

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF September 30, 2021 (UNAUDITED)

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
Bank Deposit Instruments						46.7%
50,000,000	ANZ Bank	0.15%	10/6/2021	50,000,000	50,000,000	A-1+
25,000,000	ANZ Bank	0.21%	10/6/2021	25,000,000	25,000,000	A-1+
50,000,000	ANZ Bank	0.15%	10/14/2021	50,000,000	50,000,000	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	0.15%	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+
25,000,000	BANK OF NOVA SCOTIA HOUS	0.16%	10/8/2021	25,000,224	25,000,148	A-1
50,000,000	COMMONWEALTH BK AUSTR NY	0.12%	11/17/2021	50,000,000	50,003,000	A-1+
25,000,000	COOPERATIEVE RABOBANK UA	0.16%	10/7/2021	25,000,000	25,000,250	A-1
25,000,000	COOPERATIEVE RABOBANK UA	0.15%	10/22/2021	25,000,000	25,001,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.14%	11/15/2021	50,000,000	50,003,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.12%	11/26/2021	50,000,000	50,002,500	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	50,000,000	A-1
500,000,000	DNB NOR BANK ASA NY	0.06%	10/4/2021	500,000,000	500,000,000	A-1+
50,000,000	DZ BANK NY	0.11%	10/1/2021	50,000,000	50,000,000	A-1+
200,000,000	DZ BANK NY	0.06%	10/1/2021	200,000,000	200,000,000	A-1+
50,000,000	DZ BANK NY	0.11%	10/8/2021	50,000,000	50,000,000	A-1+
50,000,000	DZ BANK NY	0.10%	10/19/2021	50,000,000	50,000,000	A-1+
50,000,000	DZ BANK NY	0.10%	10/20/2021	50,000,000	50,000,000	A-1+
50,000,000	DZ BANK NY	0.11%	10/28/2021	50,000,000	50,000,000	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	MUFG BANK LTD/NY	0.18%	10/13/2021	50,000,000	50,002,500	A-1
50,000,000	MUFG BANK LTD/NY	0.19%	10/21/2021	50,000,000	50,004,000	A-1
50,000,000	MUFG BANK LTD/NY	0.17%	11/10/2021	50,000,000	50,006,000	A-1
50,000,000	MUFG BANK LTD/NY	0.14%	11/29/2021	50,000,000	50,005,000	A-1
50,000,000	MUFG BANK LTD/NY	0.15%	1/18/2022	50,000,000	50,005,500	A-1
50,000,000	MUFG BANK LTD/NY	0.15%	1/25/2022	50,000,000	50,005,000	A-1
50,000,000	MUFG BANK LTD/NY	0.14%	2/22/2022	50,000,000	50,002,500	A-1
25,000,000	MUFG BANK LTD/NY	0.14%	2/23/2022	25,000,000	25,001,000	A-1
50,000,000	MUFG BANK LTD/NY	0.14%	3/1/2022	50,000,000	50,002,000	A-1
50,000,000	MUFG BANK LTD/NY	0.14%	3/17/2022	50,000,000	49,999,500	A-1
50,000,000	MUFG BANK LTD/NY	0.14%	3/18/2022	50,000,000	49,999,500	A-1
150,000,000	NATIONAL BANK OF CANADA (2)	0.25%	10/1/2021	150,000,000	150,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.25%	10/1/2021	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.25%	10/1/2021	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.25%	10/1/2021	50,000,000	50,000,000	A-1
50,000,000	NORDEA BANK ABP NEW YORK	0.14%	10/12/2021	50,000,000	50,001,000	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	0.15%	10/20/2021	25,000,000	25,001,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.10%	10/27/2021	50,000,000	50,001,000	A-1+
35,000,000	NORDEA BANK ABP NEW YORK	0.15%	11/5/2021	35,000,000	35,002,450	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	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.12%	3/7/2022	50,000,000	49,999,500	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.13%	3/14/2022	50,000,000	50,001,000	A-1+
200,000,000	ROYAL BANK OF CANADA NY	0.08%	10/4/2021	200,000,000	200,000,000	A-1+
100,000,000	ROYAL BANK OF CANADA NY	0.08%	10/6/2021	100,000,000	100,000,000	A-1+

