

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

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

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
Bank Deposit Instruments						45.4%
50,000,000	ANZ Bank	0.20%	9/15/2021	50,000,000	50,000,000	A-1+
50,000,000	ANZ Bank	0.15%	9/20/2021	50,000,000	50,000,000	A-1+
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+
25,000,000	BANK OF NOVA SCOTIA HOUS	0.16%	10/8/2021	25,001,186	25,001,283	A-1
50,000,000	COMMONWEALTH BK AUSTR NY	0.12%	11/17/2021	50,000,000	50,004,000	A-1+
50,000,000	COOPERATIEVE RABOBANK UA	0.15%	9/1/2021	50,000,000	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.15%	9/9/2021	50,000,000	50,000,500	A-1
25,000,000	COOPERATIEVE RABOBANK UA	0.16%	10/7/2021	25,000,000	25,001,750	A-1
25,000,000	COOPERATIEVE RABOBANK UA	0.15%	10/22/2021	25,000,000	25,002,250	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.14%	11/15/2021	50,000,000	50,004,500	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	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.10%	12/24/2021	50,000,000	50,000,000	A-1
50,000,000	DNB NOR BANK ASA NY	0.05%	9/2/2021	50,000,000	50,000,000	A-1+
500,000,000	DNB NOR BANK ASA NY	0.06%	9/7/2021	500,000,000	500,000,000	A-1+
50,000,000	DZ BANK NY	0.07%	9/7/2021	50,000,000	50,000,000	A-1+
200,000,000	DZ BANK NY	0.07%	9/7/2021	200,000,000	200,000,000	A-1+
50,000,000	DZ BANK NY	0.11%	10/1/2021	50,000,000	50,000,000	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	MUFG BANK LTD/NY	0.18%	10/13/2021	50,000,000	50,006,500	A-1
50,000,000	MUFG BANK LTD/NY	0.19%	10/21/2021	50,000,000	50,008,000	A-1
50,000,000	MUFG BANK LTD/NY	0.17%	11/10/2021	50,000,000	50,008,000	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	50,004,500	A-1
50,000,000	MUFG BANK LTD/NY	0.15%	1/25/2022	50,000,000	50,004,500	A-1
50,000,000	MUFG BANK LTD/NY	0.14%	2/22/2022	50,000,000	49,998,500	A-1
25,000,000	MUFG BANK LTD/NY	0.14%	2/23/2022	25,000,000	24,999,250	A-1
150,000,000	NATIONAL BANK OF CANADA (2)	0.25%	9/1/2021	150,000,000	150,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.25%	9/1/2021	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.25%	9/1/2021	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.25%	9/1/2021	50,000,000	50,000,000	A-1
200,000,000	NORDEA BANK ABP NEW YORK	0.07%	9/1/2021	200,000,000	200,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.16%	9/9/2021	50,000,000	50,001,000	A-1+
40,000,000	NORDEA BANK ABP NEW YORK	0.18%	9/15/2021	40,000,000	40,001,600	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.15%	9/27/2021	50,000,000	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.14%	10/12/2021	50,000,000	50,003,500	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	0.15%	10/20/2021	25,000,000	25,002,500	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.10%	10/27/2021	50,000,000	50,001,500	A-1+
35,000,000	NORDEA BANK ABP NEW YORK	0.15%	11/5/2021	35,000,000	35,004,200	A-1+

