

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
Bank Deposit Instruments						43.2%
\$ 25,000,000	ANZ Bank	0.23%	3/5/2021	\$ 25,000,000	\$ 25,000,000	A-1+
25,000,000	ANZ Bank	0.23%	4/6/2021	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	0.25%	2/22/2021	25,000,000	25,000,000	A-1+
50,000,000	ANZ Bank	0.22%	4/22/2021	50,000,000	50,000,000	A-1+
25,000,000	ANZ Bank	0.22%	5/26/2021	25,000,000	25,000,000	A-1+
50,000,000	ANZ Bank	0.27%	7/6/2021	50,000,000	50,000,000	A-1+
50,000,000	ANZ Bank	0.25%	3/1/2021	50,000,000	50,000,000	A-1+
50,000,000	ANZ Bank	0.24%	4/14/2021	50,000,000	50,000,000	A-1+
50,000,000	ANZ Bank	0.25%	3/15/2021	50,000,000	50,000,000	A-1+
50,000,000	DEXIA CREDIT LOCAL	0.18%	4/20/2021	49,980,500	49,982,000	A-1+
50,000,000	DEXIA CREDIT LOCAL	0.21%	3/22/2021	49,985,708	49,991,000	A-1+
50,000,000	DEXIA CREDIT LOCAL	0.22%	3/25/2021	49,984,111	49,990,500	A-1+
50,000,000	DEXIA CREDIT LOCAL	0.20%	4/7/2021	49,981,944	49,986,500	A-1+
50,000,000	DEXIA CREDIT LOCAL	0.20%	4/19/2021	49,978,611	49,982,500	A-1+
50,000,000	DEXIA CREDIT LOCAL	0.17%	4/19/2021	49,981,819	49,982,500	A-1+
50,000,000	DZ BANK	0.17%	5/17/2021	50,000,000	50,000,000	A-1+
25,000,000	DZ BANK	0.17%	7/17/2021	25,000,000	25,000,000	A-1+
50,000,000	DZ BANK	0.19%	2/26/2021	50,000,000	50,000,000	A-1+
100,000,000	DZ BANK	0.06%	2/1/2021	100,000,000	100,000,000	A-1+
50,000,000	DZ BANK	0.17%	4/7/2021	50,000,000	50,000,000	A-1+
50,000,000	DZ BANK	0.17%	5/25/2021	50,000,000	50,000,000	A-1+
50,000,000	DZ BANK	0.16%	7/1/2021	50,000,000	50,000,000	A-1+
25,000,000	MUFG BANK LTD/NY	0.23%	2/25/2021	25,000,000	25,002,500	A-1
50,000,000	MUFG BANK LTD/NY	0.22%	5/6/2021	50,000,000	50,006,000	A-1
50,000,000	MUFG BANK LTD/NY	0.19%	7/28/2021	50,000,000	49,997,502	A-1
50,000,000	MUFG BANK LTD/NY	0.20%	2/23/2021	50,000,000	50,003,500	A-1
50,000,000	MUFG BANK LTD/NY	0.22%	4/13/2021	50,000,000	50,007,000	A-1
25,000,000	MUFG BANK LTD/NY	0.20%	7/14/2021	25,000,000	24,999,000	A-1
50,000,000	MUFG BANK LTD/NY	0.24%	4/16/2021	50,000,000	50,009,000	A-1
150,000,000	NATIONAL BANK OF CANADA (2)	0.32%	2/1/2021	150,000,000	150,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.32%	2/1/2021	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.32%	2/1/2021	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.32%	2/1/2021	50,000,000	50,000,000	A-1
150,000,000	NORDEA BANK ABP NEW YORK	0.10%	2/1/2021	150,000,000	150,000,000	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	0.18%	2/26/2021	25,000,000	25,001,750	A-1+
9,650,000	NORDEA BANK ABP NEW YORK	0.20%	4/6/2021	9,649,657	9,651,158	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	0.18%	4/12/2021	25,000,000	25,003,000	A-1+
40,000,000	NORDEA BANK ABP NEW YORK	0.19%	3/15/2021	40,000,000	40,004,400	A-1+
97,551,000	NORDEA BANK ABP NEW YORK	0.06%	2/1/2021	97,551,000	97,551,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.17%	7/21/2021	50,000,000	50,003,000	A-1+
50,000,000	COOPERATIEVE RABOBANK UA	0.17%	2/11/2021	50,000,000	50,001,500	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.18%	3/11/2021	50,000,000	50,003,500	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.20%	3/22/2021	50,000,000	50,004,000	A-1
50,000,000	ROYAL BANK OF CANADA NY	0.19%	3/8/2021	50,000,000	50,000,000	A-1
250,000,000	ROYAL BANK OF CANADA NY	0.09%	2/4/2021	250,000,000	250,000,000	A-1+
20,000,000	ROYAL BANK OF CANADA NY	0.20%	3/24/2021	20,000,000	20,002,200	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.20%	1/1/2021	50,000,000	50,012,159	A-1+
25,000,000	SCOTIA BANK (2)	0.30%	2/1/2021	25,000,000	25,000,000	A-1

