

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

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



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Rating
Bank Deposit Instruments					49.9%
\$150,000,000	ANZ BANK	0.83	6/1/2022	\$150,000,000	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	1.07	7/18/2022	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	ANZ BANK	1.50	10/12/2022	50,000,000	A-1+
50,000,000	ANZ BANK	1.53	5/5/2022	50,000,000	A-1+
50,000,000	ANZ BANK	1.65	5/17/2022	50,000,000	A-1+
50,000,000	ANZ BANK	1.95	5/20/2022	50,000,000	A-1+
50,000,000	ANZ BANK	2.05	7/5/2022	50,000,000	A-1+
50,000,000	COMMONWEALTH BANK AUSTRALIA	1.18	7/7/2022	50,000,000	A-1+
50,000,000	COMMONWEALTH BANK AUSTRALIA	0.96	7/15/2022	50,000,000	A-1+
100,000,000	DNB BANK ASA	0.78	9/19/2022	100,000,000	A-1+
200,000,000	DNB BANK ASA	0.78	10/5/2022	200,000,000	A-1+
50,000,000	DNB BANK ASA	0.36	10/12/2022	50,000,000	A-1+
50,000,000	DNB BANK ASA	0.40	10/17/2022	50,000,000	A-1+
50,000,000	DNB BANK ASA	1.22	10/21/2022	50,000,000	A-1+
50,000,000	DNB BANK ASA	1.27	10/21/2022	50,000,000	A-1+
50,000,000	DNB BANK ASA	1.87	10/25/2022	50,000,000	A-1+
50,000,000	DNB BANK ASA	1.93	5/16/2022	50,000,000	A-1+
150,000,000	DZ BANK NY	0.81	5/26/2022	150,000,000	A-1+
200,000,000	DZ BANK NY	0.81	6/27/2022	200,000,000	A-1+
50,000,000	DZ BANK NY	0.89	7/25/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	1.19	7/25/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	1.34	10/14/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	1.39	10/31/2022	50,000,000	A-1+
100,000,000	DZ BANK NY	1.44	8/16/2022	100,000,000	A-1+
50,000,000	DZ BANK NY	1.20	9/21/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	1.57	10/21/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	2.00	11/21/2022	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	1.23	7/29/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.72	6/1/2022	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	1.28	8/30/2022	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	1.83	11/1/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	1.98	11/7/2022	50,000,000	A-1
300,000,000	NATIONAL BANK OF CANADA (2)	0.89	6/1/2022	300,000,000	A-1
50,000,000	NORDEA BANK ABP NEW YORK	0.61	6/1/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.63	6/1/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.19	6/1/2022	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+
50,000,000	NORDEA BANK ABP NEW YORK	1.40	10/5/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.46	10/12/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.58	10/21/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.65	10/25/2022	50,000,000	A-1+
50,000,000	NORINCHUKIN BANK NY	0.63	6/1/2022	50,000,000	A-1
100,000,000	NORINCHUKIN BANK NY	0.84	6/3/2022	100,000,000	A-1
50,000,000	NORINCHUKIN BANK NY	0.65	6/1/2022	50,000,000	A-1
100,000,000	NORINCHUKIN BANK NY	0.90	6/27/2022	100,000,000	A-1
50,000,000	NORINCHUKIN BANK NY	1.20	7/25/2022	50,000,000	A-1
100,000,000	NORINCHUKIN BANK NY	1.20	7/25/2022	100,000,000	A-1

