

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF March 31, 2022 (UNAUDITED) 1



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Rating
Bank Deposit Instruments					48.8%
\$50,000,000	ANZ BANK	0.16	4/14/2022	\$50,000,000	A-1+
200,000,000	ANZ BANK	0.45	4/18/2022	200,000,000	A-1+
50,000,000	ANZ BANK	0.45	4/21/2022	50,000,000	A-1+
50,000,000	ANZ BANK	0.95	6/15/2022	50,000,000	A-1+
50,000,000	ANZ BANK	0.35	7/11/2022	50,000,000	A-1+
50,000,000	ANZ BANK	0.53	8/1/2022	50,000,000	A-1+
50,000,000	ANZ BANK	0.72	8/10/2022	50,000,000	A-1+
50,000,000	ANZ BANK	0.85	8/23/2022	50,000,000	A-1+
50,000,000	ANZ BANK	0.81	8/24/2022	50,000,000	A-1+
50,000,000	ANZ BANK	1.35	9/21/2022	50,000,000	A-1+
50,000,000	COMMONWEALTH BANK AUSTRALIA	0.20	5/19/2022	50,000,000	A-1+
50,000,000	COMMONWEALTH BANK AUSTRALIA	0.96	6/17/2022	50,000,000	A-1+
400,000,000	DNB BANK ASA	0.29	4/4/2022	400,000,000	A-1+
100,000,000	DNB BANK ASA	0.46	5/16/2022	100,000,000	A-1+
50,000,000	DNB BANK ASA	0.36	7/13/2022	50,000,000	A-1+
50,000,000	DNB BANK ASA	0.40	4/1/2022	50,000,000	A-1+
50,000,000	DNB BANK ASA	1.27	9/26/2022	50,000,000	A-1+
450,000,000	DZ BANK NY	0.32	4/1/2022	450,000,000	A-1+
50,000,000	DZ BANK NY	0.24	4/25/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	0.26	5/2/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	0.26	5/5/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	1.20	9/21/2022	50,000,000	A-1+
100,000,000	MUFG BANK LTD/NY	0.48	4/28/2022	100,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.49	5/4/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.25	5/9/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.27	5/31/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.72	5/31/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.35	7/11/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.43	7/18/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.46	7/27/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.56	8/11/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.79	8/25/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.81	8/30/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	1.28	8/30/2022	50,000,000	A-1
300,000,000	NATIONAL BANK OF CANADA (2)	0.38	4/1/2022	300,000,000	A-1
50,000,000	NORDEA BANK ABP NEW YORK	0.16	4/21/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.19	5/5/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.20	5/17/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.20	5/20/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.32	7/5/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.33	7/7/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.00	7/15/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.80	8/25/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.36	9/19/2022	50,000,000	A-1+
100,000,000	NORDEA BANK ABP NEW YORK	0.43	4/25/2022	100,000,000	A-1+
100,000,000	NORDEA BANK ABP NEW YORK	0.43	4/26/2022	100,000,000	A-1+
100,000,000	NORDEA BANK ABP NEW YORK	0.66	5/26/2022	100,000,000	A-1+
100,000,000	NORDEA BANK ABP NEW YORK	0.90	6/27/2022	100,000,000	A-1+
100,000,000	COOPERATIEVE RABOBANK UA/NY	0.33	4/1/2022	100,000,000	A-1
250,000,000	COOPERATIEVE RABOBANK UA/NY	0.33	4/4/2022	250,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.15	4/20/2022	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.19	5/2/2022	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.20	5/17/2022	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.27	6/15/2022	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.35	7/11/2022	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.91	9/1/2022	50,000,000	A-1
50,000,000	ROYAL BANK OF CANADA NY	0.23	4/1/2022	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.14	4/4/2022	50,000,000	A-1+
150,000,000	ROYAL BANK OF CANADA NY	0.50	4/18/2022	150,000,000	A-1+
350,000,000	ROYAL BANK OF CANADA NY	0.50	4/18/2022	350,000,000	A-1+
50,000,000	SCOTIA BANK	0.19	4/19/2022	50,000,000	A-1
50,000,000	SCOTIA BANK	0.20	4/1/2022	50,000,000	A-1
50,000,000	SCOTIA BANK	0.19	4/1/2022	50,000,000	A-1
50,000,000	SCOTIA BANK	1.35	9/16/2022	50,000,000	A-1

