

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF December 31, 2017 (UNAUDITED)

Par	Issuer	Issue	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating	Category
Bank Commercial Paper								4.3%
250,000,000	US BANK	U.S. BANK CP (2)	1.40%	1/9/2018	250,000,000	250,000,000	A-1+	Bank Commercial Paper
250,000,000					250,000,000	250,000,000		
Bank Deposit Instruments								33.3%
363	BANK OF NEW YORK	BNY DEPOSIT	0.01%	1/9/2018	363	363	A-1+	Bank Deposit Instruments
50,000,000	BANK TOKYO-MIT UFJ NY	BTMUFJ 1.4 01/04/18	1.40%	1/4/2018	50,000,000	49,999,500	A-1	Bank Deposit Instruments
50,000,000	BANK TOKYO-MIT UFJ NY	BTMUFJ 1.4 01/04/18	1.40%	1/4/2018	50,000,000	49,999,500	A-1	Bank Deposit Instruments
50,000,000	BANK TOKYO-MIT UFJ NY	BTMUFJ 1.4 01/04/18	1.40%	1/4/2018	50,000,000	49,999,500	A-1	Bank Deposit Instruments
50,000,000	BANK TOKYO-MIT UFJ NY	BTMUFJ 1.4 01/04/18	1.40%	1/4/2018	50,000,000	49,999,500	A-1	Bank Deposit Instruments
50,000,000	BANK TOKYO-MIT UFJ NY	BTMUFJ 1.4 01/04/18	1.40%	1/4/2018	50,000,000	49,999,500	A-1	Bank Deposit Instruments
125,000,000	BB&T CO.	BB&T CD (2)	1.31%	1/9/2018	125,000,000	125,000,000	A-1	Bank Deposit Instruments
100,000,000	BB&T CO.	BB&T CD (2)	1.31%	1/9/2018	100,000,000	100,000,000	A-1	Bank Deposit Instruments
25,000,000	DEXIA CREDIT LOCAL SA NY	DEXCRD 1.61 04/12/18	1.61%	4/12/2018	25,000,000	25,004,500	A-1+	Bank Deposit Instruments
50,000,000	DEXIA CREDIT LOCAL SA NY	DEXCRD 1.56 05/14/18	1.56%	5/14/2018	50,000,000	49,988,500	A-1+	Bank Deposit Instruments
25,000,000	DEXIA CREDIT LOCAL SA NY	DEXCRD 1.71 06/19/18	1.71%	6/19/2018	25,000,000	25,001,250	A-1+	Bank Deposit Instruments
50,000,000	DZ BANK NY	DZBK 1.43 02/16/18	1.43%	2/16/2018	50,000,000	49,988,000	A-1+	Bank Deposit Instruments
50,000,000	DZ BANK NY	DZBK 1.53 04/16/18	1.53%	4/16/2018	50,000,000	49,969,000	A-1+	Bank Deposit Instruments
15,000,000	NORDEA BANK	NORDEA BANK CD	1.27%	1/9/2018	15,000,000	15,000,000	A-1+	Bank Deposit Instruments
25,000,000	NORDEA BANK	NORDEA BANK CD	1.29%	1/9/2018	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
25,000,000	NORDEA BANK	NORDEA BANK CD	1.32%	1/9/2018	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
25,000,000	NORDEA BANK	NORDEA BANK CD	1.36%	1/9/2018	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
30,000,000	NORDEA BANK	NORDEA BANK CD	1.37%	1/9/2018	30,000,000	30,000,000	A-1+	Bank Deposit Instruments
25,000,000	ROYAL BANK OF CANADA NY	RY 1 1/2 01/04/18	1.36%	1/4/2018	25,000,284	25,000,000	A-1+	Bank Deposit Instruments
25,000,000	ROYAL BANK OF CANADA NY	RY 1 1/2 01/04/18	1.31%	1/4/2018	25,000,383	25,000,000	A-1+	Bank Deposit Instruments
50,000,000	ROYAL BANK OF CANADA NY	RY 0 03/16/18	1.62%	1/16/2018	49,998,709	50,008,750	A-1+	Bank Deposit Instruments
25,000,000	ROYAL BANK OF CANADA NY	RY 0 04/03/18	1.48%	2/5/2018	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
50,000,000	ROYAL BANK OF CANADA NY	RY 0 03/27/18	1.71%	3/27/2018	50,000,000	50,052,800	A-1+	Bank Deposit Instruments
250,000,000	SCOTIA BANK	SCOTIA BANK CD (2)	1.54%	1/9/2018	250,000,000	250,000,000	A-1	Bank Deposit Instruments
100,000,000	SUMITOMO MITSUI BANK	SUMITOMO MITSUI BANK CD (2)	1.45%	1/9/2018	100,000,000	100,000,000	A-1	Bank Deposit Instruments
25,000,000	SUMITOMO MITSUI BANK	SUMITOMO MITSUI BANK CD (2)	1.45%	1/9/2018	25,000,000	25,000,000	A-1	Bank Deposit Instruments
50,000,000	SUMITOMO MITSUI BANK	SUMITOMO MITSUI BANK CD (2)	1.45%	1/9/2018	50,000,000	50,000,000	A-1	Bank Deposit Instruments
