

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF October 31, 2021 (UNAUDITED)

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
Bank Deposit Instruments						46.2%
400,000,000	DNB NOR BANK ASA NY	0.06%	11/1/2021	400,000,000	400,000,000	A-1+
100,000,000	DNB NOR BANK ASA NY	0.05%	11/5/2021	100,000,000	100,000,000	A-1+
75,000,000	ANZ Bank	0.08%	11/1/2021	75,000,000	75,000,000	A-1+
50,000,000	ANZ Bank	0.13%	11/19/2021	50,000,000	50,000,000	A-1+
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	COMMONWEALTH BK AUSTR NY	0.12%	11/17/2021	50,000,000	50,001,000	A-1+
250,000,000	COOPERATIEVE RABOBANK UA	0.06%	11/1/2021	250,000,000	250,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.14%	11/15/2021	50,000,000	50,001,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.12%	11/26/2021	50,000,000	50,001,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.10%	12/15/2021	50,000,000	50,000,500	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.10%	12/24/2021	50,000,000	50,001,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.15%	4/20/2022	50,000,000	50,003,500	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.19%	5/2/2022	50,000,000	50,000,000	A-1
150,000,000	DZ BANK NY	0.05%	11/1/2021	150,000,000	150,000,000	A-1+
150,000,000	DZ BANK NY	0.06%	11/1/2021	150,000,000	150,000,000	A-1+
150,000,000	DZ BANK NY	0.06%	11/3/2021	150,000,000	150,000,000	A-1+
50,000,000	DZ BANK NY	0.11%	11/17/2021	50,000,000	50,000,000	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	50,000,000	A-1+
50,000,000	MUFG BANK LTD/NY	0.17%	11/10/2021	50,000,000	50,002,000	A-1
50,000,000	MUFG BANK LTD/NY	0.14%	11/29/2021	50,000,000	50,003,000	A-1
25,000,000	MUFG BANK LTD/NY	0.13%	1/12/2022	25,000,000	25,001,250	A-1
50,000,000	MUFG BANK LTD/NY	0.15%	1/18/2022	50,000,000	50,004,000	A-1
50,000,000	MUFG BANK LTD/NY	0.15%	1/25/2022	50,000,000	50,003,000	A-1
50,000,000	MUFG BANK LTD/NY	0.14%	2/22/2022	50,000,000	49,997,500	A-1
25,000,000	MUFG BANK LTD/NY	0.14%	2/23/2022	25,000,000	24,998,500	A-1
50,000,000	MUFG BANK LTD/NY	0.15%	2/26/2022	50,000,000	49,998,000	A-1
50,000,000	MUFG BANK LTD/NY	0.14%	3/1/2022	50,000,000	49,996,500	A-1
50,000,000	MUFG BANK LTD/NY	0.14%	3/17/2022	50,000,000	49,995,000	A-1
50,000,000	MUFG BANK LTD/NY	0.14%	3/18/2022	50,000,000	49,994,500	A-1
150,000,000	NATIONAL BANK OF CANADA (2)	0.23%	11/1/2021	150,000,000	150,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.23%	11/1/2021	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.23%	11/1/2021	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.23%	11/1/2021	50,000,000	50,000,000	A-1
200,000,000	NORDEA BANK ABP NEW YORK	0.05%	11/1/2021	200,000,000	200,000,000	A-1+
35,000,000	NORDEA BANK ABP NEW YORK	0.15%	11/5/2021	35,000,000	35,000,700	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	49,999,500	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.12%	3/7/2022	50,000,000	49,998,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.13%	3/14/2022	50,000,000	49,998,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.16%	4/21/2022	50,000,000	49,996,000	A-1+
150,000,000	ROYAL BANK OF CANADA NY	0.08%	11/1/2021	150,000,000	150,000,000	A-1+
100,000,000	ROYAL BANK OF CANADA NY	0.10%	11/15/2021	100,000,000	100,000,000	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%	11/1/2021	350,000,000	350,000,000	A-1
50,000,000	SVENSKA HANDELSBANKEN NY	0.16%	11/2/2021	50,000,000	50,000,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.10%	11/12/2021	50,000,000	50,000,500	A-1+
