

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

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
Bank Deposit Instruments						40.8%
150,000,000	ANZ Bank	0.75%	4/6/2020	150,000,000	150,000,000	A-1+
25,000,000	ANZ Bank	1.91%	5/1/2020	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	1.92%	5/4/2020	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	1.93%	5/8/2020	25,000,000	25,000,000	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+
25,000,000	ANZ Bank	1.95%	5/18/2020	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	1.97%	4/20/2020	25,000,000	25,000,000	A-1+
100,000,000	BANK OF NEW YORK MELLON	1.60%	4/24/2020	99,899,694	99,921,000	A-1+
50,000,000	DZ BANK	1.64%	5/18/2020	50,000,000	50,000,000	A-1+
25,000,000	DZ BANK	1.66%	5/4/2020	25,000,000	25,000,000	A-1+
50,000,000	DZ BANK	1.66%	5/15/2020	50,000,000	50,000,000	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+
25,000,000	DZ BANK NY	1.71%	4/27/2020	25,000,000	25,012,250	A-1+
25,000,000	DZ BANK	1.85%	4/2/2020	25,000,000	25,000,000	A-1+
50,000,000	DZ BANK	1.76%	4/14/2020	50,000,000	50,000,000	A-1+
50,000,000	DZ BANK	1.77%	4/20/2020	50,000,000	50,000,000	A-1+
150,000,000	NATIONAL BANK OF CANADA (2)	0.48%	4/1/2020	150,000,000	150,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.48%	4/1/2020	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.48%	4/1/2020	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.48%	4/1/2020	50,000,000	50,000,000	A-1
25,000,000	NORDEA BANK ABP NEW YORK	1.61%	8/17/2020	25,000,000	25,033,500	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	1.85%	6/9/2020	25,000,000	25,032,250	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.89%	4/16/2020	50,000,000	50,029,000	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	1.89%	4/20/2020	25,000,000	25,016,500	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.67%	7/27/2020	50,000,000	50,067,000	A-1+
100,000,000	NORDEA BANK CD	0.38%	4/3/2020	100,000,000	100,000,000	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	1.03%	4/17/2020	25,000,000	24,994,750	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	1.15%	4/23/2020	25,000,000	24,994,750	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.56%	5/4/2020	50,000,000	49,988,500	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	1.56%	5/4/2020	25,000,000	25,005,957	A-1+
25,000,000	NRW.BANK	1.64%	8/14/2020	24,849,531	24,919,750	A-1+
200,000,000	COOPERATIEVE RABOBANK UA	0.12%	4/1/2020	200,000,000	200,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA	1.02%	9/10/2020	49,775,000	49,687,500	A-1+
50,000,000	ROYAL BANK OF CANADA NY	1.85%	4/28/2020	50,000,000	50,028,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.78%	4/20/2020	50,000,000	49,874,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.30%	1/1/2020	50,000,000	49,817,500	A-1+
250,000,000	SCOTIA BANK (2)	0.35%	4/1/2020	250,000,000	250,000,000	A-1
50,000,000	SCOTIA BANK (2)	0.35%	4/1/2020	50,000,000	50,000,000	A-1
25,000,000	SCOTIA BANK (2)	0.35%	4/1/2020	25,000,000	25,000,000	A-1
50,000,000	SVENSKA HANDELSBANKEN	1.74%	7/20/2020	50,000,000	50,072,500	A-1+
25,000,000	SVENSKA HANDELSBANKEN	1.81%	5/22/2020	25,000,000	25,024,500	A-1+
25,000,000	SVENSKA HANDELSBANKEN	1.85%	4/22/2020	25,000,000	25,016,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.83%	5/1/2020	50,000,000	50,000,000	A-1+
75,000,000	SVENSKA HANDELSBANKEN	0.20%	4/1/2020	75,000,000	75,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.24%	4/6/2020	50,000,000	50,005,544	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.89%	4/15/2020	50,000,000	49,819,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.00%	4/27/2020	50,000,000	49,607,500	A-1+
100,000,000	TORONTO DOMINION BANK(2)	0.40%	4/1/2020	100,000,000	100,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	0.40%	4/1/2020	25,000,000	25,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	0.40%	4/1/2020	50,000,000	50,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	0.40%	4/1/2020	25,000,000	25,000,000	A-1+
100,000,000	TORONTO DOMINION BANK(2)	0.40%	4/1/2020	100,000,000	100,000,000	A-1+
50,000,000	TORONTO DOMINION BANK NY	2.02%	4/23/2020	50,000,000	50,032,500	A-1+
125,000,000	TRUIST FINANCIAL (fka BB&T) (2)	0.50%	4/1/2020	125,000,000	125,000,000	A-1
100,000,000	TRUIST FINANCIAL (fka BB&T) (2)	0.50%	4/1/2020	100,000,000	100,000,000	A-1