25,000,000	SUMITOMO MITSUI BANK	SUMITOMO MITSUI BANK CD (2)	1.45%	1/9/2018	25,000,000	25,000,000	A-1	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN	SVENSKA CD	1.40%	3/28/2018	25,000,000	24,991,750	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN	SVENSKA CD	1.82%	6/26/2018	25,000,000	25,011,500	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN NY	SHBASS 0 06/21/18	1.66%	1/22/2018	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN NY	SVSNY 1.32 01/26/18	1.32%	1/26/2018	25,000,000	24,998,250	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN NY	SHBASS 0 04/27/18	1.65%	1/29/2018	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
50,000,000	SVENSKA HANDELSBANKEN NY	SHBASS 0 04/03/18	1.47%	2/5/2018	50,000,000	50,000,000	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN NY	SVSNY 1.36 02/16/18	1.36%	2/16/2018	25,000,000	24,997,250	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN NY	SVSNY 1.41 03/16/18	1.41%	3/16/2018	25,000,000	24,995,250	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN NY	SVSNY 1.4 03/26/18	1.40%	3/26/2018	25,000,000	24,992,250	A-1+	Bank Deposit Instruments
25,000,000	TORONTO DOMINION BANK NY	TDNY 1.37 01/02/18	1.37%	1/2/2018	25,000,000	24,999,750	A-1+	Bank Deposit Instruments
50,000,000	TORONTO DOMINION BANK NY	TD 0 05/29/18	1.71%	1/29/2018	50,000,000	50,000,000	A-1+	Bank Deposit Instruments
25,000,000	TORONTO DOMINION BANK NY	TDNY 1.37 02/28/18	1.37%	2/28/2018	25,000,000	24,988,000	A-1+	Bank Deposit Instruments
50,000,000	TORONTO DOMINION BANK NY	TDNY 1.4 03/21/18	1.40%	3/21/2018	50,000,000	49,962,000	A-1+	Bank Deposit Instruments
50,000,000	TORONTO DOMINION BANK NY	TDNY 1.4 03/21/18	1.40%	3/21/2018	50,000,000	49,962,000	A-1+	Bank Deposit Instruments
25,000,000	TORONTO DOMINION BANK NY	TDNY 1 ¾ 03/22/18	1.75%	3/22/2018	25,000,000	25,001,000	A-1+	Bank Deposit Instruments
25,000,000	TORONTO DOMINION BANK NY	TDNY 1.67 06/01/18	1.67%	6/1/2018	25,000,000	24,981,638	A-1+	Bank Deposit Instruments
1,920,000,363					1,919,999,740	1,919,891,301		
Bank Deposit Instruments with Government Backing								9.1%
75,000,000	CITIZENS BANK	CITIZENS BANK CD (2,3)	1.40%	1/9/2018	75,000,000	75,000,000	A-2	Bank Deposit Instruments
50,000,000	CITIZENS BANK	CITIZENS BANK CD (2,3)	1.40%	1/9/2018	50,000,000	50,000,000	A-2	Bank Deposit Instruments
100,000,000	CITIZENS BANK	CITIZENS BANK CD (2,3)	1.40%	1/9/2018	100,000,000	100,000,000	A-2	Bank Deposit Instruments
50,000,000	FIRST REPUBLIC BANK	FIRST REPUBLIC CD (2,3)	1.48%	1/9/2018	50,000,000	50,000,000	A-2	Bank Deposit Instruments
200,000,000	FIRST REPUBLIC BANK	FIRST REPUBLIC CD (2,3)	1.45%	1/9/2018	200,000,000	200,000,000	A-2	Bank Deposit Instruments
50,000,000	UNITED BANK	UNITED BANK CD (2,3)	1.41%	1/9/2018	50,000,000	50,000,000	N/A	Bank Deposit Instruments
525,000,000					525,000,000	525,000,000		
Non-Financial Commercial Paper and Corporate Notes								23.0%
25,000,000	APPLE INC	APPINC 0 01/02/18	1.30%	1/2/2018	24,999,118	24,996,000	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 01/03/18	1.31%	1/3/2018	24,998,222	24,995,000	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 01/16/18	1.32%	1/16/2018	24,986,562	24,982,250	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 02/27/18	1.33%	2/27/2018	24,948,542	24,938,250	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 03/19/18	1.33%	3/19/2018	24,930,486	24,916,750	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 03/19/18	1.33%	3/19/2018	24,930,486	24,916,750	A-1+	Commercial Paper
14,300,000	APPLE INC	APPINC 0 04/02/18	1.64%	4/2/2018	14,242,164	14,243,515	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 06/11/18	1.71%	6/11/2018	24,813,285	24,821,500	A-1+	Commercial Paper

