

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF November 30, 2019 (UNAUDITED)

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
Bank Instruments						36.7%
50,000,000	ANZ Bank	2.320%	12/17/2019	50,000,000	50,000,000	A-1+
50,000,000	ANZ Bank	2.320%	12/18/2019	50,000,000	50,000,000	A-1+
25,000,000	ANZ Bank	2.200%	3/27/2020	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	1.910%	5/1/2020	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	1.920%	5/4/2020	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	1.930%	5/8/2020	25,000,000	25,000,000	A-1+
100,000,000	ANZ Bank	1.620%	12/2/2019	100,000,000	100,000,000	A-1+
25,000,000	ANZ Bank	1.950%	5/18/2020	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	1.970%	4/20/2020	25,000,000	25,000,000	A-1+
125,000,000	BB&T CO. (2)	1.750%	12/2/2019	125,000,000	125,000,000	A-1
100,000,000	BB&T CO. (2)	1.750%	12/2/2019	100,000,000	100,000,000	A-1
25,000,000	BB&T CO. (2)	1.750%	12/2/2019	25,000,000	25,000,000	A-1
50,000,000	DEXIA CREDIT LOCAL SA NY	1.860%	3/20/2020	50,000,000	50,000,500	A-1+
200,000,000	DNB BANK ASA	1.570%	12/3/2019	199,982,778	199,964,000	A-1+
50,000,000	DZ BANK NY	2.040%	12/19/2019	50,000,000	50,008,500	A-1+
25,000,000	DZ BANK NY	2.100%	1/24/2020	25,000,000	25,007,500	A-1+
50,000,000	DZ BANK	2.140%	12/20/2019	50,000,000	50,012,000	A-1+
25,000,000	DZ BANK NY	2.050%	12/4/2019	25,000,000	25,001,500	A-1+
50,000,000	DZ BANK NY	2.120%	1/29/2020	50,000,000	50,016,500	A-1+
50,000,000	DZ BANK	2.070%	12/17/2019	50,000,000	50,000,000	A-1+
25,000,000	DZ BANK	1.830%	2/19/2020	25,000,000	25,000,000	A-1+
50,000,000	DZ BANK NY	1.910%	1/6/2020	50,000,000	50,011,886	A-1+
150,000,000	NATIONAL BANK OF CANADA (2)	1.980%	12/2/2019	150,000,000	150,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	1.980%	12/2/2019	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	1.980%	12/2/2019	50,000,000	50,000,000	A-1
50,000,000	NORDEA BANK ABP NEW YORK	1.890%	4/16/2020	50,000,000	50,013,000	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	1.890%	4/20/2020	25,000,000	25,006,250	A-1+
10,000,000	NORDEA BANK AB NEW YORK	2.330%	12/4/2019	10,000,314	10,000,047	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.820%	12/12/2019	50,000,000	49,998,000	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	1.990%	1/17/2020	25,000,000	24,988,250	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	1.940%	12/23/2019	25,000,000	24,991,500	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.980%	1/6/2020	50,000,000	49,963,000	A-1+
50,000,000	NORDEA BANK CD	2.130%	1/28/2020	50,000,000	50,000,000	A-1+
25,000,000	NORDEA BANK CD	1.980%	2/18/2020	25,000,000	25,000,000	A-1+
25,000,000	NORDEA BANK CD	1.970%	2/25/2020	25,000,000	25,000,000	A-1+
250,000,000	SCOTIA BANK (2)	1.850%	12/2/2019	250,000,000	250,000,000	A-1
50,000,000	SCOTIA BANK (2)	1.850%	12/2/2019	50,000,000	50,000,000	A-1
25,000,000	SVENSKA HANDELSBANKEN	1.810%	5/22/2020	25,000,000	24,996,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN	1.850%	4/22/2020	25,000,000	24,999,750	A-1+
