

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF November 30, 2021 (UNAUDITED) 1



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
Bank Deposit Instruments						
						48.3%
25,000,000	ANZ Bank	0.17%	12/1/2021	25,000,000	25,000,000	A-1+
50,000,000	ANZ Bank	0.15%	1/24/2022	50,000,000	50,000,000	A-1+
50,000,000	ANZ Bank	0.15%	1/24/2022	50,000,000	50,000,000	A-1+
50,000,000	ANZ Bank	0.15%	2/9/2022	50,000,000	50,000,000	A-1+
25,000,000	ANZ Bank	0.16%	2/22/2022	25,000,000	25,000,000	A-1+
50,000,000	ANZ Bank	0.16%	2/23/2022	50,000,000	50,000,000	A-1+
25,000,000	ANZ Bank	0.16%	2/24/2022	25,000,000	25,000,000	A-1+
50,000,000	ANZ Bank	0.14%	3/7/2022	50,000,000	50,000,000	A-1+
50,000,000	ANZ Bank	0.15%	3/15/2022	50,000,000	50,000,000	A-1+
50,000,000	ANZ Bank	0.15%	3/21/2022	50,000,000	50,000,000	A-1+
50,000,000	ANZ Bank	0.16%	4/14/2022	50,000,000	50,000,000	A-1+
50,000,000	BANK OF NOVA SCOTIA HOUS	0.20%	12/1/2021	50,000,000	49,997,668	A-1
50,000,000	BANK OF NOVA SCOTIA HOUS	0.18%	3/23/2022	50,000,000	49,995,500	A-1
50,000,000	BANK OF NOVA SCOTIA HOUS	0.19%	4/19/2022	50,000,000	49,994,000	A-1
50,000,000	COMMONWEALTH BK AUSTR NY	0.13%	2/8/2022	50,000,000	50,001,500	A-1+
50,000,000	COMMONWEALTH BK AUSTR NY	0.20%	5/19/2022	50,000,000	49,992,000	A-1+
250,000,000	COOPERATIEVE RABOBANK UA/NY	0.06%	12/2/2021	249,999,583	249,999,028	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.10%	12/15/2021	50,000,000	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.10%	12/24/2021	50,000,000	50,000,500	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.15%	4/20/2022	50,000,000	49,998,500	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.19%	5/2/2022	50,000,000	50,001,500	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.20%	5/17/2022	50,000,000	49,994,500	A-1
100,000,000	DNB NOR BANK ASA NY	0.08%	12/2/2021	99,999,792	100,000,000	A-1+
100,000,000	DNB NOR BANK ASA NY	0.05%	12/7/2021	100,000,000	100,000,000	A-1+
200,000,000	DNB NOR BANK ASA NY	0.07%	12/8/2021	200,000,000	200,000,000	A-1+
100,000,000	DNB NOR BANK ASA NY	0.06%	12/13/2021	100,000,000	100,000,000	A-1+
200,000,000	DZ BANK NY	0.07%	12/6/2021	200,000,000	200,000,000	A-1+
50,000,000	DZ BANK NY	0.10%	12/6/2021	50,000,000	50,000,000	A-1+