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50,000,000	NORINCHUKIN BANK NY	1.42	8/15/2022	50,000,000	A-1
200,000,000	COOPERATIEVE RABOBANK UA/NY	0.80	6/1/2022	200,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.81	6/3/2022	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.65	6/1/2022	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.81	6/7/2022	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	COOPERATIEVE RABOBANK UA/NY	1.41	10/5/2022	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	1.94	11/4/2022	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	2.11	11/23/2022	50,000,000	A-1
400,000,000	ROYAL BANK OF CANADA NY	0.82	6/1/2022	400,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	1.50	10/3/2022	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	1.63	10/18/2022	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	1.86	10/21/2022	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	2.05	11/10/2022	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	2.13	11/17/2022	50,000,000	A-1+
50,000,000	SCOTIA BANK	0.19	6/1/2022	50,000,000	A-1
50,000,000	SCOTIA BANK	0.62	6/1/2022	50,000,000	A-1
50,000,000	SCOTIA BANK	1.19	6/1/2022	50,000,000	A-1
50,000,000	SCOTIA BANK	1.35	9/16/2022	50,000,000	A-1
350,000,000	SCOTIA BANK (2)	0.98	6/1/2022	350,000,000	A-1
50,000,000	SCOTIA BANK	1.62	6/1/2022	50,000,000	A-1
50,000,000	SCOTIA BANK	2.10	11/28/2022	50,000,000	A-1
50,000,000	SVENSKA HANDELSBANKEN NY	0.64	6/1/2022	50,000,000	A-1+
110,000,000	SVENSKA HANDELSBANKEN NY	0.80	6/1/2022	110,000,000	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+
50,000,000	SVENSKA HANDELSBANKEN NY	1.38	10/3/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.46	10/11/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.57	10/19/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.73	10/26/2022	50,000,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	2.08	11/23/2022	25,000,000	A-1+
300,271,566	TORONTO DOMINION BANK(2)	0.30	6/1/2022	300,271,566	A-1+
100,000,000	TORONTO DOMINION BANK	0.25	6/3/2022	99,998,052	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+
50,000,000	TORONTO DOMINION BANK	1.98	11/3/2022	50,000,000	A-1+
650,246,904	US BANK (2)	0.76	6/1/2022	650,246,904	A-1+
<u>\$8,210,518,471</u>				<u>\$8,210,516,522</u>	
Bank Deposit Instruments with Government Backing					1.2%
<u>\$200,000,000</u>	CITIZENS BANK (2,3)	0.78	6/1/2022	<u>\$200,000,000</u>	A-2
<u>\$200,000,000</u>				<u>\$200,000,000</u>	
Commercial Paper and Corporate Notes					22.9%
\$400,000,000	ALPHABET INC	0.81	6/13/2022	\$399,892,000	A-1+
250,000,000	APPLE INC	0.80	6/3/2022	249,988,889	A-1+
50,000,000	APPLE INC	0.80	6/7/2022	49,993,333	A-1+
100,000,000	APPLE INC	0.80	6/8/2022	99,984,444	A-1+
50,000,000	APPLE INC	1.01	8/2/2022	49,913,028	A-1+
200,000,000	AUTOMATIC DATA PROCESSNG	0.80	6/1/2022	200,000,000	A-1+
350,000,000	AUTOMATIC DATA PROCESSNG	0.80	6/1/2022	350,000,000	A-1+
50,000,000	AUTOMATIC DATA PROCESSNG	0.80	6/1/2022	50,000,000	A-1+
50,000,000	AUTOMATIC DATA PROCESSNG	0.80	6/1/2022	50,000,000	A-1+
100,000,000	EXXON MOBIL	0.81	6/1/2022	100,000,000	A-1+
125,675,000	EXXON MOBIL	0.80	6/14/2022	125,638,694	A-1+
50,000,000	LVMH MOET HENNESSY	0.65	6/8/2022	49,993,681	A-1
30,000,000	LVMH MOET HENNESSY	0.65	6/9/2022	29,995,667	A-1
50,000,000	LVMH MOET HENNESSY	0.84	6/27/2022	49,969,667	A-1
50,000,000	LVMH MOET HENNESSY	0.92	7/11/2022	49,948,889	A-1
50,000,000	LVMH MOET HENNESSY	0.95	7/20/2022	49,935,347	A-1