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25,000,000	TRUIST FINANCIAL (fka BB&T) (2)	0.50%	4/1/2020	25,000,000	25,000,000	A-1
300,000,000	US BANK (2)	0.40%	4/13/2020	300,000,000	300,000,000	A-1+
<u>3,550,000,000</u>				<u>3,549,524,226</u>	<u>3,549,000,251</u>	
Bank Deposit Instruments with Government Backing						5.7%
50,000,000	BERKSHIRE BANK (2,3)	0.30%	4/1/2020	50,000,000	50,000,000	N/A
25,000,000	CITIZENS BANK (2,3)	0.30%	4/1/2020	25,000,000	25,000,000	A-2
50,000,000	CITIZENS BANK (2,3)	0.30%	4/1/2020	50,000,000	50,000,000	A-2
100,000,000	CITIZENS BANK (2,3)	0.30%	4/1/2020	100,000,000	100,000,000	A-2
25,000,000	CITIZENS BANK (2,3)	0.30%	4/1/2020	25,000,000	25,000,000	A-2
50,000,000	FICA C/D (2)	0.53%	4/1/2020	50,000,000	50,000,000	N/A
50,000,000	FICA C/D (2)	0.53%	4/1/2020	50,000,000	50,000,000	N/A
100,000,000	SANTANDER BANK (2,3)	0.28%	4/1/2020	100,000,000	100,000,000	A-2
50,000,000	SANTANDER BANK (2,3)	0.28%	4/1/2020	50,000,000	50,000,000	A-2
<u>500,000,000</u>				<u>500,000,000</u>	<u>500,000,000</u>	
Commercial Paper and Corporate Notes						20.2%
50,000,000	APPLE INC	1.17%	4/9/2020	49,987,222	49,989,000	A-1+
45,000,000	APPLE INC	1.17%	4/13/2020	44,982,750	44,982,900	A-1+
10,000,000	APPLE INC	1.67%	7/1/2020	9,958,797	9,968,400	A-1+
23,410,000	APPLE INC	1.65%	7/20/2020	23,294,836	23,316,126	A-1+
50,000,000	COCA-COLA CO	1.64%	5/20/2020	49,891,111	49,897,000	A-1
50,000,000	COCA-COLA CO	1.33%	6/11/2020	49,871,806	49,845,000	A-1
25,000,000	COCA-COLA CO	1.67%	6/16/2020	24,913,972	24,917,000	A-1
25,000,000	COCA-COLA CO	1.66%	6/18/2020	24,911,979	24,915,000	A-1
100,000,000	COLGATE-PALMOLIVE CO	1.36%	4/7/2020	99,977,667	99,991,000	A-1+
10,830,000	COLGATE-PALMOLIVE CO	1.44%	4/17/2020	10,823,213	10,824,152	A-1+
50,000,000	EXXON MOBIL CORP	1.64%	5/27/2020	49,874,778	49,833,000	A-1+
25,000,000	EXXON MOBIL CORP	1.64%	6/4/2020	24,928,889	24,904,500	A-1+
50,000,000	EXXON MOBIL CORP	1.64%	6/5/2020	49,855,556	49,806,500	A-1+
50,000,000	EXXON MOBIL CORP	1.65%	6/24/2020	49,812,167	49,758,500	A-1+
25,000,000	EXXON MOBIL CORP	1.65%	6/30/2020	24,899,375	24,871,750	A-1+
50,000,000	EXXON MOBIL CORP	1.65%	6/30/2020	49,798,750	49,743,500	A-1+
50,000,000	EXXON MOBIL CORP	1.61%	7/14/2020	49,773,222	49,704,000	A-1+
50,000,000	EXXON MOBIL CORP	0.92%	7/14/2020	49,870,000	49,704,000	A-1+
