

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

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
<b>Bank Deposit Instruments</b>						<b>35.9%</b>
275,000,000	ANZ Bank	0.10%	6/1/2020	275,000,000	275,000,000	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+
50,000,000	ANZ Bank	1.92%	7/1/2020	50,000,000	50,000,000	A-1+
200,000,000	COOPERATIEVE RABOBANK UA	0.06%	6/1/2020	200,000,000	199,998,766	A-1+
50,000,000	COOPERATIEVE RABOBANK UA	0.06%	6/2/2020	49,999,917	49,999,500	A-1+
50,000,000	COOPERATIEVE RABOBANK UA	0.06%	6/3/2020	49,999,833	49,999,500	A-1+
75,000,000	COOPERATIEVE RABOBANK UA	0.06%	6/4/2020	74,999,625	74,999,250	A-1+
200,000,000	DZ BANK	0.04%	6/3/2020	200,000,000	200,000,000	A-1+
25,000,000	DZ BANK	1.00%	6/12/2020	25,000,000	25,000,000	A-1+
50,000,000	DZ BANK	1.32%	6/15/2020	50,000,000	50,000,000	A-1+
300,000,000	NATIONAL BANK OF CANADA (2)	0.48%	6/1/2020	300,000,000	300,000,000	A-1
200,000,000	NORDEA BANK ABP NEW YORK	0.06%	6/2/2020	200,000,000	200,000,000	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	1.85%	6/9/2020	25,000,000	25,013,750	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.67%	7/27/2020	50,000,000	50,130,000	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	1.61%	8/17/2020	25,000,000	25,083,500	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	0.53%	6/4/2020	25,000,000	25,001,627	A-1+
75,000,000	NORDEA BANK CD	0.06%	6/3/2020	75,000,000	75,000,000	A-1+
25,000,000	NRW.BANK	1.64%	8/14/2020	24,917,521	24,991,250	A-1+
50,000,000	ROYAL BANK OF CANADA	1.02%	9/10/2020	49,859,722	49,985,500	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.35%	6/1/2020	50,000,000	49,998,500	A-1+
25,000,000	ROYAL BANK OF CANADA NY	0.75%	10/20/2020	25,000,000	25,051,250	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.35%	6/18/2020	50,000,000	49,999,000	A-1+
325,000,000	SCOTIA BANK (2)	0.35%	6/1/2020	325,000,000	325,000,000	A-1
54,578,000	SVENSKA HANDELSBANKEN	0.04%	6/1/2020	54,578,000	54,578,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN	1.74%	7/20/2020	50,000,000	50,116,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.37%	6/15/2020	50,000,000	49,999,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.22%	6/25/2020	50,000,000	49,994,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.35%	7/1/2020	50,000,000	50,000,000	A-1+
300,000,000	TORONTO DOMINION BANK(2)	0.40%	6/1/2020	300,000,000	300,000,000	A-1+
350,000,000	US BANK (2)	0.20%	6/1/2020	350,000,000	350,000,000	A-1+
<u>3,154,578,000</u>				<u>3,154,354,618</u>	<u>3,154,939,393</u>	
<b>Bank Deposit Instruments with Government Backing</b>						<b>5.7%</b>
50,000,000	BERKSHIRE BANK (2,3)	0.30%	6/1/2020	50,000,000	50,000,000	N/A
12,503	BERKSHIRE BANK (2,3)	0.30%	6/1/2020	12,503	12,503	N/A
200,000,000	CITIZENS BANK (2,3)	0.30%	6/1/2020	200,000,000	200,000,000	A-2
50,000,000	FICA C/D (2)	0.22%	6/1/2020	50,000,000	50,000,000	N/A
50,000,000	FICA C/D (2)	0.22%	6/1/2020	50,000,000	50,000,000	N/A
100,000,000	SANTANDER BANK (2,3)	0.28%	6/1/2020	100,000,000	100,000,000	A-2
50,000,000	SANTANDER BANK (2,3)	0.28%	6/1/2020	50,000,000	50,000,000	A-2
<u>500,012,503</u>				<u>500,012,503</u>	<u>500,012,503</u>	
<b>Commercial Paper and Corporate Notes</b>						<b>11.6%</b>
10,000,000	APPLE INC	1.67%	7/1/2020	9,986,417	9,998,800	A-1+
23,410,000	APPLE INC	1.65%	7/20/2020	23,358,700	23,407,659	A-1+
50,000,000	COCA-COLA CO	1.33%	6/11/2020	49,981,944	49,998,500	A-1
25,000,000	COCA-COLA CO	1.67%	6/16/2020	24,983,021	24,998,750	A-1
25,000,000	COCA-COLA CO	1.66%	6/18/2020	24,980,816	24,998,500	A-1
25,000,000	EXXON MOBIL CORP	1.64%	6/4/2020	24,996,667	24,999,750	A-1+
50,000,000	EXXON MOBIL CORP	1.64%	6/5/2020	49,991,111	49,999,000	A-1+
50,000,000	EXXON MOBIL CORP	1.65%	6/24/2020	49,948,569	49,994,500	A-1+
25,000,000	EXXON MOBIL CORP	1.65%	6/30/2020	24,967,576	24,996,250	A-1+
50,000,000	EXXON MOBIL CORP	1.65%	6/30/2020	49,935,153	49,992,500	A-1+
50,000,000	EXXON MOBIL CORP	1.61%	7/14/2020	49,906,236	49,990,500	A-1+
50,000,000	EXXON MOBIL CORP	0.92%	7/14/2020	49,946,250	49,990,500	A-1+
25,000,000	EXXON MOBIL CORP	0.22%	8/10/2020	24,989,306	24,990,500	A-1+
20,000,000	IBM CORP	1.02%	6/22/2020	19,988,333	19,998,800	A-1
50,000,000	IBM CORP	1.01%	6/30/2020	49,960,125	49,995,000	A-1

