

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

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
Bank Deposit Instruments						45.2%
\$	50,000,000 ANZ Bank	0.23%	12/1/2020	\$ 50,000,000	\$ 50,000,000	A-1+
	25,000,000 ANZ Bank	0.25%	1/21/2021	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	0.25%	11/30/2020	50,000,000	50,000,000	A-1+
	50,000,000 ANZ Bank	0.34%	1/22/2021	50,000,000	50,000,000	A-1+
	50,000,000 ANZ Bank	0.22%	12/21/2020	50,000,000	50,000,000	A-1+
	50,000,000 ANZ Bank	0.24%	1/4/2021	50,000,000	50,000,000	A-1+
	75,000,000 ANZ Bank	0.12%	11/2/2020	75,000,000	75,000,000	A-1+
	50,000,000 ANZ Bank	0.24%	1/13/2021	50,000,000	50,000,000	A-1+
	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 BANK OF NOVA SCOTIA HOUS	0.41%	11/16/2020	25,002,885	25,001,624	A-1
200,000,000	COOPERATIEVE RABOBANK UA	0.09%	11/2/2020	199,999,500	199,998,516	A-1+
50,000,000	COOPERATIEVE RABOBANK UA	0.17%	2/11/2021	50,000,000	50,000,500	A-1+
50,000,000	COOPERATIEVE RABOBANK UA	0.18%	3/11/2021	50,000,000	50,001,000	A-1+
50,000,000	COOPERATIEVE RABOBANK UA	0.20%	3/22/2021	50,000,000	50,004,500	A-1+
30,000,000	COOPERATIEVE RABOBANK UA	0.22%	11/16/2020	30,000,000	30,001,800	A-1+
30,000,000	COOPERATIEVE RABOBANK UA	0.23%	12/16/2020	30,000,000	30,004,500	A-1+
50,000,000	COOPERATIEVE RABOBANK UA	0.21%	1/29/2021	49,974,042	49,980,000	A-1+
50,000,000	DEXIA CREDIT LOCAL	0.21%	3/22/2021	49,958,875	49,973,000	A-1+
50,000,000	DEXIA CREDIT LOCAL	0.20%	1/19/2021	49,978,056	49,989,000	A-1+
50,000,000	DEXIA CREDIT LOCAL	0.20%	1/27/2021	49,975,833	49,989,000	A-1+
50,000,000	DEXIA CREDIT LOCAL	0.22%	3/25/2021	49,956,000	49,973,000	A-1+
50,000,000	DEXIA CREDIT LOCAL	0.20%	4/7/2021	49,956,389	49,971,500	A-1+
50,000,000	DEXIA CREDIT LOCAL	0.19%	1/20/2021	49,978,889	49,989,000	A-1+
50,000,000	DEXIA CREDIT LOCAL	0.20%	4/19/2021	49,953,056	49,969,000	A-1+
50,000,000	DNB NOR BANK ASA NY	0.21%	11/9/2020	50,000,000	50,001,500	A-1+
50,000,000	DNB NOR BANK ASA NY	0.23%	12/7/2020	50,000,000	50,006,500	A-1+
25,000,000	DZ BANK	0.17%	12/14/2020	25,000,000	25,000,000	A-1+
25,000,000	DZ BANK	0.18%	1/8/2021	25,000,000	25,000,000	A-1+
100,000,000	DZ BANK	0.19%	1/21/2021	100,000,000	100,000,000	A-1+
50,000,000	DZ BANK	0.22%	11/23/2020	50,000,000	50,000,000	A-1+
50,000,000	DZ BANK	0.23%	11/5/2020	50,000,000	50,000,000	A-1+
50,000,000	DZ BANK	0.17%	1/11/2021	50,000,000	50,000,000	A-1+
50,000,000	DZ BANK	0.17%	1/21/2021	50,000,000	50,000,000	A-1+
50,000,000	DZ BANK	0.19%	2/26/2021	50,000,000	50,000,000	A-1+
25,000,000	DZ BANK	0.18%	1/15/2021	25,000,000	25,000,000	A-1+
50,000,000	MUFG BANK LTD/NY	0.22%	11/10/2020	50,000,000	50,002,000	A-1
50,000,000	MUFG BANK LTD/NY	0.28%	1/28/2021	50,000,000	50,017,500	A-1
50,000,000	MUFG BANK LTD/NY	0.22%	4/13/2021	50,000,000	49,999,000	A-1
150,000,000	NATIONAL BANK OF CANADA (2)	0.38%	11/2/2020	150,000,000	150,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.38%	11/2/2020	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.38%	11/2/2020	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.38%	11/2/2020	50,000,000	50,000,000	A-1
25,000,000	NORDEA BANK ABP NEW YORK	0.18%	4/12/2021	25,000,000	24,999,000	A-1+
9,650,000	NORDEA BANK ABP NEW YORK	0.20%	4/6/2021	9,649,164	9,649,807	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	0.18%	2/26/2021	25,000,000	25,001,750	A-1+
35,000,000	NORDEA BANK ABP NEW YORK	0.24%	12/14/2020	35,000,000	35,005,600	A-1+
40,000,000	NORDEA BANK ABP NEW YORK	0.19%	3/15/2021	40,000,000	40,002,800	A-1+
309,060,000	NORDEA BANK CD	0.07%	11/2/2020	309,060,000	309,060,000	A-1+
75,000,000	NRW.BANK	0.18%	12/2/2020	74,988,375	74,991,000	A-1+
150,000,000	NRW.BANK	0.13%	11/9/2020	149,995,667	149,995,500	A-1+
48,900,000	NRW.BANK	0.13%	11/13/2020	48,897,881	48,898,044	A-1+
75,000,000	NRW.BANK	0.18%	11/24/2020	74,991,375	74,994,000	A-1+
20,000,000	ROYAL BANK OF CANADA NY	0.20%	3/24/2021	20,000,000	20,003,200	A-1+
25,000,000	ROYAL BANK OF CANADA NY	0.25%	12/9/2020	25,025,811	25,032,250	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.19%	11/2/2020	50,000,000	50,000,000	A-1+