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Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Rating
350,000,000	SCOTIA BANK (2)	0.48	4/1/2022	350,000,000	A-1
50,000,000	SVENSKA HANDELSBANKEN NY	0.13	4/1/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.13	4/12/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.15	4/14/2022	50,000,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	0.17	4/20/2022	25,000,066	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.20	5/2/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.20	5/16/2022	50,000,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	0.22	5/23/2022	25,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.88	6/21/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.41	7/18/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.27	8/16/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.81	8/24/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.87	9/2/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.37	9/15/2022	50,000,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	1.37	9/16/2022	25,000,000	A-1+
300,149,826	TORONTO DOMINION BANK(2)	0.30	4/1/2022	300,149,826	A-1+
50,000,000	TORONTO DOMINION BANK	0.20	5/4/2022	50,000,000	A-1+
100,000,000	TORONTO DOMINION BANK	0.25	6/3/2022	99,938,634	A-1+
50,000,000	TORONTO DOMINION BANK	0.30	6/6/2022	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK	0.70	8/12/2022	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK	0.82	8/15/2022	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK	1.35	9/21/2022	50,000,000	A-1+
500,043,751	US BANK (2)	0.25	4/1/2022	500,043,751	A-1+
150,000,000	US BANK (2)	0.25	4/1/2022	150,000,000	A-1+
\$7,575,193,577				\$7,575,132,276	
Bank Deposit Instruments with Government Backing					1.3%
200,000,000	CITIZENS BANK (2,3)	0.28	4/1/2022	\$200,000,000	A-2
\$200,000,000				\$200,000,000	
Commercial Paper and Corporate Notes					20.0%
\$150,000,000	APPLE INC	0.25	4/5/2022	\$149,995,833	A-1+
205,000,000	APPLE INC	0.25	4/6/2022	204,992,882	A-1+
65,000,000	APPLE INC	0.25	4/6/2022	64,997,743	A-1+
100,000,000	APPLE INC	0.32	4/8/2022	99,993,778	A-1+
75,000,000	APPLE INC	0.34	4/26/2022	74,982,292	A-1+
50,000,000	APPLE INC	0.38	5/6/2022	49,981,528	A-1+
50,000,000	COCA-COLA CO	0.10	5/3/2022	49,995,556	A-1
100,000,000	EXXON MOBIL	0.30	4/1/2022	100,000,000	A-1+
100,000,000	EXXON MOBIL	0.30	4/7/2022	99,995,000	A-1+
25,000,000	LVMH MOET HENNESSY	0.11	4/1/2022	25,000,000	A-1
25,000,000	LVMH MOET HENNESSY	0.15	4/5/2022	24,999,583	A-1
50,000,000	LVMH MOET HENNESSY	0.35	4/26/2022	49,987,847	A-1
50,000,000	LVMH MOET HENNESSY	0.27	5/3/2022	49,988,000	A-1
25,000,000	LVMH MOET HENNESSY	0.30	5/4/2022	24,993,125	A-1
70,000,000	LVMH MOET HENNESSY	0.50	5/17/2022	69,955,278	A-1
50,000,000	LVMH MOET HENNESSY	0.65	6/8/2022	49,938,611	A-1
30,000,000	LVMH MOET HENNESSY	0.65	6/9/2022	29,962,625	A-1
50,000,000	LVMH MOET HENNESSY	0.84	6/27/2022	49,898,500	A-1
50,000,000	LVMH MOET HENNESSY	0.92	7/11/2022	49,870,944	A-1
50,000,000	LVMH MOET HENNESSY	0.95	7/20/2022	49,854,861	A-1
50,000,000	LVMH MOET HENNESSY	1.03	8/8/2022	49,815,458	A-1
63,400,000	LVMH MOET HENNESSY	1.08	9/12/2022	63,088,072	A-1
100,000,000	NATL SEC CLEARING CORP	0.37	4/1/2022	100,000,000	A-1+
100,000,000	NATL SEC CLEARING CORP	0.47	4/1/2022	100,000,000	A-1+
100,000,000	NATL SEC CLEARING CORP	0.38	4/28/2022	99,971,500	A-1+
50,000,000	NATL SEC CLEARING CORP	0.40	5/2/2022	49,982,778	A-1+
50,000,000	NATL SEC CLEARING CORP	0.73	8/2/2022	49,875,292	A-1+
50,000,000	NATL SEC CLEARING CORP	0.10	4/1/2022	50,000,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.10	4/1/2022	50,000,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.12	4/7/2022	49,999,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.12	4/1/2022	49,998,833	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.16	4/1/2022	49,994,667	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15	5/27/2022	49,988,333	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.22	4/1/2022	49,977,389	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.16	6/24/2022	49,981,333	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15	7/1/2022	49,981,042	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.57	10/14/2022	49,844,833	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.90	11/4/2022	49,728,750	A-1+

