

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF April 30, 2022 (UNAUDITED) 1



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Rating
Bank Deposit Instruments					49.3%
\$100,000,000	ANZ BANK	0.600	5/16/2022	\$100,000,000	A-1+
50,000,000	ANZ BANK	0.950	6/15/2022	50,000,000	A-1+
50,000,000	ANZ BANK	0.350	7/11/2022	50,000,000	A-1+
50,000,000	ANZ BANK	1.070	7/18/2022	50,000,000	A-1+
50,000,000	ANZ BANK	0.530	8/1/2022	50,000,000	A-1+
50,000,000	ANZ BANK	0.720	8/10/2022	50,000,000	A-1+
50,000,000	ANZ BANK	0.850	8/23/2022	50,000,000	A-1+
50,000,000	ANZ BANK	0.810	8/24/2022	50,000,000	A-1+
50,000,000	ANZ BANK	1.350	9/21/2022	50,000,000	A-1+
50,000,000	ANZ BANK	1.500	10/12/2022	50,000,000	A-1+
50,000,000	ANZ BANK	1.530	10/18/2022	50,000,000	A-1+
50,000,000	ANZ BANK	1.650	10/20/2022	50,000,000	A-1+
50,000,000	COMMONWEALTH BANK AUSTRALIA	0.200	5/19/2022	50,000,000	A-1+
50,000,000	COMMONWEALTH BANK AUSTRALIA	0.960	6/17/2022	50,000,000	A-1+
250,000,000	COOPERATIEVE RABOBANK UA/NY	0.330	5/2/2022	250,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.185	5/2/2022	50,000,000	A-1
100,000,000	COOPERATIEVE RABOBANK UA/NY	0.320	5/5/2022	100,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.200	5/17/2022	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.270	6/15/2022	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.350	7/11/2022	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.910	9/1/2022	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	1.410	10/5/2022	50,000,000	A-1
200,000,000	DNB BANK ASA	0.280	5/4/2022	200,000,000	A-1+
200,000,000	DNB BANK ASA	0.290	5/6/2022	200,000,000	A-1+
100,000,000	DNB BANK ASA	0.460	5/16/2022	100,000,000	A-1+
50,000,000	DNB BANK ASA	0.360	7/13/2022	50,000,000	A-1+
50,000,000	DNB BANK ASA	0.400	7/18/2022	50,000,000	A-1+
50,000,000	DNB BANK ASA	1.270	9/26/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	0.260	5/2/2022	50,000,000	A-1+
100,000,000	DZ BANK NY	0.310	5/2/2022	100,000,000	A-1+
50,000,000	DZ BANK NY	0.260	5/5/2022	50,000,000	A-1+
250,000,000	DZ BANK NY	0.570	5/16/2022	250,000,000	A-1+
50,000,000	DZ BANK NY	0.890	7/5/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	1.190	7/25/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	1.200	9/21/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	1.570	10/21/2022	50,000,000	A-1+
50,000,000	MUFG BANK LTD/NY	0.490	5/4/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.250	5/9/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.720	5/31/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.270	5/31/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.350	7/11/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.430	7/18/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.460	7/27/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	1.230	7/29/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.560	8/11/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.790	8/25/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	1.280	8/30/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.810	8/30/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	1.830	11/1/2022	50,000,000	A-1
300,000,000	NATIONAL BANK OF CANADA (2)	0.390	5/2/2022	300,000,000	A-1
50,000,000	NORDEA BANK ABP NEW YORK	0.190	5/5/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.200	5/17/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.630	5/20/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.200	7/5/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.610	7/7/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.320	7/15/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.325	8/25/2022	50,000,000	A-1+