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50,000,000	NORDEA BANK ABP NEW YORK	0.12%	12/22/2021	50,000,000	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.18%	9/1/2021	50,000,000	50,000,000	A-1+
250,000,000	ROYAL BANK OF CANADA NY	0.10%	9/7/2021	250,000,000	250,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.18%	9/13/2021	49,997,000	49,998,500	A-1+
100,000,000	ROYAL BANK OF CANADA NY	0.10%	9/22/2021	100,000,000	100,000,000	A-1+
100,000,000	ROYAL BANK OF CANADA NY	0.11%	9/23/2021	100,000,000	99,989,306	A-1+
25,000,000	SCOTIA BANK (2)	0.25%	9/1/2021	25,000,000	25,000,000	A-1
250,000,000	SCOTIA BANK (2)	0.25%	9/1/2021	250,000,000	250,000,000	A-1
50,000,000	SCOTIA BANK (2)	0.25%	9/1/2021	50,000,000	50,000,000	A-1
25,000,000	SCOTIA BANK (2)	0.25%	9/1/2021	25,000,000	25,000,000	A-1
50,000,000	SVENSKA HANDELSBANKEN NY	0.16%	9/1/2021	50,000,000	50,000,000	A-1+
108,000,000	SVENSKA HANDELSBANKEN NY	0.03%	9/1/2021	108,000,000	108,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.18%	9/10/2021	50,000,000	50,001,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.18%	9/22/2021	50,000,000	50,003,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.18%	10/6/2021	50,000,000	50,005,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	0.16%	10/18/2021	25,000,000	25,002,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.16%	11/2/2021	50,000,000	50,006,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.10%	11/12/2021	50,000,000	50,000,000	A-1+
42,000,000	SVENSKA HANDELSBANKEN NY	0.12%	12/7/2021	41,998,301	41,998,740	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.13%	2/23/2022	50,000,000	49,995,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.13%	2/28/2022	50,000,000	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK NY	0.13%	2/28/2022	50,000,000	50,000,000	A-1+
300,000,000	TORONTO DOMINION BANK(2)	0.20%	9/1/2021	300,000,000	300,000,000	A-1+
100,005,417	US BANK (2)	0.05%	9/1/2021	100,005,417	100,005,417	A-1+
<u>5,225,005,417</u>				<u>5,225,001,904</u>	<u>5,225,070,795</u>	
Bank Deposit Instruments with Government Backing						2.2%
200,000,000	CITIZENS BANK (2,3)	0.10%	9/1/2021	200,000,000	200,000,000	A-2
50,000,000	SANTANDER BANK (2,3)	0.08%	9/1/2021	50,000,000	50,000,000	A-2
<u>250,000,000</u>				<u>250,000,000</u>	<u>250,000,000</u>	
Commercial Paper and Corporate Notes						11.3%
50,000,000	EXXON MOBIL CORP	0.06%	9/22/2021	49,998,250	49,998,000	A-1+
50,000,000	EXXON MOBIL CORP	0.17%	9/3/2021	49,999,528	50,000,000	A-1+
50,000,000	EXXON MOBIL CORP	0.14%	10/4/2021	49,993,583	49,997,000	A-1+
120,656,000	EXXON MOBIL CORP	0.06%	9/23/2021	120,651,945	120,651,174	A-1+
25,000,000	LVMH MOET HENNESSY VUITT	0.15%	3/25/2022	24,978,646	24,977,500	A-1+
25,000,000	LVMH MOET HENNESSY VUITT	0.15%	4/5/2022	24,977,500	24,976,000	A-1+
25,000,000	LVMH MOET HENNESSY VUITT	0.08%	9/8/2021	24,999,611	24,999,750	A-1+
25,000,000	LVMH MOET HENNESSY VUITT	0.09%	10/4/2021	24,997,938	24,998,000	A-1+
30,000,000	LVMH MOET HENNESSY VUITT	0.10%	11/17/2021	29,993,583	29,992,500	A-1+
25,000,000	LVMH MOET HENNESSY VUITT	0.12%	12/23/2021	24,990,583	24,990,250	A-1+
28,400,000	LVMH MOET HENNESSY VUITT	0.15%	3/15/2022	28,376,925	28,376,712	A-1+
50,000,000	NATL SEC CLEARING CORP	0.11%	2/3/2022	49,977,396	49,973,500	A-1+
50,000,000	NATL SEC CLEARING CORP	0.10%	2/4/2022	49,978,333	49,973,500	A-1+
50,000,000	NATL SEC CLEARING CORP	0.12%	4/8/2022	49,963,500	49,958,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.12%	4/7/2022	49,963,667	49,958,500	A-1+
50,000,000	NATL SEC CLEARING CORP	0.08%	9/21/2021	49,997,778	49,998,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.08%	9/2/2021	49,999,889	50,000,000	A-1+
100,000,000	NATL SEC CLEARING CORP	0.08%	9/7/2021	99,998,667	99,999,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.09%	10/20/2021	49,993,875	49,994,500	A-1+
50,000,000	NATL SEC CLEARING CORP	0.09%	10/27/2021	49,993,000	49,993,500	A-1+
100,000,000	PROCTER & GAMBLE CO	0.07%	9/24/2021	99,995,528	99,996,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.12%	1/4/2022	24,989,583	24,990,250	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.21%	1/10/2022	24,980,896	24,989,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.22%	1/18/2022	49,957,528	49,977,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.16%	9/24/2021	49,994,889	49,997,500	A-1+