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50,000,000	TOYOTA MOTOR CREDIT CORP	0.15	6/17/2022	49,983,958	A-1+
44,500,000	WAL-MART	0.30	4/11/2022	44,496,353	A-1+
40,000,000	WAL-MART	0.30	4/11/2022	39,996,667	A-1+
40,000,000	WAL-MART	0.30	4/11/2022	39,996,667	A-1+
100,000,000	WAL-MART	0.33	4/11/2022	99,990,833	A-1+
100,000,000	WAL-MART	0.33	4/11/2022	99,990,833	A-1+
100,000,000	WAL-MART	0.33	4/11/2022	99,990,833	A-1+
100,000,000	WAL-MART	0.40	4/25/2022	99,973,333	A-1+
100,000,000	WAL-MART	0.40	4/25/2022	99,973,333	A-1+
<u>\$3,107,900,000</u>				<u>\$3,106,004,078</u>	
Government Agency Securities					7.5%
\$32,758,000	FANNIE MAE	2.38	1/19/2023	\$33,180,253	A-1+
20,000,000	FEDERAL FARM CREDIT BANK	0.26	4/20/2022	19,997,256	A-1+
40,000,000	FEDERAL FARM CREDIT BANK	0.26	4/20/2022	39,994,511	A-1+
140,000,000	FEDERAL FARM CREDIT BANK	0.20	5/4/2022	139,974,333	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.37	4/1/2022	49,977,307	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.11	4/1/2022	50,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.28	4/1/2022	25,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.29	4/1/2022	25,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.10	4/1/2022	50,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.16	4/1/2022	24,999,934	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.09	4/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.37	4/1/2022	50,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.28	4/1/2022	25,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.28	4/1/2022	24,999,612	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.28	4/1/2022	24,999,764	A-1+
15,000,000	FEDERAL FARM CREDIT BANK	0.29	4/1/2022	15,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.18	4/1/2022	24,999,760	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.18	4/1/2022	50,000,000	A-1+
12,000,000	FEDERAL FARM CREDIT BANK	0.08	4/1/2022	12,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.08	4/1/2022	24,998,913	A-1+
58,000,000	FEDERAL FARM CREDIT BANK	0.11	4/1/2022	57,997,196	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.09	4/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.09	4/1/2022	49,996,653	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.10	4/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.15	4/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.16	4/1/2022	50,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	0.18	4/1/2022	25,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	0.18	4/1/2022	25,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	0.18	4/1/2022	25,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	0.18	4/1/2022	25,000,000	A-1+
<u>\$1,167,758,000</u>				<u>\$1,168,115,491</u>	
US Treasury Securities					3.7%
\$150,000,000	U.S. TREASURY BILL/NOTE	0.25	4/21/2022	\$149,979,167	A-1+
350,000,000	U.S. TREASURY BILL/NOTE	0.25	4/21/2022	349,951,389	A-1+
25,000,000	U.S. TREASURY BILL/NOTE	0.13	11/30/2022	24,961,338	A-1+
50,000,000	U.S. TREASURY BILL/NOTE	1.38	2/15/2023	50,092,324	A-1+
<u>\$575,000,000</u>				<u>\$574,984,217</u>	
Money Market Funds					8.37%
\$250,000,000	WESTERN ASSET MANAGEMENT	0.22	4/1/2022	\$250,000,000	AAA
400,000,000	WESTERN ASSET MANAGEMENT	0.22	4/1/2022	400,000,000	AAA
649,972,023	INVESCO MMKT FUND - CAVU SHARES	0.26	4/1/2022	649,972,023	AAA
<u>\$1,299,972,023</u>				<u>\$1,299,972,023</u>	
Repurchase Agreements					10.4%
\$759,829,000	BANK OF AMERICA SECURITIES REPO	0.30	4/1/2022	\$759,829,000	A-1
450,000,000	SCOTIA BANK REPO	0.28	4/1/2022	450,000,000	A-1+
400,000,000	MIZUHO SECURITIES REPO	0.21	4/1/2022	400,000,000	A-1
<u>\$1,609,829,000</u>				<u>\$1,609,829,000</u>	
\$15,535,652,600				\$15,534,037,086	

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Fund Summary Statistics and Notes					
Amortized Cost				\$ 15,534,037,086	
Fair market value				\$ 15,531,007,690	
Shares Outstanding				\$ 15,452,001,264	
Fund Net Asset Value (4)				\$1.01	
Effective 7-Day Net Yield (5)				0.380%	
Effective 7-Day Gross Yield				0.390%	
WAM(R) (6)				35 Days	
WAM(F) (7)				54 Days	
Ratio of Fair Market Value to Amortized Cost				0.9998	

(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) Citizens Bank N.A. deposits are backed by irrevocable standby letter of credit provided by the Federal Home Loan Bank of 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.