50,000,000	SVENSKA HANDELSBANKEN	1.950%	2/25/2020	50,000,000	50,018,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN	1.840%	12/17/2019	50,000,000	50,000,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN	1.800%	1/31/2020	25,000,000	25,002,750	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.860%	1/2/2020	50,000,000	49,998,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	1.860%	1/16/2020	25,000,000	25,001,250	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.910%	12/27/2019	50,000,000	50,009,656	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.990%	1/6/2020	50,000,000	50,010,532	A-1+
100,000,000	TORONTO DOMINION BANK(2)	1.800%	12/2/2019	100,000,000	100,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	1.800%	12/2/2019	25,000,000	25,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	1.800%	12/2/2019	50,000,000	50,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	1.800%	12/2/2019	25,000,000	25,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	1.800%	12/2/2019	25,000,000	25,000,000	A-1+
75,000,000	TORONTO DOMINION BANK(2)	1.800%	12/2/2019	75,000,000	75,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	1.800%	12/2/2019	50,000,000	50,000,000	A-1+
2,760,000,000				2,759,983,091	2,760,018,371	
Bank Instruments Guaranteed or Insured						9.3%
50,000,000	BERKSHIRE BANK (2,3)	1.780%	12/2/2019	50,000,000	50,000,000	N/A
25,000,000	CITIZENS BANK (2,3)	1.800%	12/2/2019	25,000,000	25,000,000	A-2
50,000,000	CITIZENS BANK (2,3)	1.800%	12/2/2019	50,000,000	50,000,000	A-2

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100,000,000	CITIZENS BANK (2,3)	1.800%	12/2/2019	100,000,000	100,000,000	A-2
25,000,000	CITIZENS BANK (2,3)	1.800%	12/2/2019	25,000,000	25,000,000	A-2
50,000,000	FICA C/D (2,3)	1.610%	12/2/2019	50,000,000	50,000,000	N/A
150,000,000	FIRST REPUBLIC BANK (2,3)	1.750%	12/2/2019	150,000,000	150,000,000	A-2
50,000,000	PEOPLE'S UNITED BANK (2,3)	1.780%	12/2/2019	50,000,000	50,000,000	A-2
50,000,000	PEOPLE'S UNITED BANK (2,3)	1.780%	12/2/2019	50,000,000	50,000,000	A-2
100,000,000	SANTANDER BANK (2,3)	1.780%	12/2/2019	100,000,000	100,000,000	A-2
50,000,000	SANTANDER BANK (2,3)	1.780%	12/2/2019	50,000,000	50,000,000	A-2
<u>700,000,000</u>				<u>700,000,000</u>	<u>700,000,000</u>	
Non-Financial Credit Instruments						18.2%
50,000,000	AUTOMATIC DATA PROCESSNG	1.590%	12/4/2019	49,993,458	49,989,000	A-1+
25,000,000	APPLE INC	1.700%	2/6/2020	24,922,299	24,923,250	A-1+
25,000,000	APPLE INC	1.980%	2/11/2020	24,903,500	24,917,500	A-1+
25,000,000	APPLE INC	1.920%	3/6/2020	24,875,333	24,889,000	A-1+
25,000,000	APPLE INC	1.880%	3/20/2020	24,860,208	24,870,250	A-1+
25,000,000	EXXON MOBIL CORP	1.980%	1/24/2020	24,927,250	24,936,750	A-1+
25,000,000	EXXON MOBIL CORP	1.820%	2/12/2020	24,909,257	24,913,750	A-1+
25,000,000	EXXON MOBIL CORP	1.800%	2/12/2020	24,910,271	24,913,750	A-1+
50,000,000	EXXON MOBIL CORP	1.860%	2/21/2020	49,792,722	49,806,000	A-1+
50,000,000	EXXON MOBIL CORP	1.850%	2/21/2020	49,793,861	49,806,000	A-1+
50,000,000	EXXON MOBIL CORP	1.840%	2/21/2020	49,795,000	49,806,000	A-1+
50,000,000	EXXON MOBIL CORP	1.790%	2/21/2020	49,799,556	49,806,000	A-1+
25,000,000	EXXON MOBIL CORP	1.650%	12/30/2019	24,967,375	24,965,500	A-1+
50,000,000	EXXON MOBIL CORP	1.890%	2/6/2020	49,827,847	49,842,000	A-1+