20,000,000	IBM CORP	1.02%	6/22/2020	19,954,444	19,942,600	A-1
50,000,000	IBM CORP	1.01%	6/30/2020	49,876,250	49,841,500	A-1
50,000,000	IBM CORP	1.28%	6/30/2020	49,843,750	49,841,500	A-1
24,000,000	NATL SEC CLEARING CORP	1.67%	4/8/2020	23,992,347	23,997,120	A-1+
25,000,000	NATL SEC CLEARING CORP	1.69%	4/24/2020	24,973,646	24,980,750	A-1+
30,000,000	NATL SEC CLEARING CORP	1.67%	4/30/2020	29,960,367	29,970,600	A-1+
10,000,000	NATL SEC CLEARING CORP	1.74%	5/15/2020	9,979,222	9,984,600	A-1+
25,000,000	NATL SEC CLEARING CORP	1.81%	5/18/2020	24,942,556	24,958,750	A-1+
25,000,000	NATL SEC CLEARING CORP	1.87%	5/29/2020	24,926,694	24,947,750	A-1+
25,000,000	NATL SEC CLEARING CORP	1.74%	7/8/2020	24,884,306	24,908,500	A-1+
15,850,000	NATL SEC CLEARING CORP	1.79%	7/10/2020	15,772,951	15,790,563	A-1+
25,000,000	NATL SEC CLEARING CORP	1.73%	7/14/2020	24,877,944	24,902,250	A-1+
23,550,000	NATL SEC CLEARING CORP	1.73%	7/15/2020	23,433,936	23,456,978	A-1+
25,000,000	NATL SEC CLEARING CORP	1.67%	8/4/2020	24,858,507	24,880,250	A-1+
25,000,000	NATL SEC CLEARING CORP	1.66%	8/20/2020	24,841,375	24,862,250	A-1+
25,000,000	NATL SEC CLEARING CORP	1.66%	8/21/2020	24,840,250	24,861,250	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.86%	7/6/2020	24,879,333	24,894,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.71%	8/5/2020	24,853,875	24,852,500	A-1+
15,000,000	TOYOTA MOTOR CREDIT CORP	1.68%	8/7/2020	14,912,533	14,909,700	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.82%	9/4/2020	24,913,333	24,808,750	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	1.38%	9/9/2020	49,698,125	49,604,500	A-1+
10,000,000	TOYOTA MOTOR CREDIT CORP	0.94%	4/14/2020	10,000,000	10,000,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.98%	4/27/2020	25,000,000	25,000,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.24%	4/9/2020	25,000,000	24,996,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.72%	5/4/2020	25,000,000	24,967,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.66%	5/4/2020	25,000,000	24,974,639	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	1.95%	7/2/2020	50,000,000	49,981,500	A-1+
40,000,000	WALMART INC	1.42%	4/1/2020	40,000,000	40,000,000	A-1+
60,000,000	WALMART INC	1.23%	4/13/2020	59,975,800	59,978,400	A-1+