50,000,000	DZ BANK NY	0.10%	1/24/2022	50,000,000	50,000,000	A-1+
50,000,000	DZ BANK NY	0.12%	2/1/2022	50,000,000	50,000,500	A-1+
50,000,000	DZ BANK NY	0.14%	2/3/2022	50,000,000	50,000,000	A-1+
100,000,000	DZ BANK NY	0.15%	2/10/2022	100,000,000	100,004,000	A-1+
50,000,000	DZ BANK NY	0.14%	2/17/2022	50,000,000	50,000,000	A-1+
25,000,000	MUFG BANK LTD/NY	0.13%	1/12/2022	25,000,000	25,000,500	A-1
50,000,000	MUFG BANK LTD/NY	0.15%	1/18/2022	50,000,000	50,002,000	A-1
50,000,000	MUFG BANK LTD/NY	0.15%	1/25/2022	50,000,000	50,002,000	A-1
50,000,000	MUFG BANK LTD/NY	0.14%	2/22/2022	50,000,000	49,994,500	A-1
25,000,000	MUFG BANK LTD/NY	0.14%	2/23/2022	25,000,000	24,997,250	A-1
50,000,000	MUFG BANK LTD/NY	0.15%	2/28/2022	50,000,000	49,993,500	A-1
50,000,000	MUFG BANK LTD/NY	0.14%	3/1/2022	50,000,000	49,992,500	A-1
50,000,000	MUFG BANK LTD/NY	0.14%	3/17/2022	50,000,000	49,987,500	A-1
50,000,000	MUFG BANK LTD/NY	0.14%	3/18/2022	50,000,000	49,987,500	A-1
50,000,000	MUFG BANK LTD/NY	0.25%	5/9/2022	50,000,000	49,995,000	A-1
50,000,000	MUFG BANK LTD/NY	0.27%	5/31/2022	50,000,000	49,996,971	A-1
300,000,000	NATIONAL BANK OF CANADA (2)	0.23%	12/1/2021	300,000,000	300,000,000	A-1
50,000,000	NORDEA BANK ABP NEW YORK	0.12%	12/22/2021	50,000,000	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.12%	3/1/2022	50,000,000	50,001,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.12%	3/7/2022	50,000,000	50,000,500	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.13%	3/14/2022	50,000,000	50,001,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.16%	4/21/2022	50,000,000	49,998,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.19%	5/5/2022	50,000,000	50,000,500	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.20%	5/17/2022	50,000,000	49,999,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.20%	5/20/2022	50,000,000	49,998,000	A-1+
150,000,000	ROYAL BANK OF CANADA NY	0.09%	12/6/2021	150,000,000	150,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.11%	12/6/2021	50,000,000	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.12%	1/10/2022	50,000,000	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.15%	3/1/2022	50,000,000	50,000,000	A-1+

