

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF September 30, 2019 (UNAUDITED)

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
Bank Instruments						30.3%
25,000,000	ANZ Bank	2.65%	10/1/2019	25,000,000.00	25,000,000.00	A-1+
150,000,000	ANZ Bank	2.00%	10/7/2019	150,000,000.00	150,000,000.00	A-1+
25,000,000	ANZ Bank	2.60%	11/4/2019	25,000,000.00	25,000,000.00	A-1+
25,000,000	ANZ Bank	2.58%	11/8/2019	25,000,000.00	25,000,000.00	A-1+
50,000,000	ANZ Bank	2.32%	12/17/2019	50,000,000.00	50,000,000.00	A-1+
50,000,000	ANZ Bank	2.32%	12/18/2019	50,000,000.00	50,000,000.00	A-1+
25,000,000	ANZ Bank	2.62%	11/1/2019	25,000,000.00	25,000,000.00	A-1+
25,000,000	ANZ Bank	2.60%	11/19/2019	25,000,000.00	25,000,000.00	A-1+
25,000,000	ANZ Bank	2.61%	10/23/2019	25,000,000.00	25,000,000.00	A-1+
125,000,000	BB&T CO. (2)	2.00%	10/1/2019	125,000,000.00	125,000,000.00	A-1
100,000,000	BB&T CO. (2)	2.00%	10/1/2019	100,000,000.00	100,000,000.00	A-1
25,000,000	BB&T CO. (2)	2.02%	10/1/2019	25,000,000.00	25,000,000.00	A-1
50,000,000	DZ BANK NY	2.04%	12/19/2019	50,000,000.00	49,992,500.00	A-1+
25,000,000	DZ BANK NY	2.10%	1/24/2020	25,000,000.00	25,001,000.00	A-1+
50,000,000	DZ BANK	2.14%	12/20/2019	50,000,000.00	50,004,000.00	A-1+
25,000,000	DZ BANK NY	2.05%	12/4/2019	25,000,000.00	24,994,250.00	A-1+
50,000,000	DZ BANK NY	2.12%	1/29/2020	50,000,000.00	50,005,000.00	A-1+
50,000,000	DZ BANK	2.07%	12/17/2019	50,000,000.00	50,000,000.00	A-1+
50,000,000	DZ BANK NY	2.21%	11/5/2019	50,000,000.00	49,993,301.00	A-1+
468	BANK OF NEW YORK	0.01%	10/1/2019	467.66	467.66	A-1+
545	BANK OF NEW YORK	0.01%	10/1/2019	544.61	544.61	A-1+
150,000,000	NATIONAL BANK OF CANADA (2)	2.23%	10/1/2019	150,000,000.00	150,000,000.00	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	2.23%	10/1/2019	50,000,000.00	50,000,000.00	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	2.23%	10/1/2019	50,000,000.00	50,000,000.00	A-1
25,000,000	NORDEA BANK ABP NEW YORK	2.29%	10/18/2019	25,000,000	24,999,899	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	2.10%	10/15/2019	50,000,000	50,009,000	A-1+
32,965,000	NORDEA BANK CD	1.75%	10/1/2019	32,965,000	32,965,000	A-1+
25,000,000	NORDEA BANK CD	2.57%	10/11/2019	25,000,000	25,000,000	A-1+
