

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

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

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
<b>Bank Deposit Instruments</b>						<b>39.5%</b>
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+
175,000,000	ANZ Bank	0.15%	5/4/2020	175,000,000	175,000,000	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+
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+
300,000,000	DNB NOR BANK ASA NY	0.06%	5/5/2020	300,000,000	300,000,000	A-1+
100,000,000	DNB NOR BANK ASA NY	0.05%	5/6/2020	100,000,000	99,999,633	A-1+
150,000,000	NATIONAL BANK OF CANADA (2)	0.48%	10/9/2020	150,000,000	150,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.48%	10/9/2020	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.48%	10/9/2020	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.48%	10/9/2020	50,000,000	50,000,000	A-1
25,000,000	NORDEA BANK ABP NEW YORK	1.61%	8/17/2020	25,000,000	25,101,250	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	1.85%	6/9/2020	25,000,000	25,047,250	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.67%	7/27/2020	50,000,000	50,175,000	A-1+
100,000,000	NORDEA BANK CD	0.03%	5/1/2020	100,000,000	100,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.18%	5/4/2020	50,000,000	50,000,000	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	1.18%	6/4/2020	25,000,000	25,008,800	A-1+
25,000,000	NRW.BANK	1.64%	8/14/2020	24,882,969	24,982,000	A-1+
50,000,000	COOPERATIEVE RABOBANK UA	0.04%	5/1/2020	50,000,000	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA	1.02%	9/10/2020	49,816,667	49,912,500	A-1+
25,000,000	ROYAL BANK OF CANADA NY	0.75%	10/20/2020	25,000,000	25,017,500	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.89%	6/18/2020	50,000,000	49,988,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.30%	5/1/2020	50,000,000	49,966,000	A-1+
250,000,000	SCOTIA BANK (2)	0.35%	10/9/2020	250,000,000	250,000,000	A-1
50,000,000	SCOTIA BANK (2)	0.35%	10/9/2020	50,000,000	50,000,000	A-1
25,000,000	SCOTIA BANK (2)	0.36%	10/9/2020	25,000,000	25,000,000	A-1
50,000,000	SVENSKA HANDELSBANKEN	1.74%	7/20/2020	50,000,000	50,162,500	A-1+
25,000,000	SVENSKA HANDELSBANKEN	1.81%	5/22/2020	25,000,000	25,025,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.83%	7/1/2020	50,000,000	50,000,000	A-1+
175,000,000	SVENSKA HANDELSBANKEN	0.04%	5/1/2020	175,000,000	175,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.00%	6/15/2020	50,000,000	49,982,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.54%	5/26/2020	50,000,000	49,910,500	A-1+
100,000,000	TORONTO DOMINION BANK(2)	0.40%	10/9/2020	100,000,000	100,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	0.40%	10/9/2020	25,000,000	25,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	0.40%	10/9/2020	50,000,000	50,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	0.40%	10/9/2020	25,000,000	25,000,000	A-1+
100,000,000	TORONTO DOMINION BANK(2)	0.40%	10/9/2020	100,000,000	100,000,000	A-1+
125,000,000	TRUIST FINANCIAL (fka BB&T)	0.40%	10/9/2020	125,000,000	125,000,000	A-1
100,000,000	TRUIST FINANCIAL (fka BB&T)	0.40%	10/9/2020	100,000,000	100,000,000	A-1
25,000,000	TRUIST FINANCIAL (fka BB&T)	0.40%	10/9/2020	25,000,000	25,000,000	A-1
300,000,000	US BANK	0.40%	5/1/2020	300,000,000	300,000,000	A-1+
<u>3,375,000,000</u>				<u>3,374,699,635</u>	<u>3,375,277,933</u>	
<b>Bank Deposit Instruments with Government Backing</b>						<b>5.9%</b>
50,000,000	BERKSHIRE BANK (2,3)	0.31%	10/9/2020	50,000,000	50,000,000	N/A