42,000,000	SVENSKA HANDELSBANKEN NY	0.12%	12/7/2021	41,999,369	42,000,840	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.13%	2/23/2022	50,000,000	50,003,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.13%	2/28/2022	50,000,000	50,003,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.12%	3/7/2022	50,000,000	50,000,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.12%	3/14/2022	50,000,000	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.13%	4/1/2022	50,000,000	49,999,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.13%	4/12/2022	50,000,000	49,995,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.15%	4/14/2022	50,000,000	49,999,500	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	0.16%	4/20/2022	25,000,590	25,000,500	A-1+
50,000,000	TORONTO DOMINION BANK NY	0.13%	2/28/2022	50,000,000	49,996,500	A-1+
300,024,658	TORONTO DOMINION BANK(2)	0.10%	11/1/2021	300,024,658	300,024,658	A-1+
500,025,030	US BANK (2)	0.05%	11/1/2021	500,025,030	500,025,030	A-1+
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5,902,049,687				5,902,049,647	5,902,042,977	
Bank Deposit Instruments with Government Backing						1.6%
200,000,000	CITIZENS BANK (2,3)	0.10%	11/1/2021	200,000,000	200,000,000	A-2
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200,000,000				200,000,000	200,000,000	
Commercial Paper and Corporate Notes						12.6%
50,000,000	COCA-COLA CO	0.10%	5/3/2022	49,974,583	49,979,000	A-1
200,000,000	EXXON MOBIL CORP	0.04%	11/4/2021	199,999,333	199,999,333	A-1+
100,000,000	EXXON MOBIL CORP	0.05%	11/1/2021	100,000,000	99,999,000	A-1+
66,118,000	LVMH MOET HENNESSY VUITT	0.12%	2/2/2022	66,097,503	66,093,536	A-1+
20,000,000	LVMH MOET HENNESSY VUITT	0.10%	2/22/2022	19,993,722	19,991,600	A-1+
25,000,000	LVMH MOET HENNESSY VUITT	0.15%	3/25/2022	24,985,000	24,985,000	A-1+
25,000,000	LVMH MOET HENNESSY VUITT	0.15%	4/5/2022	24,983,854	24,983,250	A-1+
30,000,000	LVMH MOET HENNESSY VUITT	0.10%	11/17/2021	29,998,667	29,998,800	A-1+
25,000,000	LVMH MOET HENNESSY VUITT	0.12%	12/23/2021	24,995,667	24,996,250	A-1+
28,400,000	LVMH MOET HENNESSY VUITT	0.15%	3/15/2022	28,384,143	28,384,664	A-1+
75,000,000	LVMH MOET HENNESSY VUITT	0.10%	12/15/2021	74,990,833	74,991,000	A-1+
25,000,000	LVMH MOET HENNESSY VUITT	0.10%	12/3/2021	24,997,778	24,997,750	A-1+
50,000,000	NATL SEC CLEARING CORP	0.09%	1/18/2022	49,990,250	49,988,500	A-1+
50,000,000	NATL SEC CLEARING CORP	0.11%	2/3/2022	49,986,292	49,985,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.10%	2/4/2022	49,986,806	49,984,500	A-1+
100,000,000	NATL SEC CLEARING CORP	0.10%	3/9/2022	99,964,444	99,954,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.10%	4/1/2022	49,979,028	49,969,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.10%	4/1/2022	49,979,028	49,969,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.12%	4/8/2022	49,973,667	49,965,500	A-1+
50,000,000	NATL SEC CLEARING CORP	0.12%	4/7/2022	49,973,833	49,966,000	A-1+
50,000,000	PROCTER & GAMBLE CO	0.05%	1/6/2022	49,995,417	49,994,000	A-1+
40,000,000	PROCTER & GAMBLE CO	0.05%	1/4/2022	39,996,444	39,995,200	A-1+
50,000,000	PROCTER & GAMBLE CO	0.07%	2/8/2022	49,990,375	49,991,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.12%	1/4/2022	24,994,667	24,995,750	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.21%	1/10/2022	24,989,792	24,995,250	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.22%	1/18/2022	49,976,167	49,989,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.13%	2/8/2022	49,982,125	49,985,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15%	5/27/2022	49,956,875	49,956,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15%	6/17/2022	49,952,500	49,949,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.16%	6/24/2022	49,947,778	49,947,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15%	7/1/2022	49,949,583	49,944,500	A-1+
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1,609,518,000				1,608,966,154	1,608,924,384	
Government Agency Securities						12.6%
25,000,000	FANNIE MAE	0.16%	11/1/2021	25,000,000	25,009,495	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.10%	11/1/2021	50,000,000	50,000,510	AA+