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50,000,000	IBM CORP	1.28%	6/30/2020	49,949,653	49,995,000	A-1
25,000,000	NATL SEC CLEARING CORP	1.74%	7/8/2020	24,956,319	24,996,750	A-1+
15,850,000	NATL SEC CLEARING CORP	1.79%	7/10/2020	15,819,951	15,847,781	A-1+
25,000,000	NATL SEC CLEARING CORP	1.73%	7/14/2020	24,949,535	24,996,250	A-1+
23,550,000	NATL SEC CLEARING CORP	1.73%	7/15/2020	23,501,364	23,546,232	A-1+
25,000,000	NATL SEC CLEARING CORP	1.67%	8/4/2020	24,927,556	24,992,000	A-1+
25,000,000	NATL SEC CLEARING CORP	1.66%	8/20/2020	24,910,000	24,985,000	A-1+
25,000,000	NATL SEC CLEARING CORP	1.66%	8/21/2020	24,908,875	24,984,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.41%	6/2/2020	25,000,000	24,998,735	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.53%	6/3/2020	25,000,000	25,000,000	A-1+
10,000,000	TOYOTA MOTOR CREDIT CORP	0.30%	6/10/2020	10,000,000	9,993,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.23%	6/26/2020	25,000,000	24,971,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	1.42%	7/2/2020	50,000,000	50,047,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.86%	7/6/2020	24,956,007	24,994,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.71%	8/5/2020	24,924,618	24,986,250	A-1+
15,000,000	TOYOTA MOTOR CREDIT CORP	1.68%	8/7/2020	14,954,217	14,991,450	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.82%	9/4/2020	24,947,222	24,977,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	1.38%	9/9/2020	49,812,500	49,952,000	A-1+
<b>1,017,810,000</b>				<b>1,016,438,040</b>	<b>1,017,604,957</b>	
<b>Government Securities</b>						<b>24.3%</b>
25,000,000	FANNIE MAE	0.17%	6/1/2020	25,000,000	24,955,542	AA+
6,456,000	FANNIE MAE	2.01%	7/30/2020	6,450,791	6,470,173	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	6/1/2020	24,998,430	25,004,687	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.27%	6/1/2020	25,000,000	24,992,033	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	6/1/2020	25,000,000	24,995,283	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.45%	6/1/2020	25,110,443	25,018,813	AA+
8,000,000	FEDERAL FARM CREDIT BANK	0.19%	6/1/2020	8,000,000	7,981,559	AA+
7,500,000	FEDERAL FARM CREDIT BANK	0.14%	6/1/2020	7,499,710	7,490,895	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.25%	6/1/2020	24,997,967	24,997,998	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	6/1/2020	25,000,000	24,959,803	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	6/1/2020	24,977,840	24,959,803	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.20%	6/1/2020	9,965,940	9,983,921	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.28%	6/1/2020	20,000,000	19,995,041	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.16%	6/1/2020	10,000,000	9,992,455	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	6/1/2020	24,998,776	25,001,291	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.27%	6/1/2020	9,999,251	9,989,959	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	6/1/2020	25,000,000	24,990,075	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.36%	6/1/2020	24,999,942	25,001,820	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.24%	6/1/2020	10,001,979	9,996,917	AA+
5,600,000	FEDERAL FARM CREDIT BANK	0.25%	6/1/2020	5,605,217	5,606,231	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	6/1/2020	24,997,337	24,972,767	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	6/1/2020	24,997,333	24,972,767	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	6/1/2020	24,975,850	24,972,767	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.18%	6/1/2020	25,000,000	24,972,507	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.32%	6/1/2020	24,999,410	25,010,076	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.20%	6/1/2020	49,994,077	49,896,578	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	6/1/2020	24,970,093	24,948,289	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.12%	6/1/2020	10,000,000	9,981,915	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.14%	6/1/2020	20,000,000	19,962,606	AA+
21,000,000	FEDERAL FARM CREDIT BANK	0.27%	6/10/2020	21,000,000	20,998,862	AA+
9,475,000	FEDERAL FARM CREDIT BANK	0.23%	6/13/2020	9,474,165	9,479,195	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.15%	6/16/2020	24,999,845	24,998,641	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.18%	6/28/2020	9,995,308	10,001,317	AA+
1,055,000	FEDERAL FARM CREDIT BANK	2.11%	6/29/2020	1,054,227	1,055,920	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.01%	7/19/2020	24,999,469	24,992,906	AA+
15,000,000	FEDERAL FARM CREDIT BANK	1.83%	8/13/2020	14,946,163	14,995,437	AA+
19,000,000	FEDERAL FARM CREDIT BANK	1.82%	8/19/2020	18,997,301	19,081,451	AA+
15,000,000	FEDERAL FARM CREDIT BANK	1.77%	8/26/2020	14,999,417	15,071,648	AA+
14,000,000	FEDERAL HOME LOAN BANK	0.18%	6/1/2020	14,000,000	14,001,040	AA+

