

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

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

Par		Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
<b>Bank Deposit Instruments</b>							<b>44.0%</b>
\$	25,000,000	ANZ Bank	0.23%	4/6/2021	\$ 25,000,000	\$ 25,000,000	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	0.25%	2/22/2021	25,000,000	25,000,000	A-1+
	50,000,000	ANZ Bank	0.34%	1/22/2021	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+
	50,000,000	ANZ Bank	0.24%	1/13/2021	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+
	50,000,000	ANZ Bank	0.22%	12/21/2020	50,000,000	50,000,000	A-1+
	50,000,000	ANZ Bank	0.23%	12/1/2020	50,000,000	50,000,000	A-1+
	50,000,000	COOPERATIEVE RABOBANK UA	0.20%	3/22/2021	50,000,000	50,001,500	A-1
	50,000,000	COOPERATIEVE RABOBANK UA	0.18%	3/11/2021	50,000,000	50,000,500	A-1
	50,000,000	COOPERATIEVE RABOBANK UA	0.17%	2/11/2021	50,000,000	50,002,000	A-1
	50,000,000	COOPERATIEVE RABOBANK UA	0.21%	1/29/2021	49,982,792	49,988,500	A-1
	30,000,000	COOPERATIEVE RABOBANK UA	0.23%	12/16/2020	30,000,000	30,001,800	A-1
	150,000,000	COOPERATIEVE RABOBANK UA	0.09%	12/2/2020	149,999,625	150,000,000	A-1+
	50,000,000	DEXIA CREDIT LOCAL	0.20%	4/19/2021	49,961,389	49,967,000	A-1+
	50,000,000	DEXIA CREDIT LOCAL	0.20%	4/7/2021	49,964,722	49,967,500	A-1+
	50,000,000	DEXIA CREDIT LOCAL	0.22%	3/25/2021	49,965,167	49,971,500	A-1+
	50,000,000	DEXIA CREDIT LOCAL	0.21%	3/22/2021	49,967,625	49,973,000	A-1+
	50,000,000	DEXIA CREDIT LOCAL	0.20%	1/27/2021	49,984,167	49,987,000	A-1+
	50,000,000	DEXIA CREDIT LOCAL	0.19%	1/20/2021	49,986,806	49,989,000	A-1+
	50,000,000	DEXIA CREDIT LOCAL	0.20%	1/19/2021	49,986,389	49,989,500	A-1+
	50,000,000	DNB NOR BANK ASA NY	0.23%	12/7/2020	50,000,000	50,001,500	A-1+
	50,000,000	DZ BANK	0.19%	2/26/2021	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+
	100,000,000	DZ BANK	0.19%	1/21/2021	100,000,000	100,000,000	A-1+
	25,000,000	DZ BANK	0.18%	1/15/2021	25,000,000	25,000,000	A-1+
	50,000,000	DZ BANK	0.17%	1/11/2021	50,000,000	50,000,000	A-1+
	25,000,000	DZ BANK	0.18%	1/8/2021	25,000,000	25,000,000	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 NY	0.15%	12/2/2020	25,000,000	25,000,000	A-1+
	50,000,000	MUFG BANK LTD/NY	0.22%	4/13/2021	50,000,000	49,998,000	A-1
	25,000,000	MUFG BANK LTD/NY	0.23%	2/25/2021	25,000,000	25,001,000	A-1
	50,000,000	MUFG BANK LTD/NY	0.20%	2/23/2021	50,000,000	49,999,000	A-1
	50,000,000	MUFG BANK LTD/NY	0.28%	1/28/2021	50,000,000	50,010,000	A-1
	150,000,000	NATIONAL BANK OF CANADA (2)	0.38%	12/1/2020	150,000,000	150,000,000	A-1
	50,000,000	NATIONAL BANK OF CANADA (2)	0.38%	12/1/2020	50,000,000	50,000,000	A-1
	50,000,000	NATIONAL BANK OF CANADA (2)	0.38%	12/1/2020	50,000,000	50,000,000	A-1
	50,000,000	NATIONAL BANK OF CANADA (2)	0.38%	12/1/2020	50,000,000	50,000,000	A-1
	25,000,000	NORDEA BANK ABP NEW YORK	0.18%	4/12/2021	25,000,000	25,000,500	A-1+
	9,650,000	NORDEA BANK ABP NEW YORK	0.20%	4/6/2021	9,649,325	9,650,290	A-1+
	40,000,000	NORDEA BANK ABP NEW YORK	0.19%	3/15/2021	40,000,000	40,002,800	A-1+
	25,000,000	NORDEA BANK ABP NEW YORK	0.18%	2/26/2021	25,000,000	25,001,500	A-1+
	35,000,000	NORDEA BANK ABP NEW YORK	0.24%	12/14/2020	35,000,000	35,001,750	A-1+
	250,000,000	NORDEA BANK ABP NEW YORK	0.08%	12/2/2020	250,000,000	250,000,000	A-1+
	200,000,000	NORDEA BANK ABP NEW YORK	0.13%	12/17/2020	199,988,889	199,988,000	A-1+
	75,000,000	NRW BANK	0.18%	12/2/2020	74,999,625	74,999,250	A-1+
	100,000,000	NRW BANK	0.09%	12/1/2020	100,000,000	100,000,000	A-1+
	20,000,000	ROYAL BANK OF CANADA NY	0.20%	3/24/2021	20,000,000	20,000,600	A-1+
	50,000,000	ROYAL BANK OF CANADA NY	0.19%	3/8/2021	50,000,000	50,000,000	A-1+
	25,000,000	ROYAL BANK OF CANADA NY	0.25%	12/9/2020	25,005,434	25,007,000	A-1+