50,000,000	NATL SEC CLEARING CORP	1.990%	1/15/2020	49,878,125	49,893,000	A-1+
25,000,000	NATL SEC CLEARING CORP	1.890%	1/22/2020	24,933,194	24,938,000	A-1+
25,000,000	NATL SEC CLEARING CORP	1.730%	2/20/2020	24,904,656	24,900,250	A-1+
25,000,000	NATL SEC CLEARING CORP	1.730%	2/21/2020	24,903,194	24,898,750	A-1+
25,000,000	NATL SEC CLEARING CORP	1.810%	5/18/2020	24,793,444	24,787,500	A-1+
25,000,000	NATL SEC CLEARING CORP	2.060%	12/18/2019	24,976,153	24,979,500	A-1+
30,000,000	NATL SEC CLEARING CORP	1.730%	2/3/2020	29,909,333	29,907,300	A-1+
25,000,000	NATL SEC CLEARING CORP	1.690%	4/24/2020	24,833,854	24,817,250	A-1+
25,000,000	NATL SEC CLEARING CORP	1.870%	1/31/2020	24,922,479	24,926,500	A-1+
25,000,000	NATL SEC CLEARING CORP	2.040%	12/5/2019	24,994,444	24,993,500	A-1+
10,000,000	NATL SEC CLEARING CORP	1.740%	5/15/2020	9,921,611	9,916,500	A-1+
25,000,000	NATL SEC CLEARING CORP	1.840%	1/24/2020	24,932,125	24,935,500	A-1+
25,000,000	NATL SEC CLEARING CORP	1.780%	2/5/2020	24,919,792	24,920,250	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.860%	1/3/2020	25,000,000	25,000,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	1.860%	1/6/2020	50,000,000	50,001,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.880%	1/8/2020	25,000,000	25,000,750	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.950%	1/13/2020	25,000,000	24,999,750	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.940%	1/13/2020	25,000,000	24,999,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.880%	12/30/2019	25,000,000	24,996,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.990%	1/6/2020	25,000,000	24,998,250	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.980%	1/13/2020	25,000,000	24,999,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.000%	12/16/2019	50,000,000	50,022,640	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.000%	12/18/2019	50,000,000	50,003,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.990%	1/9/2020	25,000,000	25,003,250	A-1+
50,000,000	WALMART INC	1.930%	12/5/2019	49,989,444	49,986,500	A-1+
50,000,000	WALMART INC	1.700%	12/11/2019	49,976,806	49,974,000	A-1+
45,000,000	WALMART INC	1.700%	12/11/2019	44,979,125	44,976,600	A-1+
40,000,000	WALMART INC	1.690%	12/2/2019	39,998,156	39,994,400	A-1+
<u>1,375,000,000</u>				<u>1,372,043,874</u>	<u>1,372,155,190</u>	
Government Securities						27.1%
13,200,000	FANNIE MAE	2.570%	2/28/2020	13,166,365	13,193,849	AA+
15,000,000	FANNIE MAE	2.560%	2/28/2020	14,962,006	14,993,011	AA+
3,060,000	FANNIE MAE	2.460%	2/28/2020	3,052,947	3,058,574	AA+
6,456,000	FANNIE MAE	2.010%	7/30/2020	6,434,635	6,449,409	AA+

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20,000,000	FANNIE MAE	2.560%	1/21/2020	19,974,440	19,999,739	AA+
4,997,000	FANNIE MAE	2.420%	1/21/2020	4,991,569	4,996,935	AA+
2,000,000	FEDERAL FARM CREDIT BANK	1.770%	7/6/2020	1,998,245	1,999,690	AA+
1,055,000	FEDERAL FARM CREDIT BANK	2.110%	6/29/2020	1,049,178	1,051,886	AA+
4,000,000	FEDERAL FARM CREDIT BANK	1.810%	7/13/2020	3,987,356	3,991,084	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.080%	4/13/2020	9,975,578	9,986,110	AA+
19,000,000	FEDERAL FARM CREDIT BANK	1.820%	8/19/2020	18,991,050	19,013,691	AA+