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50,000,000	ROYAL BANK OF CANADA NY	0.14%	3/7/2022	50,000,000	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.14%	3/14/2022	50,000,000	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.14%	4/4/2022	50,000,000	50,000,000	A-1+
350,000,000	SCOTIA BANK (2)	0.23%	12/1/2021	350,000,000	350,000,000	A-1
50,000,000	SVENSKA HANDELSBANKEN AB	0.20%	5/2/2022	50,000,000	49,998,500	A-1+
42,000,000	SVENSKA HANDELSBANKEN NY	0.12%	12/7/2021	41,999,895	42,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.13%	2/23/2022	50,000,000	49,999,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.13%	2/28/2022	50,000,000	49,998,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.12%	3/7/2022	50,000,000	49,997,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.12%	3/14/2022	50,000,000	49,996,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.13%	4/1/2022	50,000,000	49,996,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.13%	4/12/2022	50,000,000	49,992,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.15%	4/14/2022	50,000,000	49,995,500	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	0.16%	4/20/2022	25,000,486	24,998,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.20%	5/16/2022	50,000,000	49,992,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	0.22%	5/23/2022	25,000,000	24,996,500	A-1+
50,000,000	TORONTO DOMINION BANK NY	0.15%	2/15/2022	50,000,000	49,998,500	A-1+
50,000,000	TORONTO DOMINION BANK NY	0.13%	2/28/2022	50,000,000	49,992,500	A-1+
50,000,000	TORONTO DOMINION BANK NY	0.20%	5/4/2022	50,000,000	49,992,000	A-1+
300,050,139	TORONTO DOMINION BANK(2)	0.10%	12/1/2021	300,050,139	300,050,139	A-1+
500,039,670	US BANK (2)	0.05%	12/1/2021	500,039,670	500,039,670	A-1+
<u>5,767,089,809</u>				<u>5,767,089,564</u>	<u>5,766,958,724</u>	
Bank Deposit Instruments with Government Backing						1.7%
200,000,000	CITIZENS BANK (2,3)	0.10%	12/1/2021	200,000,000	200,000,000	A-2
<u>200,000,000</u>				<u>200,000,000</u>	<u>200,000,000</u>	
Commercial Paper and Corporate Notes						13.2%
50,000,000	COCA-COLA CO	0.10%	5/3/2022	49,978,750	49,978,000	A-1
100,000,000	EXXON MOBIL	0.04%	12/2/2021	99,999,889	100,000,000	A-1+
66,118,000	LVMH MOET HENNESSY VUITT	0.12%	2/2/2022	66,104,115	66,104,776	A-1
20,000,000	LVMH MOET HENNESSY VUITT	0.10%	2/22/2022	19,995,389	19,993,400	A-1
25,000,000	LVMH MOET HENNESSY VUITT	0.15%	3/25/2022	24,988,125	24,988,000	A-1
25,000,000	LVMH MOET HENNESSY VUITT	0.15%	4/5/2022	24,986,979	24,986,250	A-1
25,000,000	LVMH MOET HENNESSY VUITT	0.12%	12/23/2021	24,998,167	24,998,750	A-1
28,400,000	LVMH MOET HENNESSY VUITT	0.15%	3/15/2022	28,387,693	28,387,504	A-1
75,000,000	LVMH MOET HENNESSY VUITT	0.10%	12/15/2021	74,997,083	74,997,750	A-1
25,000,000	EXXON MOBILE	0.10%	12/3/2021	24,999,861	25,000,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.10%	2/7/2022	49,990,556	49,988,500	A-1+
50,000,000	NATL SEC CLEARING CORP	0.10%	1/4/2022	49,995,278	49,995,868	A-1+
50,000,000	NATL SEC CLEARING CORP	0.09%	1/18/2022	49,994,000	49,993,500	A-1+
50,000,000	NATL SEC CLEARING CORP	0.11%	2/3/2022	49,990,667	49,989,500	A-1+
50,000,000	NATL SEC CLEARING CORP	0.10%	2/4/2022	49,990,972	49,989,500	A-1+
100,000,000	NATL SEC CLEARING CORP	0.10%	3/9/2022	99,972,778	99,961,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.10%	4/1/2022	49,983,194	49,974,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.10%	4/1/2022	49,983,194	49,974,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.12%	4/8/2022	49,978,667	49,971,500	A-1+
50,000,000	NATL SEC CLEARING CORP	0.12%	4/7/2022	49,978,833	49,972,000	A-1+
50,000,000	PROCTER & GAMBLE CO	0.05%	1/6/2022	49,997,500	49,997,500	A-1+
40,000,000	PROCTER & GAMBLE CO	0.05%	1/4/2022	39,998,111	39,998,000	A-1+
50,000,000	PROCTER & GAMBLE CO	0.07%	2/8/2022	49,993,292	49,993,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.12%	1/4/2022	24,997,167	24,998,250	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.21%	1/10/2022	24,994,167	24,997,750	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.22%	1/18/2022	49,985,333	49,994,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.13%	2/8/2022	49,987,542	49,991,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.16%	4/25/2022	49,967,778	49,976,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15%	5/27/2022	49,963,125	49,963,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.22%	6/14/2022	49,940,417	49,956,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15%	6/17/2022	49,958,750	49,955,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.16%	6/24/2022	49,954,444	49,952,000	A-1+