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

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
250,000,000	SCOTIA BANK (2)	0.33%	11/2/2020	250,000,000	250,000,000	A-1
50,000,000	SCOTIA BANK (2)	0.33%	11/2/2020	50,000,000	50,000,000	A-1
25,000,000	SCOTIA BANK (2)	0.33%	11/2/2020	25,000,000	25,000,000	A-1
50,000,000	SVENSKA HANDELSBANKEN	0.18%	3/1/2021	50,000,000	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN	0.19%	2/3/2021	50,000,000	50,004,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN	0.20%	3/10/2021	50,000,000	50,003,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN	0.23%	1/27/2021	50,000,000	50,010,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN	0.24%	1/6/2021	50,000,000	50,011,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN	0.26%	12/15/2020	50,000,000	50,010,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.19%	2/16/2021	50,000,000	50,003,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.20%	3/22/2021	50,000,000	50,004,000	A-1+
50,000,000	TORONTO DOMINION BANK	0.21%	11/9/2020	50,000,000	50,006,500	A-1+
100,000,000	TORONTO DOMINION BANK(2)	0.40%	11/2/2020	100,000,000	100,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	0.40%	11/2/2020	25,000,000	25,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	0.40%	11/2/2020	50,000,000	50,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	0.40%	11/2/2020	25,000,000	25,000,000	A-1+
100,000,000	TORONTO DOMINION BANK(2)	0.40%	11/2/2020	100,000,000	100,000,000	A-1+
4,247,610,000				4,247,341,797	4,247,557,891	
Bank Deposit Instruments with Government Backing						4.8%
49,948,702	BERKSHIRE BANK (2,3)	0.25%	11/2/2020	49,948,702	49,948,702	N/A
12,503	BERKSHIRE BANK (2,3)	0.25%	11/2/2020	12,503	12,503	N/A
12,920	BERKSHIRE BANK (2,3)	0.25%	11/2/2020	12,920	12,920	N/A
12,917	BERKSHIRE BANK (2,3)	0.25%	11/2/2020	12,917	12,917	N/A
12,958	BERKSHIRE BANK (2,3)	0.25%	11/2/2020	12,958	12,958	N/A
25,000,000	CITIZENS BANK (2,3)	0.15%	11/2/2020	25,000,000	25,000,000	A-2
50,000,000	CITIZENS BANK (2,3)	0.15%	11/2/2020	50,000,000	50,000,000	A-2
100,000,000	CITIZENS BANK (2,3)	0.15%	11/2/2020	100,000,000	100,000,000	A-2
25,000,000	CITIZENS BANK (2,3)	0.15%	11/2/2020	25,000,000	25,000,000	A-2
50,000,000	FICA C/D (2,3)	0.10%	11/2/2020	50,000,000	50,000,000	N/A
100,000,000	SANTANDER BANK (2,3)	0.15%	11/2/2020	100,000,000	100,000,000	A-2
50,000,000	SANTANDER BANK (2,3)	0.15%	11/2/2020	50,000,000	50,000,000	A-2
450,000,000				450,000,000	450,000,000	
Commercial Paper and Corporate Notes						7.3%
35,000,000	EXXON MOBIL CORP	0.19%	3/24/2021	34,973,585	34,977,950	A-1+
25,000,000	EXXON MOBIL CORP	0.21%	2/3/2021	24,986,618	24,991,750	A-1+
25,000,000	EXXON MOBIL CORP	0.23%	4/1/2021	24,975,882	24,982,750	A-1+
25,000,000	EXXON MOBIL CORP	0.19%	4/12/2021	24,978,625	24,980,750	A-1+
50,000,000	EXXON MOBIL CORP	0.23%	3/23/2021	49,954,639	49,969,000	A-1+
50,000,000	EXXON MOBIL CORP	0.20%	3/23/2021	49,960,556	49,969,000	A-1+
50,000,000	EXXON MOBIL CORP	0.20%	3/26/2021	49,960,729	49,968,000	A-1+
25,000,000	EXXON MOBIL CORP	0.20%	4/30/2021	24,975,000	24,977,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.10%	11/6/2020	49,999,306	49,999,500	A-1+
75,000,000	NATL SEC CLEARING CORP	0.10%	11/6/2020	74,998,958	74,999,250	A-1+
100,000,000	NATL SEC CLEARING CORP	0.10%	11/12/2020	99,996,944	99,997,000	A-1+
100,000,000	NATL SEC CLEARING CORP	0.16%	12/4/2020	99,985,333	99,991,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.16%	4/16/2021	49,963,111	49,963,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.20%	4/20/2021	24,976,389	24,974,000	A-1+
685,000,000				684,685,675	684,740,450	
Government Securities						29.4%
2,000,000	FEDERAL HOME LOAN BANK	1.63%	12/11/2020	2,000,529	2,003,780	AA+
5,000,000	FEDERAL HOME LOAN BANK	0.16%	1/1/2020	5,000,000	5,001,221	AA+
5,600,000	FEDERAL FARM CREDIT BANK	0.29%	1/1/2020	5,603,144	5,604,721	AA+
6,100,000	FEDERAL HOME LOAN BANK	0.16%	1/1/2020	6,098,629	6,100,192	AA+
7,500,000	FEDERAL FARM CREDIT BANK	0.18%	1/1/2020	7,499,867	7,500,554	AA+
8,000,000	FEDERAL FARM CREDIT BANK	0.22%	1/1/2020	8,000,000	8,006,708	AA+
9,475,000	FEDERAL FARM CREDIT BANK	0.18%	11/13/2020	9,474,534	9,477,184	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.20%	1/1/2020	9,974,007	10,003,490	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.19%	1/1/2020	10,000,000	10,003,464	AA+

