

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

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

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
Bank Deposit Instruments						42.8%
25,000,000	ANZ Bank	0.14%	8/26/2021	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+
50,000,000	ANZ Bank	0.15%	9/20/2021	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	0.27%	7/6/2021	50,000,000	50,000,000	A-1+
50,000,000	ANZ Bank	0.19%	7/14/2021	50,000,000	50,000,000	A-1+
50,000,000	ANZ Bank	0.20%	9/15/2021	50,000,000	50,000,000	A-1+
25,000,000	ANZ Bank	0.20%	8/9/2021	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	0.21%	8/25/2021	25,000,000	25,000,000	A-1+
50,000,000	ANZ Bank	0.19%	7/22/2021	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	COMMONWEALTH BK AUSTR NY	0.12%	11/17/2021	50,000,000	50,005,000	A-1+
50,000,000	COMMONWEALTH BK AUSTR NY	0.11%	7/27/2021	50,000,000	50,001,000	A-1+
200,000,000	DEXIA CREDIT LOCAL	0.04%	7/1/2021	200,000,000	200,000,000	A-1+
50,000,000	DEXIA CREDIT LOCAL	0.07%	9/7/2021	50,000,000	50,000,000	A-1+
50,000,000	DEXIA CREDIT LOCAL	0.11%	8/17/2021	50,000,000	50,000,000	A-1+
50,000,000	DZ BANK NY	0.16%	7/1/2021	50,000,000	50,000,000	A-1+
50,000,000	DZ BANK NY	0.14%	7/8/2021	50,000,000	50,000,000	A-1+
50,000,000	MUFG BANK LTD/NY	0.19%	7/28/2021	50,000,000	50,005,000	A-1
50,000,000	MUFG BANK LTD/NY	0.19%	8/2/2021	50,000,000	50,006,000	A-1
50,000,000	MUFG BANK LTD/NY	0.16%	8/23/2021	50,000,000	50,007,500	A-1
50,000,000	MUFG BANK CD	0.18%	10/13/2021	50,000,000	50,013,000	A-1
50,000,000	MUFG BANK LTD/NY	0.19%	10/21/2021	50,000,000	50,015,000	A-1
25,000,000	MUFG BANK LTD/NY	0.16%	8/26/2021	25,000,000	25,004,000	A-1
50,000,000	MUFG BANK LTD/NY	0.14%	11/29/2021	50,000,000	50,004,000	A-1
50,000,000	MUFG BANK LTD/NY	0.17%	11/10/2021	50,000,000	50,011,500	A-1
25,000,000	MUFG BANK LTD/NY	0.20%	7/14/2021	25,000,000	25,001,250	A-1
150,000,000	NATIONAL BANK OF CANADA (2)	0.25%	7/1/2021	150,000,000	150,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.25%	7/1/2021	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.25%	7/1/2021	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.25%	7/1/2021	50,000,000	50,000,000	A-1
50,000,000	NORDEA BANK ABP NEW YORK	0.15%	9/27/2021	50,000,000	50,000,000	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	0.15%	10/20/2021	25,000,000	25,005,500	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.11%	8/16/2021	50,000,000	50,002,000	A-1+
35,000,000	NORDEA BANK ABP NEW YORK	0.15%	11/5/2021	35,000,000	35,008,050	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.16%	9/9/2021	50,000,000	50,008,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.17%	7/21/2021	50,000,000	50,002,500	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.14%	10/12/2021	50,000,000	50,008,500	A-1+
40,000,000	NORDEA BANK ABP NEW YORK	0.18%	9/15/2021	40,000,000	40,006,800	A-1+
50,000,000	COOPERATIEVE RABOBANK UA	0.15%	9/9/2021	50,000,000	50,005,500	A-1
25,000,000	COOPERATIEVE RABOBANK UA	0.15%	10/22/2021	25,000,000	25,003,250	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.12%	11/26/2021	50,000,000	50,006,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.14%	8/16/2021	50,000,000	50,003,500	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.14%	11/15/2021	50,000,000	50,008,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.15%	8/25/2021	50,000,000	50,004,500	A-1
25,000,000	COOPERATIEVE RABOBANK UA	0.16%	10/7/2021	25,000,000	25,004,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.15%	8/23/2021	50,000,000	50,004,500	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.15%	9/1/2021	50,000,000	50,005,000	A-1
50,000,000	ROYAL BANK OF CANADA NY	0.16%	8/9/2021	50,000,000	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.18%	7/1/2021	50,000,000	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.17%	7/14/2021	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	0.18%	9/1/2021	50,000,000	50,000,000	A-1+