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

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
25,000,000	CITIZENS BANK (2,3)	0.30%	10/9/2020	25,000,000	25,000,000	A-2
50,000,000	CITIZENS BANK (2,3)	0.30%	10/9/2020	50,000,000	50,000,000	A-2
100,000,000	CITIZENS BANK (2,3)	0.30%	10/9/2020	100,000,000	100,000,000	A-2
25,000,000	CITIZENS BANK (2,3)	0.30%	10/9/2020	25,000,000	25,000,000	A-2
50,000,000	FICA C/D (2)	0.32%	10/9/2020	50,000,000	50,000,000	N/A
50,000,000	FICA C/D (2)	0.32%	10/9/2020	50,000,000	50,000,000	N/A
100,000,000	SANTANDER BANK (2,3)	0.28%	10/9/2020	100,000,000	100,000,000	A-2
450,000,000	SANTANDER BANK (2,3)	0.28%	10/9/2020	50,000,000	50,000,000	A-2
<u>900,000,000</u>				<u>500,000,000</u>	<u>500,000,000</u>	
<b>Commercial Paper and Corporate Notes</b>						<b>13.8%</b>
10,000,000	APPLE INC	1.67%	7/1/2020	9,972,381	9,996,800	A-1+
23,410,000	APPLE INC	1.65%	7/20/2020	23,326,244	23,398,763	A-1+
50,000,000	COCA-COLA CO	1.64%	5/20/2020	49,957,778	49,995,500	A-1
25,000,000	COCA-COLA CO	1.67%	6/16/2020	24,947,931	24,993,500	A-1
25,000,000	COCA-COLA CO	1.66%	6/18/2020	24,945,833	24,993,250	A-1
50,000,000	COCA-COLA CO	1.33%	6/11/2020	49,925,972	49,988,000	A-1
50,000,000	EXXON MOBIL CORP	1.65%	6/24/2020	49,879,250	49,950,500	A-1+
50,000,000	EXXON MOBIL CORP	1.64%	6/5/2020	49,922,222	49,975,500	A-1+
50,000,000	EXXON MOBIL CORP	1.64%	5/27/2020	49,941,861	49,983,500	A-1+
25,000,000	EXXON MOBIL CORP	1.64%	6/4/2020	24,962,222	24,988,250	A-1+
25,000,000	EXXON MOBIL CORP	1.65%	6/30/2020	24,932,917	24,971,000	A-1+
50,000,000	EXXON MOBIL CORP	1.65%	6/30/2020	49,865,833	49,942,000	A-1+
50,000,000	EXXON MOBIL CORP	1.61%	7/14/2020	49,838,639	49,922,000	A-1+
50,000,000	EXXON MOBIL CORP	0.92%	7/14/2020	49,907,500	49,922,000	A-1+
50,000,000	IBM CORP	1.01%	6/30/2020	49,917,500	49,976,000	A-1
50,000,000	IBM CORP	1.28%	6/30/2020	49,895,833	49,976,000	A-1
20,000,000	IBM CORP	1.02%	6/22/2020	19,971,111	19,991,800	A-1
25,000,000	NATL SEC CLEARING CORP	1.81%	5/18/2020	24,979,222	24,998,250	A-1+
25,000,000	NATL SEC CLEARING CORP	1.74%	7/8/2020	24,919,722	24,983,750	A-1+
25,000,000	NATL SEC CLEARING CORP	1.73%	7/14/2020	24,913,153	24,980,250	A-1+
23,550,000	NATL SEC CLEARING CORP	1.73%	7/15/2020	23,467,097	23,530,689	A-1+
25,000,000	NATL SEC CLEARING CORP	1.67%	8/4/2020	24,892,465	24,966,000	A-1+
25,000,000	NATL SEC CLEARING CORP	1.66%	8/21/2020	24,874,000	24,953,250	A-1+
15,850,000	NATL SEC CLEARING CORP	1.79%	7/10/2020	15,796,066	15,838,905	A-1+
25,000,000	NATL SEC CLEARING CORP	1.87%	5/29/2020	24,964,611	24,995,500	A-1+
10,000,000	NATL SEC CLEARING CORP	1.74%	5/15/2020	9,993,389	9,999,500	A-1+
25,000,000	NATL SEC CLEARING CORP	1.66%	8/20/2020	24,875,125	24,954,000	A-1+
15,000,000	TOYOTA MOTOR CREDIT CORP	1.68%	8/7/2020	14,933,033	14,949,600	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.82%	9/4/2020	24,930,000	24,886,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	1.38%	9/9/2020	49,754,375	49,760,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.71%	8/5/2020	24,888,667	24,918,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.86%	7/6/2020	24,917,042	24,947,750	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	1.42%	7/2/2020	50,000,000	50,013,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.15%	5/6/2020	25,000,000	25,002,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.22%	6/3/2020	25,000,000	24,969,500	A-1+
10,000,000	TOYOTA MOTOR CREDIT CORP	0.91%	6/10/2020	10,000,000	9,973,600	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.55%	5/26/2020	25,000,000	24,912,250	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.07%	6/2/2020	25,000,000	24,986,740	A-1+
<u>1,177,810,000</u>				<u>1,175,208,995</u>	<u>1,176,483,897</u>	
<b>Government Securities</b>						<b>24.9%</b>
6,456,000	FANNIE MAE	2.01%	7/30/2020	6,448,054	6,477,198	AA+
25,000,000	FANNIE MAE	0.12%	5/1/2020	25,000,000	24,916,130	AA+
1,055,000	FEDERAL FARM CREDIT BANK	2.11%	6/29/2020	1,053,372	1,056,781	AA+
19,000,000	FEDERAL FARM CREDIT BANK	1.82%	8/19/2020	18,996,243	19,108,347	AA+

