

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

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

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
Bank Deposit Instruments						45.1%
25,000,000	ANZ Bank	0.20%	8/9/2021	25,000,000	25,000,000	A-1+
50,000,000	ANZ Bank	0.15%	8/19/2021	50,000,000	50,000,000	A-1+
25,000,000	ANZ Bank	0.21%	8/25/2021	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	0.14%	8/26/2021	25,000,000	25,000,000	A-1+
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+
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+
25,000,000	BANK OF NOVA SCOTIA HOUS	0.16%	10/8/2021	25,002,179	25,001,828	A-1
50,000,000	COMMONWEALTH BK AUSTR NY	0.12%	11/17/2021	50,000,000	50,006,000	A-1+
50,000,000	COOPERATIEVE RABOBANK UA	0.14%	8/16/2021	50,000,000	50,001,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.15%	8/23/2021	50,000,000	50,002,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.15%	8/25/2021	50,000,000	50,002,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.15%	9/1/2021	50,000,000	50,002,500	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.15%	9/9/2021	50,000,000	50,003,500	A-1
25,000,000	COOPERATIEVE RABOBANK UA	0.16%	10/7/2021	25,000,000	25,003,250	A-1
25,000,000	COOPERATIEVE RABOBANK UA	0.15%	10/22/2021	25,000,000	25,003,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.14%	11/15/2021	50,000,000	50,005,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.12%	11/26/2021	50,000,000	50,001,500	A-1
400,000,000	DNB BANK ASA	0.07%	8/2/2021	399,999,222	399,991,444	A-1+
100,000,000	DZ BANK NY	0.06%	8/2/2021	100,000,000	100,000,000	A-1+
50,000,000	DZ BANK NY	0.11%	8/17/2021	50,000,000	50,000,000	A-1+
50,000,000	DZ BANK NY	0.07%	9/7/2021	50,000,000	50,000,000	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	MUFG BANK LTD/NY	0.19%	8/2/2021	50,000,000	50,000,500	A-1
50,000,000	MUFG BANK LTD/NY	0.16%	8/23/2021	50,000,000	50,003,000	A-1
25,000,000	MUFG BANK LTD/NY	0.16%	8/26/2021	25,000,000	25,001,750	A-1
50,000,000	MUFG BANK LTD/NY	0.18%	10/13/2021	50,000,000	50,009,500	A-1
50,000,000	MUFG BANK LTD/NY	0.19%	10/21/2021	50,000,000	50,011,000	A-1
50,000,000	MUFG BANK LTD/NY	0.17%	11/10/2021	50,000,000	50,008,500	A-1
50,000,000	MUFG BANK LTD/NY	0.14%	11/29/2021	50,000,000	50,003,000	A-1
50,000,000	MUFG BANK LTD/NY	0.15%	1/18/2022	50,000,000	49,999,500	A-1
50,000,000	MUFG BANK LTD/NY	0.15%	1/25/2022	50,000,000	49,998,000	A-1
150,000,000	NATIONAL BANK OF CANADA (2)	0.25%	8/2/2021	150,000,000	150,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.25%	8/2/2021	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.25%	8/2/2021	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.25%	8/2/2021	50,000,000	50,000,000	A-1
40,000,000	NORDEA BANK ABP NEW YORK	0.05%	8/2/2021	40,000,000	40,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.07%	8/2/2021	50,000,000	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.11%	8/16/2021	50,000,000	50,001,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.16%	9/9/2021	50,000,000	50,004,500	A-1+
40,000,000	NORDEA BANK ABP NEW YORK	0.18%	9/15/2021	40,000,000	40,004,000	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	50,004,500	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	0.15%	10/20/2021	25,000,000	25,002,750	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.10%	10/27/2021	50,000,000	49,999,000	A-1+

