

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND
LIST OF INVESTMENTS AS OF DECEMBER 31, 2020 (UNAUDITED)

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
Bank Deposit Instruments						43.1%
\$	50,000,000 ANZ Bank	0.24%	1/4/2021	\$ 50,000,000	\$ 50,000,000	A-1+
	50,000,000 ANZ Bank	0.08%	1/4/2021	50,000,000	50,000,000	A-1+
	50,000,000 ANZ Bank	0.24%	1/13/2021	50,000,000	50,000,000	A-1+
	25,000,000 ANZ Bank	0.25%	1/21/2021	25,000,000	25,000,000	A-1+
	50,000,000 ANZ Bank	0.34%	1/22/2021	50,000,000	50,000,000	A-1+
	25,000,000 ANZ Bank	0.25%	2/22/2021	25,000,000	25,000,000	A-1+
	50,000,000 ANZ Bank	0.25%	3/1/2021	50,000,000	50,000,000	A-1+
	25,000,000 ANZ Bank	0.23%	3/5/2021	25,000,000	25,000,000	A-1+
	50,000,000 ANZ Bank	0.25%	3/15/2021	50,000,000	50,000,000	A-1+
	25,000,000 ANZ Bank	0.23%	4/6/2021	25,000,000	25,000,000	A-1+
	50,000,000 COOPERATIEVE RABOBANK UA	0.21%	1/29/2021	49,991,833	49,997,000	A-1
	50,000,000 COOPERATIEVE RABOBANK UA	0.17%	2/11/2021	50,000,000	50,002,500	A-1
	50,000,000 COOPERATIEVE RABOBANK UA	0.18%	3/11/2021	50,000,000	50,001,500	A-1
	50,000,000 COOPERATIEVE RABOBANK UA	0.20%	3/22/2021	50,000,000	50,003,000	A-1
	50,000,000 DEXIA CREDIT LOCAL	0.20%	1/19/2021	49,995,000	49,997,500	A-1+
	50,000,000 DEXIA CREDIT LOCAL	0.19%	1/20/2021	49,994,986	49,997,500	A-1+
	50,000,000 DEXIA CREDIT LOCAL	0.20%	1/27/2021	49,992,778	49,995,500	A-1+
	50,000,000 DEXIA CREDIT LOCAL	0.21%	3/22/2021	49,976,667	49,978,000	A-1+
	50,000,000 DEXIA CREDIT LOCAL	0.22%	3/25/2021	49,974,639	49,976,500	A-1+
	50,000,000 DEXIA CREDIT LOCAL	0.20%	4/7/2021	49,973,333	49,971,500	A-1+
	50,000,000 DEXIA CREDIT LOCAL	0.20%	4/19/2021	49,970,000	49,967,500	A-1+
	25,000,000 DZ BANK	0.18%	1/8/2021	25,000,000	25,000,000	A-1+
	50,000,000 DZ BANK	0.17%	1/11/2021	50,000,000	50,000,000	A-1+
	25,000,000 DZ BANK	0.18%	1/15/2021	25,000,000	25,000,000	A-1+
	50,000,000 DZ BANK	0.17%	1/21/2021	50,000,000	50,000,000	A-1+
	100,000,000 DZ BANK	0.19%	1/21/2021	100,000,000	100,000,000	A-1+
	50,000,000 DZ BANK	0.19%	2/26/2021	50,000,000	50,000,000	A-1+
	50,000,000 MUFG BANK LTD/NY	0.28%	1/28/2021	50,000,000	50,007,500	A-1
	50,000,000 MUFG BANK LTD/NY	0.20%	2/23/2021	50,000,000	50,005,000	A-1
	25,000,000 MUFG BANK LTD/NY	0.23%	2/25/2021	25,000,000	25,003,750	A-1
	50,000,000 MUFG BANK LTD/NY	0.22%	4/13/2021	50,000,000	49,998,500	A-1
	50,000,000 MUFG BANK LTD/NY	0.24%	4/16/2021	50,000,000	50,001,500	A-1
	150,000,000 NATIONAL BANK OF CANADA (2)	0.32%	1/4/2021	150,000,000	150,000,000	A-1
	50,000,000 NATIONAL BANK OF CANADA (2)	0.32%	1/4/2021	50,000,000	50,000,000	A-1
	50,000,000 NATIONAL BANK OF CANADA (2)	0.32%	1/4/2021	50,000,000	50,000,000	A-1
	50,000,000 NATIONAL BANK OF CANADA (2)	0.32%	1/4/2021	50,000,000	50,000,000	A-1
	25,000,000 NORDEA BANK ABP NEW YORK	0.18%	2/26/2021	25,000,000	25,002,750	A-1+
	40,000,000 NORDEA BANK ABP NEW YORK	0.19%	3/15/2021	40,000,000	40,005,200	A-1+
	9,650,000 NORDEA BANK ABP NEW YORK	0.20%	4/6/2021	9,649,491	9,650,579	A-1+
	25,000,000 NORDEA BANK ABP NEW YORK	0.18%	4/12/2021	25,000,000	25,001,250	A-1+
	250,000,000 NORDEA BANK CD	0.18%	1/6/2021	249,993,750	249,995,000	A-1+
	150,000,000 NRW.BANK	0.19%	1/7/2021	149,995,250	149,997,000	A-1+
	100,000,000 ROYAL BANK OF CANADA CD	0.12%	1/6/2021	100,000,000	100,000,000	A-1+
	50,000,000 ROYAL BANK OF CANADA NY	0.25%	7/1/2020	50,000,000	50,006,836	A-1+
