

## CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF June 30, 2020 (UNAUDITED)

| Par   | Issuer                      | YTM   | Reset / Maturity | Amortized Cost       | Fair Market Value    | Rating       |
|---|-----------------------------|-------|------------------|----------------------|----------------------|--------------|
| <b>Bank Deposit Instruments</b>                         |                             |       |                  |                      |                      | <b>33.9%</b> |
| 200,000,000   | ANZ Bank                    | 0.15% | 7/1/2020         | 200,000,000          | 200,000,000          | A-1+         |
| 50,000,000  | ANZ Bank                    | 0.12% | 7/6/2020         | 50,000,000           | 50,000,000           | A-1+         |
| 50,000,000  | ANZ Bank                    | 1.92% | 7/1/2020         | 50,000,000           | 50,000,000           | A-1+         |
| 50,000,000  | ANZ Bank                    | 0.28% | 10/1/2020        | 50,000,000           | 50,000,000           | A-1+         |
| 50,000,000  | ANZ Bank                    | 0.33% | 9/1/2020         | 50,000,000           | 50,000,000           | A-1+         |
| 25,000,000  | DZ BANK                     | 0.22% | 9/14/2020        | 25,000,000           | 25,000,000           | A-1+         |
| 50,000,000  | DZ BANK                     | 0.22% | 9/29/2020        | 50,000,000           | 50,000,000           | A-1+         |
| 300,000,000   | DZ BANK                     | 0.06% | 7/1/2020         | 300,000,000          | 300,000,000          | A-1+         |
| 945   | BANK OF NEW YORK            | 0.01% | 7/1/2020         | 945                  | 945                  | A-1+         |
| 150,000,000   | NATIONAL BANK OF CANADA (2) | 0.38% | 7/1/2020         | 150,000,000          | 150,000,000          | A-1          |
| 50,000,000  | NATIONAL BANK OF CANADA (2) | 0.38% | 7/1/2020         | 50,000,000           | 50,000,000           | A-1          |
| 50,000,000  | NATIONAL BANK OF CANADA (2) | 0.38% | 7/1/2020         | 50,000,000           | 50,000,000           | A-1          |
| 50,000,000  | NATIONAL BANK OF CANADA (2) | 0.38% | 7/1/2020         | 50,000,000           | 50,000,000           | A-1          |
| 25,000,000  | NORDEA BANK ABP NEW YORK    | 1.61% | 8/17/2020        | 25,000,000           | 25,050,250           | A-1+         |
| 35,000,000  | NORDEA BANK ABP NEW YORK    | 0.24% | 12/14/2020       | 35,000,000           | 35,002,100           | A-1+         |
| 50,000,000  | NORDEA BANK ABP NEW YORK    | 1.67% | 7/27/2020        | 50,000,000           | 50,059,000           | A-1+         |
| 50,000,000  | NORDEA BANK ABP NEW YORK    | 0.27% | 10/8/2020        | 50,000,000           | 50,000,000           | A-1+         |
| 125,000,000   | NORDEA BANK ABP NEW YORK    | 0.05% | 7/1/2020         | 125,000,000          | 125,000,000          | A-1+         |
| 25,000,000  | NRW.BANK                    | 1.64% | 8/14/2020        | 24,950,958           | 24,995,750           | A-1+         |
| 150,000,000   | COOPERATIEVE RABOBANK UA/NY | 0.09% | 7/1/2020         | 150,000,000          | 150,000,000          | A-1          |
| 150,000,000   | COOPERATIEVE RABOBANK UA/NY | 0.08% | 7/2/2020         | 149,999,667          | 150,000,000          | A-1          |
| 50,000,000  | ROYAL BANK OF CANADA NY     | 1.02% | 9/10/2020        | 49,901,389           | 49,987,500           | A-1+         |
| 25,000,000  | ROYAL BANK OF CANADA NY     | 0.75% | 10/20/2020       | 25,000,000           | 25,049,000           | A-1+         |
| 25,000,000  | ROYAL BANK OF CANADA NY     | 0.25% | 12/9/2020        | 25,109,358           | 25,116,000           | A-1+         |
| 17,800,000  | ROYAL BANK OF CANADA NY     | 0.28% | 10/30/2020       | 17,921,690           | 17,919,125           | A-1+         |