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25,000,000	FEDERAL HOME LOAN BANK	0.19%	6/1/2020	25,000,000	25,002,770	AA+
20,000,000	FEDERAL HOME LOAN BANK	0.11%	6/1/2020	20,000,000	19,990,831	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.10%	6/1/2020	25,000,000	24,985,295	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.12%	6/1/2020	25,000,000	24,988,352	AA+
6,100,000	FEDERAL HOME LOAN BANK	0.13%	6/1/2020	6,096,836	6,097,158	AA+
22,000,000	FEDERAL HOME LOAN BANK	0.18%	6/1/2020	22,000,000	21,970,654	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.10%	6/1/2020	25,000,000	24,999,570	AA+
15,000,000	FEDERAL HOME LOAN BANK	0.10%	6/1/2020	14,999,699	14,999,742	AA+
5,000,000	FEDERAL HOME LOAN BANK	0.14%	6/1/2020	5,000,000	4,996,233	AA+
13,000,000	FEDERAL HOME LOAN BANK	0.14%	6/1/2020	13,000,000	12,990,207	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.09%	6/1/2020	25,000,000	24,998,639	AA+
1,180,000	FEDERAL HOME LOAN BANK	2.12%	6/11/2020	1,179,963	1,180,615	AA+
4,475,000	FEDERAL HOME LOAN BANK	2.09%	6/12/2020	4,474,544	4,477,228	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.17%	6/26/2020	25,000,000	24,996,947	AA+
100,000,000	FEDERAL HOME LOAN BANK	1.53%	7/9/2020	99,841,667	99,986,278	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.60%	7/22/2020	24,944,750	24,995,396	AA+
20,000,000	FEDERAL HOME LOAN BANK	1.81%	8/6/2020	20,002,204	20,065,016	AA+
15,750,000	FEDERAL HOME LOAN BANK	1.75%	8/6/2020	15,753,373	15,801,200	AA+
50,000,000	FEDERAL HOME LOAN BANK	0.13%	8/12/2020	49,987,500	49,985,000	AA+
20,000,000	FEDERAL HOME LOAN BANK	1.81%	8/12/2020	19,999,532	20,067,976	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.75%	8/19/2020	9,999,947	10,033,316	AA+
17,000,000	FEDERAL HOME LOAN BANK	1.75%	8/26/2020	16,999,937	17,061,569	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.80%	9/16/2020	9,998,655	10,046,786	AA+
37,000,000	FEDERAL HOME LOAN BANK	1.61%	9/28/2020	36,971,560	37,142,883	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.82%	10/1/2020	10,026,497	10,081,495	AA+
8,500,000	FEDERAL HOME LOAN BANK	1.65%	10/28/2020	8,499,134	8,550,212	AA+
5,000,000	FEDERAL HOME LOAN BANK	1.65%	10/28/2020	4,999,593	5,029,536	AA+
2,000,000	FEDERAL HOME LOAN BANK	1.63%	12/11/2020	2,002,554	2,017,453	AA+
15,000,000	FEDERAL HOME LOAN BANK	1.56%	2/3/2021	14,994,371	15,140,407	AA+
15,000,000	FREDDIE MAC	0.21%	6/1/2020	15,000,000	14,993,860	AA+
50,000,000	FREDDIE MAC	0.11%	7/23/2020	49,992,056	49,990,611	AA+
5,900,000	FREDDIE MAC	1.66%	11/17/2020	5,905,842	5,945,462	AA+
100,000,000	TREASURY BILL	0.07%	6/11/2020	99,998,056	99,996,944	A-1+