15,000,000	FEDERAL FARM CREDIT BANK	1.770%	8/26/2020	14,998,177	15,011,222	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.700%	12/1/2019	24,999,866	24,998,503	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.730%	12/1/2019	24,997,192	25,006,514	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.840%	1/19/2020	24,998,774	24,983,872	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.760%	12/1/2019	25,000,000	24,990,393	AA+
25,000,000	FEDERAL FARM CREDIT BANK	2.040%	12/1/2019	25,000,000	24,980,991	AA+
30,000,000	FEDERAL FARM CREDIT BANK	1.680%	12/1/2019	29,997,561	29,999,035	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.690%	12/1/2019	24,999,914	24,998,973	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.660%	12/25/2019	24,999,796	24,996,292	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.640%	12/27/2019	24,999,972	24,994,451	AA+
50,000,000	FEDERAL FARM CREDIT BANK	1.760%	12/1/2019	50,000,000	49,999,226	AA+
10,000,000	FEDERAL FARM CREDIT BANK	1.760%	12/1/2019	9,997,816	9,999,845	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.790%	12/1/2019	24,999,297	25,001,372	AA+
15,000,000	FEDERAL FARM CREDIT BANK	1.790%	12/1/2019	14,998,318	15,000,823	AA+
7,500,000	FEDERAL FARM CREDIT BANK	1.640%	12/1/2019	7,499,521	7,490,608	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.750%	12/1/2019	24,996,702	25,011,903	AA+
20,000,000	FEDERAL FARM CREDIT BANK	1.710%	12/1/2019	20,000,000	19,992,317	AA+
10,000,000	FEDERAL FARM CREDIT BANK	1.650%	12/1/2019	10,000,000	10,002,691	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.780%	12/1/2019	24,998,123	24,987,359	AA+
9,475,000	FEDERAL FARM CREDIT BANK	1.800%	1/13/2020	9,473,724	9,473,540	AA+
10,000,000	FEDERAL FARM CREDIT BANK	1.690%	12/1/2019	9,998,871	9,989,501	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.860%	12/1/2019	24,999,316	25,020,823	AA+
10,000,000	FEDERAL FARM CREDIT BANK	1.740%	12/1/2019	10,002,955	10,003,276	AA+
5,600,000	FEDERAL FARM CREDIT BANK	1.750%	12/1/2019	5,607,696	5,597,707	AA+
10,000,000	FEDERAL FARM CREDIT BANK	1.710%	12/28/2019	9,993,117	9,992,020	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.670%	12/1/2019	24,996,097	24,956,546	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.670%	12/1/2019	24,996,091	24,956,546	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.670%	12/1/2019	24,964,605	24,956,546	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.730%	1/16/2020	24,999,215	24,981,765	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.680%	12/1/2019	25,000,000	24,983,493	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.820%	12/1/2019	24,998,168	25,028,335	AA+
50,000,000	FEDERAL FARM CREDIT BANK	1.700%	12/1/2019	49,991,602	49,897,617	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.700%	12/1/2019	24,957,597	24,948,809	AA+
10,000,000	FEDERAL FARM CREDIT BANK	1.610%	12/1/2019	10,000,000	9,995,288	AA+
21,000,000	FEDERAL FARM CREDIT BANK	1.810%	1/10/2020	21,000,000	20,999,592	AA+
20,000,000	FEDERAL FARM CREDIT BANK	1.630%	12/1/2019	20,000,000	19,992,845	AA+
8,500,000	FEDERAL HOME LOAN BANK	1.650%	10/28/2020	8,498,071	8,496,495	AA+