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF December 31, 2017 (UNAUDITED)

Par	Issuer	Issue	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating	Category
25,000,000	COCA-COLA CO	KOPP 0 01/09/18	1.32%	1/9/2018	24,992,833	24,989,000	A-1+	Commercial Paper
25,000,000	COCA-COLA CO	KOPP 0 01/10/18	1.32%	1/10/2018	24,991,938	24,988,000	A-1+	Commercial Paper
25,000,000	COCA-COLA CO	KOPP 0 02/06/18	1.34%	2/6/2018	24,967,250	24,959,750	A-1+	Commercial Paper
25,000,000	COCA-COLA CO	KOPP 0 02/06/18	1.35%	2/6/2018	24,967,000	24,959,750	A-1+	Commercial Paper
15,000,000	COCA-COLA CO	KOPP 0 02/14/18	1.35%	2/14/2018	14,975,800	14,970,750	A-1+	Commercial Paper
14,475,000	COCA-COLA CO	KOPP 0 02/20/18	1.32%	2/20/2018	14,449,066	14,443,155	A-1+	Commercial Paper
10,000,000	COCA-COLA CO	KOPP 0 02/20/18	1.33%	2/20/2018	9,981,944	9,978,000	A-1+	Commercial Paper
25,000,000	COCA-COLA CO	KOPP 0 03/08/18	1.35%	3/8/2018	24,939,500	24,927,750	A-1+	Commercial Paper
25,000,000	COCA-COLA CO	KOPP 0 03/09/18	1.34%	3/9/2018	24,939,049	24,926,500	A-1+	Commercial Paper
25,000,000	COCA-COLA CO	KOPP 0 03/12/18	1.34%	3/12/2018	24,936,319	24,923,250	A-1+	Commercial Paper
25,000,000	COCA-COLA CO	KOPP 0 04/24/18	1.48%	4/24/2018	24,887,000	24,875,500	A-1+	Commercial Paper
50,000,000	EXXON MOBIL CORP	XON 0 01/08/18	1.43%	1/8/2018	49,986,389	49,981,000	A-1+	Commercial Paper
50,000,000	EXXON MOBIL CORP	XON 0 01/08/18	1.43%	1/8/2018	49,986,389	49,981,000	A-1+	Commercial Paper
50,000,000	EXXON MOBIL CORP	XON 0 01/08/18	1.43%	1/8/2018	49,986,389	49,981,000	A-1+	Commercial Paper
50,000,000	EXXON MOBIL CORP	XON 0 01/11/18	1.41%	1/11/2018	49,980,833	49,974,795	A-1+	Commercial Paper
50,000,000	EXXON MOBIL CORP	XON 0 03/05/18	1.47%	3/5/2018	49,874,000	49,866,442	A-1+	Commercial Paper
25,000,000	MICROSOFT CORP	MSFT 0 01/09/18	1.25%	1/9/2018	24,993,222	24,989,250	A-1+	Commercial Paper
25,000,000	MICROSOFT CORP	MSFT 0 02/21/18	1.47%	2/21/2018	24,949,000	24,944,750	A-1+	Commercial Paper
25,000,000	MICROSOFT CORP	MSFT 0 03/12/18	1.33%	3/12/2018	24,936,806	24,924,250	A-1+	Commercial Paper
21,300,000	MICROSOFT CORP	MSFT 0 03/13/18	1.40%	3/13/2018	21,242,449	21,234,609	A-1+	Commercial Paper
25,000,000	MICROSOFT CORP	MSFT 0 03/20/18	1.40%	3/20/2018	24,925,792	24,915,500	A-1+	Commercial Paper
25,000,000	MICROSOFT CORP	MSFT 0 03/21/18	1.41%	3/21/2018	24,924,292	24,914,500	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 01/16/18	1.28%	1/16/2018	24,986,979	24,981,500	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 02/07/18	1.43%	2/7/2018	24,964,028	24,957,750	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 02/12/18	1.48%	2/12/2018	24,957,708	24,952,500	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 02/13/18	1.48%	2/13/2018	24,956,701	24,951,500	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 02/15/18	1.48%	2/15/2018	24,954,688	24,949,250	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 02/20/18	1.56%	2/20/2018	24,947,222	24,943,750	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 02/21/18	1.55%	2/21/2018	24,946,344	24,942,750	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 02/22/18	1.45%	2/22/2018	24,948,722	24,941,750	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 02/23/18	1.48%	2/23/2018	24,946,632	24,940,500	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 03/20/18	1.36%	3/20/2018	24,927,958	24,912,750	A-1+	Commercial Paper
2,656,000	PROCTER & GAMBLE CO	PGPP 0 01/17/18	1.51%	1/17/2018	2,654,253	2,653,981	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 01/03/18	1.48%	1/3/2018	25,000,000	25,000,000	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 01/03/18	1.37%	1/3/2018	25,000,000	25,000,000	A-1+	Commercial Paper
7,740,000	TOYOTA MOTOR CREDIT CORP	TOYOTA 0 01/12/18	1.68%	1/12/2018	7,740,956	7,740,384	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 01/22/18	1.40%	1/22/2018	24,980,021	24,976,250	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 01/25/18	1.38%	1/25/2018	24,977,500	24,973,000	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 03/09/18	1.39%	3/9/2018	24,936,722	24,924,250	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 03/21/18	1.46%	3/21/2018	24,922,097	24,909,000	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 03/22/18	1.67%	3/22/2018	24,909,444	24,907,750	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 04/18/18	1.49%	4/18/2018	24,892,257	24,874,750	A-1+	Commercial Paper
15,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 05/21/18	1.61%	5/21/2018	14,908,417	14,900,250	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 05/29/18	1.64%	5/29/2018	24,835,556	24,823,750	A-1+	Commercial Paper
1,325,471,000					1,322,956,330	1,322,615,881		

