

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

LIST OF INVESTMENTS AS OF February 28, 2021 (UNAUDITED)

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
<b>Bank Deposit Instruments</b>						<b>44.7%</b>
\$ 25,000,000	ANZ Bank	0.23%	3/5/2021	\$ 25,000,000	\$ 25,000,000	A-1+
25,000,000	ANZ Bank	0.23%	4/6/2021	25,000,000	25,000,000	A-1+
50,000,000	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	0.27%	7/6/2021	50,000,000	50,000,000	A-1+
50,000,000	ANZ Bank	0.25%	3/1/2021	50,000,000	50,000,000	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	0.25%	3/15/2021	50,000,000	50,000,000	A-1+
100,000,000	COOPERATIEVE RABOBANK UA	0.07%	3/1/2021	100,000,000	99,999,000	A-1+
50,000,000	COOPERATIEVE RABOBANK UA	0.14%	7/12/2021	50,000,000	49,996,000	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	50,003,500	A-1+
50,000,000	COOPERATIEVE RABOBANK UA	0.14%	8/16/2021	50,000,000	49,995,500	A-1+
50,000,000	DEXIA CREDIT LOCAL	0.18%	4/20/2021	49,987,500	49,991,500	A-1+
50,000,000	DEXIA CREDIT LOCAL	0.21%	3/22/2021	49,993,875	49,997,000	A-1+
50,000,000	DEXIA CREDIT LOCAL	0.22%	3/25/2021	49,992,667	49,996,500	A-1+
50,000,000	DEXIA CREDIT LOCAL	0.20%	4/7/2021	49,989,722	49,994,000	A-1+
50,000,000	DEXIA CREDIT LOCAL	0.20%	4/19/2021	49,986,389	49,991,500	A-1+
50,000,000	DEXIA CREDIT LOCAL	0.17%	4/19/2021	49,988,431	49,991,500	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	50,001,500	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	50,001,000	A-1+
50,000,000	DZ BANK NY	0.17%	5/25/2021	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	MUFG BANK LTD/NY	0.22%	5/6/2021	50,000,000	50,012,500	A-1
50,000,000	MUFG BANK LTD/NY	0.19%	7/28/2021	50,000,000	50,002,000	A-1
50,000,000	MUFG BANK LTD/NY	0.19%	8/2/2021	50,000,000	50,002,000	A-1
50,000,000	MUFG BANK LTD/NY	0.16%	8/23/2021	50,000,000	49,995,000	A-1
25,000,000	MUFG BANK LTD/NY	0.16%	8/26/2021	25,000,000	24,997,488	A-1
50,000,000	MUFG BANK LTD/NY	0.22%	4/13/2021	50,000,000	50,008,500	A-1
25,000,000	MUFG BANK LTD/NY	0.20%	7/14/2021	25,000,000	25,002,750	A-1
50,000,000	MUFG BANK LTD/NY	0.24%	4/16/2021	50,000,000	50,010,500	A-1
150,000,000	NATIONAL BANK OF CANADA (2)	0.32%	3/1/2021	150,000,000	150,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.32%	3/1/2021	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.32%	3/1/2021	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.32%	3/1/2021	50,000,000	50,000,000	A-1
9,650,000	NORDEA BANK ABP NEW YORK	0.20%	4/6/2021	9,649,807	9,650,772	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	0.18%	4/12/2021	25,000,000	25,002,250	A-1+
40,000,000	NORDEA BANK ABP NEW YORK	0.19%	3/15/2021	40,000,000	40,002,000	A-1+
175,000,000	NORDEA BANK ABP NEW YORK	0.06%	3/2/2021	175,000,000	175,000,000	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	0.14%	6/16/2021	50,000,000	50,003,000	A-1+
25,000,000	NRW.BANK	0.14%	5/3/2021	24,993,875	24,994,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.19%	3/8/2021	50,000,000	50,000,000	A-1+
250,000,000	ROYAL BANK OF CANADA NY	0.10%	3/1/2021	250,000,000	250,000,000	A-1+
20,000,000	ROYAL BANK OF CANADA NY	0.20%	3/24/2021	20,000,000	20,001,400	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.18%	2/1/2021	50,000,000	50,011,574	A-1+
25,000,000	SCOTIA BANK (2)	0.30%	3/1/2021	25,000,000	25,000,000	A-1
250,000,000	SCOTIA BANK (2)	0.30%	3/1/2021	250,000,000	250,000,000	A-1
50,000,000	SCOTIA BANK (2)	0.30%	3/1/2021	50,000,000	50,000,000	A-1
25,000,000	SCOTIA BANK (2)	0.29%	3/1/2021	25,000,000	25,000,000	A-1
50,000,000	SVENSKA HANDELSBANKEN NY	0.18%	3/1/2021	50,000,000	50,000,500	A-1+