25,000,000	NORDEA BANK CD	2.57%	10/15/2019	25,000,000	25,000,000	A-1+
25,000,000	NORDEA BANK CD	2.56%	10/18/2019	25,000,000	25,000,000	A-1+
25,000,000	NORDEA BANK CD	2.57%	10/23/2019	25,000,000	25,000,000	A-1+
50,000,000	NORDEA BANK CD	2.54%	11/4/2019	50,000,000	50,000,000	A-1+
25,000,000	NORDEA BANK CD	2.48%	11/15/2019	25,000,000	25,000,000	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	2.18%	10/4/2019	50,000,548	49,999,807	A-1+
250,000,000	SCOTIA BANK (2)	2.10%	10/1/2019	250,000,000	250,000,000	A-1
50,000,000	SCOTIA BANK (2)	2.10%	10/1/2019	50,000,000	50,000,000	A-1
75,000,000	SVENSKA HANDELSBANKEN	1.80%	10/1/2019	75,000,000	75,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN	1.95%	2/25/2020	50,000,000	49,992,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN	2.10%	12/17/2019	50,000,000	50,000,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN	2.20%	11/25/2019	25,000,000	25,003,250	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.15%	10/21/2019	50,000,000	49,996,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.17%	11/4/2019	50,000,000	50,013,500	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	2.13%	10/16/2019	25,000,000	25,010,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.14%	10/8/2019	50,000,000.00	49,999,670.00	A-1+
100,000,000	TORONTO DOMINION BANK(2)	2.25%	10/1/2019	100,000,000.00	100,000,000.00	A-1+
25,000,000	TORONTO DOMINION BANK(2)	2.25%	10/1/2019	25,000,000.00	25,000,000.00	A-1+
50,000,000	TORONTO DOMINION BANK(2)	2.25%	10/1/2019	50,000,000.00	50,000,000.00	A-1+
50,000,000	TORONTO DOMINION BANK(2)	2.25%	10/1/2019	50,000,000	50,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	2.25%	10/1/2019	25,000,000	25,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	2.25%	10/1/2019	25,000,000	25,000,000	A-1+
75,000,000	TORONTO DOMINION BANK(2)	2.25%	10/1/2019	75,000,000	75,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	2.25%	10/1/2019	50,000,000	50,000,000	A-1+
25,000,000	US BANK	2.51%	11/4/2019	25,000,000	25,014,000	A-1+
25,000,000	US BANK NATL ASSOC	2.51%	10/21/2019	25,000,000	25,000,000	A-1+
50,000,000	US BANK	2.22%	10/21/2019	50,000,000	50,009,000	A-1+
2,807,966,012				2,807,966,559.88	2,808,003,688.77	