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15,000,000	FEDERAL FARM CREDIT BANK	1.77%	8/26/2020	14,999,207	15,093,398	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	5/1/2020	24,998,220	25,005,321	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.01%	7/19/2020	24,999,351	24,991,342	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.22%	5/1/2020	25,000,000	25,041,669	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	5/1/2020	25,000,000	24,994,997	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.45%	5/1/2020	25,116,783	25,019,828	AA+
8,000,000	FEDERAL FARM CREDIT BANK	0.14%	5/1/2020	8,000,000	7,966,941	AA+
7,500,000	FEDERAL FARM CREDIT BANK	0.13%	5/1/2020	7,499,678	7,489,884	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.25%	5/1/2020	24,997,753	24,997,784	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	5/1/2020	25,000,000	24,906,391	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	5/1/2020	24,976,776	24,906,391	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.20%	5/1/2020	9,964,305	9,962,556	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.27%	5/19/2020	20,000,000	19,994,564	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.11%	5/1/2020	10,000,000	9,977,039	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	5/1/2020	24,998,665	25,001,398	AA+
9,475,000	FEDERAL FARM CREDIT BANK	0.86%	6/13/2020	9,474,091	9,479,559	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.26%	5/1/2020	9,999,186	9,989,144	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.36%	5/1/2020	24,999,836	25,005,139	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.24%	5/1/2020	10,002,144	9,996,658	AA+
5,600,000	FEDERAL FARM CREDIT BANK	0.24%	5/1/2020	5,605,637	5,606,736	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.45%	5/28/2020	9,994,937	10,001,414	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	5/1/2020	24,997,127	24,970,595	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	5/1/2020	24,997,123	24,970,595	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	5/1/2020	24,973,945	24,970,595	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.76%	5/16/2020	24,999,738	24,997,735	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.18%	5/1/2020	25,000,000	24,970,428	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.32%	5/1/2020	24,999,200	25,017,923	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.20%	5/1/2020	49,993,657	49,889,669	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	5/1/2020	24,967,976	24,944,834	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.07%	5/1/2020	10,000,000	9,961,423	AA+
21,000,000	FEDERAL FARM CREDIT BANK	0.88%	6/10/2020	21,000,000	20,998,507	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.08%	5/1/2020	20,000,000	19,919,570	AA+
8,500,000	FEDERAL HOME LOAN BANK	1.65%	10/28/2020	8,498,954	8,546,596	AA+
5,000,000	FEDERAL HOME LOAN BANK	1.65%	10/28/2020	4,999,508	5,027,410	AA+
2,000,000	FEDERAL HOME LOAN BANK	1.63%	12/11/2020	2,002,964	2,016,541	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.82%	10/1/2020	10,033,230	10,085,657	AA+
37,000,000	FEDERAL HOME LOAN BANK	1.61%	9/28/2020	36,964,152	37,181,316	AA+
20,000,000	FEDERAL HOME LOAN BANK	1.81%	8/6/2020	20,003,239	20,074,979	AA+
15,750,000	FEDERAL HOME LOAN BANK	1.75%	8/6/2020	15,754,957	15,809,046	AA+
4,475,000	FEDERAL HOME LOAN BANK	2.09%	6/12/2020	4,473,257	4,483,403	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.75%	8/19/2020	9,999,926	10,038,179	AA+
17,000,000	FEDERAL HOME LOAN BANK	1.75%	8/26/2020	16,999,914	17,068,430	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.80%	9/16/2020	9,998,266	10,046,458	AA+
14,000,000	FEDERAL HOME LOAN BANK	0.13%	5/1/2020	14,000,000	13,998,762	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	5/1/2020	25,000,000	24,985,731	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.49%	5/26/2020	25,000,000	24,996,318	AA+
15,000,000	FEDERAL HOME LOAN BANK	1.56%	2/3/2021	14,993,664	15,131,477	AA+
20,000,000	FEDERAL HOME LOAN BANK	1.81%	8/12/2020	19,999,330	20,074,911	AA+
1,180,000	FEDERAL HOME LOAN BANK	2.12%	6/11/2020	1,179,850	1,182,133	AA+
20,000,000	FEDERAL HOME LOAN BANK	0.06%	5/1/2020	20,000,000	19,974,799	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.05%	5/1/2020	25,000,000	24,954,890	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.07%	5/1/2020	25,000,000	24,988,746	AA+
6,100,000	FEDERAL HOME LOAN BANK	0.08%	5/1/2020	6,096,473	6,097,254	AA+
22,000,000	FEDERAL HOME LOAN BANK	0.13%	5/1/2020	22,000,000	21,898,508	AA+

