

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

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

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
Bank Deposit Instruments						43.8%
\$ 25,000,000	ANZ Bank	0.23%	4/6/2021	\$ 25,000,000	\$ 25,000,000	A-1+
50,000,000	ANZ Bank	0.24%	4/14/2021	50,000,000	50,000,000	A-1+
50,000,000	ANZ Bank	0.22%	4/22/2021	50,000,000	50,000,000	A-1+
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+
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+
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.07%	4/1/2021	50,000,000	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.14%	7/12/2021	50,000,000	49,998,500	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.14%	8/16/2021	50,000,000	49,996,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.15%	8/23/2021	50,000,000	49,996,500	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.15%	8/25/2021	50,000,000	49,996,500	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.15%	9/1/2021	50,000,000	49,995,500	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.15%	9/9/2021	50,000,000	49,995,500	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.16%	8/9/2021	50,000,000	50,000,000	A-1
50,000,000	DEXIA CREDIT LOCAL	0.20%	4/7/2021	49,998,333	49,999,500	A-1+
50,000,000	DEXIA CREDIT LOCAL	0.20%	4/19/2021	49,995,000	49,998,000	A-1+
50,000,000	DEXIA CREDIT LOCAL	0.17%	4/19/2021	49,995,750	49,998,000	A-1+
50,000,000	DEXIA CREDIT LOCAL	0.18%	4/20/2021	49,995,250	49,997,500	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	0.14%	4/5/2021	50,000,000	50,000,500	A-1+
50,000,000	DZ BANK NY	0.17%	4/7/2021	50,000,000	50,000,000	A-1+
50,000,000	DZ BANK NY	0.15%	5/4/2021	50,000,000	50,002,500	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	25,000,000	A-1+
50,000,000	DZ BANK NY	0.16%	7/1/2021	50,000,000	50,000,000	A-1+
50,000,000	MUFG BANK LTD/NY	0.22%	4/13/2021	50,000,000	50,003,000	A-1
50,000,000	MUFG BANK LTD/NY	0.24%	4/16/2021	50,000,000	50,004,000	A-1
50,000,000	MUFG BANK LTD/NY	0.22%	5/6/2021	50,000,000	50,008,000	A-1
25,000,000	MUFG BANK LTD/NY	0.20%	7/14/2021	25,000,000	25,003,250	A-1
50,000,000	MUFG BANK LTD/NY	0.19%	7/28/2021	50,000,000	50,003,500	A-1
50,000,000	MUFG BANK LTD/NY	0.19%	8/2/2021	50,000,000	50,003,500	A-1
50,000,000	MUFG BANK LTD/NY	0.16%	8/23/2021	50,000,000	49,998,000	A-1
25,000,000	MUFG BANK LTD/NY	0.16%	8/26/2021	25,000,000	24,999,000	A-1
150,000,000	NATIONAL BANK OF CANADA (2)	0.32%	4/1/2021	150,000,000	150,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.32%	4/1/2021	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.32%	4/1/2021	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.32%	4/1/2021	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+
9,650,000	NORDEA BANK ABP NEW YORK	0.20%	4/6/2021	9,649,973	9,650,193	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	0.18%	4/12/2021	25,000,000	25,001,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.14%	6/16/2021	50,000,000	50,003,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.17%	7/21/2021	50,000,000	50,008,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.16%	9/9/2021	50,000,000	50,002,500	A-1+
40,000,000	NORDEA BANK ABP NEW YORK	0.18%	9/15/2021	40,000,000	40,001,600	A-1+
25,000,000	NRW.BANK	0.14%	5/3/2021	24,996,889	24,998,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.08%	4/1/2021	50,000,000	50,000,000	A-1+
100,000,000	ROYAL BANK OF CANADA NY	0.08%	4/1/2021	100,000,000	100,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.17%	4/1/2021	50,000,000	50,007,909	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.10%	4/15/2021	50,000,000	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.18%	9/13/2021	49,958,750	49,969,000	A-1+