Government Agency Securities

22.5%

15,000,000	FANNIE MAE	FNMA 0 7/8 02/08/18	1.24%	2/8/2018	14,994,300	14,992,770	AA+	Government Agency
1,000,000	FANNIE MAE	FNMA 1 02/28/18	1.18%	2/28/2018	1,000,000	999,398	AA+	Government Agency
15,535,000	FANNIE MAE	FNMA 0 7/8 03/28/18	1.21%	3/28/2018	15,522,717	15,516,063	AA+	Government Agency
1,900,000	FANNIE MAE	FNMA 1.05 04/17/18	1.25%	4/17/2018	1,898,920	1,897,688	AA+	Government Agency
10,000,000	FANNIE MAE	FNMA 0 7/8 05/21/18	1.22%	5/21/2018	9,986,823	9,973,750	AA+	Government Agency
2,966,000	FANNIE MAE	FNMA 0 7/8 05/21/18	1.28%	5/21/2018	2,961,399	2,958,214	AA+	Government Agency
5,000,000	FANNIE MAE	FNMA 0 7/8 05/21/18	1.27%	5/21/2018	4,992,514	4,986,875	AA+	Government Agency
1,800,000	FANNIE MAE	FNMA 0 7/8 05/21/18	1.25%	5/21/2018	1,797,433	1,795,275	AA+	Government Agency
1,990,000	FANNIE MAE	FNMA 1.05 05/25/18	1.20%	5/25/2018	1,990,000	1,985,940	AA+	Government Agency
2,500,000	FANNIE MAE	FNMA 1.3 06/27/18	1.29%	6/27/2018	2,500,148	2,495,883	AA+	Government Agency
12,000,000	FANNIE MAE	FNMA 0.85 07/13/18	1.26%	7/13/2018	11,974,142	11,950,344	AA+	Government Agency
3,000,000	FANNIE MAE	FNMA 0.85 07/13/18	1.25%	7/13/2018	2,993,760	2,987,586	AA+	Government Agency
12,000,000	FANNIE MAE	FNMA 0 7/8 07/27/18	1.27%	7/27/2018	12,000,000	11,946,624	AA+	Government Agency
1,360,000	FED FARM CRD DISCOUNT NT	FFCBND 04/09/18	1.25%	4/9/2018	1,355,483	1,354,907	AA+	Government Agency
50,000,000	FED HOME LN DISCOUNT NT	FHLBDN 01/02/18	1.27%	1/2/2018	49,998,278	50,000,000	AA+	Government Agency
50,000,000	FED HOME LN DISCOUNT NT	FHLBDN 01/02/18	1.27%	1/2/2018	49,998,278	50,000,000	AA+	Government Agency
50,000,000	FED HOME LN DISCOUNT NT	FHLBDN 01/02/18	1.27%	1/2/2018	49,998,278	50,000,000	AA+	Government Agency
50,000,000	FED HOME LN DISCOUNT NT	FHLBDN 01/02/18	1.27%	1/2/2018	49,998,278	50,000,000	AA+	Government Agency
50,000,000	FED HOME LN DISCOUNT NT	FHLBDN 01/02/18	1.27%	1/2/2018	49,998,278	50,000,000	AA+	Government Agency
50,000,000	FED HOME LN DISCOUNT NT	FHLBDN 01/02/18	1.27%	1/2/2018	49,998,278	50,000,000	AA+	Government Agency
50,000,000	FED HOME LN DISCOUNT NT	FHLBDN 01/02/18	1.27%	1/2/2018	49,998,278	50,000,000	AA+	Government Agency
5,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 01/30/18	1.53%	1/9/2018	4,999,441	5,000,023	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 12/26/19	1.44%	1/9/2018	24,997,521	24,987,766	AA+	Government Agency
10,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 02/01/18	1.68%	1/9/2018	9,999,872	10,002,130	AA+	Government Agency

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF December 31, 2017 (UNAUDITED)