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF September 30, 2019 (UNAUDITED)

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
Bank Instruments Guaranteed or Insured						9.2%
50,000,000	BERKSHIRE BANK (2,3)	2.07%	10/1/2019	50,000,000.00	50,000,000.00	N/A
25,000,000	CITIZENS BANK (2,3)	2.30%	10/1/2019	25,000,000.00	25,000,000.00	A-2
50,000,000	CITIZENS BANK (2,3)	2.30%	10/1/2019	50,000,000.00	50,000,000.00	A-2
100,000,000	CITIZENS BANK (2,3)	2.30%	10/1/2019	100,000,000.00	100,000,000.00	A-2
25,000,000	CITIZENS BANK (2,3)	2.30%	10/1/2019	25,000,000.00	25,000,000.00	A-2
150,000,000	FIRST REPUBLIC BANK (2,3)	2.03%	10/1/2019	150,000,000.00	150,000,000.00	A-2
150,000,000	FIRST REPUBLIC BANK (2,3)	2.05%	10/1/2019	150,000,000.00	150,000,000.00	A-2
50,000,000	FICA C/D (2,3)	1.80%	10/1/2019	50,000,000	50,000,000	N/A
100,000,000	SANTANDER BANK (2,3)	2.03%	10/1/2019	100,000,000	100,000,000	A-2
50,000,000	SANTANDER BANK (2,3)	2.03%	10/1/2019	50,000,000	50,000,000	A-2
50,000,000	UNITED BANK (2,3)	2.07%	10/1/2019	50,000,000	50,000,000	N/A
50,000,000	UNITED BANK (2,3)	2.07%	10/1/2019	50,000,000	50,000,000	N/A
850,000,000				850,000,000	850,000,000	
Non-Financial Credit Instruments						19.8%
250,000,000	AUTOMATIC DATA PROCESSNG	2.00%	10/2/2019	249,986,319	249,972,500	A-1+
25,000,000	APPLE INC	2.57%	10/8/2019	24,987,847	24,988,000	A-1+
25,000,000	APPLE INC	2.57%	10/8/2019	24,987,847	24,988,000	A-1+
15,008,000	APPLE INC	2.26%	11/1/2019	14,979,439	14,981,436	A-1+
30,000,000	APPLE INC	2.51%	11/4/2019	29,930,583	29,942,700	A-1+
25,000,000	APPLE INC	1.98%	2/11/2020	24,821,743	24,820,750	A-1+
25,000,000	APPLE INC	1.92%	3/6/2020	24,796,118	24,791,250	A-1+
25,000,000	APPLE INC	1.88%	3/20/2020	24,782,688	24,774,500	A-1+
13,000,000	APPLE INC	2.12%	10/3/2019	12,998,498	12,997,530	A-1+
25,000,000	APPLE INC	2.10%	10/30/2019	24,958,514	24,958,250	A-1+
9,000,000	EXXON MOBIL CORP	2.07%	10/16/2019	8,992,350	8,991,990	A-1+
25,000,000	EXXON MOBIL CORP	2.32%	10/15/2019	24,977,931	24,979,000	A-1+
24,800,000	EXXON MOBIL CORP	2.30%	10/15/2019	24,778,300	24,779,168	A-1+
25,000,000	EXXON MOBIL CORP	1.98%	1/24/2020	24,845,069	24,842,000	A-1+
50,000,000	EXXON MOBIL CORP	2.30%	10/22/2019	49,934,375	49,939,500	A-1+
50,000,000	EXXON MOBIL CORP	2.27%	10/25/2019	49,926,000	49,931,000	A-1+