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

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
10,000,000	FEDERAL FARM CREDIT BANK	0.24%	1/1/2020	9,999,568	10,004,305	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.24%	1/1/2020	10,001,163	10,006,376	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.16%	11/28/2020	9,997,139	10,001,022	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.16%	1/1/2020	10,000,000	10,001,870	AA+
13,000,000	FEDERAL HOME LOAN BANK	0.16%	1/1/2020	13,000,000	13,003,174	AA+
13,000,000	FEDERAL FARM CREDIT BANK	0.20%	5/25/2021	12,985,194	12,991,160	AA+
15,000,000	FEDERAL FARM CREDIT BANK	0.28%	1/1/2020	15,000,000	15,030,992	AA+
15,000,000	FEDERAL HOME LOAN BANK	1.56%	2/3/2021	14,997,858	15,051,631	AA+
17,000,000	FEDERAL HOME LOAN BANK	0.12%	2/17/2021	17,000,119	16,996,695	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.15%	1/1/2020	20,000,000	19,993,550	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.25%	1/1/2020	20,000,000	20,007,821	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.16%	1/1/2020	20,000,000	20,004,318	AA+
20,000,000	FEDERAL HOME LOAN BANK	0.14%	1/1/2020	20,000,000	20,001,355	AA+
22,000,000	FEDERAL HOME LOAN BANK	0.21%	1/1/2020	22,000,000	22,016,731	AA+
25,000,000	FANNIE MAE	0.20%	1/1/2020	25,000,000	25,014,371	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	6/23/2021	24,996,362	25,007,459	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.26%	1/1/2020	24,999,465	25,005,431	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.30%	1/1/2020	25,000,000	25,038,784	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	1/1/2020	25,000,000	25,033,619	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.45%	1/1/2020	25,079,151	25,077,080	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.25%	1/1/2020	24,999,025	25,012,468	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	1/1/2020	25,000,000	25,008,724	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	1/1/2020	24,983,088	25,008,724	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.16%	1/1/2020	24,998,140	24,990,804	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	1/1/2020	24,999,322	25,017,750	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	1/1/2020	25,000,000	25,037,390	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	1/1/2020	24,996,039	25,037,390	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	1/1/2020	24,998,374	25,005,517	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	1/1/2020	24,998,371	25,005,517	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	1/1/2020	24,985,252	25,005,517	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	1/1/2020	24,997,975	25,037,494	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	1/1/2020	25,000,000	25,037,494	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.18%	1/1/2020	25,000,000	25,007,262	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	1/1/2020	25,000,000	25,042,173	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.18%	1/1/2020	24,998,686	24,994,721	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	1/1/2020	24,980,540	25,011,083	