Par	Issuer	Issue	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating	Category
5,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 02/01/18	1.68%	1/9/2018	5,000,363	5,001,065	AA+	Government Agency
15,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 02/20/18	1.61%	1/9/2018	14,997,108	15,004,382	AA+	Government Agency
15,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 02/20/18	1.61%	1/9/2018	14,997,110	15,004,382	AA+	Government Agency
20,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 03/09/18	1.53%	1/9/2018	19,992,797	20,006,405	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 03/06/19	1.53%	1/9/2018	24,998,972	25,034,778	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 03/06/19	1.53%	1/9/2018	25,000,000	25,034,778	AA+	Government Agency
3,200,000	FEDERAL FARM CREDIT BANK	FFCB 0 06/01/18	1.54%	1/9/2018	3,198,268	3,201,695	AA+	Government Agency
10,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 06/13/18	1.62%	1/9/2018	9,999,553	10,009,222	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 06/05/19	1.44%	1/9/2018	25,000,000	25,005,179	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 06/05/19	1.44%	1/9/2018	25,000,890	25,005,179	AA+	Government Agency
30,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 07/17/19	1.17%	1/9/2018	29,995,381	29,994,481	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 08/16/19	1.42%	1/9/2018	25,000,000	24,993,171	AA+	Government Agency
5,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 09/12/18	1.67%	1/9/2018	5,003,317	5,008,616	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 09/05/19	1.43%	1/9/2018	24,997,904	24,993,700	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 09/05/19	1.43%	1/9/2018	24,997,904	24,993,700	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 09/13/19	1.42%	1/9/2018	24,996,756	24,990,990	AA+	Government Agency
9,210,000	FEDERAL FARM CREDIT BANK	FFCB 0 01/17/18	1.52%	1/17/2018	9,209,476	9,210,825	AA+	Government Agency
3,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 10/22/18	1.60%	1/22/2018	3,000,013	3,003,929	AA+	Government Agency
10,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 03/22/18	1.57%	1/22/2018	9,997,136	10,004,162	AA+	Government Agency
5,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 02/23/18	1.70%	1/23/2018	4,999,982	5,002,121	AA+	Government Agency
5,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 01/25/18	1.69%	1/25/2018	5,000,082	5,000,924	AA+	Government Agency
1,500,000	FEDERAL FARM CREDIT BANK	FFCB 0 02/25/19	1.72%	1/25/2018	1,504,678	1,504,805	AA+	Government Agency