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50,000,000	TOYOTA MOTOR CREDIT CORP	0.15%	7/1/2022	49,955,833	49,949,500	A-1+
<u>1,579,518,000</u>				<u>1,578,987,649</u>	<u>1,578,965,799</u>	
Government Agency Securities						12.9%
25,000,000	FANNIE MAE	0.16%	12/1/2021	25,000,000	25,007,203	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.10%	12/1/2021	50,000,000	50,000,488	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.08%	12/1/2021	50,000,000	50,007,449	AA+
8,000,000	FEDERAL FARM CREDIT BANK	0.18%	12/1/2021	8,000,000	8,002,064	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.15%	12/1/2021	20,000,000	20,002,483	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.08%	12/1/2021	24,998,494	24,998,665	AA+
12,000,000	FEDERAL FARM CREDIT BANK	0.11%	12/1/2021	12,000,000	12,005,539	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	12/1/2021	25,000,000	25,007,794	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	12/1/2021	24,996,638	25,007,794	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.20%	12/1/2021	9,994,833	10,003,118	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.08%	12/1/2021	50,000,000	50,000,802	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.11%	12/1/2021	50,000,000	50,014,340	AA+
58,000,000	FEDERAL FARM CREDIT BANK	0.11%	12/1/2021	57,996,220	58,016,634	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.16%	12/1/2021	24,999,513	25,006,601	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	12/1/2021	25,000,000	25,023,631	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	12/1/2021	24,998,774	25,023,631	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	12/1/2021	24,999,345	25,024,956	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	12/1/2021	25,000,000	25,024,956	AA+
15,000,000	FEDERAL FARM CREDIT BANK	0.24%	12/1/2021	15,000,000	15,016,850	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	12/1/2021	25,000,000	25,037,333	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.18%	12/1/2021	24,999,509	25,020,622	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.09%	12/1/2021	49,995,811	49,987,432	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.18%	12/1/2021	50,000,000	50,048,336	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.10%	12/1/2021	50,000,000	49,997,748	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.15%	12/1/2021	50,000,000	50,000,412	AA+
50,000,000	FEDERAL HOME LOAN BANK	0.04%	12/13/2021	50,000,000	50,000,698	AA+
100,000,000	FEDERAL HOME LOAN BANK	0.05%	1/10/2022	100,000,000	100,001,273	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	12/1/2021	25,000,000	25,011,380	AA+
22,000,000	FEDERAL HOME LOAN BANK	0.17%	12/1/2021	22,000,000	22,006,525	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	12/1/2021	25,000,000	25,011,712	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	12/1/2021	25,000,000	25,011,943	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	12/1/2021	25,000,000	25,011,943	AA+
100,000,000	FEDERAL HOME LOAN BANK	0.04%	1/14/2022	99,995,111	99,995,112	AA+
100,000,000	FEDERAL HOME LOAN BANK	0.04%	12/10/2021	99,999,000	99,999,250	AA+
250,000,000	FEDERAL HOME LOAN BANK	0.05%	2/15/2022	249,973,611	249,973,620	AA+
15,000,000	FREDDIE MAC	0.20%	12/1/2021	15,000,000	15,005,358	AA+
<u>1,535,000,000</u>				<u>1,534,946,859</u>	<u>1,535,315,691</u>	
US Treasury Securities						2.5%
200,000,000	TREASURY BILL	0.05%	1/4/2022	199,991,500	199,988,364	A-1+
100,000,000	TREASURY BILL	0.05%	1/11/2022	99,994,875	99,995,444	A-1+
<u>300,000,000</u>				<u>299,986,375</u>	<u>299,983,808</u>	
Money Market Funds						6.70%
400,008,131	FEDERATED MONEY MARKET FUND	0.02%	12/1/2021	400,008,131	400,008,131	AAAm
399,937,514	INVESCO MMKT FUND - CAVU SHARES	0.03%	12/1/2021	399,937,514	399,937,514	AAAm
<u>799,945,645</u>				<u>799,945,645</u>	<u>799,945,645</u>	
Repurchase Agreements						14.7%
510,792,000	BANK OF AMERICA SECURITIES REPO	0.04%	12/1/2021	510,792,000	510,792,000	A-1
500,000,000	MIZUHO SECURITIES REPO	0.02%	12/1/2021	500,000,000	500,000,000	A-1
250,000,000	RBC SECURITIES REPO	0.02%	12/1/2021	250,000,000	250,000,000	A-1+
44,608,000	RBC SECURITIES REPO	0.02%	12/1/2021	44,608,000	44,608,000	A-1+
450,000,000	SCOTIA BANK REPO	0.03%	12/1/2021	450,000,000	450,000,000	A-1
<u>1,755,400,000</u>				<u>1,755,400,000</u>	<u>1,755,400,000</u>	
11,936,953,454				11,936,356,092	11,936,569,667	

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Fund Summary Statistics and Notes

Amortized Cost				\$ 11,936,356,092		
Fair market value				\$ 11,936,569,667		
Shares Outstanding				\$ 11,854,309,109		
Fund Net Asset Value (4)				\$1.01		
Effective 7-Day Net Yield (5)				0.093%		
Effective 7-Day Gross Yield				0.103%		
WAM(R) (6)				42 Days		
WAM(F) (7)				70 Days		
Ratio of Fair Market Value to Amortized Cost				1.0000		

(1) Securities rounded to the nearest dollar.

(2) Issues have a daily put option, and thus are calculated as 1 day for WAL and WAM purposes.

(3) Citizens Bank N.A. deposits are backed by irrevocable standby letter of credit provided by the Federal Home Loan Bank of 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.