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25,000,000	SCOTIA BANK (2)	0.30%	4/1/2021	25,000,000	25,000,000	A-1			
250,000,000	SCOTIA BANK (2)	0.30%	4/1/2021	250,000,000	250,000,000	A-1			
50,000,000	SCOTIA BANK (2)	0.30%	4/1/2021	50,000,000	50,000,000	A-1			
25,000,000	SCOTIA BANK (2)	0.30%	4/1/2021	25,000,000	25,000,000	A-1			
50,000,000	SVENSKA HANDELSBANKEN NY	0.16%	4/5/2021	50,000,000	50,000,500	A-1+			
50,000,000	SVENSKA HANDELSBANKEN NY	0.13%	5/4/2021	50,000,000	50,002,000	A-1+			
25,000,000	SVENSKA HANDELSBANKEN NY	0.15%	8/6/2021	25,000,000	25,000,500	A-1+			
50,000,000	SVENSKA HANDELSBANKEN NY	0.15%	8/16/2021	50,000,000	50,001,000	A-1+			
50,000,000	SVENSKA HANDELSBANKEN NY	0.16%	9/1/2021	50,000,000	50,001,500	A-1+			
50,000,000	SVENSKA HANDELSBANKEN NY	0.18%	9/10/2021	50,000,000	50,004,500	A-1+			
50,000,000	SVENSKA HANDELSBANKEN NY	0.18%	9/22/2021	50,000,000	50,003,000	A-1+			
100,000,000	TORONTO DOMINION BANK(2)	0.25%	4/1/2021	100,000,000	100,000,000	A-1+			
25,000,000	TORONTO DOMINION BANK(2)	0.25%	4/1/2021	25,000,000	25,000,000	A-1+			
50,000,000	TORONTO DOMINION BANK(2)	0.25%	4/1/2021	50,000,000	50,000,000	A-1+			
25,000,000	TORONTO DOMINION BANK(2)	0.25%	4/1/2021	25,000,000	25,000,000	A-1+			
100,000,000	TORONTO DOMINION BANK(2)	0.25%	4/1/2021	100,000,000	100,000,000	A-1+			
<u>\$</u>	<u>3,524,650,000</u>			<u>\$</u>	<u>3,524,589,945</u>	<u>\$</u>	<u>3,524,650,952</u>		
Bank Deposit Instruments with Government Backing						5.0%			
\$	50,000,000	BERKSHIRE BANK (2,3)	0.15%	4/1/2021	\$	50,000,000	\$	50,000,000	N/A
	200,000,000	CITIZENS BANK (2,3)	0.12%	4/1/2021		200,000,000		200,000,000	A-2
	150,000,000	SANTANDER BANK (2,3)	0.10%	4/1/2021		150,000,000		150,000,000	A-2
<u>\$</u>	<u>400,000,000</u>			<u>\$</u>	<u>400,000,000</u>	<u>\$</u>	<u>400,000,000</u>		
Commercial Paper and Corporate Notes						12.1%			
\$	35,000,000	APPLE INC	0.05%	5/4/2021	\$	34,998,396	\$	34,997,550	A-1+
	40,000,000	APPLE INC	0.06%	5/7/2021		39,997,600		39,996,800	A-1+
	25,000,000	EXXON MOBIL CORP	0.23%	4/1/2021		25,000,000		25,000,000	A-1+
	25,000,000	EXXON MOBIL CORP	0.19%	4/12/2021		24,998,549		24,999,500	A-1+