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50,000,000	NORDEA BANK ABP NEW YORK	1.000	9/19/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.800	10/5/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.360	10/12/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.400	10/17/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.460	10/21/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.580	10/21/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.650	10/25/2022	50,000,000	A-1+
100,000,000	NORINCHUKIN BANK NY	0.550	5/16/2022	100,000,000	A-1
50,000,000	NORINCHUKIN BANK NY	0.650	5/26/2022	50,000,000	A-1
100,000,000	NORINCHUKIN BANK NY	0.660	6/27/2022	100,000,000	A-1
50,000,000	NORINCHUKIN BANK NY	0.630	7/25/2022	50,000,000	A-1
100,000,000	NORINCHUKIN BANK NY	0.900	7/25/2022	100,000,000	A-1
100,000,000	NORINCHUKIN BANK NY	1.200	10/14/2022	100,000,000	A-1
50,000,000	NORINCHUKIN BANK NY	1.200	10/31/2022	50,000,000	A-1
500,000,000	ROYAL BANK OF CANADA NY	0.330	5/2/2022	500,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	1.500	10/3/2022	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	1.630	10/18/2022	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	1.860	10/21/2022	50,000,000	A-1+
50,000,000	SCOTIA BANK	0.200	5/2/2022	50,000,000	A-1
50,000,000	SCOTIA BANK	0.190	5/2/2022	50,000,000	A-1
50,000,000	SCOTIA BANK	0.620	5/2/2022	50,000,000	A-1
50,000,000	SCOTIA BANK	1.350	9/16/2022	50,000,000	A-1
50,000,000	SCOTIA BANK	1.620	10/17/2022	50,000,000	A-1
350,000,000	SCOTIA BANK (2)	0.480	5/2/2022	350,000,000	A-1
50,000,000	SVENSKA HANDELSBANKEN NY	0.640	5/2/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.200	5/2/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.200	5/16/2022	50,000,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	0.220	5/23/2022	25,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.880	6/21/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.410	7/18/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.270	8/16/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.810	8/24/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.870	9/2/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.370	9/15/2022	50,000,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	1.370	9/16/2022	25,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.380	10/3/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.460	10/11/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.570	10/19/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.730	10/26/2022	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK	0.200	5/4/2022	50,000,000	A-1+
100,000,000	TORONTO DOMINION BANK	0.250	6/3/2022	99,967,856	A-1+
50,000,000	TORONTO DOMINION BANK	0.300	6/6/2022	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK	0.700	8/12/2022	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK	0.820	8/15/2022	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK	1.350	9/21/2022	50,000,000	A-1+
300,194,016	TORONTO DOMINION BANK(2)	0.300	5/2/2022	300,194,016	A-1+
650,111,465	US BANK (2)	0.250	5/2/2022	650,111,465	A-1+
<u>\$8,150,305,481</u>				<u>\$8,150,273,336</u>	
Bank Deposit Instruments with Government Backing					1.2%
\$200,000,000	CITIZENS BANK (2,3)	0.280	5/1/2022	\$200,000,000	A-2
<u>\$200,000,000</u>				<u>\$200,000,000</u>	
Commercial Paper and Corporate Notes					13.4%
\$50,000,000	APPLE INC	0.380	5/6/2022	\$49,997,361	A-1+
50,000,000	APPLE INC	1.010	8/2/2022	49,869,542	A-1+
50,000,000	COCA-COLA CO	0.100	5/3/2022	49,999,722	A-1
60,000,000	EXXON MOBIL	0.290	5/3/2022	59,999,033	A-1+
200,000,000	EXXON MOBIL	0.300	5/5/2022	199,993,333	A-1+
100,000,000	EXXON MOBIL	0.300	5/5/2022	99,996,667	A-1+
50,000,000	LVMH MOET HENNESSY	0.270	5/3/2022	49,999,250	A-1
25,000,000	LVMH MOET HENNESSY	0.300	5/4/2022	24,999,375	A-1

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70,000,000	LVMH MOET HENNESSY	0.500	5/17/2022	69,984,444	A-1
50,000,000	LVMH MOET HENNESSY	0.650	6/8/2022	49,965,694	A-1
30,000,000	LVMH MOET HENNESSY	0.650	6/9/2022	29,978,875	A-1
50,000,000	LVMH MOET HENNESSY	0.840	6/27/2022	49,933,500	A-1
50,000,000	LVMH MOET HENNESSY	0.920	7/11/2022	49,909,278	A-1
50,000,000	LVMH MOET HENNESSY	0.950	7/20/2022	49,894,444	A-1
48,000,000	LVMH MOET HENNESSY	1.050	5/1/2022	47,885,200	A-1
50,000,000	LVMH MOET HENNESSY	1.000	5/1/2022	49,870,833	A-1
50,000,000	LVMH MOET HENNESSY	1.030	8/8/2022	49,858,375	A-1
40,000,000	LVMH MOET HENNESSY	1.040	5/1/2022	39,884,444	A-1
63,400,000	LVMH MOET HENNESSY	1.080	9/12/2022	63,145,132	A-1
25,000,000	LVMH MOET HENNESSY	1.650	10/25/2022	24,797,188	A-1
50,000,000	NATL SEC CLEARING CORP	0.400	5/2/2022	49,999,444	A-1+
100,000,000	NATL SEC CLEARING CORP	0.400	5/5/2022	99,995,556	A-1+
150,000,000	NATL SEC CLEARING CORP	0.370	5/5/2022	149,993,833	A-1+
100,000,000	NATL SEC CLEARING CORP	0.400	5/6/2022	99,994,444	A-1+
100,000,000	NATL SEC CLEARING CORP	0.400	5/6/2022	99,994,444	A-1+
73,000,000	NATL SEC CLEARING CORP	0.750	6/7/2022	72,943,729	A-1+
27,000,000	NATL SEC CLEARING CORP	0.750	6/8/2022	26,978,625	A-1+
50,000,000	NATL SEC CLEARING CORP	0.730	8/2/2022	49,905,708	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.150	5/27/2022	49,994,583	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.220	6/14/2022	49,986,556	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.160	6/24/2022	49,988,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.150	7/1/2022	49,987,292	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.570	10/14/2022	49,868,583	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.900	11/4/2022	49,766,250	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.150	6/17/2022	49,990,208	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	1.750	10/24/2022	49,572,222	A-1+
\$2,211,400,000				\$2,208,921,171	