15,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 03/01/19	1.26%	2/1/2018	15,000,000	15,000,193	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 01/03/19	1.42%	2/3/2018	25,000,616	25,035,621	AA+	Government Agency
15,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 02/06/18	1.36%	2/6/2018	14,999,346	15,001,980	AA+	Government Agency
3,000,000	FEDERAL FARM CREDIT BANK	FFCB 0.91 03/01/18	1.23%	3/1/2018	2,998,435	2,998,086	AA+	Government Agency
2,390,000	FEDERAL FARM CREDIT BANK	FFCB 0 03/26/18	1.63%	3/26/2018	2,389,622	2,390,973	AA+	Government Agency
10,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 03/26/18	1.62%	3/26/2018	10,000,573	10,004,070	AA+	Government Agency
15,000,000	FEDERAL FARM CREDIT BANK	FFCB 0.74 04/06/18	1.31%	4/6/2018	14,977,723	14,971,260	AA+	Government Agency
4,570,000	FEDERAL FARM CREDIT BANK	FFCB 4 1/4 04/16/18	1.24%	4/16/2018	4,609,295	4,606,619	AA+	Government Agency
1,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 3/4 04/18/18	1.23%	4/18/2018	998,605	997,822	AA+	Government Agency
7,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 7/8 09/20/18	1.67%	9/20/2018	6,960,339	6,958,525	AA+	Government Agency
4,150,000	FEDERAL FARM CREDIT BANK	FFCB 1.1 10/15/18	1.70%	10/15/2018	4,130,585	4,127,474	AA+	Government Agency
5,000,000	FEDERAL FARM CREDIT BANK	FFCB 0.97 11/01/18	1.60%	11/1/2018	4,974,207	4,967,115	AA+	Government Agency
8,795,000	FEDERAL FARM CREDIT BANK	FFCB 0.97 11/01/18	1.62%	11/1/2018	8,748,172	8,737,155	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 01/14/19	1.38%	1/14/2018	25,001,274	25,000,367	AA+	Government Agency
39,000,000	FEDERAL HOME LOAN BANK	FHLB 0 01/18/19	1.15%	1/18/2018	39,010,118	38,971,217	AA+	Government Agency
2,800,000	FEDERAL HOME LOAN BANK	FHLB 0 3/4 01/19/18	1.19%	1/19/2018	2,799,402	2,799,524	AA+	Government Agency
15,000,000	FEDERAL HOME LOAN BANK	FHLB 0 07/19/19	1.42%	1/19/2018	15,000,123	15,000,833	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 02/25/19	1.48%	1/25/2018	25,000,268	25,004,168	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 08/01/19	1.29%	2/1/2018	25,000,000	24,995,790	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 08/07/19	1.34%	2/7/2018	25,000,978	24,999,302	AA+	Government Agency
6,200,000	FEDERAL HOME LOAN BANK	FHLB 0 05/10/19	1.23%	2/10/2018	6,196,527	6,194,874	AA+	Government Agency
15,000,000	FEDERAL HOME LOAN BANK	FHLB 0 02/22/18	1.45%	2/22/2018	15,000,104	15,002,198	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 05/24/19	1.29%	2/24/2018	25,000,000	24,995,588	AA+	Government Agency
22,000,000	FEDERAL HOME LOAN BANK	FHLB 0 05/24/19	1.29%	2/24/2018	21,992,330	21,984,465	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 03/06/19	1.27%	3/6/2018	24,982,426	24,972,821	AA+	Government Agency