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48,000,000	LVMH MOET HENNESSY	1.05	7/22/2022	47,928,600	A-1
50,000,000	LVMH MOET HENNESSY	1.00	8/2/2022	49,913,889	A-1
25,000,000	LVMH MOET HENNESSY	1.22	8/4/2022	24,945,778	A-1
25,000,000	LVMH MOET HENNESSY	1.22	8/5/2022	24,944,931	A-1
50,000,000	LVMH MOET HENNESSY	1.03	8/8/2022	49,902,722	A-1
40,000,000	LVMH MOET HENNESSY	1.04	8/9/2022	39,920,267	A-1
63,400,000	LVMH MOET HENNESSY	1.08	9/12/2022	63,204,094	A-1
25,000,000	LVMH MOET HENNESSY	1.65	10/25/2022	24,832,708	A-1
50,000,000	LVMH MOET HENNESSY	1.80	11/14/2022	49,585,000	A-1
50,000,000	LVMH MOET HENNESSY	1.80	11/17/2022	49,577,500	A-1
73,000,000	NATL SEC CLEARING CORP	0.75	6/7/2022	72,990,875	A-1+
27,000,000	NATL SEC CLEARING CORP	0.75	6/8/2022	26,996,063	A-1+
50,000,000	NATL SEC CLEARING CORP	0.73	8/2/2022	49,937,139	A-1+
50,000,000	NATL SEC CLEARING CORP	0.91	6/15/2022	49,982,306	A-1+
250,000,000	NATL SEC CLEARING CORP	0.91	6/16/2022	249,905,208	A-1+
100,000,000	NATL SEC CLEARING CORP	0.91	6/17/2022	99,959,556	A-1+
100,000,000	NATL SEC CLEARING CORP	1.03	7/7/2022	99,897,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.22	6/14/2022	49,996,028	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.16	6/24/2022	49,994,889	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15	7/1/2022	49,993,750	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.57	10/14/2022	49,893,125	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.90	11/4/2022	49,805,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.05	11/23/2022	49,501,736	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15	6/17/2022	49,996,667	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	1.75	10/24/2022	49,647,569	A-1+
160,000,000	WAL-MART	0.83	6/13/2022	159,955,733	A-1+
70,000,000	WAL-MART	0.83	6/13/2022	69,980,633	A-1+
100,000,000	WAL-MART	0.83	6/13/2022	99,972,333	A-1+
<u>\$3,762,075,000</u>				<u>\$3,758,414,737</u>	
Government Agency Securities					8.5%
\$32,758,000	FANNIE MAE	2.38	1/19/2023	\$33,092,343	A-1+
34,000,000	FEDERAL FARM CREDIT BANK	0.63	6/8/2022	33,995,835	A-1+
37,000,000	FEDERAL FARM CREDIT BANK	0.64	6/15/2022	36,990,791	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.37	6/1/2022	49,979,414	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.11	6/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.10	6/1/2022	50,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.29	6/1/2022	25,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.28	6/1/2022	25,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.09	6/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.37	6/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.10	6/1/2022	50,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.28	6/1/2022	24,999,976	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.16	6/1/2022	50,000,000	A-1+
58,000,000	FEDERAL FARM CREDIT BANK	0.11	6/1/2022	57,997,687	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.09	6/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.18	6/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.15	6/1/2022	50,000,000	A-1+
15,000,000	FEDERAL FARM CREDIT BANK	0.29	6/1/2022	15,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.18	6/1/2022	24,999,888	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.09	6/1/2022	49,997,077	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.08	6/1/2022	24,999,124	A-1+
12,000,000	FEDERAL FARM CREDIT BANK	0.08	6/1/2022	12,000,000	A-1+
95,597,000	FEDERAL HOME LOAN BANK	0.64	6/8/2022	95,585,196	A-1+
100,000,000	FEDERAL HOME LOAN BANK	0.64	6/8/2022	99,987,556	A-1+
104,000,000	FEDERAL HOME LOAN BANK	0.64	6/8/2022	103,987,058	A-1+
105,000,000	FEDERAL HOME LOAN BANK	0.66	6/10/2022	104,982,675	A-1+
34,000,000	FEDERAL HOME LOAN BANK	0.13	6/2/2023	33,321,947	A-1+
25,000,000	FEDERAL HOME LOAN BANK	0.18	6/1/2022	25,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	0.18	6/1/2022	25,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	0.18	6/1/2022	25,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	0.18	6/1/2022	25,000,000	A-1+
<u>\$1,402,355,000</u>				<u>\$1,401,916,567</u>	
US Treasury Securities					0.5%
\$25,000,000	U.S. TREASURY BILL/NOTE	0.13	11/30/2022	\$24,971,043	A-1+
50,000,000	U.S. TREASURY BILL/NOTE	1.38	2/15/2023	50,074,724	A-1+
<u>\$75,000,000</u>				<u>\$75,045,767</u>	

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Money Market Funds					10.04%
\$350,053,323	FIDELITY MONEY MARKET FUND	0.67	6/1/2022	\$350,053,323	AAAm
650,216,126	INVESCO MMKT FUND - CAVU SHARES	0.67	6/1/2022	650,216,126	AAAm
650,173,679	WESTERN ASSET MANAGEMENT	0.62	6/1/2022	650,173,679	AAAm
				<u>\$1,650,443,127</u>	
Repurchase Agreements					7.0%
\$497,801,000	BANK OF AMERICA SECURITIES REPO	0.80	6/1/2022	\$497,801,000	A-1
450,000,000	SCOTIA BANK REPO	0.77	6/1/2022	450,000,000	A-1
200,000,000	MIZUHO SECURITIES REPO	0.74	6/1/2022	200,000,000	A-1
				<u>\$1,147,801,000</u>	
<u>\$16,448,192,598</u>				<u>\$16,444,137,721</u>	

Fund Summary Statistics and Notes

Amortized Cost	\$ 16,444,137,721
Fair market value	\$ 16,441,122,874
Shares Outstanding	\$ 16,361,411,029
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	0.917%
Effective 7-Day Gross Yield	0.928%
WAM(R) (6)	33 Days
WAM(F) (7)	56 Days
Ratio of Fair Market Value to Amortized Cost	0.9998
Same Day Maturities (as percent of total)	34%

(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 1-4 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 (currently suspended) . 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.