Government Agency Securities 11.4%

\$32,758,000	FANNIE MAE	2.375	1/19/2023	\$33,137,018	A-1+
50,000,000	FANNIE MAE	0.105	5/2/2022	50,000,000	A-1+
50,000,000	FANNIE MAE	0.095	5/2/2022	50,000,000	A-1+
25,000,000	FANNIE MAE	0.290	5/2/2022	25,000,000	A-1+
25,000,000	FANNIE MAE	0.280	5/2/2022	25,000,000	A-1+
50,000,000	FANNIE MAE	0.085	5/2/2022	50,000,000	A-1+
50,000,000	FANNIE MAE	0.365	5/2/2022	50,000,000	A-1+
25,000,000	FANNIE MAE	0.280	5/2/2022	25,000,000	A-1+
25,000,000	FANNIE MAE	0.280	5/2/2022	24,999,820	A-1+
25,000,000	FANNIE MAE	0.280	5/2/2022	24,999,868	A-1+
50,000,000	FANNIE MAE	0.095	5/2/2022	50,000,000	A-1+
50,000,000	FANNIE MAE	0.160	5/2/2022	50,000,000	A-1+
58,000,000	FANNIE MAE	0.105	5/2/2022	57,997,437	A-1+
50,000,000	FANNIE MAE	0.085	5/2/2022	50,000,000	A-1+
50,000,000	FANNIE MAE	0.180	5/2/2022	50,000,000	A-1+
50,000,000	FANNIE MAE	0.150	5/2/2022	50,000,000	A-1+
15,000,000	FANNIE MAE	0.290	5/2/2022	15,000,000	A-1+
25,000,000	FANNIE MAE	0.180	5/2/2022	24,999,823	A-1+
50,000,000	FANNIE MAE	0.090	5/2/2022	49,996,862	A-1+
12,000,000	FANNIE MAE	0.075	5/2/2022	12,000,000	A-1+
25,000,000	FANNIE MAE	0.075	5/2/2022	24,999,016	A-1+
500,000,000	FEDERAL HOME LOAN BANK	0.200	5/2/2022	499,997,222	A-1+
500,000,000	FEDERAL HOME LOAN BANK	0.220	5/4/2022	499,990,833	A-1+
25,000,000	FEDERAL HOME LOAN BANK	0.180	5/2/2022	25,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	0.180	5/2/2022	25,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	0.175	5/2/2022	25,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	0.180	5/2/2022	25,000,000	A-1+
\$1,892,758,000				\$1,893,117,901	

US Treasury Securities 0.5%

25,000,000	U.S. TREASURY BILL/NOTE	0.125	11/30/2022	24,966,111	A-1+
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50,000,000	U.S. TREASURY BILL/NOTE	1.375	2/15/2023	50,083,668	A-1+
<u>\$75,000,000</u>				<u>\$75,049,779</u>	
Money Market Funds					12.63%
600,000,000	FIDELITY MONEY MARKET FUND	0.280	5/2/2022	600,000,000	AAAm
650,052,358	INVESCO MMT FUND - CAVU SHARES	0.260	5/2/2022	650,052,358	AAAm
50,000,000	FEDERATED MONEY MARKET FUND	0.365	5/2/2022	49,978,343	AAAm
140,000,000	FEDERATED MONEY MARKET FUND	0.200	5/4/2022	139,997,667	AAAm
650,014,577	WESTERN ASSET MANAGEMENT	0.220	5/2/2022	650,014,577	AAAm
<u>\$2,090,066,935</u>				<u>\$2,090,042,944</u>	
Repurchase Agreements					11.7%
600,000,000	MIZUHO SECURITIES REPO	0.240	5/2/2022	600,000,000	A-1
723,000,000	BANK OF AMERICA SECURITIES REPO	0.300	5/2/2022	723,000,000	A-1
154,670,000	MIZUHO SECURITIES REPO	0.200	5/2/2022	154,670,000	A-1
450,000,000	SCOTIA BANK REPO	0.270	5/2/2022	450,000,000	A-1+
<u>\$1,927,670,000</u>				<u>\$1,927,670,000</u>	
<u>\$16,547,200,415</u>				<u>\$16,545,075,131</u>	

Fund Summary Statistics and Notes

Amortized Cost	\$ 16,545,075,131
Fair market value	\$ 16,540,987,079
Shares Outstanding	\$ 16,463,168,722
Fund Net Asset Value (4)	\$1.00
Effective 7-Day Net Yield (5)	0.477%
Effective 7-Day Gross Yield	0.488%
WAM(R) (6)	34 Days
WAM(F) (7)	56 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.