4,000,000	FEDERAL HOME LOAN BANK	FHLB 0 03/06/19	1.27%	3/6/2018	3,997,073	3,995,651	AA+	Government Agency
10,000,000	FEDERAL HOME LOAN BANK	FHLB 0 03/08/18	1.52%	3/8/2018	10,000,055	10,002,030	AA+	Government Agency
10,000,000	FEDERAL HOME LOAN BANK	FHLB 0 03/08/18	1.52%	3/8/2018	10,000,113	10,002,030	AA+	Government Agency
4,100,000	FEDERAL HOME LOAN BANK	FHLB 0 06/12/19	1.39%	3/12/2018	4,099,115	4,101,198	AA+	Government Agency
2,995,000	FEDERAL HOME LOAN BANK	FHLB 0 7/8 03/19/18	1.26%	3/19/2018	2,992,566	2,991,849	AA+	Government Agency
3,000,000	FEDERAL HOME LOAN BANK	FHLB 1 1/8 04/17/18	1.24%	4/17/2018	2,998,991	2,997,204	AA+	Government Agency
1,000,000	FEDERAL HOME LOAN BANK	FHLB 1.48 04/17/18	1.26%	4/17/2018	1,000,630	1,000,096	AA+	Government Agency
3,025,000	FEDERAL HOME LOAN BANK	FHLB 4.11 04/18/18	1.27%	4/18/2018	3,050,037	3,048,550	AA+	Government Agency
3,000,000	FEDERAL HOME LOAN BANK	FHLB 1 1/8 04/25/18	1.24%	4/25/2018	2,998,921	2,996,799	AA+	Government Agency
1,500,000	FEDERAL HOME LOAN BANK	FHLB 1 05/04/18	1.23%	5/4/2018	1,498,832	1,497,539	AA+	Government Agency
9,550,000	FEDERAL HOME LOAN BANK	FHLB 1 1/8 05/16/18	1.22%	5/16/2018	9,546,617	9,536,019	AA+	Government Agency
1,145,000	FEDERAL HOME LOAN BANK	FHLB 0 7/8 06/29/18	1.27%	6/29/2018	1,142,784	1,140,758	AA+	Government Agency
2,500,000	FEDERAL HOME LOAN BANK	FHLB 2 09/14/18	1.33%	9/14/2018	2,511,545	2,504,178	AA+	Government Agency
2,000,000	FEDERAL HOME LOAN BANK	FHLB 1.1 09/21/18	1.31%	9/21/2018	1,996,960	1,990,946	AA+	Government Agency
5,000,000	FEDERAL HOME LOAN BANK	FHLB 0 7/8 10/01/18	1.50%	10/1/2018	4,976,870	4,966,730	AA+	Government Agency
6,915,000	FEDERAL HOME LOAN BANK	FHLB 0 7/8 10/01/18	1.53%	10/1/2018	6,881,718	6,868,988	AA+	Government Agency
2,540,000	FEDERAL HOME LOAN BANK	FHLB 0 7/8 10/01/18	1.65%	10/1/2018	2,525,479	2,523,099	AA+	Government Agency
2,000,000	FEDERAL HOME LOAN BANK	FHLB 1 3/8 10/30/18	1.49%	10/30/2018	1,998,103	1,993,866	AA+	Government Agency
5,000,000	FEDERAL HOME LOAN BANK	FHLB 1 1/2 11/06/18	1.51%	11/6/2018	4,999,577	4,989,240	AA+	Government Agency
10,000,000	FEDERAL HOME LOAN BANK	FHLB 1.7 11/30/18	1.80%	11/30/2018	9,990,976	9,986,730	AA+	Government Agency
10,000,000	FEDERAL HOME LOAN BANK	FHLB 1 5/8 12/04/18	1.77%	12/4/2018	9,987,031	9,976,640	AA+	Government Agency
10,000,000	FEDERAL HOME LOAN BANK	FHLB 1 3/4 12/14/18	1.65%	12/14/2018	10,009,056	9,989,080	AA+	Government Agency
11,900,000	FEDERAL HOME LOAN BANK	FHLB 1 3/4 12/26/18	1.82%	12/26/2018	11,892,283	11,891,718	AA+	Government Agency