| 250,000,000   | SCOTIA BANK (2)             | 0.35% | 7/1/2020         | 250,000,000          | 250,000,000          | A-1          |
| 50,000,000  | SCOTIA BANK (2)             | 0.35% | 7/1/2020         | 50,000,000           | 50,000,000           | A-1          |
| 25,000,000  | SCOTIA BANK (2)             | 0.36% | 7/1/2020         | 25,000,000           | 25,000,000           | A-1          |
| 50,000,000  | SVENSKA HANDELSBANKEN NY    | 1.74% | 7/20/2020        | 50,000,000           | 50,045,500           | A-1+         |
| 50,000,000  | SVENSKA HANDELSBANKEN NY    | 0.35% | 7/1/2020         | 50,000,000           | 50,000,000           | A-1+         |
| 50,000,000  | SVENSKA HANDELSBANKEN NY    | 0.26% | 12/15/2020       | 50,000,000           | 50,000,000           | A-1+         |
| 200,000,000   | SVENSKA HANDELSBANKEN NY    | 0.07% | 7/1/2020         | 200,000,000          | 200,000,000          | A-1+         |
| 50,000,000  | SVENSKA HANDELSBANKEN NY    | 0.23% | 7/27/2020        | 50,000,000           | 50,001,958           | A-1+         |
| 100,000,000   | TORONTO DOMINION BANK(2)    | 0.40% | 7/1/2020         | 100,000,000          | 100,000,000          | A-1+         |
| 25,000,000  | TORONTO DOMINION BANK(2)    | 0.40% | 7/1/2020         | 25,000,000           | 25,000,000           | A-1+         |
| 50,000,000  | TORONTO DOMINION BANK(2)    | 0.40% | 7/1/2020         | 50,000,000           | 50,000,000           | A-1+         |
| 25,000,000  | TORONTO DOMINION BANK(2)    | 0.40% | 7/1/2020         | 25,000,000           | 25,000,000           | A-1+         |
| 100,000,000   | TORONTO DOMINION BANK(2)    | 0.40% | 7/1/2020         | 100,000,000          | 100,000,000          | A-1+         |
| 400,000,000   | US BANK(2)                  | 0.10% | 7/30/2020        | 400,000,000          | 400,000,000          | A-1+         |
| <b>3,227,800,945</b>                                    |                             |       |                  | <b>3,227,884,007</b> | <b>3,228,227,128</b> |              |
| <b>Bank Deposit Instruments with Government Backing</b> |                             |       |                  |                      |                      | <b>5.3%</b>  |
| 50,025,423  | BERKSHIRE BANK (2,3)        | 0.30% | 7/1/2020         | 50,025,423           | 50,025,423           | N/A          |
| 200,000,000   | CITIZENS BANK (2,3)         | 0.30% | 7/1/2020         | 200,000,000          | 200,000,000          | A-2          |

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|---|--------------------------|-------|------------------|--------------------|--------------------|--------------|
| 50,000,000                                  | FICA C/D (2)             | 0.17% | 7/1/2020         | 50,000,000         | 50,000,000         | N/A          |
| 50,000,000                                  | FICA C/D (2)             | 0.17% | 7/1/2020         | 50,000,000         | 50,000,000         | N/A          |
| 150,000,000                                 | SANTANDER BANK (2,3)     | 0.25% | 7/1/2020         | 150,000,000        | 150,000,000        | A-2          |
| <u>500,025,423</u>                          |                          |       |                  | <u>500,025,423</u> | <u>500,025,423</u> |              |
| <b>Commercial Paper and Corporate Notes</b> |                          |       |                  |                    |                    | <b>9.0%</b>  |
| 10,000,000                                  | APPLE INC                | 1.67% | 7/1/2020         | 10,000,000         | 10,000,000         | A-1+         |
| 23,410,000                                  | APPLE INC                | 1.65% | 7/20/2020        | 23,390,108         | 23,409,532         | A-1+         |
| 25,000,000                                  | EXXON MOBIL CORP         | 0.23% | 10/6/2020        | 24,984,507         | 24,986,750         | A-1+         |