	50,000,000	EXXON MOBIL CORP	0.10%	7/26/2021		49,983,889		49,984,000	A-1+
	50,000,000	EXXON MOBIL CORP	0.17%	9/3/2021		49,963,403		49,975,500	A-1+
	25,000,000	EXXON MOBIL CORP	0.20%	4/30/2021		24,995,972		24,998,500	A-1+
	25,000,000	NATL SEC CLEARING CORP	0.06%	4/5/2021		24,999,833		24,999,750	A-1+
	75,000,000	NATL SEC CLEARING CORP	0.06%	4/5/2021		74,999,500		74,999,250	A-1+
	50,000,000	NATL SEC CLEARING CORP	0.06%	5/3/2021		49,997,333		49,996,000	A-1+
	50,000,000	NATL SEC CLEARING CORP	0.05%	4/1/2021		50,000,000		50,000,000	A-1+
	50,000,000	NATL SEC CLEARING CORP	0.07%	4/15/2021		49,998,639		49,999,000	A-1+
	50,000,000	NATL SEC CLEARING CORP	0.09%	4/15/2021		49,998,250		49,999,000	A-1+
	50,000,000	NATL SEC CLEARING CORP	0.16%	4/16/2021		49,996,667		49,998,500	A-1+
	100,000,000	PROCTER & GAMBLE CO	0.07%	6/25/2021		99,983,472		99,987,000	A-1+
	25,000,000	TOYOTA MOTOR CREDIT CORP	0.20%	4/20/2021		24,997,361		24,998,750	A-1+
	50,000,000	TOYOTA MOTOR CREDIT CORP	0.18%	7/13/2021		49,974,250		49,977,000	A-1+
	50,000,000	TOYOTA MOTOR CREDIT CORP	0.15%	8/3/2021		49,974,167		49,970,000	A-1+
	50,000,000	TOYOTA MOTOR CREDIT CORP	0.15%	8/19/2021		49,970,833		49,965,500	A-1+
	50,000,000	TOYOTA MOTOR CREDIT CORP	0.16%	9/24/2021		49,960,889		49,953,500	A-1+
	50,000,000	TOYOTA MOTOR CREDIT CORP	0.15%	8/9/2021		49,972,917		49,968,500	A-1+
<u>\$</u>	<u>975,000,000</u>			<u>\$</u>	<u>974,761,919</u>	<u>\$</u>	<u>974,763,600</u>		
Government Securities						15.5%			
\$	25,000,000	FANNIE MAE	0.12%	4/1/2021	\$	25,000,000	\$	25,016,350	AA+
	10,000,000	FEDERAL FARM CREDIT BANK	0.12%	4/28/2021		9,998,947		10,001,319	AA+
	9,475,000	FEDERAL FARM CREDIT BANK	0.14%	4/13/2021		9,474,899		9,476,127	AA+
	25,000,000	FEDERAL FARM CREDIT BANK	0.20%	6/23/2021		24,998,710		25,007,906	AA+
	13,000,000	FEDERAL FARM CREDIT BANK	0.20%	5/25/2021		12,996,100		12,999,805	AA+
	5,600,000	FEDERAL FARM CREDIT BANK	0.27%	4/1/2021		5,601,098		5,602,810	AA+
	8,000,000	FEDERAL FARM CREDIT BANK	0.14%	4/1/2021		8,000,000		8,005,972	AA+
	10,000,000	FEDERAL FARM CREDIT BANK	0.20%	4/1/2021		9,981,968		10,007,713	AA+
	10,000,000	FEDERAL FARM CREDIT BANK	0.16%	4/1/2021		9,999,882		10,001,474	AA+