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50,000,000	SVENSKA HANDELSBANKEN NY	0.20%	3/10/2021	50,000,000	50,002,000	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	24,999,750	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.15%	8/16/2021	50,000,000	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.16%	4/5/2021	50,000,000	50,004,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.20%	3/22/2021	50,000,000	50,004,000	A-1+
100,000,000	TORONTO DOMINION BANK(2)	0.25%	3/1/2021	100,000,000	100,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	0.25%	3/1/2021	25,000,000	25,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	0.25%	3/1/2021	50,000,000	50,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	0.25%	3/1/2021	25,000,000	25,000,000	A-1+
100,000,000	TORONTO DOMINION BANK(2)	0.25%	3/1/2021	100,000,000	100,000,000	A-1+
<u>\$ 3,619,650,000</u>				<u>\$ 3,619,582,265</u>	<u>\$ 3,619,674,484</u>	
<b>Bank Deposit Instruments with Government Backing</b>						<b>4.9%</b>
\$ 50,000,000	BERKSHIRE BANK (2,3)	0.15%	3/1/2021	\$ 50,000,000	\$ 50,000,000	N/A
200,000,000	CITIZENS BANK (2,3)	0.12%	3/1/2021	200,000,000	200,000,000	A-2
150,000,000	SANTANDER BANK (2,3)	0.10%	3/1/2021	150,000,000	150,000,000	A-2
<u>\$ 400,000,000</u>				<u>\$ 400,000,000</u>	<u>\$ 400,000,000</u>	
<b>Commercial Paper and Corporate Notes</b>						<b>11.4%</b>
\$ 40,000,000	APPLE INC	0.06%	5/7/2021	\$ 39,995,533	\$ 39,994,400	A-1+
35,000,000	EXXON MOBIL CORP	0.19%	3/24/2021	34,995,751	34,998,600	A-1+
100,000,000	EXXON MOBIL CORP	0.05%	3/2/2021	99,999,861	99,999,000	A-1+
25,000,000	EXXON MOBIL CORP	0.23%	4/1/2021	24,995,049	24,998,500	A-1+
25,000,000	EXXON MOBIL CORP	0.19%	4/12/2021	24,994,458	24,998,000	A-1+
50,000,000	EXXON MOBIL CORP	0.23%	3/23/2021	49,992,972	49,998,000	A-1+
50,000,000	EXXON MOBIL CORP	0.20%	3/23/2021	49,993,889	49,998,000	A-1+
50,000,000	EXXON MOBIL CORP	0.20%	3/26/2021	49,993,229	49,997,500	A-1+
25,000,000	EXXON MOBIL CORP	0.20%	4/30/2021	24,991,667	24,997,000	A-1+
100,000,000	NATL SEC CLEARING CORP	0.06%	3/1/2021	100,000,000	99,999,000	A-1
45,750,000	NATL SEC CLEARING CORP	0.06%	3/15/2021	45,748,933	45,748,628	A-1
25,000,000	NATL SEC CLEARING CORP	0.06%	4/5/2021	24,998,542	24,997,750	A-1
25,000,000	NATL SEC CLEARING CORP	0.09%	3/8/2021	24,999,563	24,999,500	A-1+
50,000,000	NATL SEC CLEARING CORP	0.05%	3/16/2021	49,998,958	49,998,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.16%	4/16/2021	49,989,778	49,993,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.20%	4/20/2021	24,993,056	24,995,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.18%	7/13/2021	49,966,500	49,966,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15%	8/3/2021	49,967,708	49,960,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15%	8/19/2021	49,964,375	49,954,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15%	8/9/2021	49,966,458	49,958,000	A-1+
<u>\$ 920,750,000</u>				<u>\$ 920,546,280</u>	<u>\$ 920,549,378</u>	
<b>Government Securities</b>						<b>14.6%</b>
\$ 25,000,000	FANNIE MAE	0.14%	2/1/2021	\$ 25,000,000	\$ 25,019,583	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	6/23/2021	24,998,228	25,010,179	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.24%	2/1/2021	25,000,000	25,027,502	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	2/1/2021	25,000,000	25,022,449	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.45%	2/1/2021	25,054,608	25,053,626	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.08%	2/1/2021	50,000,000	49,982,657	AA+
8,000,000	FEDERAL FARM CREDIT BANK	0.16%	2/1/2021	8,000,000	8,006,275	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.15%	2/1/2021	20,000,000	20,005,510	AA+
12,000,000	FEDERAL FARM CREDIT BANK	0.08%	2/1/2021	12,000,000	11,997,674	AA+
7,500,000	FEDERAL FARM CREDIT BANK	0.16%	2/1/2021	7,499,991	7,500,039	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.25%	2/1/2021	24,999,855	25,001,870	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	2/1/2021	25,000,000	25,020,931	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	2/1/2021	24,987,205	25,020,931	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.20%	2/1/2021	9,980,334	10,008,373	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.18%	2/1/2021	20,000,000	20,002,411	AA+