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100,000,000	WALMART INC	1.58%	4/13/2020	99,948,333	99,964,000	A-1+
60,000,000	WALMART INC	1.23%	4/15/2020	59,971,767	59,971,800	A-1+
40,000,000	WALMART INC	1.23%	4/15/2020	39,981,178	39,981,200	A-1+
<u>1,762,640,000</u>				<u>1,758,518,912</u>	<u>1,757,983,026</u>	

Government Securities **23.3%**

6,456,000	FANNIE MAE	2.01%	7/30/2020	6,445,406	6,484,032	AA+
25,000,000	FANNIE MAE	0.12%	1/1/2020	25,000,000	24,864,634	AA+
1,055,000	FEDERAL FARM CREDIT BANK	2.11%	6/29/2020	1,052,544	1,056,956	AA+
19,000,000	FEDERAL FARM CREDIT BANK	1.82%	8/19/2020	18,995,218	19,127,152	AA+
15,000,000	FEDERAL FARM CREDIT BANK	1.77%	8/26/2020	14,999,004	15,108,496	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.25%	1/1/2020	24,998,017	24,961,575	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.70%	4/19/2020	24,999,237	24,989,889	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.22%	1/1/2020	25,000,000	25,043,956	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	1/1/2020	25,000,000	24,994,728	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.45%	1/1/2020	25,122,919	25,041,860	AA+
8,000,000	FEDERAL FARM CREDIT BANK	0.14%	1/1/2020	8,000,000	7,999,077	AA+
7,500,000	FEDERAL FARM CREDIT BANK	0.18%	1/1/2020	7,499,647	7,488,910	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.25%	1/1/2020	24,997,545	25,000,939	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	1/1/2020	25,000,000	24,989,093	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	1/1/2020	24,975,747	24,989,093	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.23%	1/1/2020	20,000,000	19,994,118	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.11%	1/1/2020	10,000,000	9,975,180	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	1/1/2020	24,998,558	25,004,456	AA+
9,475,000	FEDERAL FARM CREDIT BANK	0.83%	4/13/2020	9,474,018	9,479,906	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.23%	1/1/2020	9,999,124	9,988,304	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.36%	1/1/2020	24,999,733	25,008,353	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.24%	1/1/2020	10,002,304	9,996,896	AA+
5,600,000	FEDERAL FARM CREDIT BANK	0.29%	1/1/2020	5,606,043	5,607,222	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.95%	4/28/2020	9,994,577	10,001,509	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	1/1/2020	24,996,924	24,979,550	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	1/1/2020	24,996,919	24,979,550	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	1/1/2020	24,972,102	24,979,550	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.67%	4/16/2020	24,999,635	24,996,832	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.18%	1/1/2020	25,000,000	24,968,482	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.32%	1/1/2020	24,998,996	25,015,622	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.20%	1/1/2020	49,993,252	49,943,101	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	1/1/2020	24,965,928	24,971,551	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.07%	1/1/2020	10,000,000	9,958,995	AA+
21,000,000	FEDERAL FARM CREDIT BANK	0.91%	4/10/2020	21,000,000	20,998,164	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.08%	1/1/2020	20,000,000	19,914,758	AA+
8,500,000	FEDERAL HOME LOAN BANK	1.65%	10/28/2020	8,498,780	8,564,250	AA+
5,000,000	FEDERAL HOME LOAN BANK	1.65%	10/28/2020	4,999,426	5,037,794	AA+
2,000,000	FEDERAL HOME LOAN BANK	1.63%	12/11/2020	2,003,361	2,022,018	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.82%	10/1/2020	10,039,745	10,114,958	AA+
37,000,000	FEDERAL HOME LOAN BANK	1.61%	9/28/2020	36,956,982	37,200,483	AA+
20,000,000	FEDERAL HOME LOAN BANK	1.81%	8/6/2020	20,004,240	20,112,642	AA+
15,750,000	FEDERAL HOME LOAN BANK	1.75%	8/6/2020	15,756,490	15,838,706	AA+
4,475,000	FEDERAL HOME LOAN BANK	2.09%	6/12/2020	4,472,012	4,487,328	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.75%	8/19/2020	9,999,906	10,057,361	AA+
17,000,000	FEDERAL HOME LOAN BANK	1.75%	8/26/2020	16,999,892	17,102,429	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.80%	9/16/2020	9,997,889	10,067,973	AA+
14,000,000	FEDERAL HOME LOAN BANK	0.13%	1/1/2020	14,000,000	13,990,346	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	1/1/2020	25,000,000	24,983,205	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.92%	4/26/2020	25,000,000	24,995,695	AA+
15,000,000	FEDERAL HOME LOAN BANK	1.56%	2/3/2021	14,992,981	15,154,481	AA+
20,000,000	FEDERAL HOME LOAN BANK	1.81%	8/12/2020	19,999,135	20,112,569	AA+
1,180,000	FEDERAL HOME LOAN BANK	2.12%	6/11/2020	1,179,740	1,183,818	AA+
20,000,000	FEDERAL HOME LOAN BANK	0.06%	1/1/2020	20,000,000	19,971,907	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.05%	1/1/2020	25,000,000	24,950,070	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.07%	1/1/2020	25,000,000	24,987,579	AA+
6,100,000	FEDERAL HOME LOAN BANK	0.08%	1/1/2020	6,096,121	6,096,969	AA+
22,000,000	FEDERAL HOME LOAN BANK	0.13%	1/1/2020	22,000,000	21,915,176	AA+

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LIST OF INVESTMENTS AS OF March 31, 2020 (UNAUDITED)