5,000,000	FEDERAL HOME LOAN BANK	1.650%	10/28/2020	4,999,093	4,997,938	AA+
3,000,000	FEDERAL HOME LOAN BANK	2.590%	12/13/2019	2,999,791	3,000,629	AA+
2,000,000	FEDERAL HOME LOAN BANK	2.600%	12/13/2019	1,999,857	2,000,419	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.820%	10/1/2020	10,066,242	10,078,073	AA+
1,000,000	FEDERAL HOME LOAN BANK	2.580%	12/13/2019	999,601	999,913	AA+
20,000,000	FEDERAL HOME LOAN BANK	1.810%	8/6/2020	20,008,314	20,017,672	AA+
15,750,000	FEDERAL HOME LOAN BANK	1.750%	8/6/2020	15,762,725	15,763,917	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.970%	6/16/2020	25,001,066	25,017,149	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.970%	6/16/2020	25,001,066	25,017,149	AA+
8,030,000	FEDERAL HOME LOAN BANK	2.570%	2/11/2020	8,023,125	8,036,835	AA+
10,000,000	FEDERAL HOME LOAN BANK	2.560%	2/11/2020	9,991,545	10,008,512	AA+
5,000,000	FEDERAL HOME LOAN BANK	1.910%	10/19/2020	5,000,000	4,999,300	AA+
4,475,000	FEDERAL HOME LOAN BANK	2.090%	6/12/2020	4,466,950	4,478,257	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.750%	8/19/2020	9,999,825	10,000,158	AA+
17,000,000	FEDERAL HOME LOAN BANK	1.750%	8/26/2020	16,999,802	17,013,534	AA+

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10,000,000	FEDERAL HOME LOAN BANK	1.800%	9/16/2020	9,996,355	10,005,327	AA+
25,000,000	FEDERAL HOME LOAN BANK	2.050%	9/10/2020	25,000,000	25,001,015	AA+
14,750,000	FEDERAL HOME LOAN BANK	1.990%	1/24/2020	14,751,565	14,755,730	AA+
14,000,000	FEDERAL HOME LOAN BANK	1.670%	12/1/2019	14,000,000	13,999,865	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.680%	12/1/2019	25,000,000	24,999,825	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.700%	12/26/2019	25,000,000	24,997,828	AA+
20,000,000	FEDERAL HOME LOAN BANK	1.810%	8/12/2020	19,998,342	20,020,290	AA+
1,180,000	FEDERAL HOME LOAN BANK	2.120%	6/11/2020	1,179,294	1,182,007	AA+
24,000,000	FEDERAL HOME LOAN BANK	2.590%	1/22/2020	23,997,009	24,023,502	AA+
13,025,000	FEDERAL HOME LOAN BANK	2.590%	1/28/2020	13,023,197	13,039,278	AA+
6,250,000	FEDERAL HOME LOAN BANK	2.560%	2/4/2020	6,249,295	6,257,584	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.650%	12/22/2019	25,000,000	24,996,989	AA+
20,000,000	FEDERAL HOME LOAN BANK	1.600%	12/1/2019	20,000,000	19,990,769	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.590%	12/1/2019	25,000,000	24,966,339	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.610%	12/1/2019	25,000,000	24,972,096	AA+
6,100,000	FEDERAL HOME LOAN BANK	1.620%	12/1/2019	6,094,691	6,093,191	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.590%	12/1/2019	25,000,000	24,989,512	AA+
15,000,000	FEDERAL HOME LOAN BANK	1.590%	12/1/2019	14,996,642	14,993,707	AA+
5,000,000	FEDERAL HOME LOAN BANK	1.630%	12/1/2019	5,000,000	4,994,668	AA+
13,000,000	FEDERAL HOME LOAN BANK	1.630%	12/1/2019	13,000,000	12,986,137	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.580%	12/1/2019	25,000,000	24,996,725	AA+
15,000,000	FED FARM CRD DISCOUNT NT	1.830%	8/13/2020	14,811,200	14,831,063	AA+
5,000,000	FED HOME LN DISCOUNT NT	2.650%	1/29/2020	4,979,104	4,987,192	AA+
12,000,000	FED HOME LN DISCOUNT NT	2.650%	1/24/2020	11,954,100	11,971,910	AA+