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25,000,000	FEDERAL FARM CREDIT BANK	0.16%	2/1/2021	24,998,557	25,009,537	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.13%	2/1/2021	10,000,000	10,001,228	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	2/1/2021	24,999,750	25,007,627	AA+
9,475,000	FEDERAL FARM CREDIT BANK	0.15%	3/13/2021	9,474,824	9,476,888	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.17%	2/1/2021	9,999,817	10,001,848	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	2/1/2021	25,000,000	25,034,748	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	2/1/2021	24,996,870	25,034,748	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.24%	2/1/2021	10,000,523	10,002,907	AA+
5,600,000	FEDERAL FARM CREDIT BANK	0.27%	2/1/2021	5,601,518	5,602,310	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.13%	3/28/2021	9,998,576	10,000,507	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	2/1/2021	24,999,187	25,002,747	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	2/1/2021	24,999,186	25,002,747	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.17%	2/1/2021	24,992,626	25,002,747	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	2/1/2021	24,998,391	25,048,988	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.28%	2/1/2021	25,000,000	25,048,988	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.18%	2/1/2021	25,000,000	25,003,913	AA+
15,000,000	FEDERAL FARM CREDIT BANK	0.22%	2/1/2021	15,000,000	15,029,982	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.29%	2/1/2021	25,000,000	25,055,449	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.18%	2/1/2021	24,998,936	25,017,781	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.20%	2/1/2021	49,997,769	50,012,861	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.20%	2/1/2021	24,988,734	25,006,430	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.10%	2/1/2021	10,000,000	10,000,592	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.11%	2/1/2021	20,000,000	20,004,196	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.18%	2/1/2021	50,000,000	50,035,657	AA+
90,000,000	FEDERAL HOME LOAN BANK	0.09%	4/30/2021	89,999,250	90,007,056	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.11%	2/1/2021	25,000,000	25,017,039	AA+
22,000,000	FEDERAL HOME LOAN BANK	0.15%	2/1/2021	22,000,000	22,016,901	AA+
5,000,000	FEDERAL HOME LOAN BANK	0.11%	2/1/2021	5,000,000	5,001,081	AA+
13,000,000	FEDERAL HOME LOAN BANK	0.11%	2/1/2021	13,000,000	13,002,811	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.12%	2/1/2021	25,000,000	25,019,583	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.12%	2/1/2021	25,000,000	25,020,305	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.12%	2/1/2021	25,000,000	25,020,305	AA+
13,000,000	FED FARM CRD DISCOUNT NT	0.20%	5/25/2021	12,993,861	12,998,772	AA+
50,000,000	FED HOME LN DISCOUNT NT	0.09%	4/21/2021	49,993,979	49,997,167	AA+
25,000,000	FREDDIE MAC	0.09%	5/18/2021	25,000,000	25,000,023	AA+
15,000,000	FREDDIE MAC	0.18%	2/1/2021	15,000,000	15,014,777	AA+
<u>\$ 1,185,575,000</u>				<u>\$ 1,185,552,571</u>	<u>\$ 1,186,241,254</u>	
<b>US Treasury Securities</b>						<b>2.71%</b>
\$ 100,000,000	TREASURY BILL	0.04%	3/25/2021	\$ 99,997,333	\$ 99,997,500	A-1+
100,000,000	TREASURY BILL	0.03%	4/8/2021	99,996,833	99,995,910	A-1+
20,000,000	US TREASURY FRN	0.25%	2/1/2021	19,998,939	20,012,488	A-1+
<u>\$ 220,000,000</u>				<u>\$ 219,993,106</u>	<u>\$ 220,005,898</u>	
<b>Repurchase Agreements</b>						<b>21.69%</b>
\$ 257,939,000	BANK OF AMERICA SECURITIES REPO	0.01%	3/1/2021	\$ 257,939,000	\$ 257,939,000	A-1
750,000,000	MIZUHO SECURITIES REPO	0.01%	3/1/2021	750,000,000	750,000,000	A-1
750,000,000	RBC SECURITIES REPO	0.01%	3/1/2021	750,000,000	750,000,000	A-1+
<u>\$ 1,757,939,000</u>				<u>\$ 1,757,939,000</u>	<u>\$ 1,757,939,000</u>	
<b>\$ 8,103,914,000</b>				<b>\$ 8,103,613,223</b>	<b>\$ 8,104,410,014</b>	

**Fund Summary Statistics and Notes**

Amortized Cost	\$ 8,103,613,223
Fair market value	\$ 8,104,410,014

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Shares Outstanding			\$7,975,011,331			
Fund Net Asset Value (4)			\$1.02			
Effective 7-Day Net Yield (5)			0.13%			
Effective 7-Day Gross Yield			0.15%			
WAM(R) (6)			27 Days			
WAM(F) (7)			28 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.