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF December 31, 2017 (UNAUDITED)

Par	Issuer	Issue	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating	Category
4,588,000	FREDDIE MAC	FHLMC 0 3/4 01/12/18	1.18%	1/12/2018	4,587,407	4,587,248	AA+	Government Agency
1,625,000	FREDDIE MAC	FHLMC 0 7/8 03/07/18	1.25%	3/7/2018	1,623,922	1,623,594	AA+	Government Agency
10,000,000	FREDDIE MAC	FHLMC 0 03/08/18	1.54%	3/8/2018	10,000,000	10,002,562	AA+	Government Agency
4,230,000	FREDDIE MAC	FHLMC 0 3/4 04/09/18	1.26%	4/9/2018	4,224,199	4,222,213	AA+	Government Agency
1,075,000	FREDDIE MAC	FHLMC 0 3/4 04/09/18	1.24%	4/9/2018	1,073,609	1,073,021	AA+	Government Agency
3,200,000	FREDDIE MAC	FHLMC 0 3/4 04/09/18	1.27%	4/9/2018	3,195,603	3,194,109	AA+	Government Agency
5,767,000	FREDDIE MAC	FHLMC 1.05 04/11/18	1.26%	4/11/2018	5,763,632	5,760,662	AA+	Government Agency
10,000,000	FREDDIE MAC	FHLMC 1 05/11/18	1.46%	5/11/2018	9,989,305	9,981,270	AA+	Government Agency
2,500,000	FREDDIE MAC	FHLMC 1 07/27/18	1.61%	7/27/2018	2,494,630	2,489,695	AA+	Government Agency
2,000,000	FREDDIE MAC	FHLMC 1 07/27/18	1.29%	7/27/2018	2,000,000	1,993,206	AA+	Government Agency
3,000,000	FREDDIE MAC	FHLMC 1.05 07/27/18	1.29%	7/27/2018	3,000,000	2,989,782	AA+	Government Agency
<u>1,298,021,000</u>					<u>1,297,660,537</u>	<u>1,297,466,059</u>		

Repurchase Agreements

7.8%

146,843,000	MERRILL LYNCH	REPO - MERRILL LYNCH	1.38%	1/9/2018	146,843,000	146,843,000	A-1	Repurchase Agreements
300,000,000	RBC SECURITIES	REPO - RBC SECURITIES	1.35%	1/9/2018	300,000,000	300,000,000	A-1+	Repurchase Agreements
<u>446,843,000</u>					<u>446,843,000</u>	<u>446,843,000</u>		

5,765,335,363

5,762,459,608 5,761,816,241

Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	1.41%
Effective 7-Day Gross Yield	1.45%
WAM(R) (6)	33 Days
WAM(F) (7)	85 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) Citizens Bank PA, First Republic Bank and United Bank deposits are backed by irrevocable standby letter of credit provided by the Federal Home Loan Bank of Pittsburgh and San Francisco guaranteeing principal amount.

(4) Includes designated surplus reserve.

(5) Includes approximately 3-4 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.

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

(7) Weighted average maturity to final maturity date.