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
250,000,000	SCOTIA BANK (2)	0.30%	2/1/2021	250,000,000	250,000,000	A-1
50,000,000	SCOTIA BANK (2)	0.30%	2/1/2021	50,000,000	50,000,000	A-1
25,000,000	SCOTIA BANK (2)	0.29%	2/1/2021	25,000,000	25,000,000	A-1
50,000,000	SVENSKA HANDELSBANKEN NY	0.18%	3/1/2021	50,000,000	50,004,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.19%	2/3/2021	50,000,000	50,000,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.20%	3/10/2021	50,000,000	50,005,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.16%	4/5/2021	50,000,000	50,004,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.19%	2/16/2021	50,000,000	50,002,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.20%	3/22/2021	50,000,000	50,007,000	A-1+
100,000,000	TORONTO DOMINION BANK(2)	0.25%	2/1/2021	100,000,000	100,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	0.25%	2/1/2021	25,000,000	25,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	0.25%	2/1/2021	50,000,000	50,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	0.25%	2/1/2021	25,000,000	25,000,000	A-1+
100,000,000	TORONTO DOMINION BANK(2)	0.25%	2/1/2021	100,000,000	100,000,000	A-1+
<u>\$ 3,492,201,000</u>				<u>\$ 3,492,093,351</u>	<u>\$ 3,492,200,669</u>	
Bank Deposit Instruments with Government Backing						4.9%
\$ 50,000,000	BERKSHIRE BANK (2,3)	0.15%	2/1/2021	\$ 50,000,000	\$ 50,000,000	N/A
200,000,000	CITIZENS BANK (2,3)	0.12%	2/1/2021	200,000,000	200,000,000	A-2
150,000,000	SANTANDER BANK (2,3)	0.10%	2/1/2021	150,000,000	150,000,000	A-2
<u>\$ 400,000,000</u>				<u>\$ 400,000,000</u>	<u>\$ 400,000,000</u>	
Commercial Paper and Corporate Notes						6.8%
\$ 50,000,000	APPLE INC	0.11%	2/2/2021	\$ 49,999,854	\$ 49,999,500	A-1+
35,000,000	EXXON MOBIL CORP	0.19%	3/24/2021	34,990,579	34,995,450	A-1+
25,000,000	EXXON MOBIL CORP	0.21%	2/3/2021	24,999,715	24,999,750	A-1+
25,000,000	EXXON MOBIL CORP	0.23%	4/1/2021	24,990,576	24,996,000	A-1+
25,000,000	EXXON MOBIL CORP	0.19%	4/12/2021	24,990,764	24,995,250	A-1+
50,000,000	EXXON MOBIL CORP	0.23%	3/23/2021	49,984,028	49,993,500	A-1+
50,000,000	EXXON MOBIL CORP	0.20%	3/23/2021	49,986,111	49,993,500	A-1+
50,000,000	EXXON MOBIL CORP	0.20%	3/26/2021	49,985,646	49,993,000	A-1+
25,000,000	EXXON MOBIL CORP	0.20%	4/30/2021	24,987,778	24,993,500	A-1+
50,000,000	NATL SEC CLEARING CORP	0.16%	4/16/2021	49,983,556	49,987,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.20%	4/20/2021	24,989,167	24,992,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.18%	7/13/2021	49,959,500	49,960,000	A-1+
100,000,000	NATL SEC CLEARING CORP	0.10%	2/16/2021	99,995,833	99,996,000	A-1+
<u>\$ 560,000,000</u>				<u>\$ 559,843,107</u>	<u>\$ 559,895,450</u>	
Government Securities						18.5%
\$ 25,000,000	FANNIE MAE	0.15%	2/1/2021	\$ 25,000,000	\$ 25,019,953	AA+
5,600,000	FEDERAL FARM CREDIT BANK	0.27%	2/1/2021	5,601,897	5,602,887	AA+
7,500,000	FEDERAL FARM CREDIT BANK	0.16%	2/1/2021	7,499,962	7,500,160	AA+
8,000,000	FEDERAL FARM CREDIT BANK	0.17%	2/1/2021	8,000,000	8,008,427	AA+
9,475,000	FEDERAL FARM CREDIT BANK	0.16%	2/13/2021	9,474,756	9,476,167	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.20%	2/1/2021	9,978,857	10,009,009	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.14%	2/1/2021	10,000,000	10,002,193	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.22%	2/1/2021	9,999,759	10,002,436	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.24%	2/1/2021	10,000,672	10,003,737	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.11%	2/1/2021	10,000,000	10,002,619	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.13%	2/28/2021	9,998,240	10,000,628	AA+
13,000,000	FEDERAL FARM CREDIT BANK	0.20%	5/25/2021	12,991,839	12,997,144	AA+
15,000,000	FEDERAL FARM CREDIT BANK	0.23%	2/1/2021	15,000,000	15,033,397	AA+
15,000,000	FEDERAL FARM CREDIT BANK	0.18%	7/13/2021	15,000,000	15,000,000	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.15%	2/1/2021	20,000,000	20,006,006	AA+

