	FEDERAL HOME LOAN BANK	2.09%	6/12/2020	4,468,236	4,476,256	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.97%	6/16/2020	25,000,754	25,018,438	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.97%	6/16/2020	25,000,754	25,018,438	AA+
20,000,000	FEDERAL HOME LOAN BANK	1.81%	8/6/2020	20,007,279	20,017,571	AA+
15,750,000	FEDERAL HOME LOAN BANK	1.75%	8/6/2020	15,761,141	15,763,837	AA+
20,000,000	FEDERAL HOME LOAN BANK	1.81%	8/12/2020	19,998,544	20,020,060	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.75%	8/19/2020	9,999,845	10,001,315	AA+
17,000,000	FEDERAL HOME LOAN BANK	1.75%	8/26/2020	16,999,825	17,014,148	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.80%	9/16/2020	9,996,745	10,007,420	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.82%	10/1/2020	10,059,509	10,072,236	AA+
5,000,000	FEDERAL HOME LOAN BANK	1.91%	10/19/2020	5,000,000	5,000,200	AA+
8,500,000	FEDERAL HOME LOAN BANK	1.65%	10/28/2020	8,498,251	8,498,531	AA+
5,000,000	FEDERAL HOME LOAN BANK	1.65%	10/28/2020	4,999,178	4,999,136	AA+
7,024,000	FREDDIE MAC	2.42%	1/17/2020	7,021,204	7,023,309	AA+
3,920,000	FREDDIE MAC	2.57%	1/17/2020	3,918,199	3,919,614	AA+
1,500,000	FREDDIE MAC	2.28%	4/8/2020	1,500,076	1,500,274	AA+
20,000,000	FREDDIE MAC	2.46%	4/23/2020	20,002,490	20,053,323	AA+
12,200,000	FREDDIE MAC	2.47%	4/23/2020	12,201,142	12,232,527	AA+
25,000,000	FREDDIE MAC	2.05%	7/13/2020	24,973,647	24,997,736	AA+
5,000,000	FREDDIE MAC	1.80%	8/10/2020	5,000,000	4,996,202	AA+
5,900,000	FREDDIE MAC	1.66%	11/17/2020	5,911,097	5,911,582	AA+
25,000,000	TREASURY BILL	1.89%	3/12/2020	24,909,127	24,926,962	A-1+
10,000,000	TREASURY BILL	2.08%	5/21/2020	9,921,275	9,940,646	A-1+
20,000,000	TREASURY BILL	1.73%	8/13/2020	19,790,313	19,809,911	A-1+
20,000,000	TREASURY BILL	1.76%	8/13/2020	19,787,500	19,809,911	A-1+
25,000,000	TREASURY BILL	1.84%	9/10/2020	24,687,650	24,734,000	A-1+
20,000,000	US TREASURY FRN	1.75%	1/1/2020	19,995,974	20,008,559	A-1+
25,000,000	US TREASURY N/B	1.87%	5/15/2020	24,965,796	24,987,305	A-1+
25,000,000	US TREASURY N/B	1.88%	6/15/2020	24,957,045	24,991,211	A-1+
50,000,000	US TREASURY N/B	2.02%	6/30/2020	49,902,497	50,000,000	A-1+
50,000,000	US TREASURY N/B	1.81%	7/31/2020	49,946,488	49,998,047	A-1+
25,000,000	US TREASURY N/B	1.87%	7/31/2020	25,018,750	25,051,758	A-1+
25,000,000	US TREASURY N/B	1.63%	9/30/2020	25,206,123	25,201,172	A-1+
25,000,000	US TREASURY N/B	1.88%	9/30/2020	25,021,159	25,064,453	A-1+
25,000,000	US TREASURY N/B	1.78%	9/30/2020	24,925,367	24,949,219	A-1+
25,000,000	US TREASURY N/B	1.67%	12/31/2020	25,173,232	25,176,758	A-1+
<u>1,980,947,000</u>				<u>1,979,347,460</u>	<u>1,980,037,308</u>	
Repurchase Agreements						6.5%
250,000,000	BANK OF AMERICA SECURITIES REPO	1.60%	1/2/2020	250,000,000	250,000,000	A-1
250,000,000	RBC SECURITIES REPO	1.53%	1/2/2020	250,000,000	250,000,000	A-1+
<u>500,000,000</u>				<u>500,000,000</u>	<u>500,000,000</u>	
Money Market Funds						6.5%
250,000,000	FEDERATED MONEY MARKET FUND	1.51%	10/9/2020	250,000,000	250,000,000	AAAm
250,759,000	FEDERATED MONEY MARKET FUND	1.51%	10/9/2020	250,759,000	250,759,000	AAAm
<u>500,759,000</u>				<u>500,759,000</u>	<u>500,759,000</u>	
7,711,706,000				7,707,844,598	7,708,749,195	

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF December 31, 2019 (UNAUDITED)

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
Fund Summary Statistics and Notes						
Amortized Cost				\$7,707,844,598		
Fair market value				\$7,708,749,195		
Shares Outstanding				\$7,644,778,987		
Fund Net Asset Value (4)				\$1.01		
Effective 7-Day Net Yield (5)				1.70%		
Effective 7-Day Gross Yield (5)				1.83%		
WAM(R) (6)			43 Days			
WAM(F) (7)			92 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., Peoples United Bank 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.