25,000,000	EXXON MOBIL CORP	2.25%	10/25/2019	24,963,333	24,965,500	A-1+
25,000,000	EXXON MOBIL CORP	2.26%	10/25/2019	24,963,167	24,965,500	A-1+
25,000,000	EXXON MOBIL CORP	2.25%	10/25/2019	24,963,333	24,965,500	A-1+
25,000,000	EXXON MOBIL CORP	2.04%	10/30/2019	24,959,521	24,958,250	A-1+
50,000,000	EXXON MOBIL CORP	2.24%	10/31/2019	49,908,750	49,913,500	A-1+
50,000,000	NATL SEC CLEARING CORP	1.99%	1/15/2020	49,712,917	49,697,000	A-1+
4,600,000	NATL SEC CLEARING CORP	2.19%	10/1/2019	4,600,000	4,599,724	A-1+
50,000,000	NATL SEC CLEARING CORP	2.14%	10/15/2019	49,959,167	49,956,000	A-1+
25,000,000	NATL SEC CLEARING CORP	2.07%	11/15/2019	24,936,563	24,933,500	A-1+
25,000,000	NATL SEC CLEARING CORP	2.06%	12/18/2019	24,890,583	24,886,500	A-1+
50,000,000	NATL SEC CLEARING CORP	2.14%	10/11/2019	49,970,833	49,967,000	A-1+
25,000,000	NATL SEC CLEARING CORP	2.14%	10/4/2019	24,995,625	24,993,750	A-1+
25,000,000	NATL SEC CLEARING CORP	2.04%	12/5/2019	24,909,722	24,904,500	A-1+
25,000,000	NATL SEC CLEARING CORP	2.23%	10/21/2019	24,969,583	24,969,500	A-1+
25,000,000	NATL SEC CLEARING CORP	2.19%	10/22/2019	24,968,646	24,968,000	A-1+
50,000,000	NATL SEC CLEARING CORP	2.19%	10/25/2019	49,928,333	49,927,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.17%	11/8/2019	25,000,000	25,004,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.14%	11/8/2019	25,000,000	25,004,250	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.14%	10/9/2019	50,000,000	50,010,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.16%	10/14/2019	25,000,000	25,000,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.04%	10/14/2019	25,000,000	25,000,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.22%	10/14/2019	25,000,000	25,000,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.23%	10/30/2019	25,000,000	25,000,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.29%	11/4/2019	25,000,000	25,000,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	2.26%	10/15/2019	25,000,000	25,000,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.27%	10/16/2019	50,000,000	49,995,766	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.28%	10/18/2019	50,000,000	50,000,000	A-1+
50,000,000	WALMART INC	2.05%	10/1/2019	50,000,000	49,997,000	A-1+
80,000,000	WALMART INC	2.05%	10/1/2019	80,000,000	79,995,200	A-1+