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.17%	1/1/2020	25,000,000	24,990,663	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.13%	1/1/2020	25,000,000	25,001,274	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.16%	1/1/2020	25,000,000	25,000,788	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.18%	1/1/2020	25,000,000	24,999,981	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.18%	1/1/2020	25,000,000	25,000,111	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.18%	1/1/2020	25,000,000	25,000,111	AA+
40,000,000	FEDERAL FARM CREDIT BANK	0.08%	11/3/2020	39,999,822	39,999,911	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.20%	1/1/2020	49,996,146	50,022,165	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.18%	1/1/2020	50,000,000	49,981,122	AA+
50,000,000	FEDERAL HOME LOAN BANK	0.19%	1/1/2020	50,000,000	50,005,707	AA+
50,000,000	FEDERAL HOME LOAN BANK	0.11%	12/2/2020	49,995,264	49,996,250	AA+
100,000,000	FEDERAL HOME LOAN BANK	0.10%	12/4/2020	99,990,833	99,992,000	AA+
125,000,000	FEDERAL HOME LOAN BANK	0.07%	11/10/2020	124,997,813	124,997,778	AA+
150,000,000	FEDERAL HOME LOAN BANK	0.10%	12/1/2020	149,988,125	149,989,125	AA+
5,900,000	FREDDIE MAC	1.66%	11/17/2020	5,900,553	5,904,373	AA+
15,000,000	FREDDIE MAC	0.24%	1/1/2020	15,000,000	15,013,260	AA+
25,000,000	TREASURY BILL	0.10%	1/14/2021	24,994,861	24,995,742	A-1+
100,000,000	TREASURY BILL	0.08%	11/5/2020	99,999,111	99,999,396	A-1+
25,000,000	TREASURY BILL	0.18%	11/10/2020	24,998,875	24,999,653	A-1+
200,000,000	TREASURY BILL	0.11%	11/10/2020	199,994,750	199,997,222	A-1+
50,000,000	TREASURY BILL	0.10%	11/19/2020	49,997,500	49,998,111	A-1+
200,000,000	TREASURY BILL	0.09%	11/19/2020	199,991,000	199,992,444	A-1+
100,000,000	TREASURY BILL	0.10%	11/27/2020	99,993,139	99,994,271	A-1+

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

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
100,000,000	TREASURY BILL	0.10%	12/3/2020	99,991,111	99,992,681	A-1+
150,000,000	TREASURY BILL	0.11%	12/17/2020	149,979,875	149,983,593	A-1+
100,000,000	TREASURY BILL	0.10%	12/24/2020	99,985,278	99,987,361	A-1+
50,000,000	TREASURY BILL	0.11%	2/18/2021	49,983,347	49,985,475	A-1+
20,000,000	US TREASURY FRN	0.32%	1/1/2020	19,998,102	20,028,404	A-1+
25,000,000	US TREASURY N/B	1.67%	12/31/2020	25,028,477	25,089,112	A-1+
<u>2,759,575,000</u>				<u>2,759,445,522</u>	<u>2,760,187,166</u>	
Repurchase Agreements						13.3%
227,085,000	BANK OF AMERICA SECURITIES REPO	0.07%	11/2/2020	227,085,000	227,085,000	A-1
550,000,000	MIZUHO SECURITIES REPO	0.07%	11/2/2020	550,000,000	550,000,000	A-1
475,000,000	RBC SECURITIES REPO	0.07%	11/2/2020	475,000,000	475,000,000	A-1+
<u>1,252,085,000</u>				<u>1,252,085,000</u>	<u>1,252,085,000</u>	
\$ 9,394,270,000				\$ 9,393,557,994	\$ 9,394,570,507	

Fund Summary Statistics and Notes

Amortized Cost	\$9,393,557,994
Fair market value	\$9,394,570,507
Shares Outstanding	\$9,314,941,168
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	0.07%
Effective 7-Day Gross Yield	0.18%
WAM(R) (6)	33 Days
WAM(F) (7)	77 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 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.