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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	0.15%	3/1/2022	50,000,000	50,000,000	A-1+
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+
25,000,000	SCOTIA BANK (2)	0.25%	10/1/2021	25,000,000	25,000,000	A-1
250,000,000	SCOTIA BANK (2)	0.25%	10/1/2021	250,000,000	250,000,000	A-1
50,000,000	SCOTIA BANK (2)	0.25%	10/1/2021	50,000,000	50,000,000	A-1
25,000,000	SCOTIA BANK (2)	0.25%	10/1/2021	25,000,000	25,000,000	A-1
50,000,000	SVENSKA HANDELSBANKEN NY	0.04%	10/1/2021	50,000,000	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.04%	10/1/2021	50,000,000	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.18%	10/6/2021	50,000,000	50,001,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	0.16%	10/18/2021	25,000,000	25,001,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.16%	11/2/2021	50,000,000	50,003,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.10%	11/12/2021	50,000,000	50,001,000	A-1+
42,000,000	SVENSKA HANDELSBANKEN NY	0.12%	12/7/2021	41,998,826	42,000,840	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.13%	2/23/2022	50,000,000	50,000,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.13%	2/28/2022	50,000,000	50,000,000	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	49,997,000	A-1+
50,000,000	TORONTO DOMINION BANK NY	0.13%	2/28/2022	50,000,000	50,004,000	A-1+
100,000,000	TORONTO DOMINION BANK(2)	0.10%	10/1/2021	100,000,000	100,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	0.10%	10/1/2021	25,000,000	25,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	0.10%	10/1/2021	50,000,000	50,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	0.10%	10/1/2021	25,000,000	25,000,000	A-1+
100,000,000	TORONTO DOMINION BANK(2)	0.10%	10/1/2021	100,000,000	100,000,000	A-1+
500,018,196	US BANK (2)	0.05%	10/1/2021	500,018,196	500,018,196	A-1+
5,427,018,196				5,427,017,246	5,427,069,383	
Bank Deposit Instruments with Government Backing						2.2%
200,000,000	CITIZENS BANK (2,3)	0.10%	10/1/2021	200,000,000	200,000,000	A-2
50,000,000	SANTANDER BANK (2,3)	0.08%	10/1/2021	50,000,000	50,000,000	A-2
250,000,000				250,000,000	250,000,000	
Commercial Paper and Corporate Notes						10.3%
50,000,000	EXXON MOBIL CORP	0.14%	10/4/2021	49,999,417	49,999,500	A-1+
28,400,000	LVMH MOET HENNESSY VUITT	0.15%	3/15/2022	28,380,475	28,380,404	A-1+
25,000,000	LVMH MOET HENNESSY VUITT	0.15%	3/25/2022	24,981,771	24,981,750	A-1+
25,000,000	LVMH MOET HENNESSY VUITT	0.15%	4/5/2022	24,980,625	24,980,250	A-1+
25,000,000	LVMH MOET HENNESSY VUITT	0.09%	10/4/2021	24,999,813	24,999,750	A-1+
30,000,000	LVMH MOET HENNESSY VUITT	0.10%	11/17/2021	29,996,083	29,996,400	A-1+
25,000,000	LVMH MOET HENNESSY VUITT	0.10%	12/3/2021	24,995,625	24,995,250	A-1+
75,000,000	LVMH MOET HENNESSY VUITT	0.10%	12/15/2021	74,984,375	74,980,500	A-1+
25,000,000	LVMH MOET HENNESSY VUITT	0.12%	12/23/2021	24,993,083	24,992,250	A-1+
50,000,000	NATL SEC CLEARING CORP	0.09%	1/18/2022	49,986,375	49,983,500	A-1+
50,000,000	NATL SEC CLEARING CORP	0.11%	2/3/2022	49,981,771	49,980,500	A-1+
50,000,000	NATL SEC CLEARING CORP	0.10%	2/4/2022	49,982,500	49,980,000	A-1+
100,000,000	NATL SEC CLEARING CORP	0.10%	3/9/2022	99,955,833	99,945,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.10%	4/1/2022	49,974,722	49,967,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.12%	4/8/2022	49,968,500	49,965,500	A-1+
50,000,000	NATL SEC CLEARING CORP	0.12%	4/7/2022	49,968,667	49,966,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.09%	10/20/2021	49,997,625	49,998,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.09%	10/27/2021	49,996,750	49,997,000	A-1+
50,000,000	PROCTER & GAMBLE CO	0.05%	1/6/2022	49,993,264	49,992,000	A-2
40,000,000	PROCTER & GAMBLE CO	0.05%	1/4/2022	39,994,722	39,994,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.21%	1/10/2022	24,985,271	24,993,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.22%	1/18/2022	49,966,694	49,984,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.12%	1/4/2022	24,992,083	24,993,750	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.13%	2/8/2022	49,976,528	49,979,500	A-1+