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100,000,000	WALMART INC	2.05%	10/8/2019	99,960,722	99,952,000	A-1+
50,000,000	WALMART INC	2.10%	10/25/2019	49,931,000	49,928,500	A-1+
60,000,000	WALMART INC	2.07%	10/25/2019	59,918,400	59,914,200	A-1+
<u>1,836,408,000</u>				<u>1,834,093,820</u>	<u>1,834,050,214</u>	
Government Securities						31.0%
8,000,000	FANNIE MAE	2.38%	11/15/2019	7,976,738	7,918,843	AA+
2,000,000	FANNIE MAE	2.55%	10/28/2019	2,000,000	1,998,869	AA+
1,000,000	FANNIE MAE	2.57%	11/26/2019	998,160	999,134	AA+
10,000,000	FANNIE MAE	2.59%	10/28/2019	9,991,366	9,995,830	AA+
1,000,000	FANNIE MAE	2.31%	11/25/2019	1,000,000	999,066	AA+
13,200,000	FANNIE MAE	2.57%	2/28/2020	13,143,312	13,177,506	AA+
15,000,000	FANNIE MAE	2.56%	2/28/2020	14,935,966	14,974,439	AA+
3,060,000	FANNIE MAE	2.46%	2/28/2020	3,048,112	3,054,786	AA+
6,456,000	FANNIE MAE	2.01%	7/30/2020	6,429,250	6,438,406	AA+
20,000,000	FANNIE MAE	2.56%	1/21/2020	19,943,869	19,982,512	AA+
4,997,000	FANNIE MAE	2.42%	1/21/2020	4,985,074	4,992,631	AA+
2,000,000	FEDERAL FARM CREDIT BANK	1.77%	7/6/2020	1,997,754	1,997,122	AA+
1,055,000	FEDERAL FARM CREDIT BANK	2.11%	6/29/2020	1,047,495	1,049,751	AA+
4,000,000	FEDERAL FARM CREDIT BANK	1.81%	7/13/2020	3,983,928	3,983,767	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.08%	4/13/2020	9,964,460	9,977,375	AA+
19,000,000	FEDERAL FARM CREDIT BANK	1.82%	8/19/2020	18,988,967	18,990,412	AA+
15,000,000	FEDERAL FARM CREDIT BANK	1.77%	8/26/2020	14,997,764	14,992,427	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.95%	10/1/2019	24,999,658	24,996,430	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.07%	10/1/2019	24,996,779	25,007,457	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.17%	10/19/2019	24,998,542	24,980,923	AA+
30,000,000	FEDERAL FARM CREDIT BANK	1.94%	10/1/2019	29,988,811	29,995,619	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.94%	10/1/2019	24,999,705	24,996,627	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.97%	10/25/2019	24,999,652	24,993,661	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.00%	10/27/2019	24,999,953	24,992,367	AA+
50,000,000	FEDERAL FARM CREDIT BANK	2.01%	10/1/2019	50,000,000	49,998,559	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.01%	10/1/2019	9,996,319	9,999,712	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.04%	10/1/2019	24,998,881	25,002,198	AA+
15,000,000	FEDERAL FARM CREDIT BANK	2.04%	10/1/2019	14,997,322	15,001,319	AA+
7,500,000	FEDERAL FARM CREDIT BANK	1.92%	10/1/2019	7,499,459	7,497,312	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.00%	10/1/2019	24,996,280	25,013,445	AA+
20,000,000	FEDERAL FARM CREDIT BANK	2.06%	10/1/2019	20,000,000	19,991,438	AA+
10,000,000	FEDERAL FARM CREDIT BANK	1.92%	10/1/2019	10,000,000	10,007,752	AA+
9,475,000	FEDERAL FARM CREDIT BANK	2.07%	10/13/2019	9,473,577	9,464,866	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.05%	10/1/2019	9,998,744	9,981,879	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.11%	10/1/2019	24,999,107	25,027,343	AA+
10,000,000	FEDERAL FARM CREDIT BANK	1.99%	10/1/2019	10,003,281	10,003,617	AA+
5,600,000	FEDERAL FARM CREDIT BANK	2.03%	10/1/2019	5,608,523	5,607,187	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.06%	10/28/2019	9,992,387	9,982,605	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.92%	10/1/2019	24,995,684	24,952,053	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.92%	10/1/2019	24,995,678	24,952,053	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.92%	10/1/2019	24,960,856	24,952,053	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.00%	10/16/2019	24,999,005	24,976,863	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.93%	10/1/2019	25,000,000	24,981,894	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.07%	10/1/2019	24,997,755	25,034,545	AA+
50,000,000	FEDERAL FARM CREDIT BANK	1.95%	10/1/2019	49,990,777	49,887,988	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.95%	10/1/2019	24,953,432	24,943,994	AA+
10,000,000	FEDERAL FARM CREDIT BANK	1.88%	10/1/2019	10,000,000	10,000,421	AA+
21,000,000	FEDERAL FARM CREDIT BANK	2.10%	10/10/2019	21,000,000	20,990,833	AA+
20,000,000	FEDERAL FARM CREDIT BANK	1.90%	10/1/2019	20,000,000	20,003,788	AA+
3,000,000	FEDERAL HOME LOAN BANK	2.59%	12/13/2019	2,998,731	3,002,711	AA+
2,000,000	FEDERAL HOME LOAN BANK	2.60%	12/13/2019	1,999,128	2,001,807	AA+
20,000,000	FEDERAL HOME LOAN BANK	2.72%	10/18/2019	19,999,132	20,007,506	AA+
9,610,000	FEDERAL HOME LOAN BANK	2.76%	10/29/2019	9,609,033	9,615,745	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.82%	10/1/2020	10,079,491	10,077,499	AA+
1,000,000	FEDERAL HOME LOAN BANK	2.58%	12/13/2019	997,574	999,116	AA+