	50,000,000 ROYAL BANK OF CANADA NY	0.19%	3/8/2021	50,000,000	50,000,000	A-1
	20,000,000 ROYAL BANK OF CANADA NY	0.20%	3/24/2021	20,000,000	19,999,600	A-1+
	250,000,000 SCOTIA BANK (2)	0.30%	1/4/2021	250,000,000	250,000,000	A-1
	50,000,000 SCOTIA BANK (2)	0.30%	1/4/2021	50,000,000	50,000,000	A-1
	25,000,000 SCOTIA BANK (2)	0.30%	1/4/2021	25,000,000	25,000,000	A-1
	50,000,000 SVENSKA HANDELSBANKEN	0.24%	1/6/2021	50,000,000	50,001,500	A-1+
	50,000,000 SVENSKA HANDELSBANKEN	0.23%	1/27/2021	50,000,000	50,005,000	A-1+
	50,000,000 SVENSKA HANDELSBANKEN	0.19%	2/3/2021	50,000,000	50,004,000	A-1+
	50,000,000 SVENSKA HANDELSBANKEN	0.18%	3/1/2021	50,000,000	50,005,000	A-1+
	50,000,000 SVENSKA HANDELSBANKEN	0.20%	3/10/2021	50,000,000	50,006,500	A-1+
	50,000,000 SVENSKA HANDELSBANKEN NY	0.19%	2/16/2021	50,000,000	50,005,000	A-1+
	50,000,000 SVENSKA HANDELSBANKEN NY	0.20%	3/22/2021	50,000,000	50,006,000	A-1+
	50,000,000 TORONTO DOMINION BANK	0.22%	1/8/2021	50,000,000	50,001,000	A-1+

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100,000,000	TORONTO DOMINION BANK(2)	0.25%	1/4/2021	100,000,000	100,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	0.25%	1/4/2021	25,000,000	25,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	0.25%	1/4/2021	50,000,000	50,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	0.25%	1/4/2021	25,000,000	25,000,000	A-1+
100,000,000	TORONTO DOMINION BANK(2)	0.25%	1/4/2021	100,000,000	100,000,000	A-1+
<u>3,519,650,000</u>				<u>3,519,507,727</u>	<u>3,519,596,465</u>	
Bank Deposit Instruments with Government Backing						4.9%
\$ 49,948,702	BERKSHIRE BANK (2,3)	0.25%	1/4/2021	\$ 49,948,702	\$ 49,948,702	N/A
12,503	BERKSHIRE BANK (2,3)	0.25%	1/4/2021	12,503	12,503	N/A
12,920	BERKSHIRE BANK (2,3)	0.25%	1/4/2021	12,920	12,920	N/A
12,917	BERKSHIRE BANK (2,3)	0.25%	1/4/2021	12,917	12,917	N/A
12,958	BERKSHIRE BANK (2,3)	0.25%	1/4/2021	12,958	12,958	N/A
25,000,000	CITIZENS BANK (2,3)	0.12%	1/4/2021	25,000,000	25,000,000	A-2
50,000,000	CITIZENS BANK (2,3)	0.12%	1/4/2021	50,000,000	50,000,000	A-2
100,000,000	CITIZENS BANK (2,3)	0.12%	1/4/2021	100,000,000	100,000,000	A-2
25,000,000	CITIZENS BANK (2,3)	0.12%	1/4/2021	25,000,000	25,000,000	A-2
100,000,000	SANTANDER BANK (2,3)	0.15%	1/4/2021	100,000,000	100,000,000	A-2
50,000,000	SANTANDER BANK (2,3)	0.15%	1/4/2021	50,000,000	50,000,000	A-2
<u>400,000,000</u>				<u>400,000,000</u>	<u>400,000,000</u>	
Commercial Paper and Corporate Notes						6.7%
\$ 50,000,000	APPLE INC	0.11%	2/2/2021	\$ 49,995,333	\$ 49,995,000	A-1+
40,500,000	COLGATE-PALMOLIVE CO	0.10%	1/14/2021	40,498,538	40,498,785	A-1
35,000,000	EXXON MOBIL CORP	0.19%	3/24/2021	34,984,853	34,988,800	A-1+
25,000,000	EXXON MOBIL CORP	0.21%	2/3/2021	24,995,302	24,997,250	A-1+
25,000,000	EXXON MOBIL CORP	0.23%	4/1/2021	24,985,625	24,991,000	A-1+
25,000,000	EXXON MOBIL CORP	0.19%	4/12/2021	24,986,674	24,989,500	A-1+
50,000,000	EXXON MOBIL CORP	0.23%	3/23/2021	49,974,125	49,984,500	A-1+
50,000,000	EXXON MOBIL CORP	0.20%	3/23/2021	49,977,500	49,984,500	A-1+
50,000,000	EXXON MOBIL CORP	0.20%	3/26/2021	49,977,250	49,983,500	A-1+
25,000,000	EXXON MOBIL CORP	0.20%	4/30/2021	24,983,472	24,986,750	A-1+
100,000,000	NATL SEC CLEARING CORP	0.14%	1/7/2021	99,997,667	99,998,000	A-1
50,000,000	NATL SEC CLEARING CORP	0.16%	4/16/2021	49,976,667	49,975,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.20%	4/20/2021	24,984,861	24,987,500	A-1+