| 25,000,000                                  | EXXON MOBIL CORP         | 0.22% | 8/10/2020        | 24,993,889         | 24,995,750         | A-1+         |
| 50,000,000                                  | EXXON MOBIL CORP         | 1.61% | 7/14/2020        | 49,971,653         | 49,997,500         | A-1+         |
| 50,000,000                                  | EXXON MOBIL CORP         | 0.92% | 7/14/2020        | 49,983,750         | 49,997,500         | A-1+         |
| 100,000,000                                 | NATL SEC CLEARING CORP   | 0.14% | 7/13/2020        | 99,995,333         | 99,997,000         | A-1+         |
| 25,000,000                                  | NATL SEC CLEARING CORP   | 1.74% | 7/8/2020         | 24,991,736         | 24,999,500         | A-1+         |
| 25,000,000                                  | NATL SEC CLEARING CORP   | 1.73% | 7/14/2020        | 24,984,743         | 24,999,250         | A-1+         |
| 23,550,000                                  | NATL SEC CLEARING CORP   | 1.73% | 7/15/2020        | 23,534,525         | 23,549,294         | A-1+         |
| 25,000,000                                  | NATL SEC CLEARING CORP   | 1.67% | 8/4/2020         | 24,961,514         | 24,997,500         | A-1+         |
| 50,000,000                                  | NATL SEC CLEARING CORP   | 0.15% | 7/24/2020        | 49,995,208         | 49,997,000         | A-1+         |
| 25,000,000                                  | NATL SEC CLEARING CORP   | 1.66% | 8/21/2020        | 24,942,625         | 24,995,500         | A-1+         |
| 15,850,000                                  | NATL SEC CLEARING CORP   | 1.79% | 7/10/2020        | 15,843,066         | 15,849,683         | A-1+         |
| 25,000,000                                  | NATL SEC CLEARING CORP   | 1.66% | 8/20/2020        | 24,943,750         | 24,995,500         | A-1+         |
| 85,000,000                                  | NATL SEC CLEARING CORP   | 0.14% | 7/17/2020        | 84,994,711         | 84,996,600         | A-1+         |
| 15,000,000                                  | TOYOTA MOTOR CREDIT CORP | 1.68% | 8/7/2020         | 14,974,717         | 14,997,750         | A-1+         |
| 25,000,000                                  | TOYOTA MOTOR CREDIT CORP | 0.82% | 9/4/2020         | 24,963,889         | 24,991,500         | A-1+         |
| 50,000,000                                  | TOYOTA MOTOR CREDIT CORP | 1.38% | 9/9/2020         | 49,868,750         | 49,981,500         | A-1+         |
| 25,000,000                                  | TOYOTA MOTOR CREDIT CORP | 1.71% | 8/5/2020         | 24,959,410         | 24,996,500         | A-1+         |
| 25,000,000                                  | TOYOTA MOTOR CREDIT CORP | 1.86% | 7/6/2020         | 24,993,715         | 24,999,500         | A-1+         |
| 50,000,000                                  | TOYOTA MOTOR CREDIT CORP | 1.42% | 7/2/2020         | 50,000,000         | 50,003,500         | A-1+         |
| 25,000,000                                  | TOYOTA MOTOR CREDIT CORP | 0.38% | 7/1/2020         | 25,000,000         | 25,000,000         | A-1+         |
| 10,000,000                                  | TOYOTA MOTOR CREDIT CORP | 0.26% | 8/7/2020         | 10,000,000         | 10,001,200         | A-1+         |
| 25,000,000                                  | TOYOTA MOTOR CREDIT CORP | 0.24% | 7/27/2020        | 25,000,000         | 25,002,000         | A-1+         |
| 25,000,000                                  | TOYOTA MOTOR CREDIT CORP | 0.26% | 8/3/2020         | 25,000,000         | 25,001,759         | A-1+         |
| <u>857,810,000</u>                          |                          |       |                  | <u>857,271,598</u> | <u>857,739,067</u> |              |