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20,000,000	FEDERAL HOME LOAN BANK	1.81%	8/6/2020	20,010,351	19,990,569	AA+
15,750,000	FEDERAL HOME LOAN BANK	1.75%	8/6/2020	15,765,842	15,742,573	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.97%	6/16/2020	25,001,680	25,008,952	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.97%	6/16/2020	25,001,680	25,008,952	AA+
8,030,000	FEDERAL HOME LOAN BANK	2.57%	2/11/2020	8,017,300	8,035,814	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.56%	2/11/2020	9,984,382	10,007,241	AA+
17,960,000	FEDERAL HOME LOAN BANK	2.73%	10/24/2019	17,960,238	17,970,290	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.73%	10/21/2019	9,993,384	9,998,113	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.73%	10/21/2019	9,993,384	9,998,113	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.75%	10/21/2019	9,993,303	9,998,113	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.73%	10/21/2019	14,990,048	14,997,169	AA+
5,000,000	FEDERAL HOME LOAN BANK	1.91%	10/19/2020	4,992,212	4,990,750	AA+
4,475,000	FEDERAL HOME LOAN BANK	2.09%	6/12/2020	4,464,418	4,471,798	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.75%	8/19/2020	9,999,784	9,984,105	AA+
17,000,000	FEDERAL HOME LOAN BANK	1.75%	8/26/2020	16,999,757	16,988,927	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.80%	9/16/2020	9,995,589	9,987,887	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.05%	9/10/2020	25,000,000	25,000,521	AA+
14,750,000	FEDERAL HOME LOAN BANK	1.99%	1/24/2020	14,753,332	14,759,855	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.57%	1/23/2020	14,978,099	15,000,870	AA+
15,000,000	FEDERAL HOME LOAN BANK	2.57%	2/14/2020	14,976,832	15,001,424	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.17%	8/5/2020	25,000,000	25,000,265	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.85%	10/1/2019	25,000,000	24,999,925	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.05%	10/26/2019	25,000,000	24,994,715	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.96%	10/13/2019	24,999,913	24,997,607	AA+
20,000,000	FEDERAL HOME LOAN BANK	1.81%	8/12/2020	19,997,946	19,993,352	AA+
1,180,000	FEDERAL HOME LOAN BANK	2.12%	6/11/2020	1,179,071	1,181,019	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.10%	9/11/2020	25,000,000	25,000,769	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.20%	7/29/2020	25,000,000	24,989,430	AA+
24,000,000	FEDERAL HOME LOAN BANK	2.59%	1/22/2020	23,993,500	24,046,925	AA+
13,025,000	FEDERAL HOME LOAN BANK	2.59%	1/28/2020	13,021,301	13,051,790	AA+
6,250,000	FEDERAL HOME LOAN BANK	2.56%	2/4/2020	6,248,634	6,263,480	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.98%	10/22/2019	25,000,000	24,993,468	AA+
20,000,000	FEDERAL HOME LOAN BANK	1.87%	10/1/2019	20,000,000	19,989,374	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.86%	10/1/2019	25,000,000	24,979,541	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.88%	10/1/2019	25,000,000	24,994,500	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.86%	10/1/2019	25,000,000	24,994,344	AA+
5,000,000	FEDERAL HOME LOAN BANK	1.90%	10/1/2019	5,000,000	5,003,147	AA+
13,000,000	FEDERAL HOME LOAN BANK	1.90%	10/1/2019	13,000,000	13,008,183	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.85%	10/1/2019	25,000,000	24,992,009	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.93%	10/1/2019	24,999,708	24,998,580	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.00%	10/19/2019	24,998,297	24,999,319	AA+
20,000,000	FED FARM CRD DISCOUNT NT	2.66%	11/8/2019	19,945,744	19,960,311	AA+
15,000,000	FED FARM CRD DISCOUNT NT	1.83%	8/13/2020	14,766,213	14,767,533	AA+
5,000,000	FED HOME LN DISCOUNT NT	2.65%	1/29/2020	4,957,500	4,969,167	AA+
100,000,000	FED HOME LN DISCOUNT NT	2.06%	10/10/2019	99,949,250	99,953,000	AA+
12,000,000	FED HOME LN DISCOUNT NT	2.65%	1/24/2020	11,902,250	11,929,083	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.23%	10/1/2019	25,000,000	25,000,000	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.23%	10/4/2019	24,995,448	24,996,083	AA+
7,000,000	FED HOME LN DISCOUNT NT	2.62%	10/15/2019	6,993,113	6,994,882	AA+
50,000,000	FED HOME LN DISCOUNT NT	2.06%	10/15/2019	49,960,528	49,963,445	AA+
50,000,000	FED HOME LN DISCOUNT NT	2.06%	10/15/2019	49,960,528	49,963,445	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.43%	10/23/2019	24,963,715	24,971,278	AA+
100,000,000	FHLB DISC CORP	2.05%	10/29/2019	99,842,889	99,853,778	AA+
120,000	FED HOME LN DISCOUNT NT	2.03%	10/30/2019	119,807	119,818	AA+
35,000,000	FED HOME LN DISCOUNT NT	1.98%	11/19/2019	34,907,104	34,910,439	AA+
100,000,000	FED HOME LN DISCOUNT NT	1.97%	12/10/2019	99,623,750	99,636,389	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.59%	3/11/2020	24,721,000	24,795,250	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.40%	2/20/2020	24,771,222	24,818,556	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.05%	11/26/2019	24,921,833	24,926,889	AA+
45,000,000	FED HOME LN DISCOUNT NT	1.98%	11/26/2019	44,863,850	44,868,400	AA+