100,000,000	FED HOME LN DISCOUNT NT	1.970%	12/10/2019	99,951,625	99,964,889	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.590%	3/11/2020	24,826,056	24,888,889	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.400%	2/20/2020	24,869,500	24,911,111	AA+
1,000,000	FREDDIE MAC	2.670%	12/30/2019	998,779	999,535	AA+
5,000,000	FREDDIE MAC	1.800%	8/10/2020	5,000,000	4,992,042	AA+
3,920,000	FREDDIE MAC	2.570%	1/17/2020	3,914,708	3,919,227	AA+
7,024,000	FREDDIE MAC	2.420%	1/17/2020	7,015,788	7,022,616	AA+
25,000,000	FREDDIE MAC	2.050%	7/13/2020	24,969,436	25,002,292	AA+
5,900,000	FREDDIE MAC	1.660%	11/17/2020	5,912,169	5,911,838	AA+
1,500,000	FREDDIE MAC	2.280%	4/8/2020	1,500,415	1,501,231	AA+
20,000,000	FREDDIE MAC	2.460%	4/23/2020	20,003,173	20,072,984	AA+
12,200,000	FREDDIE MAC	2.470%	4/23/2020	12,201,456	12,244,520	AA+
25,000,000	TREASURY BILL	1.890%	3/12/2020	24,869,451	24,890,583	A-1+
20,000,000	TREASURY BILL	1.730%	8/13/2020	19,761,422	19,779,094	A-1+
20,000,000	TREASURY BILL	1.760%	8/13/2020	19,758,222	19,779,094	A-1+
25,000,000	TREASURY BILL	1.840%	9/10/2020	24,649,378	24,692,778	A-1+
10,000,000	TREASURY BILL	2.080%	5/21/2020	9,903,967	9,926,019	A-1+
20,000,000	US TREASURY FRN	1.790%	12/1/2019	19,995,758	20,006,236	A-1+
25,000,000	US TREASURY N/B	1.780%	9/30/2020	24,916,892	24,938,477	A-1+
50,000,000	US TREASURY N/B	2.020%	6/30/2020	49,885,798	49,992,188	A-1+
50,000,000	US TREASURY N/B	1.810%	7/31/2020	49,938,663	49,988,281	A-1+
25,000,000	US TREASURY N/B	1.870%	5/15/2020	24,957,942	24,981,445	A-1+
25,000,000	US TREASURY N/B	1.880%	6/15/2020	24,949,023	24,983,399	A-1+
25,000,000	US TREASURY N/B	1.870%	7/31/2020	25,021,491	25,054,688	A-1+
25,000,000	US TREASURY N/B	1.880%	9/30/2020	25,023,562	25,065,430	A-1+
25,000,000	US TREASURY N/B	1.630%	9/30/2020	25,229,529	25,217,774	A-1+
<u>2,042,947,000</u>				<u>2,040,915,523</u>	<u>2,041,659,767</u>	
Repurchase Agreements						7.8%
187,000,000	BANK OF AMERICA SECURITIES REPO	1.620%	12/2/2019	187,000,000	187,000,000	A-1
200,000,000	MIZUHO SECURITIES REPO	1.620%	12/2/2019	200,000,000	200,000,000	A-1+
<u>200,000,000</u>	RBC SECURITIES REPO	1.620%	12/2/2019	<u>200,000,000</u>	<u>200,000,000</u>	A-1+
587,000,000				587,000,000	587,000,000	
Money Market Funds						0.9%
69,798,978	FEDERATED MONEY MARKET FUND	1.540%	12/2/2019	69,798,978	69,798,978	AAAm

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF November 30, 2019 (UNAUDITED)

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
<i>7,534,745,978</i>				<i>7,529,741,467</i>	<i>7,530,632,306</i>	

Fund Summary Statistics and Notes

Amortized Cost	\$7,529,741,467
Fair market value	\$7,530,632,306
Shares Outstanding	\$7,460,038,348
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	1.74%
Effective 7-Day Gross Yield (5)	1.76%
WAM(R) (6)	48 Days
WAM(F) (7)	100 Days
Ratio of Amortized Cost to Fair Market Value	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, Citizens Bank N.A., and First Republic Bank deposits are backed by irrevocable standby letter of credit provided by the Federal Home Loan Bank of Pittsburgh, Boston and San Francisco 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.