| <b>Government Securities</b>                |                          |       |                  |                    |                    | <b>33.6%</b> |
| 25,000,000                                  | FANNIE MAE               | 0.19% | 1/1/2020         | 25,000,000         | 24,970,215         | AA+          |
| 6,456,000                                   | FANNIE MAE               | 2.01% | 7/30/2020        | 6,453,440          | 6,463,147          | AA+          |
| 5,600,000                                   | FEDERAL FARM CREDIT BANK | 0.28% | 1/1/2020         | 5,604,810          | 5,605,741          | AA+          |
| 7,500,000                                   | FEDERAL FARM CREDIT BANK | 0.17% | 1/1/2020         | 7,499,741          | 7,491,809          | AA+          |
| 8,000,000                                   | FEDERAL FARM CREDIT BANK | 0.21% | 1/1/2020         | 8,000,000          | 7,992,815          | AA+          |
| 10,000,000                                  | FEDERAL FARM CREDIT BANK | 0.20% | 1/1/2020         | 9,967,522          | 9,970,243          | AA+          |
| 10,000,000                                  | FEDERAL FARM CREDIT BANK | 0.29% | 1/1/2020         | 9,999,313          | 9,990,799          | AA+          |
| 10,000,000                                  | FEDERAL FARM CREDIT BANK | 0.18% | 1/1/2020         | 10,000,000         | 9,996,502          | AA+          |
| 10,000,000                                  | FEDERAL FARM CREDIT BANK | 0.15% | 1/1/2020         | 10,000,000         | 9,989,383          | AA+          |
| 10,000,000                                  | FEDERAL FARM CREDIT BANK | 0.24% | 1/1/2020         | 10,001,819         | 9,997,151          | AA+          |
| 20,000,000                                  | FEDERAL FARM CREDIT BANK | 0.30% | 1/1/2020         | 20,000,000         | 19,995,503         | AA+          |
| 20,000,000                                  | FEDERAL FARM CREDIT BANK | 0.16% | 1/1/2020         | 20,000,000         | 19,979,052         | AA+          |
| 25,000,000                                  | FEDERAL FARM CREDIT BANK | 0.20% | 1/1/2020         | 24,972,141         | 24,951,864         | AA+          |

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|-------------|--------------------------|-------|------------------|----------------|-------------------|--------|
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.17% | 1/1/2020         | 24,977,694     | 24,974,731        | AA+    |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.20% | 1/1/2020         | 24,978,869     | 24,925,608        | AA+    |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.28% | 1/1/2020         | 24,995,187     | 24,983,253        | AA+    |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.17% | 1/1/2020         | 24,997,537     | 24,974,731        | AA+    |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.17% | 1/1/2020         | 24,997,540     | 24,974,731        | AA+    |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.28% | 1/1/2020         | 24,997,549     | 24,985,402        | AA+    |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.25% | 1/1/2020         | 24,998,175     | 24,998,190        | AA+    |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.31% | 1/1/2020         | 24,998,633     | 25,009,726        | AA+    |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.28% | 1/1/2020         | 24,998,883     | 25,001,177        | AA+    |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.32% | 1/1/2020         | 24,999,613     | 25,006,601        | AA+    |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.29% | 1/1/2020         | 25,000,000     | 25,014,032        | AA+    |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.29% | 1/1/2020         | 25,000,000     | 24,995,561        | AA+    |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.20% | 1/1/2020         | 25,000,000     | 24,925,608        | AA+    |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.28% | 1/1/2020         | 25,000,000     | 24,983,253        | AA+    |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.18% | 1/1/2020         | 25,000,000     | 24,974,521        | AA+    |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.45% | 1/1/2020         | 25,104,307     | 25,017,759        | AA+    |