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25,000,000	FEDERAL FARM CREDIT BANK	0.45%	11/1/2021	25,004,500	25,005,587	AA+
100,000,000	FEDERAL FARM CREDIT BANK	0.21%	11/5/2021	100,001,836	100,001,591	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.08%	11/1/2021	50,000,000	50,008,055	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.15%	11/1/2021	20,000,000	20,003,453	AA+
8,000,000	FEDERAL FARM CREDIT BANK	0.18%	11/1/2021	8,000,000	8,002,904	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.08%	11/1/2021	24,998,390	24,998,575	AA+
12,000,000	FEDERAL FARM CREDIT BANK	0.11%	11/1/2021	12,000,000	12,006,162	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	11/1/2021	25,000,000	25,010,148	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	11/1/2021	24,995,609	25,010,148	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.20%	11/1/2021	9,993,251	10,004,059	AA+
50,000,000	FEDERAL FARM CRE	0.08%	11/1/2021	50,000,000	50,000,852	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.11%	11/1/2021	50,000,000	50,015,254	AA+
58,000,000	FEDERAL FARM CREDIT BANK	0.11%	11/1/2021	57,995,979	58,017,694	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.16%	11/1/2021	24,999,409	25,008,003	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	11/1/2021	25,000,000	25,027,493	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	11/1/2021	24,998,566	25,027,493	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	11/1/2021	24,999,241	25,028,902	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	11/1/2021	25,000,000	25,028,902	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.18%	11/1/2021	24,999,446	25,023,226	AA+
15,000,000	FEDERAL FARM CREDIT BANK	0.24%	11/1/2021	15,000,000	15,019,079	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	11/1/2021	25,000,000	25,042,252	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.09%	11/1/2021	49,995,602	49,995,733	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.18%	11/1/2021	50,000,000	50,053,235	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.10%	11/1/2021	50,000,000	49,997,643	AA+
150,000,000	FEDERAL HOME LOAN BANK	0.03%	11/5/2021	149,999,955	149,997,248	AA+
50,000,000	FEDERAL HOME LOAN BANK	0.04%	12/13/2021	50,000,000	49,996,496	AA+
100,000,000	FEDERAL HOME LOAN BANK	0.05%	1/10/2022	100,000,000	99,982,616	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	11/1/2021	25,000,000	25,012,479	AA+
22,000,000	FEDERAL HOME LOAN BANK	0.17%	11/1/2021	22,000,000	22,008,697	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	11/1/2021	25,000,000	25,012,508	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	11/1/2021	25,000,000	25,013,199	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	11/1/2021	25,000,000	25,013,199	AA+
100,000,000	FED HOME LN DISCOUNT NT	0.04%	1/14/2022	99,991,778	99,989,725	AA+
100,000,000	FED HOME LN DISCOUNT NT	0.04%	11/15/2021	99,998,444	99,998,445	AA+
100,000,000	FED HOME LN DISCOUNT NT	0.04%	12/10/2021	99,995,667	99,995,668	AA+
15,000,000	FREDDIE MAC	0.20%	10/1/2021	15,000,000	15,007,769	AA+
<u>1,610,000,000</u>				<u>1,609,967,673</u>	<u>1,610,374,493</u>	
US Treasury Securities						12.6%
200,000,000	CASH MGMT BILL	0.05%	1/4/2022	199,984,000	199,978,666	A-1+
100,000,000	CASH MGMT BILL	0.05%	1/11/2022	99,991,125	99,989,153	A-1+
100,000,000	CASH MGMT BILL	0.03%	11/1/2021	100,000,000	100,000,000	A-1+
308,000,000	CASH MGMT BILL	0.03%	11/1/2021	308,000,000	308,000,000	A-1+
300,000,000	CASH MGMT BILL	0.03%	11/1/2021	300,000,000	300,000,000	A-1+
200,000,000	TREASURY BILL	0.05%	11/4/2021	199,999,208	199,999,542	A-1+
200,000,000	TREASURY BILL	0.05%	11/12/2021	199,996,944	199,997,546	A-1+
200,000,000	TREASURY BILL	0.05%	11/18/2021	199,995,278	199,995,026	A-1+
<u>1,608,000,000</u>				<u>1,607,966,556</u>	<u>1,607,959,933</u>	
Money Market Funds						6.26%
400,000,493	FEDERATED MONEY MARKET FUND	0.02%	11/1/2021	400,000,493	400,000,493	AAA
400,000,710	INVESCO MMKT FUND - CAVU SHARES	0.03%	11/1/2021	400,000,710	400,000,710	AAA
<u>800,001,203</u>				<u>800,001,203</u>	<u>800,001,203</u>	
Repurchase Agreements						8.3%
708,268,000	BANK OF AMERICA SECURITIES REPO	0.04%	11/1/2021	708,268,000	708,268,000	A-1
150,000,000	RBC SECURITIES REPO	0.01%	11/1/2021	150,000,000	150,000,000	A-1+
200,000,000	SCOTIA BANK REPO	0.03%	11/1/2021	200,000,000	200,000,000	A-1
<u>1,058,268,000</u>				<u>1,058,268,000</u>	<u>1,058,268,000</u>	
\$ 12,787,836,890				\$ 12,787,219,231	\$ 12,787,570,990	

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Fund Summary Statistics and Notes

Amortized Cost	\$ 12,787,219,231
Fair market value	\$ 12,787,570,990
Shares Outstanding	\$ 12,704,967,903
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	0.083%
Effective 7-Day Gross Yield	0.092%
WAM(R) (6)	38 Days
WAM(F) (7)	63 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.