<u>550,500,000</u>				<u>550,317,866</u>	<u>550,360,585</u>	
Government Agency Securities						18.4%
\$ 25,000,000	FANNIE MAE	0.20%	1/4/2021	\$ 25,000,000	\$ 25,020,666	AA+
5,600,000	FEDERAL FARM CREDIT BANK	0.29%	1/4/2021	5,602,317	5,603,464	AA+
7,500,000	FEDERAL FARM CREDIT BANK	0.18%	1/4/2021	7,499,930	7,500,281	AA+
8,000,000	FEDERAL FARM CREDIT BANK	0.22%	1/4/2021	8,000,000	8,007,272	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.20%	1/4/2021	9,977,223	10,003,039	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.24%	1/4/2021	9,999,695	10,003,024	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.19%	1/4/2021	10,000,000	10,002,349	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.16%	1/4/2021	10,000,000	10,001,554	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.24%	1/4/2021	10,000,837	10,004,567	AA+
15,000,000	FEDERAL FARM CREDIT BANK	0.28%	1/4/2021	15,000,000	15,025,502	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.15%	1/4/2021	20,000,000	19,996,653	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.24%	1/4/2021	20,000,000	20,004,957	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.16%	1/4/2021	20,000,000	20,004,541	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	1/4/2021	24,984,705	25,008,756	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	1/4/2021	24,985,181	25,007,597	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	1/4/2021	24,989,000	25,004,051	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	1/4/2021	24,996,461	25,024,796	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	1/4/2021	24,998,187	25,033,399	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.16%	1/4/2021	24,998,352	24,991,898	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	1/4/2021	24,998,785	25,004,051	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	1/4/2021	24,998,787	25,004,051	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.18%	1/4/2021	24,998,813	24,995,252	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.25%	1/4/2021	24,999,447	25,006,858	AA+

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25,000,000	FEDERAL FARM CREDIT BANK	0.28%	1/4/2021	24,999,540	25,014,742	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.26%	1/4/2021	24,999,878	25,001,044	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.30%	1/4/2021	25,000,000	25,033,698	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	1/4/2021	25,000,000	25,027,706	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	1/4/2021	25,000,000	25,007,597	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	1/4/2021	25,000,000	25,024,796	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	1/4/2021	25,000,000	25,033,399	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.18%	1/4/2021	25,000,000	25,005,490	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	1/4/2021	25,000,000	25,037,852	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.45%	1/4/2021	25,066,675	25,064,748	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.20%	1/4/2021	49,996,971	50,017,513	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.18%	1/4/2021	50,000,000	49,982,866	AA+
13,000,000	FEDERAL FARM CREDIT BANK	0.20%	5/25/2021	12,989,600	12,994,908	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	6/23/2021	24,997,310	25,013,241	AA+