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50,000,000	TOYOTA MOTOR CREDIT CORP	0.13%	2/8/2022	49,971,111	49,973,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15%	5/27/2022	49,944,167	49,944,000	A-1+
<u>1,304,056,000</u>				<u>1,303,657,897</u>	<u>1,303,673,136</u>	
Government Agency Securities						8.7%
25,000,000	FANNIE MAE	0.16%	9/1/2021	25,000,000	25,011,209	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.26%	9/1/2021	25,000,000	25,008,347	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	9/1/2021	25,000,000	25,008,326	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.45%	9/1/2021	25,016,975	25,021,080	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.08%	9/1/2021	50,000,000	50,009,317	AA+
8,000,000	FEDERAL FARM CREDIT BANK	0.18%	9/1/2021	8,000,000	8,004,653	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.15%	9/1/2021	20,000,000	20,005,472	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.08%	9/1/2021	24,998,178	24,998,388	AA+
12,000,000	FEDERAL FARM CREDIT BANK	0.11%	9/1/2021	12,000,000	12,007,241	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	9/1/2021	25,000,000	25,014,959	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	9/1/2021	24,993,517	25,014,959	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.20%	9/1/2021	9,990,035	10,005,984	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.08%	9/1/2021	50,000,000	50,000,955	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.11%	9/1/2021	50,000,000	50,017,121	AA+
58,000,000	FEDERAL FARM CREDIT BANK	0.11%	9/1/2021	57,995,487	58,019,860	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.16%	9/1/2021	24,999,197	25,010,819	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	9/1/2021	25,000,000	25,035,529	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	9/1/2021	24,998,144	25,035,529	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	9/1/2021	24,999,029	25,036,969	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	9/1/2021	25,000,000	25,036,969	AA+
15,000,000	FEDERAL FARM CREDIT BANK	0.24%	9/1/2021	15,000,000	15,023,562	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	9/1/2021	25,000,000	25,052,141	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.18%	9/1/2021	24,999,319	25,028,458	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.12%	9/1/2021	20,000,000	20,000,501	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.18%	9/1/2021	50,000,000	50,063,246	AA+
13,250,000	FEDERAL HOME LOAN BANK	0.05%	9/1/2021	13,250,000	13,250,000	AA+
9,125,000	FEDERAL HOME LOAN BANK	0.23%	10/28/2021	9,128,269	9,127,394	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	9/1/2021	25,000,000	25,014,685	AA+
22,000,000	FEDERAL HOME LOAN BANK	0.17%	9/1/2021	22,000,000	22,009,442	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	9/1/2021	25,000,000	25,015,194	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	9/1/2021	25,000,000	25,015,786	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	9/1/2021	25,000,000	25,015,786	AA+
50,000,000	FED HOME LN DISCOUNT NT	0.04%	10/26/2021	49,996,944	49,996,945	AA+
100,000,000	FED HOME LN DISCOUNT NT	0.04%	11/15/2021	99,991,667	99,989,586	AA+
15,000,000	FREDDIE MAC	0.20%	9/1/2021	15,000,000	15,011,468	AA+
<u>1,002,375,000</u>				<u>1,002,356,761</u>	<u>1,002,917,879</u>	
US Treasury Securities						10.9%
100,000,000	CASH MGMT BILL	0.04%	10/15/2021	99,995,111	99,994,744	A-1+
150,000,000	TREASURY BILL	0.05%	10/5/2021	149,993,625	149,993,937	A-1+
100,000,000	TREASURY BILL	0.05%	10/12/2021	99,994,875	99,995,444	A-1+
200,000,000	TREASURY BILL	0.05%	10/19/2021	199,988,000	199,987,334	A-1+
200,000,000	TREASURY BILL	0.05%	11/4/2021	199,983,111	199,983,112	A-1+
200,000,000	TREASURY BILL	0.05%	11/12/2021	199,980,000	199,979,000	A-1+
100,000,000	TREASURY BILL	0.06%	9/2/2021	99,999,833	99,999,917	A-1+
100,000,000	TREASURY BILL	0.05%	9/2/2021	99,999,875	99,999,917	A-1+
100,000,000	TREASURY BILL	0.06%	9/9/2021	99,998,667	99,999,167	A-1+
<u>1,250,000,000</u>				<u>1,249,933,097</u>	<u>1,249,932,572</u>	
Repurchase Agreements						21.5%
722,924,000	BANK OF AMERICA SECURITIES REPO	0.04%	9/1/2021	722,924,000	722,924,000	A-1
1,000,000,000	MIZUHO SECURITIES REPO	0.03%	9/1/2021	1,000,000,000	1,000,000,000	A-1

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300,000,000	RBC SECURITIES REPO	0.02%	9/1/2021	300,000,000	300,000,000	A-1+
450,000,000	SCOTIA BANK REPO	0.04%	9/1/2021	450,000,000	450,000,000	A-1+
<u>2,472,924,000</u>				<u>2,472,924,000</u>	<u>2,472,924,000</u>	
11,504,360,417				11,503,873,660	11,504,518,382	

Fund Summary Statistics and Notes

Amortized Cost	\$ 11,503,873,660
Fair market value	\$ 11,504,518,382
Shares Outstanding	\$11,421,994,536
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	0.094%
Effective 7-Day Gross Yield	0.106%
WAM(R) (6)	34 Days
WAM(F) (7)	57 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 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.