| 50,000,000  | FEDERAL FARM CREDIT BANK | 0.20% | 1/1/2020         | 49,994,482     | 49,903,727        | AA+    |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.17% | 7/16/2020        | 24,999,948     | 24,999,547        | AA+    |
| 10,000,000  | FEDERAL FARM CREDIT BANK | 0.19% | 7/28/2020        | 9,995,667      | 10,001,212        | AA+    |
| 21,000,000  | FEDERAL FARM CREDIT BANK | 0.23% | 8/10/2020        | 21,000,000     | 20,999,207        | AA+    |
| 9,475,000   | FEDERAL FARM CREDIT BANK | 0.22% | 8/13/2020        | 9,474,238      | 9,478,828         | AA+    |
| 15,000,000  | FEDERAL FARM CREDIT BANK | 1.83% | 8/13/2020        | 14,968,288     | 14,997,312        | AA+    |
| 19,000,000  | FEDERAL FARM CREDIT BANK | 1.82% | 8/19/2020        | 18,998,326     | 19,055,124        | AA+    |
| 15,000,000  | FEDERAL FARM CREDIT BANK | 1.77% | 8/26/2020        | 14,999,621     | 15,050,651        | AA+    |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 1.01% | 10/19/2020       | 24,999,582     | 24,994,425        | AA+    |
| 13,000,000  | FEDERAL FARM CREDIT BANK | 0.20% | 5/25/2021        | 12,976,311     | 12,981,049        | AA+    |
| 25,000,000  | FEDERAL FARM CREDIT BANK | 0.20% | 6/23/2021        | 24,994,449     | 24,995,719        | AA+    |
| 5,000,000   | FEDERAL HOME LOAN BANK   | 0.16% | 1/1/2020         | 5,000,000      | 4,996,881         | AA+    |
| 6,100,000   | FEDERAL HOME LOAN BANK   | 0.15% | 1/1/2020         | 6,097,188      | 6,097,336         | AA+    |
| 13,000,000  | FEDERAL HOME LOAN BANK   | 0.16% | 1/1/2020         | 13,000,000     | 12,991,890        | AA+    |
| 14,000,000  | FEDERAL HOME LOAN BANK   | 0.20% | 1/1/2020         | 14,000,000     | 14,000,537        | AA+    |
| 20,000,000  | FEDERAL HOME LOAN BANK   | 0.13% | 1/1/2020         | 20,000,000     | 19,991,499        | AA+    |
| 22,000,000  | FEDERAL HOME LOAN BANK   | 0.20% | 1/1/2020         | 22,000,000     | 21,970,900        | AA+    |
| 25,000,000  | FEDERAL HOME LOAN BANK   | 0.21% | 1/1/2020         | 25,000,000     | 25,004,259        | AA+    |
| 25,000,000  | FEDERAL HOME LOAN BANK   | 0.12% | 1/1/2020         | 25,000,000     | 24,986,403        | AA+    |
| 25,000,000  | FEDERAL HOME LOAN BANK   | 0.15% | 1/1/2020         | 25,000,000     | 24,989,082        | AA+    |
| 25,000,000  | FEDERAL HOME LOAN BANK   | 0.11% | 1/1/2020         | 25,000,000     | 25,000,012        | AA+    |
| 50,000,000  | FEDERAL HOME LOAN BANK   | 0.18% | 1/1/2020         | 50,000,000     | 50,003,645        | AA+    |
| 100,000,000 | FEDERAL HOME LOAN BANK   | 1.53% | 7/9/2020         | 99,966,667     | 99,997,333        | AA+    |
| 25,000,000  | FEDERAL HOME LOAN BANK   | 1.60% | 7/22/2020        | 24,977,250     | 24,998,250        | AA+    |
| 25,000,000  | FEDERAL HOME LOAN BANK   | 0.18% | 7/26/2020        | 25,000,000     | 24,997,579        | AA+    |
| 15,750,000  | FEDERAL HOME LOAN BANK   | 1.75% | 8/6/2020         | 15,751,840     | 15,777,285        | AA+    |
| 20,000,000  | FEDERAL HOME LOAN BANK   | 1.81% | 8/6/2020         | 20,001,202     | 20,034,648        | AA+    |
| 20,000,000  | FEDERAL HOME LOAN BANK   | 1.81% | 8/12/2020        | 19,999,727     | 20,038,831        | AA+    |
| 50,000,000  | FEDERAL HOME LOAN BANK   | 0.13% | 8/12/2020        | 49,992,708     | 49,991,250        | AA+    |
| 10,000,000  | FEDERAL HOME LOAN BANK   | 1.75% | 8/19/2020        | 9,999,967      | 10,020,255        | AA+    |