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20,000,000	FEDERAL FARM CREDIT BANK	0.23%	2/1/2021	20,000,000	20,003,684	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.11%	2/1/2021	20,000,000	20,006,600	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.25%	2/1/2021	25,000,000	25,033,689	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	2/1/2021	25,000,000	25,025,079	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.45%	2/1/2021	25,060,335	25,059,086	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.25%	2/1/2021	24,999,661	25,004,364	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	2/1/2021	25,000,000	25,022,523	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	2/1/2021	24,986,244	25,022,523	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.16%	2/1/2021	24,998,459	25,010,188	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	2/1/2021	24,999,650	25,010,787	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	2/1/2021	25,000,000	25,051,240	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	2/1/2021	24,996,676	25,051,240	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	2/1/2021	24,998,997	25,003,399	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	2/1/2021	24,998,996	25,003,399	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	2/1/2021	24,990,905	25,003,399	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	2/1/2021	24,998,294	25,051,987	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	2/1/2021	25,000,000	25,051,987	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.18%	2/1/2021	25,000,000	25,004,702	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	2/1/2021	25,000,000	25,058,583	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.18%	2/1/2021	24,998,877	25,018,764	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	2/1/2021	24,986,822	25,007,653	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	6/23/2021	24,997,792	25,009,639	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.20%	2/1/2021	49,997,390	50,015,305	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.18%	2/1/2021	50,000,000	50,037,431	AA+
5,000,000	FEDERAL HOME LOAN BANK	0.11%	2/1/2021	5,000,000	5,001,010	AA+
6,100,000	FEDERAL HOME LOAN BANK	0.11%	2/1/2021	6,099,707	6,100,238	AA+
13,000,000	FEDERAL HOME LOAN BANK	0.11%	2/1/2021	13,000,000	13,002,627	AA+
15,000,000	FEDERAL HOME LOAN BANK	1.56%	2/3/2021	14,999,954	15,001,161	AA+
17,000,000	FEDERAL HOME LOAN BANK	0.12%	2/17/2021	17,000,018	16,999,731	AA+
22,000,000	FEDERAL HOME LOAN BANK	0.16%	2/1/2021	22,000,000	22,019,584	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.12%	2/1/2021	25,000,000	25,015,226	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.08%	2/1/2021	25,000,000	25,000,128	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.11%	2/1/2021	25,000,000	25,000,976	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.13%	2/1/2021	25,000,000	25,020,637	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.13%	2/1/2021	25,000,000	25,018,713	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.13%	2/1/2021	25,000,000	25,018,713	AA+
50,000,000	FEDERAL HOME LOAN BANK	0.09%	4/21/2021	49,990,674	49,992,320	AA+
90,000,000	FEDERAL HOME LOAN BANK	0.09%	4/30/2021	89,998,900	89,994,088	AA+
100,000,000	FEDERAL HOME LOAN BANK	0.08%	2/8/2021	99,998,444	99,999,222	AA+
15,000,000	FREDDIE MAC	0.19%	2/1/2021	15,000,000	15,016,767	AA+
25,000,000	FREDDIE MAC	0.09%	5/18/2021	25,000,000	24,998,172	AA+
<u>\$ 1,326,675,000</u>				<u>\$ 1,326,642,780</u>	<u>\$ 1,327,431,319</u>	

US Treasury Securities

12.20%

\$ 100,000,000	TREASURY BILL	0.08%	2/9/2021	\$ 99,998,200	\$ 99,998,889	A-1+
50,000,000	TREASURY BILL	0.11%	2/18/2021	49,997,403	49,998,997	A-1+
400,000,000	TREASURY BILL	0.08%	2/25/2021	399,978,667	399,986,668	A-1+
20,000,000	US TREASURY FRN	0.30%	1/1/2021	19,998,744	20,019,782	A-1+
<u>\$ 570,000,000</u>				<u>\$ 569,973,014</u>	<u>\$ 570,004,335</u>	

Repurchase Agreements

14.56%

\$ 207,340,000	BANK OF AMERICA SECURITIES REPO	0.04%	2/1/2021	\$ 207,340,000	\$ 207,340,000	A-1
850,000,000	MIZUHO SECURITIES REPO	0.04%	2/1/2021	850,000,000	850,000,000	A-1

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
650,000,000	RBC SECURITIES REPO	0.03%	2/1/2021	650,000,000	650,000,000	A-1+
1,707,340,000				1,707,340,000	1,707,340,000	
\$ 8,056,216,000				\$ 8,055,892,252	\$ 8,056,871,773	

Fund Summary Statistics and Notes

Amortized Cost	\$ 8,055,892,252
Fair market value	\$ 8,056,871,773
Shares Outstanding	\$7,975,011,331
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	0.14%
Effective 7-Day Gross Yield	0.16%
WAM(R) (6)	25 Days
WAM(F) (7)	64 Days
Ratio of Fair Market Value to Amortized Cost	1.0001

(1) Securities rounded to the nearest dollar.

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

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