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND
LIST OF INVESTMENTS AS OF September 30, 2019 (UNAUDITED)

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
1,000,000	FREDDIE MAC	2.67%	12/30/2019	996,210	998,028	AA+
10,000,000	FREDDIE MAC	2.59%	10/2/2019	9,999,639	9,999,696	AA+
5,000,000	FREDDIE MAC	1.80%	8/10/2020	4,990,819	4,983,270	AA+
3,920,000	FREDDIE MAC	2.57%	1/17/2020	3,907,841	3,915,210	AA+
7,024,000	FREDDIE MAC	2.42%	1/17/2020	7,005,129	7,015,417	AA+
5,000,000	FREDDIE MAC	2.74%	10/25/2019	4,996,391	4,999,083	AA+
4,500,000	FREDDIE MAC	2.59%	10/25/2019	4,497,207	4,499,174	AA+
25,000,000	FREDDIE MAC	2.05%	7/13/2020	24,961,150	24,988,141	AA+
1,500,000	FREDDIE MAC	2.28%	4/8/2020	1,501,082	1,502,105	AA+
20,000,000	FREDDIE MAC	2.46%	4/23/2020	20,004,518	20,068,167	AA+
12,200,000	FREDDIE MAC	2.47%	4/23/2020	12,202,072	12,241,582	AA+
25,000,000	FREDDIE MAC	2.51%	4/15/2020	25,000,143	25,004,155	AA+
20,000,000	FREDDIE MAC	2.51%	4/15/2020	20,000,077	20,003,324	AA+
25,000,000	FREDDIE MAC	1.85%	9/1/2019	25,000,000	25,000,000	AA+
5,000,000	FREDDIE MAC	2.00%	10/28/2019	5,000,000	4,999,935	AA+
5,000,000	FREDDIE MAC	2.00%	11/15/2019	5,000,000	5,000,214	AA+
25,000,000	TREASURY BILL	1.89%	3/12/2020	24,791,377	24,797,099	A-1+
20,000,000	TREASURY BILL	1.73%	8/13/2020	19,704,574	19,696,428	A-1+
20,000,000	TREASURY BILL	1.76%	8/13/2020	19,700,611	19,696,428	A-1+
25,000,000	TREASURY BILL	1.84%	9/10/2020	24,574,069	24,590,313	A-1+
10,000,000	TREASURY BILL	2.08%	5/21/2020	9,869,908	9,885,442	A-1+
20,000,000	US TREASURY FRN	2.13%	10/16/2019	19,995,332	19,982,505	A-1+
20,000,000	US TREASURY N/B	2.59%	10/31/2019	19,978,453	19,986,150	A-1+
25,000,000	US TREASURY N/B	1.78%	9/30/2020	24,900,216	24,890,625	A-1+
50,000,000	US TREASURY N/B	2.02%	6/30/2020	49,852,938	49,912,110	A-1+
50,000,000	US TREASURY N/B	1.81%	7/31/2020	49,923,265	49,904,297	A-1+
15,000,000	US TREASURY N/B	2.53%	11/15/2019	14,972,180	14,980,647	A-1+
25,000,000	US TREASURY N/B	1.87%	5/15/2020	24,942,487	24,943,360	A-1+
25,000,000	US TREASURY N/B	1.88%	6/15/2020	24,933,238	24,935,485	A-1+
25,000,000	US TREASURY N/B	1.87%	7/31/2020	25,026,886	25,026,367	A-1+
25,000,000	US TREASURY N/B	1.88%	9/30/2020	25,028,289	25,043,945	A-1+
<u>2,824,637,000</u>				<u>2,820,287,294</u>	<u>6,488,846,707</u>	
Repurchase Agreements						7.0%
250,000,000	BoA Securities	2.28%	10/1/2019	250,000,000	250,000,000	A-1
<u>400,000,000</u>	RBC SECURITIES	2.15%	10/1/2019	<u>400,000,000</u>	<u>400,000,000</u>	A-1+
650,000,000				650,000,000	650,000,000	
Money Market Funds						3.2%
300,000,000	Federated Money market Fund	0.0187	43742	300,000,000	300,000,000	AAAm
9,269,011,012				9,262,347,674	9,262,800,182	

Fund Summary Statistics and Notes

Amortized Cost	\$9,262,347,674
Fair market value	\$9,262,800,182
Shares Outstanding	\$9,193,210,908
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	2.01%
Effective 7-Day Gross Yield (5)	2.01%
WAM(R) (6)	44 Days
WAM(F) (7)	89 Days
Ratio of Amortized Cost to Fair Market Value	1.0000

(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., First Republic Bank and United Bank deposits are backed by irrevocable standby letter of credit provided by the Federal Home Loan Bank of Pittsburgh, Boston and San Francisco guaranteeing

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF September 30, 2019 (UNAUDITED)

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
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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.