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25,000,000	FEDERAL HOME LOAN BANK	0.05%	5/1/2020	25,000,000	24,999,752	AA+
15,000,000	FEDERAL HOME LOAN BANK	0.05%	5/1/2020	14,999,181	14,999,851	AA+
5,000,000	FEDERAL HOME LOAN BANK	0.08%	5/1/2020	5,000,000	4,991,841	AA+
13,000,000	FEDERAL HOME LOAN BANK	0.08%	5/1/2020	13,000,000	12,978,785	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.04%	5/1/2020	25,000,000	24,997,070	AA+
15,000,000	FED FARM CRD DISCOUNT NT	1.83%	8/13/2020	14,923,300	14,994,800	AA+
100,000,000	FED HOME LN DISCOUNT NT	1.60%	5/6/2020	99,978,264	99,998,750	AA+
25,000,000	FED HOME LN DISCOUNT NT	1.60%	5/8/2020	24,992,363	24,999,563	AA+
25,000,000	FED HOME LN DISCOUNT NT	1.58%	5/22/2020	24,977,396	24,998,688	AA+
50,000,000	FED HOME LN DISCOUNT NT	1.59%	5/27/2020	49,943,667	49,996,750	AA+
25,000,000	FED HOME LN DISCOUNT NT	1.60%	7/22/2020	24,911,167	24,993,167	AA+
100,000,000	FED HOME LN DISCOUNT NT	1.53%	7/9/2020	99,712,500	99,977,000	AA+
25,000,000	FED HOME LN DISCOUNT NT	1.58%	5/4/2020	24,996,771	24,999,813	AA+
50,000,000	FED HOME LN DISCOUNT NT	1.60%	5/4/2020	49,993,479	49,999,625	AA+
5,000,000	FREDDIE MAC	1.80%	8/10/2020	5,000,000	5,001,742	AA+
5,900,000	FREDDIE MAC	1.66%	11/17/2020	5,906,914	5,954,363	AA+
15,000,000	FREDDIE MAC	0.16%	5/1/2020	15,000,000	14,941,326	AA+
10,000,000	TREASURY BILL	2.08%	5/21/2020	9,988,833	9,999,528	A-1+
100,000,000	TREASURY BILL	0.06%	5/21/2020	99,996,944	99,995,278	A-1+
100,000,000	TREASURY BILL	0.07%	6/11/2020	99,992,028	99,989,038	A-1+
20,000,000	TREASURY BILL	1.73%	8/13/2020	19,903,078	19,993,933	A-1+
20,000,000	TREASURY BILL	1.76%	8/13/2020	19,901,778	19,993,933	A-1+
25,000,000	TREASURY BILL	1.84%	9/10/2020	24,837,035	24,990,146	A-1+
20,000,000	US TREASURY FRN	0.35%	5/1/2020	19,996,818	20,039,218	A-1+
25,000,000	US TREASURY N/B	1.67%	12/31/2020	25,115,805	25,371,094	A-1+
25,000,000	US TREASURY N/B	1.78%	9/30/2020	24,958,446	25,134,766	A-1+
50,000,000	US TREASURY N/B	2.02%	6/30/2020	49,967,679	50,125,621	A-1+
50,000,000	US TREASURY N/B	1.81%	7/31/2020	49,977,030	50,190,527	A-1+
25,000,000	US TREASURY N/B	1.87%	5/15/2020	24,996,453	25,013,454	A-1+
25,000,000	US TREASURY N/B	1.88%	6/15/2020	24,988,355	25,043,010	A-1+
25,000,000	US TREASURY N/B	1.87%	7/31/2020	25,008,048	25,118,689	A-1+
25,000,000	US TREASURY N/B	1.88%	9/30/2020	25,011,781	25,199,219	A-1+