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Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
35,000,000	NORDEA BANK ABP NEW YORK	0.15%	11/5/2021	35,000,000	35,003,500	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	ROYAL BANK OF CANADA NY	0.18%	8/2/2021	50,000,000	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.16%	8/9/2021	50,000,000	50,000,000	A-1+
100,000,000	ROYAL BANK OF CANADA NY	0.10%	8/23/2021	100,000,000	100,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.18%	9/1/2021	50,000,000	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.18%	9/13/2021	49,989,250	49,995,000	A-1+
25,000,000	SCOTIA BANK (2)	0.25%	8/2/2021	25,000,000	25,000,000	A-1
250,000,000	SCOTIA BANK (2)	0.25%	8/2/2021	250,000,000	250,000,000	A-1
50,000,000	SCOTIA BANK (2)	0.25%	8/2/2021	50,000,000	50,000,000	A-1
25,000,000	SCOTIA BANK (2)	0.25%	8/2/2021	25,000,000	25,000,000	A-1
90,000,000	SVENSKA HANDELSBANKEN NY	0.04%	8/2/2021	90,000,000	90,000,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	0.15%	8/6/2021	25,000,000	25,000,250	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.10%	8/13/2021	50,000,000	50,000,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.15%	8/16/2021	50,000,000	50,001,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.16%	9/1/2021	50,000,000	50,003,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.18%	9/10/2021	50,000,000	50,005,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.18%	9/22/2021	50,000,000	50,007,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.18%	10/6/2021	50,000,000	50,008,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	0.16%	10/18/2021	25,000,000	25,003,250	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.16%	11/2/2021	50,000,000	50,006,500	A-1+
100,000,000	TORONTO DOMINION BANK(2)	0.20%	8/2/2021	100,000,000	100,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	0.20%	8/2/2021	25,000,000	25,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	0.20%	8/2/2021	50,000,000	50,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	0.20%	8/2/2021	25,000,000	25,000,000	A-1+
100,000,000	TORONTO DOMINION BANK(2)	0.20%	8/2/2021	100,000,000	100,000,000	A-1+
100,005,417	US BANK (2)	0.05%	8/2/2021	100,005,417	100,005,417	A-1+
<u>4,505,005,417</u>				<u>4,504,996,069</u>	<u>4,505,113,440</u>	
Bank Deposit Instruments with Government Backing						2.5%
200,000,000	CITIZENS BANK (2,3)	0.10%	8/2/2021	200,000,000	200,000,000	A-2
50,000,000	SANTANDER BANK (2,3)	0.08%	8/2/2021	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						13.4%
50,000,000	EXXON MOBIL CORP	0.17%	9/3/2021	49,992,208	49,997,000	A-1+
50,000,000	EXXON MOBIL CORP	0.14%	10/4/2021	49,987,556	49,994,500	A-1+
200,000,000	EXXON MOBIL CORP	0.05%	8/10/2021	199,997,750	199,996,000	A-1+
25,000,000	LVMH MOET HENNESSY VUITT	0.15%	3/25/2022	24,975,417	24,973,500	A-1+
25,000,000	LVMH MOET HENNESSY VUITT	0.15%	4/5/2022	24,974,271	24,971,750	A-1+
25,000,000	LVMH MOET HENNESSY VUITT	0.08%	9/8/2021	24,997,889	24,997,500	A-1+
25,000,000	LVMH MOET HENNESSY VUITT	0.09%	10/4/2021	24,996,000	24,995,500	A-1+
30,000,000	LVMH MOET HENNESSY VUITT	0.10%	11/17/2021	29,991,000	29,988,600	A-1+
25,000,000	LVMH MOET HENNESSY VUITT	0.12%	12/23/2021	24,988,000	24,987,000	A-1+
28,400,000	LVMH MOET HENNESSY VUITT	0.15%	3/15/2022	28,373,257	28,371,316	A-1+
50,000,000	NATL SEC CLEARING CORP	0.12%	4/8/2022	49,958,333	49,946,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.12%	4/7/2022	49,958,500	49,946,500	A-1+
50,000,000	NATL SEC CLEARING CORP	0.05%	8/23/2021	49,998,472	49,997,500	A-1+
50,000,000	NATL SEC CLEARING CORP	0.08%	9/21/2021	49,994,333	49,994,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.08%	9/2/2021	49,996,444	49,996,000	A-1+
100,000,000	NATL SEC CLEARING CORP	0.08%	9/7/2021	99,991,778	99,991,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.09%	10/20/2021	49,990,000	49,990,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.09%	10/27/2021	49,989,125	49,989,000	A-1+
100,000,000	PROCTER & GAMBLE CO	0.07%	9/24/2021	99,989,500	99,991,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.12%	1/4/2022	24,987,000	24,985,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.21%	1/10/2022	24,976,375	24,984,750	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.22%	1/18/2022	49,948,056	49,967,500	A-1+

