

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND**

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

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
<b>Bank Deposit Instruments</b>						<b>43.2%</b>
25,000,000	ANZ Bank	0.22%	5/26/2021	25,000,000	25,000,000	A-1+
50,000,000	ANZ Bank	0.20%	6/1/2021	50,000,000	50,000,000	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	0.19%	7/22/2021	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	0.20%	9/15/2021	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	0.11%	7/27/2021	50,000,000	50,003,500	A-1+
50,000,000	COOPERATIEVE RABOBANK UA	0.14%	7/12/2021	50,000,000	49,999,500	A-1+
50,000,000	COOPERATIEVE RABOBANK UA	0.16%	8/9/2021	50,000,000	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.14%	8/16/2021	50,000,000	49,998,500	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.15%	8/23/2021	50,000,000	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.15%	8/25/2021	50,000,000	50,000,000	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	50,000,000	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	24,998,000	A-1
50,000,000	DEXIA CREDIT LOCAL	0.17%	5/17/2021	50,000,000	50,000,000	A-1+
25,000,000	DEXIA CREDIT LOCAL	0.17%	7/17/2021	25,000,000	25,000,000	A-1+
50,000,000	DZ BANK NY	0.15%	5/4/2021	50,000,000	50,000,500	A-1+
50,000,000	DZ BANK NY	0.17%	5/25/2021	50,000,000	50,000,000	A-1+
25,000,000	DZ BANK NY	0.14%	6/3/2021	25,000,000	25,001,000	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	0.22%	5/6/2021	50,000,000	50,001,500	A-1
25,000,000	MUFG BANK LTD/NY	0.20%	7/14/2021	25,000,000	25,005,250	A-1
50,000,000	MUFG BANK LTD/NY	0.19%	7/28/2021	50,000,000	50,007,500	A-1
50,000,000	MUFG BANK LTD/NY	0.19%	8/2/2021	50,000,000	50,007,000	A-1
50,000,000	MUFG BANK LTD/NY	0.16%	8/23/2021	50,000,000	49,999,500	A-1
25,000,000	MUFG BANK LTD/NY	0.16%	8/26/2021	25,000,000	24,999,500	A-1
50,000,000	MUFG BANK LTD/NY	0.18%	10/13/2021	50,000,000	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.19%	10/21/2021	50,000,000	50,001,000	A-1
150,000,000	NATIONAL BANK OF CANADA (2)	0.32%	5/3/2021	150,000,000	150,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.32%	5/3/2021	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.32%	5/3/2021	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.32%	5/3/2021	50,000,000	50,000,000	A-1
50,000,000	NORDEA BANK ABP NEW YORK	0.14%	6/16/2021	50,000,000	50,003,500	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.17%	7/21/2021	50,000,000	50,006,500	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.16%	9/9/2021	50,000,000	50,004,000	A-1+
40,000,000	NORDEA BANK ABP NEW YORK	0.18%	9/15/2021	40,000,000	40,002,800	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	49,996,500	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	0.15%	10/20/2021	25,000,000	24,999,000	A-1+
25,000,000	NRW.BANK	0.14%	5/3/2021	24,999,806	25,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.17%	4/1/2021	50,000,000	50,004,580	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+
50,000,000	ROYAL BANK OF CANADA NY	0.18%	9/13/2021	49,966,250	49,976,000	A-1+
25,000,000	SCOTIA BANK (2)	0.30%	5/3/2021	25,000,000	25,000,000	A-1
250,000,000	SCOTIA BANK (2)	0.30%	5/3/2021	250,000,000	250,000,000	A-1
50,000,000	SCOTIA BANK (2)	0.30%	5/3/2021	50,000,000	50,000,000	A-1