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| 17,000,000                   | FEDERAL HOME LOAN BANK          | 1.75% | 8/26/2020        | 16,999,959           | 17,039,356           | AA+         |
| 10,000,000                   | FEDERAL HOME LOAN BANK          | 1.80% | 9/16/2020        | 9,999,032            | 10,033,032           | AA+         |
| 50,000,000                   | FEDERAL HOME LOAN BANK          | 0.17% | 9/18/2020        | 49,981,896           | 49,984,639           | AA+         |
| 37,000,000                   | FEDERAL HOME LOAN BANK          | 1.61% | 9/28/2020        | 36,978,730           | 37,108,441           | AA+         |
| 50,000,000                   | FEDERAL HOME LOAN BANK          | 0.17% | 9/30/2020        | 49,978,514           | 49,982,306           | AA+         |
| 10,000,000                   | FEDERAL HOME LOAN BANK          | 1.82% | 10/1/2020        | 10,019,981           | 10,061,198           | AA+         |
| 5,000,000                    | FEDERAL HOME LOAN BANK          | 1.65% | 10/28/2020       | 4,999,675            | 5,023,164            | AA+         |
| 8,500,000                    | FEDERAL HOME LOAN BANK          | 1.65% | 10/28/2020       | 8,499,309            | 8,539,378            | AA+         |
| 2,000,000                    | FEDERAL HOME LOAN BANK          | 1.63% | 12/11/2020       | 2,002,157            | 2,015,377            | AA+         |
| 15,000,000                   | FEDERAL HOME LOAN BANK          | 1.56% | 2/3/2021         | 14,995,055           | 15,116,665           | AA+         |
| 15,000,000                   | FREDDIE MAC                     | 0.23% | 1/1/2020         | 15,000,000           | 14,992,365           | AA+         |
| 5,900,000                    | FREDDIE MAC                     | 1.66% | 11/17/2020       | 5,904,805            | 5,937,954            | AA+         |
| 50,000,000                   | FREDDIE MAC                     | 0.11% | 7/23/2020        | 49,996,639           | 49,996,334           | AA+         |
| 300,000,000                  | TREASURY BILL                   | 0.07% | 7/2/2020         | 299,999,417          | 299,999,229          | A-1+        |
| 50,000,000                   | TREASURY BILL                   | 0.11% | 7/7/2020         | 49,999,083           | 49,999,011           | A-1+        |
| 250,000,000                  | TREASURY BILL                   | 0.09% | 7/7/2020         | 249,996,250          | 249,995,053          | A-1+        |
| 300,000,000                  | TREASURY BILL                   | 0.08% | 7/7/2020         | 299,996,250          | 299,994,063          | A-1+        |
| 50,000,000                   | TREASURY BILL                   | 0.11% | 7/14/2020        | 49,998,014           | 49,998,014           | A-1+        |
| 100,000,000                  | TREASURY BILL                   | 0.10% | 7/21/2020        | 99,994,444           | 99,993,472           | A-1+        |
| 100,000,000                  | TREASURY BILL                   | 0.15% | 7/23/2020        | 99,991,139           | 99,992,514           | A-1+        |
| 50,000,000                   | TREASURY BILL                   | 0.12% | 7/28/2020        | 49,995,687           | 49,995,031           | A-1+        |
| 100,000,000                  | TREASURY BILL                   | 0.16% | 8/11/2020        | 99,982,347           | 99,985,194           | A-1+        |
| 20,000,000                   | TREASURY BILL                   | 1.76% | 8/13/2020        | 19,959,389           | 19,996,775           | A-1+        |
| 20,000,000                   | TREASURY BILL                   | 1.73% | 8/13/2020        | 19,959,926           | 19,996,775           | A-1+        |
| 50,000,000                   | TREASURY BILL                   | 0.15% | 9/8/2020         | 49,985,625           | 49,987,542           | A-1+        |