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50,000,000	TOYOTA MOTOR CREDIT CORP	0.15%	8/3/2021	49,999,583	49,999,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15%	8/19/2021	49,996,250	49,998,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.16%	9/24/2021	49,988,000	49,993,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15%	8/9/2021	49,998,333	49,999,000	A-1+
<u>1,333,400,000</u>				<u>1,333,033,430</u>	<u>1,333,041,416</u>	
Government Agency Securities						9.4%
50,000,000	FEDERAL FARM CREDIT BANK	0.08%	8/2/2021	50,000,000	49,982,776	AA+
25,000,000	FANNIE MAE	0.16%	8/2/2021	25,000,000	25,013,021	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.26%	8/2/2021	25,000,000	25,012,738	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	8/2/2021	25,000,000	25,012,633	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.45%	8/2/2021	25,023,316	25,028,524	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.08%	8/2/2021	50,000,000	49,992,384	AA+
8,000,000	FEDERAL FARM CREDIT BANK	0.18%	8/2/2021	8,000,000	8,005,493	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.15%	8/2/2021	20,000,000	20,006,442	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.08%	8/2/2021	24,998,071	24,989,947	AA+
12,000,000	FEDERAL FARM CREDIT BANK	0.11%	8/2/2021	12,000,000	12,005,949	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	8/2/2021	25,000,000	25,017,312	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	8/2/2021	24,992,453	25,017,312	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.20%	8/2/2021	9,988,401	10,006,925	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.11%	8/2/2021	50,000,000	49,999,843	AA+
58,000,000	FEDERAL FARM CREDIT BANK	0.11%	8/2/2021	57,995,237	57,999,817	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.16%	8/2/2021	24,999,089	25,012,220	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	8/2/2021	25,000,000	25,039,390	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	8/2/2021	24,997,929	25,039,390	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	8/2/2021	24,998,922	25,040,915	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	8/2/2021	25,000,000	25,040,915	AA+
15,000,000	FEDERAL FARM CREDIT BANK	0.24%	8/2/2021	15,000,000	15,025,792	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	8/2/2021	25,000,000	25,047,977	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.18%	8/2/2021	24,999,254	25,022,192	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.20%	8/2/2021	49,999,838	50,001,934	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	8/2/2021	24,999,181	25,000,967	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.11%	8/2/2021	10,000,000	10,000,334	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.12%	8/2/2021	20,000,000	20,001,752	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.18%	8/2/2021	50,000,000	50,049,791	AA+
13,250,000	FEDERAL HOME LOAN BANK	0.05%	8/2/2021	13,250,810	13,250,591	AA+
9,125,000	FEDERAL HOME LOAN BANK	0.23%	10/28/2021	9,130,046	9,130,356	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	8/2/2021	25,000,000	25,015,788	AA+
22,000,000	FEDERAL HOME LOAN BANK	0.17%	8/2/2021	22,000,000	22,011,004	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	8/2/2021	25,000,000	25,016,484	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	8/2/2021	25,000,000	25,016,988	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	8/2/2021	25,000,000	25,016,988	AA+
15,000,000	FREDDIE MAC	0.20%	8/2/2021	15,000,000	15,013,322	AA+
<u>937,375,000</u>				<u>937,372,547</u>	<u>937,886,201</u>	
US Treasury Securities						13.9%
200,000,000	TREASURY BILL	0.05%	8/3/2021	199,999,472	199,999,882	A-1+
200,000,000	TREASURY BILL	0.04%	8/17/2021	199,996,444	199,997,292	A-1+
250,000,000	TREASURY BILL	0.04%	8/24/2021	249,993,212	249,993,508	A-1+
200,000,000	TREASURY BILL	0.04%	8/26/2021	199,994,444	199,995,334	A-1+
100,000,000	TREASURY BILL	0.06%	9/2/2021	99,994,667	99,996,340	A-1+
100,000,000	TREASURY BILL	0.05%	9/2/2021	99,996,000	99,996,340	A-1+
100,000,000	TREASURY BILL	0.06%	9/9/2021	99,993,500	99,995,514	A-1+
205,000,000	US TREASURY N/B	0.05%	8/31/2021	205,180,278	205,174,920	A-1+
35,000,000	US TREASURY N/B	0.07%	8/31/2021	35,040,889	35,040,205	A-1+
<u>1,390,000,000</u>				<u>1,390,188,907</u>	<u>1,390,189,335</u>	

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Repurchase Agreements						
264,565,000	BANK OF AMERICA SECURITIES REPO	0.04%	8/2/2021	264,565,000	264,565,000	A-1
1,000,000,000	MIZUHO SECURITIES REPO	0.03%	8/2/2021	1,000,000,000	1,000,000,000	A-1
300,000,000	SCOTIA BANK REPO	0.04%	8/2/2021	300,000,000	300,000,000	A-1
<u>1,564,565,000</u>				<u>1,564,565,000</u>	<u>1,564,565,000</u>	
9,980,345,417				9,980,155,954	9,980,795,392	

Fund Summary Statistics and Notes

Amortized Cost	\$ 9,980,155,954
Fair market value	\$ 9,980,795,392
Shares Outstanding	\$9,918,960,907
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	0.104%
Effective 7-Day Gross Yield	0.121%
WAM(R) (6)	32 Days
WAM(F) (7)	62 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.