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50,000,000	TOYOTA MOTOR CREDIT CORP	0.15%	5/27/2022	49,950,417	49,953,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15%	6/17/2022	49,946,042	49,947,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.16%	6/24/2022	49,940,889	49,944,500	A-1+
<u>1,198,400,000</u>				<u>1,197,869,919</u>	<u>1,197,870,304</u>	
Government Agency Securities						13.1%
25,000,000	FANNIE MAE	0.16%	10/1/2021	25,000,000	25,009,379	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.26%	10/1/2021	25,000,000	25,003,954	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	10/1/2021	25,000,000	25,004,020	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.45%	10/1/2021	25,010,840	25,013,461	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.08%	10/1/2021	50,000,000	50,008,697	AA+
8,000,000	FEDERAL FARM CREDIT BANK	0.18%	10/1/2021	8,000,000	8,003,793	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.15%	10/1/2021	20,000,000	20,004,479	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.08%	10/1/2021	24,998,282	24,998,480	AA+
12,000,000	FEDERAL FARM CREDIT BANK	0.11%	10/1/2021	12,000,000	12,006,626	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	10/1/2021	25,000,000	25,012,581	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	10/1/2021	24,994,546	25,012,581	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.20%	10/1/2021	9,991,617	10,005,032	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.08%	10/1/2021	50,000,000	50,000,905	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.11%	10/1/2021	50,000,000	50,016,198	AA+
58,000,000	FEDERAL FARM CREDIT BANK	0.11%	10/1/2021	57,995,729	58,018,790	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.16%	10/1/2021	24,999,301	25,009,418	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	10/1/2021	25,000,000	25,031,577	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	10/1/2021	24,998,352	25,031,577	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	10/1/2021	24,999,133	25,032,981	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	10/1/2021	25,000,000	25,032,981	AA+
15,000,000	FEDERAL FARM CREDIT BANK	0.24%	10/1/2021	15,000,000	15,021,332	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	10/1/2021	25,000,000	25,047,223	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.18%	10/1/2021	24,999,381	25,025,856	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.18%	10/1/2021	50,000,000	50,058,297	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.10%	10/1/2021	50,000,000	49,997,535	AA+
150,000,000	FEDERAL HOME LOAN BANK	0.03%	11/5/2021	149,999,609	149,982,348	AA+
50,000,000	FEDERAL HOME LOAN BANK	0.04%	12/13/2021	50,000,000	49,998,272	AA+
100,000,000	FEDERAL HOME LOAN BANK	0.05%	1/10/2022	100,000,000	99,987,320	AA+
9,125,000	FEDERAL HOME LOAN BANK	0.23%	10/28/2021	9,126,548	9,126,119	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	10/1/2021	25,000,000	25,013,583	AA+
22,000,000	FEDERAL HOME LOAN BANK	0.17%	10/1/2021	22,000,000	22,010,947	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	10/1/2021	25,000,000	25,013,876	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	10/1/2021	25,000,000	25,014,483	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	10/1/2021	25,000,000	25,014,483	AA+
50,000,000	FED HOME LN DISCOUNT NT	0.04%	10/26/2021	49,998,611	49,999,306	AA+
100,000,000	FED HOME LN DISCOUNT NT	0.04%	1/14/2022	99,988,333	99,988,336	AA+
100,000,000	FED HOME LN DISCOUNT NT	0.04%	11/15/2021	99,995,000	99,995,001	AA+
100,000,000	FED HOME LN DISCOUNT NT	0.04%	12/10/2021	99,992,222	99,992,224	AA+
15,000,000	FREDDIE MAC	0.20%	10/1/2021	15,000,000	15,009,706	AA+
<u>1,519,125,000</u>				<u>1,519,087,505</u>	<u>1,519,553,751</u>	
US Treasury Securities						10.8%
200,000,000	TREASURY BILL	0.05%	1/4/2022	199,976,250	199,984,694	A-1+
100,000,000	TREASURY BILL	0.05%	1/11/2022	99,987,250	99,989,658	A-1+
100,000,000	TREASURY BILL	0.04%	10/15/2021	99,998,444	99,998,153	A-1+
150,000,000	TREASURY BILL	0.05%	10/5/2021	149,999,250	149,999,580	A-1+
100,000,000	TREASURY BILL	0.05%	10/12/2021	99,998,625	99,999,287	A-1+
200,000,000	TREASURY BILL	0.05%	10/19/2021	199,995,500	199,993,250	A-1+
200,000,000	TREASURY BILL	0.05%	11/4/2021	199,991,028	199,988,510	A-1+
200,000,000	TREASURY BILL	0.05%	11/12/2021	199,988,333	199,988,916	A-1+
<u>1,250,000,000</u>				<u>1,249,934,681</u>	<u>1,249,942,048</u>	
Money Market Funds						6.89%
400,000,000	FEDERATED MONEY MARKET FUND	0.02%	10/1/2021	400,000,000	400,000,000	AAA

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400,000,000	INVESCO MMKT FUND - CAVU SHARES	0.03%	10/1/2021	400,000,000	400,000,000	AAAm
800,000,000				800,000,000	800,000,000	
Repurchase Agreements						10.1%
225,327,000	BANK OF AMERICA SECURITIES REPO	0.04%	10/1/2021	225,327,000	225,327,000	A-1
500,000,000	RBC SECURITIES REPO	0.02%	10/1/2021	500,000,000	500,000,000	A-1+
450,000,000	SCOTIA BANK REPO	0.04%	10/1/2021	450,000,000	450,000,000	A-1+
1,175,327,000				1,175,327,000	1,175,327,000	
11,619,870,196				11,619,236,351	11,619,762,486	

Fund Summary Statistics and Notes

Amortized Cost	\$ 11,619,236,351
Fair market value	\$ 11,619,762,486
Shares Outstanding	\$ 11,537,105,661
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	0.086%
Effective 7-Day Gross Yield	0.098%
WAM(R) (6)	44 Days
WAM(F) (7)	68 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) Santander 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.