25,000,000	US TREASURY N/B	1.63%	9/30/2020	25,114,764	25,275,391	A-1+
<u>2,124,991,000</u>				<u>2,124,140,565</u>	<u>2,126,555,755</u>	
<b>Government Money Market Funds</b>						<b>10.3%</b>
69,874,000	FEDERATED MONEY MARKET FUND	0.20%	5/1/2020	69,874,000	69,874,000	AAAm
144,656,000	FEDERATED MONEY MARKET FUND	0.20%	5/1/2020	144,656,000	144,656,000	AAAm
123,431,000	FEDERATED MONEY MARKET FUND	0.20%	5/1/2020	123,431,000	123,431,000	AAAm
204,490	FEDERATED MONEY MARKET FUND	0.20%	5/1/2020	204,490	204,490	AAAm
30,046,000	FEDERATED MONEY MARKET FUND	0.20%	5/1/2020	30,046,000	30,046,000	AAAm
40,000,000	FEDERATED MONEY MARKET FUND	0.20%	5/1/2020	40,000,000	40,000,000	AAAm
30,000,000	FEDERATED MONEY MARKET FUND	0.20%	5/1/2020	30,000,000	30,000,000	AAAm
52,011,000	WESTERN ASSET MANAGEMENT	0.18%	5/1/2020	52,011,000	52,011,000	AAAm
125,000,000	WESTERN ASSET MANAGEMENT	0.18%	5/1/2020	125,000,000	125,000,000	AAAm
40,411,000	WESTERN ASSET MANAGEMENT	0.18%	5/1/2020	40,411,000	40,411,000	AAAm
25,093	WESTERN ASSET MANAGEMENT	0.18%	5/1/2020	25,093	25,093	AAAm
40,601,000	WESTERN ASSET MANAGEMENT	0.18%	5/1/2020	40,601,000	40,601,000	AAAm
90,316,000	WESTERN ASSET MANAGEMENT	0.18%	5/1/2020	90,316,000	90,316,000	AAAm
60,000,000	WESTERN ASSET MANAGEMENT	0.18%	5/1/2020	60,000,000	60,000,000	AAAm
30,000,000	WESTERN ASSET MANAGEMENT	0.18%	5/1/2020	30,000,000	30,000,000	AAAm
<u>876,575,584</u>				<u>876,575,584</u>	<u>876,575,584</u>	
<b>Repurchase Agreements</b>						<b>5.8%</b>
350,000,000	MIZUHO SECURITIES REPO	0.03%	5/1/2020	350,000,000	350,000,000	A-1
142,894,000	BANK OF AMERICA SECURITIES REPO	0.02%	5/1/2020	142,894,000	142,894,000	A-1

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

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

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
492,894,000				492,894,000	492,894,000	
<b>8,947,270,584</b>				<b>8,543,518,779</b>	<b>8,547,787,168</b>	

### Fund Summary Statistics and Notes

Amortized Cost	\$8,543,518,779
Fair market value	\$8,547,787,168
Shares Outstanding	\$8,470,136,319
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	0.63%
Effective 7-Day Gross Yield	0.72%
WAM(R) (6)	24 Days
WAM(F) (7)	66 Days
Ratio of Amortized Cost to Fair Market Value	1.0005

(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.