| 25,000,000                   | TREASURY BILL                   | 1.84% | 9/10/2020        | 24,912,345           | 24,993,344           | A-1+        |
| 25,000,000                   | TREASURY BILL                   | 0.18% | 11/10/2020       | 24,983,500           | 24,983,958           | A-1+        |
| 20,000,000                   | US TREASURY FRN                 | 0.37% | 1/1/2020         | 19,997,244           | 20,038,360           | A-1+        |
| 25,000,000                   | US TREASURY N/B                 | 1.87% | 7/31/2020        | 25,002,653           | 25,037,672           | A-1+        |
| 50,000,000                   | US TREASURY N/B                 | 1.81% | 7/31/2020        | 49,992,427           | 50,059,903           | A-1+        |
| 25,000,000                   | US TREASURY N/B                 | 1.78% | 9/30/2020        | 24,975,122           | 25,074,208           | A-1+        |
| 25,000,000                   | US TREASURY N/B                 | 1.88% | 9/30/2020        | 25,007,053           | 25,113,022           | A-1+        |
| 25,000,000                   | US TREASURY N/B                 | 1.63% | 9/30/2020        | 25,068,708           | 25,159,599           | A-1+        |
| 25,000,000                   | US TREASURY N/B                 | 1.67% | 12/31/2020       | 25,086,854           | 25,269,531           | A-1+        |
| <u>3,201,281,000</u>         |                                 |       |                  | <u>3,200,969,461</u> | <u>3,201,976,252</u> |             |
| <b>Money Market Funds</b>    |                                 |       |                  |                      |                      | <b>9.2%</b> |
| 438,353,628                  | FEDERATED MONEY MARKET FUND     | 0.07% | 7/1/2020         | 438,353,628          | 438,353,628          | AAAm        |
| 438,746,394                  | WESTERN ASSET MANAGEMENT        | 0.05% | 7/1/2020         | 438,476,394          | 438,476,394          | AAAm        |
| <u>877,100,022</u>           |                                 |       |                  | <u>876,830,022</u>   | <u>876,830,022</u>   |             |
| <b>Repurchase Agreements</b> |                                 |       |                  |                      |                      | <b>9.0%</b> |
| 256,153,000                  | BANK OF AMERICA SECURITIES REPO | 0.07% | 7/1/2020         | 256,153,000          | 256,153,000          | A-1         |
| 600,000,000                  | RBC SECURITIES REPO             | 0.06% | 7/1/2020         | 600,000,000          | 600,000,000          | A-1+        |
| <u>856,153,000</u>           |                                 |       |                  | <u>856,153,000</u>   | <u>856,153,000</u>   |             |
| <b>9,520,170,390</b>         |                                 |       |                  | <b>9,519,133,512</b> | <b>9,520,950,892</b> |             |

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND**  
**LIST OF INVESTMENTS AS OF June 30, 2020 (UNAUDITED)**

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

### Fund Summary Statistics and Notes

|  |                 |
|--|-----------------|
| Amortized Cost                               | \$9,519,133,512 |
| Fair market value                            | \$9,520,950,892 |
| Shares Outstanding                           | \$9,444,762,275 |
| Fund Net Asset Value (4)                     | \$1.01          |
| Effective 7-Day Net Yield (5)                | 0.29%           |
| Effective 7-Day Gross Yield                  | 0.41%           |
| WAM(R) (6)                                   | 16 Days         |
| WAM(F) (7)                                   | 54 Days         |
| Ratio of Amortized Cost to Fair Market Value | 1.0002          |

(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 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.