25,000,000	FEDERAL HOME LOAN BANK	0.05%	1/1/2020	25,000,000	24,999,601	AA+
15,000,000	FEDERAL HOME LOAN BANK	0.05%	1/1/2020	14,998,680	14,999,760	AA+
5,000,000	FEDERAL HOME LOAN BANK	0.08%	1/1/2020	5,000,000	4,985,186	AA+
13,000,000	FEDERAL HOME LOAN BANK	0.08%	1/1/2020	13,000,000	12,961,484	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.04%	1/1/2020	25,000,000	24,998,879	AA+
15,000,000	FED FARM CRD DISCOUNT NT	1.83%	8/13/2020	14,901,175	14,993,858	AA+
50,000,000	FED HOME LN DISCOUNT NT	0.51%	4/15/2020	49,990,278	49,998,639	AA+
25,000,000	FED HOME LN DISCOUNT NT	1.60%	4/24/2020	24,975,003	24,998,882	AA+
100,000,000	FED HOME LN DISCOUNT NT	1.60%	5/6/2020	99,847,847	99,993,194	AA+
25,000,000	FED HOME LN DISCOUNT NT	1.58%	5/22/2020	24,945,104	24,997,521	AA+
50,000,000	FED HOME LN DISCOUNT NT	1.59%	5/27/2020	49,878,667	49,994,556	AA+
25,000,000	FED HOME LN DISCOUNT NT	1.60%	7/22/2020	24,878,667	24,993,000	AA+
25,000,000	FED HOME LN DISCOUNT NT	1.60%	5/8/2020	24,959,634	24,998,202	AA+
100,000,000	FED HOME LN DISCOUNT NT	1.53%	7/9/2020	99,587,500	99,975,250	AA+
25,000,000	FED HOME LN DISCOUNT NT	1.58%	5/4/2020	24,964,479	24,998,396	AA+
50,000,000	FED HOME LN DISCOUNT NT	1.60%	5/4/2020	49,928,271	49,996,792	AA+
5,000,000	FREDDIE MAC	1.80%	8/10/2020	5,000,000	5,004,672	AA+
5,900,000	FREDDIE MAC	1.66%	11/17/2020	5,907,951	5,961,484	AA+
20,000,000	FREDDIE MAC	2.46%	4/23/2020	20,000,485	20,026,061	AA+
12,200,000	FREDDIE MAC	2.47%	4/23/2020	12,200,222	12,215,897	AA+
15,000,000	FREDDIE MAC	0.16%	1/1/2020	15,000,000	14,923,880	AA+
10,000,000	TREASURY BILL	2.08%	5/21/2020	9,972,083	9,999,097	A-1+
20,000,000	TREASURY BILL	1.73%	8/13/2020	19,875,119	19,994,212	A-1+
20,000,000	TREASURY BILL	1.76%	8/13/2020	19,873,444	19,994,212	A-1+
25,000,000	TREASURY BILL	1.84%	9/10/2020	24,799,998	24,987,175	A-1+
20,000,000	US TREASURY FRN	0.31%	1/1/2020	19,996,609	20,036,400	A-1+
25,000,000	US TREASURY N/B	1.67%	12/31/2020	25,130,043	25,431,641	A-1+
5,000,000	US TREASURY N/B	1.59%	4/30/2020	4,999,130	5,005,157	A-1+
25,000,000	US TREASURY N/B	1.78%	9/30/2020	24,950,245	25,164,063	A-1+
50,000,000	US TREASURY N/B	2.02%	6/30/2020	49,951,518	50,189,679	A-1+
50,000,000	US TREASURY N/B	1.81%	7/31/2020	49,969,458	50,249,990	A-1+
25,000,000	US TREASURY N/B	1.87%	5/15/2020	24,988,852	25,042,590	A-1+
25,000,000	US TREASURY N/B	1.88%	6/15/2020	24,980,592	25,072,200	A-1+
25,000,000	US TREASURY N/B	1.87%	7/31/2020	25,010,702	25,167,969	A-1+
25,000,000	US TREASURY N/B	1.88%	9/30/2020	25,014,106	25,233,399	A-1+
25,000,000	US TREASURY N/B	1.63%	9/30/2020	\$25,137,415	\$25,328,125	A-1+
<u>2,027,191,000</u>				<u>2,025,693,376</u>	<u>2,029,761,339</u>	
Government Money Market Funds						8.5%
337,961,000	FEDERATED MONEY MARKET FUND	0.40%	4/1/2020	337,961,000	337,961,000	AAAm
<u>398,997,000</u>	WESTERN ASSET MANAGEMENT	0.29%	4/1/2020	<u>\$398,997,000</u>	<u>\$398,997,000</u>	AAAm
<u>736,958,000</u>				<u>736,958,000</u>	<u>736,958,000</u>	
Repurchase Agreements						1.4%
<u>125,000,000</u>	BANK OF AMERICA SECURITIES REPO	0.01%	4/1/2020	<u>\$125,000,000</u>	<u>\$125,000,000</u>	A-1
<u>125,000,000</u>				<u>125,000,000</u>	<u>125,000,000</u>	
8,701,789,000				8,695,694,514	8,698,702,616	

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

Fund Summary Statistics and Notes

Amortized Cost	\$8,695,694,514
Fair market value	\$8,698,702,616
Shares Outstanding	\$8,622,116,156
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	0.86%
Effective 7-Day Gross Yield	0.98%
WAM(R) (6)	32 Days
WAM(F) (7)	79 Days
Ratio of Amortized Cost to Fair Market Value	1.0003

(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.