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

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

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
250,000,000	SCOTIA BANK (2)	0.30%	12/1/2020	250,000,000	250,000,000	A-1
50,000,000	SCOTIA BANK (2)	0.30%	12/1/2020	50,000,000	50,000,000	A-1
25,000,000	SCOTIA BANK (2)	0.30%	12/1/2020	25,000,000	25,000,000	A-1
50,000,000	SVENSKA HANDELSBANKEN NY	0.20%	3/10/2021	50,000,000	50,005,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.18%	3/1/2021	50,000,000	50,002,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.19%	2/3/2021	50,000,000	50,005,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.23%	1/27/2021	50,000,000	50,009,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.24%	1/6/2021	50,000,000	50,007,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.26%	12/15/2020	50,000,000	50,003,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.20%	3/22/2021	50,000,000	50,005,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.19%	2/16/2021	50,000,000	50,005,000	A-1+
50,000,000	TORONTO DOMINION BANK	0.20%	12/8/2020	50,000,000	50,003,500	A-1+
100,000,000	TORONTO DOMINION BANK(2)	0.40%	12/1/2020	100,000,000	100,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	0.40%	12/1/2020	25,000,000	25,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	0.40%	12/1/2020	50,000,000	50,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	0.40%	12/1/2020	25,000,000	25,000,000	A-1+
100,000,000	TORONTO DOMINION BANK(2)	0.40%	12/1/2020	100,000,000	100,000,000	A-1+
<u>3,884,650,000</u>				<u>3,884,441,953</u>	<u>3,884,545,990</u>	
<b>Bank Deposit Instruments with Government Backing</b>						<b>4.5%</b>
\$ 50,000,000	BERKSHIRE BANK (2,3)	0.25%	12/1/2020	\$ 50,000,000	\$ 50,000,000	N/A
200,000,000	CITIZENS BANK (2,3)	0.15%	12/1/2020	200,000,000	200,000,000	A-2
150,000,000	SANTANDER BANK (2,3)	0.15%	12/1/2020	150,000,000	150,000,000	A-2
<u>400,000,000</u>				<u>400,000,000</u>	<u>400,000,000</u>	
<b>Commercial Paper and Corporate Notes</b>						<b>8.0%</b>
\$ 35,000,000	EXXON MOBIL CORP	0.19%	3/24/2021	\$ 34,979,126	\$ 34,982,850	A-1+
25,000,000	EXXON MOBIL CORP	0.21%	2/3/2021	24,990,889	24,994,000	A-1+
25,000,000	EXXON MOBIL CORP	0.23%	4/1/2021	24,980,674	24,986,250	A-1+
25,000,000	EXXON MOBIL CORP	0.19%	4/12/2021	24,982,583	24,984,500	A-1+
50,000,000	EXXON MOBIL CORP	0.23%	3/23/2021	49,964,222	49,975,500	A-1+
50,000,000	EXXON MOBIL CORP	0.20%	3/23/2021	49,968,889	49,975,500	A-1+
50,000,000	EXXON MOBIL CORP	0.20%	3/26/2021	49,968,854	49,974,500	A-1+
25,000,000	EXXON MOBIL CORP	0.20%	4/30/2021	24,979,167	24,981,000	A-1+
100,000,000	NATL SEC CLEARING CORP	0.14%	1/7/2021	99,985,611	99,987,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.10%	12/1/2020	50,000,000	50,000,000	A-1+
100,000,000	NATL SEC CLEARING CORP	0.10%	12/7/2020	99,998,333	99,998,000	A-1+
100,000,000	NATL SEC CLEARING CORP	0.16%	12/4/2020	99,998,667	99,999,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.16%	4/16/2021	49,969,778	49,966,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.20%	4/20/2021	24,980,556	24,983,000	A-1+
<u>710,000,000</u>				<u>709,747,349</u>	<u>709,787,600</u>	
<b>Government Agency Securities</b>						<b>16.4%</b>
\$ 25,000,000	FANNIE MAE	0.19%	12/1/2020	\$ 25,000,000	\$ 25,016,656	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	6/23/2021	24,996,828	25,010,829	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.25%	12/1/2020	24,999,668	25,003,411	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	12/1/2020	25,000,000	25,030,897	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	12/1/2020	25,000,000	25,037,556	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.45%	12/1/2020	25,073,015	25,071,623	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.15%	12/1/2020	20,000,000	19,996,371	AA+
8,000,000	FEDERAL FARM CREDIT BANK	0.21%	12/1/2020	8,000,000	8,007,199	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.25%	12/1/2020	24,999,232	25,009,886	AA+
7,500,000	FEDERAL FARM CREDIT BANK	0.17%	12/1/2020	7,499,898	7,500,428	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	12/1/2020	25,000,000	25,008,206	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	12/1/2020	24,984,117	25,008,206	AA+