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND**

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

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
25,000,000	SCOTIA BANK (2)	0.29%	5/3/2021	25,000,000	25,000,000	A-1
50,000,000	SVENSKA HANDELSBANKEN NY	0.13%	5/4/2021	50,000,000	50,000,500	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	0.15%	8/16/2021	50,000,000	50,003,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.16%	9/1/2021	50,000,000	50,005,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.18%	9/10/2021	50,000,000	50,009,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.18%	9/22/2021	50,000,000	50,010,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.18%	10/6/2021	50,000,000	50,009,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	0.16%	10/18/2021	25,000,000	25,001,000	A-1+
300,000,000	TORONTO DOMINION BANK(2)	0.20%	5/3/2021	300,000,000	300,000,000	A-1+
100,000,000	US BANK	0.05%	5/3/2021	100,000,000	100,000,000	A-1+
<u>3,490,000,000</u>				<u>3,489,966,056</u>	<u>3,490,055,130</u>	
<b>Bank Deposit Instruments with Government Backing</b>						<b>3.1%</b>
200,000,000	CITIZENS BANK (2,3)	0.12%	5/3/2021	200,000,000	200,000,000	A-2
50,000,000	SANTANDER BANK (2,3)	0.10%	5/3/2021	50,000,000	50,000,000	A-2
<u>250,000,000</u>				<u>250,000,000</u>	<u>250,000,000</u>	
<b>Commercial Paper and Corporate Notes</b>						<b>16.6%</b>
100,000,000	ALPHABET INC	0.05%	5/6/2021	99,999,306	99,999,000	#N/A
35,000,000	APPLE INC	0.05%	5/4/2021	34,999,854	34,999,650	A-1+
40,000,000	APPLE INC	0.06%	5/7/2021	39,999,600	39,999,600	A-1+
60,000,000	APPLE INC	0.04%	5/19/2021	59,998,800	59,997,600	A-1+
100,000,000	APPLE INC	0.04%	5/19/2021	99,998,000	99,996,000	A-1+
50,000,000	APPLE INC	0.04%	5/25/2021	49,998,667	49,997,500	A-1+
50,000,000	APPLE INC	0.04%	6/2/2021	49,998,222	49,997,500	A-1+
50,000,000	EXXON MOBIL CORP	0.10%	7/26/2021	49,988,056	49,991,500	A-1+
50,000,000	EXXON MOBIL CORP	0.17%	9/3/2021	49,970,486	49,984,000	A-1+
50,000,000	EXXON MOBIL CORP	0.14%	10/4/2021	49,969,667	49,977,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.06%	5/3/2021	49,999,833	50,000,000	A-1
35,000,000	NATL SEC CLEARING CORP	0.06%	5/4/2021	34,999,825	35,000,000	A-1+
100,000,000	NATL SEC CLEARING CORP	0.07%	5/11/2021	99,998,056	99,999,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.07%	5/14/2021	49,998,736	49,999,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.05%	6/1/2021	49,997,847	49,997,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.08%	6/8/2021	49,996,042	49,996,500	A-1+
100,000,000	PROCTER & GAMBLE CO	0.07%	6/25/2021	99,989,306	99,991,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.18%	7/13/2021	49,981,750	49,985,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15%	8/3/2021	49,980,417	49,980,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15%	8/9/2021	49,979,167	49,978,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15%	8/19/2021	49,977,083	49,974,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.16%	9/24/2021	49,967,556	49,961,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.21%	1/10/2022	24,962,958	24,959,250	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.22%	1/18/2022	49,919,944	49,916,000	A-1+
<u>1,345,000,000</u>				<u>1,344,669,176</u>	<u>1,344,676,100</u>	
<b>Government Securities</b>						<b>13.4%</b>
25,000,000	FANNIE MAE	0.12%	4/1/2021	25,000,000	25,016,124	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	6/23/2021	24,999,176	25,003,457	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.22%	4/1/2021	25,000,000	25,017,921	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	4/1/2021	25,000,000	25,026,763	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.45%	4/1/2021	25,042,132	25,052,757	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.08%	4/1/2021	50,000,000	49,983,921	AA+
8,000,000	FEDERAL FARM CREDIT BANK	0.14%	4/1/2021	8,000,000	8,005,796	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.15%	4/1/2021	20,000,000	20,010,291	AA+
12,000,000	FEDERAL FARM CREDIT BANK	0.07%	4/1/2021	12,000,000	12,005,280	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	4/1/2021	25,000,000	25,017,463	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	4/1/2021	24,989,297	25,017,463	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.20%	4/1/2021	9,983,550	10,006,985	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.11%	4/1/2021	50,000,000	49,976,595	AA+
58,000,000	FEDERAL FARM CREDIT BANK	0.11%	4/1/2021	57,994,496	57,972,850	AA+