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Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
50,000,000	ROYAL BANK OF CANADA NY	0.18%	9/13/2021	49,981,500	49,991,000	A-1+
25,000,000	SCOTIA BANK (2)	0.25%	7/1/2021	25,000,000	25,000,000	A-1
250,000,000	SCOTIA BANK (2)	0.25%	7/1/2021	250,000,000	250,000,000	A-1
50,000,000	SCOTIA BANK (2)	0.25%	7/1/2021	50,000,000	50,000,000	A-1
25,000,000	SCOTIA BANK (2)	0.25%	7/1/2021	25,000,000	25,000,000	A-1
50,000,000	SVENSKA HANDELSBANKEN NY	0.16%	9/1/2021	50,000,000	50,007,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	0.16%	10/18/2021	25,000,000	25,004,250	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.16%	11/2/2021	50,000,000	50,008,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.18%	10/6/2021	50,000,000	50,011,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.10%	8/13/2021	50,000,000	50,001,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.15%	8/16/2021	50,000,000	50,004,500	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	0.15%	8/6/2021	25,000,000	25,001,750	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.18%	9/10/2021	50,000,000	50,009,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.18%	9/22/2021	50,000,000	50,010,500	A-1+
100,000,000	TORONTO DOMINION BANK(2)	0.20%	7/1/2021	100,000,000	100,000,000	A-1+
100,000,000	TORONTO DOMINION BANK(2)	0.20%	7/1/2021	100,000,000	100,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	0.20%	7/1/2021	50,000,000	50,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	0.20%	7/1/2021	25,000,000	25,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	0.20%	7/1/2021	25,000,000	25,000,000	A-1+
100,005,417	US BANK	0.05%	7/1/2021	100,005,417	100,005,417	A-1+
<u>3,825,005,417</u>				<u>3,824,986,917</u>	<u>3,825,213,267</u>	
Bank Deposit Instruments with Government Backing						2.8%
200,000,000	CITIZENS BANK (2,3)	0.10%	7/1/2021	200,000,000	200,000,000	A-2
50,000,000	SANTANDER BANK (2,3)	0.10%	7/1/2021	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						9.5%
50,000,000	EXXON MOBIL CORP	0.10%	7/26/2021	49,996,528	49,998,000	A-1+
50,000,000	EXXON MOBIL CORP	0.17%	9/3/2021	49,984,889	49,994,500	A-1+
50,000,000	EXXON MOBIL CORP	0.14%	10/4/2021	49,981,528	49,990,500	A-1+
25,000,000	LVMH MOET HENNESSY VUITT	0.15%	3/25/2022	24,972,188	24,968,500	A-1+
25,000,000	LVMH MOET HENNESSY VUITT	0.12%	12/23/2021	24,985,417	24,983,000	A-1+
28,400,000	LVMH MOET HENNESSY VUITT	0.15%	3/15/2022	28,369,588	28,366,204	A-1+
50,000,000	NATL SEC CLEARING CORP	0.06%	7/1/2021	50,000,000	50,000,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.06%	7/15/2021	49,998,833	49,998,500	A-1+
50,000,000	NATL SEC CLEARING CORP	0.05%	8/23/2021	49,996,319	49,994,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.08%	9/21/2021	49,990,889	49,990,000	A-1+
100,000,000	PROCTER & GAMBLE CO	0.07%	9/24/2021	99,983,472	99,990,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.21%	1/10/2022	24,971,854	24,981,250	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.22%	1/18/2022	49,938,583	49,959,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.18%	7/13/2021	49,997,000	49,999,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15%	8/3/2021	49,993,125	49,996,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15%	8/19/2021	49,989,792	49,994,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.16%	9/24/2021	49,981,111	49,988,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15%	8/9/2021	49,991,875	49,995,500	A-1+
<u>853,400,000</u>				<u>853,122,991</u>	<u>853,186,954</u>	
Government Agency Securities						10.6%
25,000,000	FANNIE MAE	0.16%	7/1/2021	25,000,000	25,015,981	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.26%	7/1/2021	25,000,000	25,014,001	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	7/1/2021	25,000,000	25,020,079	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.45%	7/1/2021	25,029,656	25,039,909	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.08%	7/1/2021	50,000,000	49,995,843	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.15%	7/1/2021	20,000,000	20,010,870	AA+
8,000,000	FEDERAL FARM CREDIT BANK	0.18%	7/1/2021	8,000,000	8,004,242	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.08%	7/1/2021	24,997,964	24,993,947	AA+