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

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

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating	
10,000,000	FEDERAL FARM CREDIT BANK	0.20%	12/1/2020	9,975,589	10,003,282	AA+	
20,000,000	FEDERAL FARM CREDIT BANK	0.23%	12/1/2020	20,000,000	20,006,503	AA+	
25,000,000	FEDERAL FARM CREDIT BANK	0.16%	12/1/2020	24,998,244	24,991,307	AA+	
10,000,000	FEDERAL FARM CREDIT BANK	0.24%	12/1/2020	9,999,631	10,003,737	AA+	
9,475,000	FEDERAL FARM CREDIT BANK	0.18%	12/13/2020	9,474,607	9,476,853	AA+	
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	12/1/2020	24,999,429	25,018,688	AA+	
10,000,000	FEDERAL FARM CREDIT BANK	0.18%	12/1/2020	10,000,000	10,002,998	AA+	
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	12/1/2020	25,000,000	25,026,470	AA+	
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	12/1/2020	24,996,247	25,026,470	AA+	
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	12/1/2020	24,998,577	25,004,842	AA+	
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	12/1/2020	24,998,575	25,004,842	AA+	
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	12/1/2020	24,987,095	25,004,842	AA+	
10,000,000	FEDERAL FARM CREDIT BANK	0.16%	12/28/2020	9,997,498	10,000,897	AA+	
5,600,000	FEDERAL FARM CREDIT BANK	0.28%	12/1/2020	5,602,737	5,604,124	AA+	
10,000,000	FEDERAL FARM CREDIT BANK	0.24%	12/1/2020	10,001,003	10,005,516	AA+	
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	12/1/2020	24,998,079	25,035,610	AA+	
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	12/1/2020	25,000,000	25,035,610	AA+	
25,000,000	FEDERAL FARM CREDIT BANK	0.18%	12/1/2020	25,000,000	25,006,446	AA+	
25,000,000	FEDERAL FARM CREDIT BANK	0.18%	12/1/2020	24,998,748	24,994,965	AA+	
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	12/1/2020	25,000,000	25,040,183	AA+	
15,000,000	FEDERAL FARM CREDIT BANK	0.27%	12/1/2020	15,000,000	15,030,783	AA+	
10,000,000	FEDERAL FARM CREDIT BANK	0.15%	12/1/2020	10,000,000	10,001,786	AA+	
50,000,000	FEDERAL FARM CREDIT BANK	0.20%	12/1/2020	49,996,551	50,020,194	AA+	
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	12/1/2020	24,982,588	25,010,097	AA+	
20,000,000	FEDERAL FARM CREDIT BANK	0.16%	12/1/2020	20,000,000	20,005,153	AA+	
50,000,000	FEDERAL FARM CREDIT BANK	0.18%	12/1/2020	50,000,000	49,981,925	AA+	
13,000,000	FEDERAL FARM CREDIT BANK	0.20%	5/25/2021	12,987,361	12,994,313	AA+	
2,000,000	FEDERAL HOME LOAN BANK	1.63%	12/11/2020	2,000,132	2,000,927	AA+	
17,000,000	FEDERAL HOME LOAN BANK	0.12%	2/17/2021	17,000,086	16,997,501	AA+	
25,000,000	FEDERAL HOME LOAN BANK	0.16%	12/1/2020	25,000,000	25,004,237	AA+	
50,000,000	FEDERAL HOME LOAN BANK	0.18%	12/1/2020	50,000,000	50,002,857	AA+	
15,000,000	FEDERAL HOME LOAN BANK	1.56%	2/3/2021	14,998,541	15,035,100	AA+	
20,000,000	FEDERAL HOME LOAN BANK	0.13%	12/1/2020	20,000,000	20,001,029	AA+	
25,000,000	FEDERAL HOME LOAN BANK	0.15%	12/1/2020	25,000,000	25,002,687	AA+	
6,100,000	FEDERAL HOME LOAN BANK	0.15%	12/1/2020	6,098,980	6,100,656	AA+	
25,000,000	FEDERAL HOME LOAN BANK	0.12%	12/1/2020	25,000,000	25,001,082	AA+	
22,000,000	FEDERAL HOME LOAN BANK	0.20%	12/1/2020	22,000,000	22,017,383	AA+	
5,000,000	FEDERAL HOME LOAN BANK	0.16%	12/1/2020	5,000,000	5,001,092	AA+	
13,000,000	FEDERAL HOME LOAN BANK	0.16%	12/1/2020	13,000,000	13,002,839	AA+	
25,000,000	FEDERAL HOME LOAN BANK	0.17%	12/1/2020	25,000,000	25,007,952	AA+	
25,000,000	FEDERAL HOME LOAN BANK	0.17%	12/1/2020	25,000,000	25,007,116	AA+	
25,000,000	FEDERAL HOME LOAN BANK	0.17%	12/1/2020	25,000,000	25,007,116	AA+	
50,000,000	FEDERAL HOME LOAN BANK	0.11%	12/2/2020	49,999,847	49,999,917	AA+	
100,000,000	FEDERAL HOME LOAN BANK	0.10%	12/4/2020	99,999,167	99,999,500	AA+	
150,000,000	FEDERAL HOME LOAN BANK	0.10%	12/1/2020	150,000,000	150,000,000	AA+	
15,000,000	FREDDIE MAC	0.23%	12/1/2020	15,000,000	15,017,526	AA+	
<b>1,443,675,000</b>				<b>1,443,642,073</b>	<b>1,444,246,215</b>		
<b>US Treasury Securities</b>						<b>7.6%</b>	
\$	25,000,000	TREASURY BILL	0.10%	1/14/2021	\$ 24,996,944	\$ 24,997,632	A-1+
	100,000,000	TREASURY BILL	0.10%	12/24/2020	99,993,611	99,994,889	A-1+
	150,000,000	TREASURY BILL	0.11%	12/17/2020	149,993,000	149,995,667	A-1+
	100,000,000	TREASURY BILL	0.08%	12/10/2020	99,998,000	99,998,687	A-1+
	100,000,000	TREASURY BILL	0.08%	12/8/2020	99,998,444	99,999,028	A-1+