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND**

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

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
25,000,000	FEDERAL FARM CREDIT BANK	0.16%	4/1/2021	24,998,769	25,008,096	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.11%	4/1/2021	10,000,000	10,000,073	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	4/1/2021	24,999,968	25,001,194	AA+
9,475,000	FEDERAL FARM CREDIT BANK	0.15%	5/13/2021	9,474,971	9,475,407	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.16%	4/1/2021	9,999,944	10,000,647	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	4/1/2021	25,000,000	25,029,854	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	4/1/2021	24,997,292	25,029,854	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.24%	4/1/2021	10,000,197	10,001,858	AA+
5,600,000	FEDERAL FARM CREDIT BANK	0.26%	4/1/2021	5,600,691	5,601,700	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.12%	5/28/2021	9,999,306	10,000,630	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	4/1/2021	24,999,600	25,004,598	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	4/1/2021	24,999,600	25,004,598	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	4/1/2021	24,996,374	25,004,598	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	4/1/2021	24,998,603	25,042,453	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	4/1/2021	25,000,000	25,042,453	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.18%	4/1/2021	25,000,000	25,006,505	AA+
15,000,000	FEDERAL FARM CREDIT BANK	0.20%	4/1/2021	15,000,000	15,030,828	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	4/1/2021	25,000,000	25,048,509	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.18%	4/1/2021	24,999,063	25,015,604	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.20%	4/1/2021	49,998,594	50,018,894	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	4/1/2021	24,992,899	25,009,447	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.07%	4/1/2021	10,000,000	10,000,655	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.08%	4/1/2021	20,000,000	20,001,662	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.18%	4/1/2021	50,000,000	50,031,790	AA+
9,125,000	FEDERAL HOME LOAN BANK	0.28%	7/28/2021	9,135,322	9,135,334	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.10%	4/1/2021	25,000,000	25,018,122	AA+
22,000,000	FEDERAL HOME LOAN BANK	0.13%	4/1/2021	22,000,000	22,017,224	AA+
5,000,000	FEDERAL HOME LOAN BANK	0.08%	4/1/2021	5,000,000	5,000,257	AA+
13,000,000	FEDERAL HOME LOAN BANK	0.08%	4/1/2021	13,000,000	13,000,669	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.10%	4/1/2021	25,000,000	25,022,456	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.10%	4/1/2021	25,000,000	25,020,985	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.10%	4/1/2021	25,000,000	25,020,985	AA+
13,000,000	FED FARM CRD DISCOUNT NT	0.20%	5/25/2021	12,998,267	13,000,000	AA+
15,000,000	FREDDIE MAC	0.16%	4/1/2021	15,000,000	15,015,838	AA+
<u>1,085,200,000</u>				<u>1,085,198,110</u>	<u>1,085,777,440</u>	
<b>US Treasury Securities</b>						<b>3.16%</b>
100,000,000	TREASURY BILL	0.06%	9/2/2021	99,979,333	99,994,917	A-1+
100,000,000	TREASURY BILL	0.06%	9/9/2021	99,978,167	99,992,833	A-1+
20,000,000	US TREASURY FRN	0.24%	4/1/2021	19,999,365	20,010,580	A-1+
35,000,000	US TREASURY N/B	0.07%	8/31/2021	35,166,284	35,165,447	A-1+
<u>255,000,000</u>				<u>255,123,149</u>	<u>255,163,778</u>	
<b>Money Market Funds</b>						<b>13.40%</b>
335,932,610	FIDELITY MONEY MARKET FUND	0.01%	1/0/1900	335,932,610	335,932,610	AAAm
372,135,192	FEDERATED MONEY MARKET FUND	0.01%	10/9/2021	372,135,192	372,135,192	AAAm
375,071,214	WESTERN ASSET MANAGEMENT	0.01%	10/9/2021	375,071,214	375,071,214	AAAm
<u>1,083,139,016</u>				<u>1,083,139,016</u>	<u>1,083,139,016</u>	
<b>Repurchase Agreements</b>						<b>7.11%</b>
124,423,000	BANK OF AMERICA SECURITIES REPO	0.01%	5/3/2021	124,423,000	124,423,000	A-1
250,000,000	RBC SECURITIES REPO	0.01%	5/3/2021	250,000,000	250,000,000	A-1+
200,000,000	SCOTIA BANK REPO	0.01%	5/3/2021	200,000,000	200,000,000	A-1
<u>574,423,000</u>				<u>574,423,000</u>	<u>574,423,000</u>	
<b>\$ 8,082,762,016</b>				<b>\$ 8,082,518,507</b>	<b>\$ 8,083,234,463</b>	

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND**

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

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
<b>Fund Summary Statistics and Notes</b>						
Amortized Cost				\$ 8,082,518,507		
Fair market value				\$ 8,083,234,463		
Shares Outstanding				\$8,001,559,800		
Fund Net Asset Value (4)				\$1.01		
Effective 7-Day Net Yield (5)				0.12%		
Effective 7-Day Gross Yield				0.14%		
WAM(R) (6)				44 Days		
WAM(F) (7)				87 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, Berkshire 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.