9,475,000	FEDERAL FARM CREDIT BANK	0.19%	1/13/2021	9,474,682	9,476,475	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.16%	1/28/2021	9,997,869	10,000,754	AA+
5,000,000	FEDERAL HOME LOAN BANK	0.16%	1/4/2021	5,000,000	5,001,211	AA+
6,100,000	FEDERAL HOME LOAN BANK	0.16%	1/4/2021	6,099,344	6,100,487	AA+
13,000,000	FEDERAL HOME LOAN BANK	0.16%	1/4/2021	13,000,000	13,003,147	AA+
20,000,000	FEDERAL HOME LOAN BANK	0.14%	1/4/2021	20,000,000	20,000,300	AA+
22,000,000	FEDERAL HOME LOAN BANK	0.21%	1/4/2021	22,000,000	22,023,103	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.17%	1/4/2021	25,000,000	25,004,021	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.13%	1/4/2021	25,000,000	25,000,766	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.16%	1/4/2021	25,000,000	25,001,994	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.18%	1/4/2021	25,000,000	25,016,203	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.18%	1/4/2021	25,000,000	25,006,752	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.18%	1/4/2021	25,000,000	25,006,752	AA+
200,000,000	FEDERAL HOME LOAN BANK	0.07%	1/8/2021	199,997,278	199,998,444	AA+
40,000,000	FEDERAL HOME LOAN BANK	0.07%	1/20/2021	39,998,522	39,998,756	AA+
15,000,000	FEDERAL HOME LOAN BANK	1.56%	2/3/2021	14,999,248	15,016,876	AA+
100,000,000	FEDERAL HOME LOAN BANK	0.08%	2/8/2021	99,991,556	99,992,222	AA+
17,000,000	FEDERAL HOME LOAN BANK	0.12%	2/17/2021	17,000,052	16,999,351	AA+
48,110,000	FEDERAL HOME LOAN BANK	0.06%	1/8/2021	48,109,906	48,109,839	AA+
15,000,000	FREDDIE MAC	0.24%	1/4/2021	15,000,000	15,021,941	AA+
25,000,000	FREDDIE MAC	0.09%	5/18/2021	25,000,000	24,996,400	AA+
<u>1,504,785,000</u>				<u>1,504,746,150</u>	<u>1,505,293,966</u>	
US Treasury Securities						12.2%
\$ 20,000,000	US TREASURY FRN	0.32%	1/4/2021	\$ 19,998,528	\$ 20,023,136	A-1+
100,000,000	TREASURY BILL	0.08%	1/5/2021	99,999,167	99,999,986	A-1+
100,000,000	TREASURY BILL	0.08%	1/5/2021	99,999,167	99,999,986	A-1+
100,000,000	TREASURY BILL	0.07%	1/12/2021	99,997,861	99,999,111	A-1+
200,000,000	TREASURY BILL	0.07%	1/12/2021	199,995,722	199,998,222	A-1+
200,000,000	TREASURY BILL	0.07%	1/12/2021	199,995,722	199,998,222	A-1+
25,000,000	TREASURY BILL	0.10%	1/14/2021	24,999,097	24,999,688	A-1+
50,000,000	TREASURY BILL	0.08%	1/21/2021	49,997,917	49,998,938	A-1+
50,000,000	TREASURY BILL	0.08%	1/21/2021	49,997,917	49,998,938	A-1+
100,000,000	TREASURY BILL	0.08%	1/28/2021	99,994,000	99,996,167	A-1+
50,000,000	TREASURY BILL	0.11%	2/18/2021	49,992,667	49,995,938	A-1+
<u>995,000,000</u>				<u>994,967,764</u>	<u>995,008,330</u>	
Repurchase Agreements						14.6%
\$ 208,750,000	BANK OF AMERICA SECURITIES REPO	0.05%	1/4/2021	\$ 208,750,000	\$ 208,750,000	A-1
250,000,000	MIZUHO SECURITIES REPO	0.05%	1/4/2021	250,000,000	250,000,000	A-1
28,753,000	RBC SECURITIES REPO	0.03%	1/4/2021	28,753,000	28,753,000	A-1+
700,000,000	RBC SECURITIES REPO	0.05%	1/4/2021	700,000,000	700,000,000	A-1+
<u>1,187,503,000</u>				<u>1,187,503,000</u>	<u>1,187,503,000</u>	
\$ 8,157,438,000				\$ 8,157,042,507	\$ 8,157,762,346	

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Fund Summary Statistics and Notes						
Amortized Cost				\$8,157,042,507		
Fair market value				\$8,157,762,346		
Shares Outstanding				\$8,076,491,018		
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)				21 Days		
WAM(F) (7)				64 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.