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100,000,000	TREASURY BILL	0.10%	12/3/2020	99,999,444	99,999,708	A-1+
50,000,000	TREASURY BILL	0.11%	2/18/2021	49,987,931	49,990,948	A-1+
20,000,000	US TREASURY FRN	0.31%	7/1/2020	19,998,311	20,026,595	A-1+
25,000,000	US TREASURY N/B	1.67%	12/31/2020	25,014,238	25,045,723	A-1+
<u>670,000,000</u>				<u>669,979,925</u>	<u>670,048,877</u>	
<b>Repurchase Agreements</b>						<b>19.4%</b>
\$ 315,101,000	BANK OF AMERICA SECURITIES REPO	0.07%	12/1/2020	\$ 315,101,000	\$ 315,101,000	A-1
700,000,000	MIZUHO SECURITIES REPO	0.07%	12/1/2020	700,000,000	700,000,000	A-1
700,000,000	RBC SECURITIES REPO	0.07%	12/1/2020	700,000,000	700,000,000	A-1+
<u>1,715,101,000</u>				<u>1,715,101,000</u>	<u>1,715,101,000</u>	
<b>\$ 8,823,426,000</b>				<b>\$ 8,822,912,299</b>	<b>\$ 8,823,729,682</b>	

### Fund Summary Statistics and Notes

Amortized Cost	\$8,822,912,299
Fair market value	\$8,823,729,682
Shares Outstanding	\$8,743,626,913
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	0.06%
Effective 7-Day Gross Yield	0.16%
WAM(R) (6)	24 Days
WAM(F) (7)	67 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 are 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.