50,000,000	TREASURY BILL	0.08%	6/16/2020	49,998,333	49,997,448	A-1+
50,000,000	TREASURY BILL	0.09%	6/18/2020	49,997,993	49,997,049	A-1+
50,000,000	TREASURY BILL	0.10%	6/23/2020	49,996,944	49,996,257	A-1+
50,000,000	TREASURY BILL	0.09%	6/30/2020	49,996,375	49,994,966	A-1+
50,000,000	TREASURY BILL	0.11%	7/7/2020	49,994,500	49,993,688	A-1+
50,000,000	TREASURY BILL	0.11%	7/14/2020	49,993,431	49,992,236	A-1+
20,000,000	TREASURY BILL	1.73%	8/13/2020	19,931,968	19,994,576	A-1+
20,000,000	TREASURY BILL	1.76%	8/13/2020	19,931,056	19,994,576	A-1+
25,000,000	TREASURY BILL	1.84%	9/10/2020	24,875,307	24,988,603	A-1+
20,000,000	US TREASURY FRN	0.35%	6/1/2020	19,997,035	20,041,864	A-1+
25,000,000	US TREASURY N/B	1.88%	6/15/2020	24,996,377	25,013,285	A-1+
50,000,000	US TREASURY N/B	2.02%	6/30/2020	49,984,378	50,060,315	A-1+
50,000,000	US TREASURY N/B	1.81%	7/31/2020	49,984,855	50,123,960	A-1+
25,000,000	US TREASURY N/B	1.87%	7/31/2020	25,005,307	25,077,424	A-1+
25,000,000	US TREASURY N/B	1.78%	9/30/2020	24,966,921	25,097,656	A-1+
25,000,000	US TREASURY N/B	1.88%	9/30/2020	25,009,378	25,148,438	A-1+
25,000,000	US TREASURY N/B	1.63%	9/30/2020	25,091,359	25,209,961	A-1+
25,000,000	US TREASURY N/B	1.67%	12/31/2020	25,101,092	25,317,383	A-1+
<u>2,134,991,000</u>				<u>2,134,527,156</u>	<u>2,136,396,309</u>	
<b>Government Money Market Funds</b>						<b>10.0%</b>
438,300,916	FEDERATED MONEY MARKET FUND	0.10%	6/1/2020	438,300,916	438,300,916	AAAm
438,431,909	WESTERN ASSET MANAGEMENT	0.09%	6/1/2020	438,431,909	438,431,909	AAAm
<u>876,732,825</u>				<u>876,732,825</u>	<u>876,732,825</u>	
<b>Repurchase Agreements</b>						<b>12.6%</b>
135,000,000	BANK OF AMERICA SECURITIES REPO	0.04%	6/1/2020	135,000,000	135,000,000	A-1
725,000,000	MIZUHO SECURITIES REPO	0.06%	6/1/2020	725,000,000	725,000,000	A-1

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250,000,000	RBC SECURITIES REPO	0.03%	6/1/2020	250,000,000	250,000,000	A-1+
1,110,000,000				1,110,000,000	1,110,000,000	
<b>8,794,124,328</b>				<b>8,792,065,142</b>	<b>8,795,685,987</b>	

### Fund Summary Statistics and Notes

Amortized Cost	\$8,792,065,142
Fair market value	\$8,795,685,987
Shares Outstanding	\$8,718,528,591
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	0.42%
Effective 7-Day Gross Yield	0.54%
WAM(R) (6)	16 Days
WAM(F) (7)	55 Days
Ratio of Amortized Cost to Fair Market Value	1.0004

(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 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 and interest amounts.

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

(5) Includes approximately 2 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.