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12,000,000	FEDERAL FARM CREDIT BANK	0.11%	7/1/2021	12,000,000	11,999,101	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	7/1/2021	25,000,000	25,024,078	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	7/1/2021	24,991,390	25,024,078	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.20%	7/1/2021	9,986,766	10,009,631	AA+
58,000,000	FEDERAL FARM CREDIT BANK	0.11%	7/1/2021	57,994,987	58,001,692	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.08%	7/1/2021	50,000,000	49,982,713	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.11%	7/1/2021	50,000,000	50,001,459	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.16%	7/1/2021	24,998,981	25,017,753	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	7/1/2021	25,000,000	25,047,444	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	7/1/2021	24,997,715	25,047,444	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	7/1/2021	24,998,814	25,048,874	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	7/1/2021	25,000,000	25,048,874	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.18%	7/1/2021	25,000,000	25,001,847	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	7/1/2021	25,000,000	25,055,461	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.18%	7/1/2021	24,999,190	25,027,403	AA+
15,000,000	FEDERAL FARM CREDIT BANK	0.24%	7/1/2021	15,000,000	15,025,075	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.20%	7/1/2021	49,999,418	50,009,833	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	7/1/2021	24,997,064	25,004,917	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.11%	7/1/2021	10,000,000	10,000,430	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.12%	7/1/2021	20,000,000	20,001,685	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.18%	7/1/2021	50,000,000	50,059,146	AA+
9,125,000	FEDERAL HOME LOAN BANK	0.28%	7/28/2021	9,131,824	9,130,723	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	7/1/2021	25,000,000	25,017,662	AA+
22,000,000	FEDERAL HOME LOAN BANK	0.17%	7/1/2021	22,000,000	22,012,282	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	7/1/2021	25,000,000	25,017,283	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	7/1/2021	25,000,000	25,017,768	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.14%	7/1/2021	25,000,000	25,017,768	AA+
15,000,000	FREDDIE MAC	0.20%	7/1/2021	15,000,000	15,013,701	AA+
<u>949,125,000</u>				<u>949,123,769</u>	<u>949,760,993</u>	
US Treasury Securities						24.1%
500,000,000	TREASURY BILL	0.04%	7/6/2021	499,997,569	499,997,845	A-1+
400,000,000	TREASURY BILL	0.04%	7/1/2021	400,000,000	400,000,000	A-1+
250,000,000	TREASURY BILL	0.04%	7/1/2021	250,000,000	250,000,000	A-1+
250,000,000	TREASURY BILL	0.04%	7/1/2021	250,000,000	250,000,000	A-1+
250,000,000	TREASURY BILL	0.04%	7/20/2021	249,994,722	249,993,898	A-1+
250,000,000	TREASURY BILL	0.04%	7/27/2021	249,992,326	249,992,778	A-1+
100,000,000	TREASURY BILL	0.06%	9/2/2021	99,989,500	99,991,425	A-1+
100,000,000	TREASURY BILL	0.06%	9/9/2021	99,988,333	99,990,958	A-1+
20,000,000	US TREASURY FRN	0.27%	7/1/2021	19,999,791	20,003,855	A-1+
35,000,000	US TREASURY N/B	0.07%	8/31/2021	35,083,142	35,084,394	A-1+
<u>2,155,000,000</u>				<u>2,155,045,384</u>	<u>2,155,055,152</u>	
Repurchase Agreements						10.1%
602,377,000	BANK OF AMERICA SECURITIES REPO	0.03%	7/1/2021	602,377,000	602,377,000	A-1
300,000,000	SCOTIA BANK (2)	0.04%	7/1/2021	300,000,000	300,000,000	A-1
<u>902,377,000</u>				<u>902,377,000</u>	<u>902,377,000</u>	
8,934,907,417				8,934,656,061	8,935,593,367	

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Fund Summary Statistics and Notes						
Amortized Cost				\$ 8,934,656,061		
Fair market value				\$ 8,935,593,367		
Shares Outstanding				\$8,853,388,685		
Fund Net Asset Value (4)				\$1.01		
Effective 7-Day Net Yield (5)				0.118%		
Effective 7-Day Gross Yield				0.135%		
WAM(R) (6)				31 Days		
WAM(F) (7)				68 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.