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10,000,000	FEDERAL FARM CREDIT BANK	0.11%	4/1/2021	10,000,000	10,000,660	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.07%	4/1/2021	10,000,000	10,000,397	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.24%	4/1/2021	10,000,357	10,003,557	AA+
12,000,000	FEDERAL FARM CREDIT BANK	0.07%	4/1/2021	12,000,000	12,002,905	AA+
15,000,000	FEDERAL FARM CREDIT BANK	0.20%	4/1/2021	15,000,000	15,034,340	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.15%	4/1/2021	20,000,000	20,011,463	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.17%	4/1/2021	20,000,000	20,001,199	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.08%	4/1/2021	20,000,000	20,001,324	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	4/1/2021	24,988,268	25,019,283	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	4/1/2021	24,990,850	25,012,470	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	4/1/2021	24,994,531	25,007,179	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	4/1/2021	24,997,084	25,032,340	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	4/1/2021	24,998,499	25,045,881	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.16%	4/1/2021	24,998,665	25,008,816	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.18%	4/1/2021	24,999,000	25,016,692	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	4/1/2021	24,999,396	25,007,179	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	4/1/2021	24,999,397	25,007,179	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	4/1/2021	24,999,861	25,006,294	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.22%	4/1/2021	25,000,000	25,024,246	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	4/1/2021	25,000,000	25,031,449	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	4/1/2021	25,000,000	25,019,283	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	4/1/2021	25,000,000	25,032,340	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	4/1/2021	25,000,000	25,045,881	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.18%	4/1/2021	25,000,000	25,009,124	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	4/1/2021	25,000,000	25,051,979	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.45%	4/1/2021	25,048,268	25,061,113	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.20%	4/1/2021	49,998,188	50,024,939	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.08%	4/1/2021	50,000,000	49,983,516	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.11%	4/1/2021	50,000,000	49,975,494	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.18%	4/1/2021	50,000,000	50,033,819	AA+
58,000,000	FEDERAL FARM CREDIT BANK	0.11%	4/1/2021	57,994,254	57,971,572	AA+
9,125,000	FEDERAL HOME LOAN BANK	0.32%	4/28/2021	9,137,042	9,135,715	AA+
90,000,000	FEDERAL HOME LOAN BANK	0.09%	4/30/2021	89,999,638	90,000,725	AA+
50,000,000	FEDERAL HOME LOAN BANK	0.09%	4/21/2021	49,997,639	50,000,000	AA+
5,000,000	FEDERAL HOME LOAN BANK	0.08%	4/1/2021	5,000,000	5,000,715	AA+
13,000,000	FEDERAL HOME LOAN BANK	0.08%	4/1/2021	13,000,000	13,001,859	AA+
22,000,000	FEDERAL HOME LOAN BANK	0.13%	4/1/2021	22,000,000	22,022,784	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.10%	4/1/2021	25,000,000	25,021,168	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.10%	4/1/2021	25,000,000	25,022,075	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.10%	4/1/2021	25,000,000	25,020,422	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.10%	4/1/2021	25,000,000	25,020,422	AA+
15,000,000	FREDDIE MAC	0.16%	4/1/2021	15,000,000	15,021,155	AA+
<u>\$ 1,245,200,000</u>				<u>\$ 1,245,192,539</u>	<u>\$ 1,245,870,426</u>	
US Treasury Securities						5.65%
\$ 100,000,000	TREASURY BILL	0.03%	4/8/2021	\$ 99,999,417	\$ 99,999,854	A-1+
100,000,000	TREASURY BILL	0.03%	4/15/2021	99,998,736	99,999,417	A-1+
100,000,000	TREASURY BILL	0.06%	9/2/2021	99,974,333	99,989,840	A-1+
100,000,000	TREASURY BILL	0.06%	9/9/2021	99,973,167	99,988,819	A-1+
20,000,000	US TREASURY FRN	0.24%	4/1/2021	19,999,156	20,014,519	A-1+
35,000,000	US TREASURY N/B	0.07%	8/31/2021	35,207,173	35,210,547	A-1+
<u>\$ 455,000,000</u>				<u>\$ 455,151,982</u>	<u>\$ 455,202,996</u>	
Money Market Funds						11.62%
\$ 278,143,000	FIDELITY MONEY MARKET FUND	0.01%	10/9/2021	\$ 278,143,000	\$ 278,143,000	AAAm
325,000,000	FEDERATED MONEY MARKET FUND	0.01%	10/9/2021	325,000,000	325,000,000	AAAm
332,531,000	WESTERN ASSET MANAGEMENT	0.01%	10/9/2021	332,531,000	332,531,000	AAAm
<u>\$ 935,674,000</u>				<u>\$ 935,674,000</u>	<u>\$ 935,674,000</u>	

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Repurchase Agreements						
65,458,000	BANK OF AMERICA SECURITIES REPO	0.01%	4/1/2021	65,458,000	65,458,000	A-1
250,000,000	MIZUHO SECURITIES REPO	0.01%	4/1/2021	250,000,000	250,000,000	A-1
200,000,000	SCOTIA BANK	0.01%	4/1/2021	200,000,000	200,000,000	A-1
<u>\$ 515,458,000</u>				<u>\$ 515,458,000</u>	<u>\$ 515,458,000</u>	
\$ 8,050,982,000				\$ 8,050,828,386	\$ 8,051,619,973	

Fund Summary Statistics and Notes

Amortized Cost	\$ 8,050,828,386
Fair market value	\$ 8,051,619,973
Shares Outstanding	\$7,969,587,081
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	0.13%
Effective 7-Day Gross Yield	0.14%
WAM(R) (6)	40 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.