

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF December 31, 2021 (UNAUDITED) 1



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Rating
Bank Deposit Instruments					43.4%
100,000,000	ANZ Bank	0.09	1/3/2022	100,000,000	A-1+
50,000,000	ANZ Bank	0.15	1/24/2022	50,000,000	A-1+
50,000,000	ANZ Bank	0.15	1/24/2022	50,000,000	A-1+
50,000,000	ANZ Bank	0.15	2/9/2022	50,000,000	A-1+
25,000,000	ANZ Bank	0.16	2/22/2022	25,000,000	A-1+
50,000,000	ANZ Bank	0.16	2/23/2022	50,000,000	A-1+
25,000,000	ANZ Bank	0.16	2/24/2022	25,000,000	A-1+
50,000,000	ANZ Bank	0.14	3/7/2022	50,000,000	A-1+
50,000,000	ANZ Bank	0.15	3/15/2022	50,000,000	A-1+
50,000,000	ANZ Bank	0.15	3/21/2022	50,000,000	A-1+
50,000,000	ANZ Bank	0.16	4/14/2022	50,000,000	A-1+
200,000,000	COMMONWEALTH BANK AUSTRALIA	0.12	1/10/2022	200,000,000	A-1+
50,000,000	COMMONWEALTH BANK AUSTRALIA	0.13	2/8/2022	50,000,000	A-1+
50,000,000	COMMONWEALTH BANK AUSTRALIA	0.20	5/19/2022	50,000,000	A-1+
100,000,000	COOPERATIEVE RABOBANK UA/NY	0.18	3/18/2022	100,000,000	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
100,000,000	DZ BANK NY	0.04	1/3/2022	100,000,000	A-1+
200,000,000	DZ BANK NY	0.07	1/4/2022	200,000,000	A-1+
50,000,000	DZ BANK NY	0.10	1/24/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	0.12	2/1/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	0.14	2/3/2022	50,000,000	A-1+
100,000,000	DZ BANK NY	0.15	2/10/2022	100,000,000	A-1+
50,000,000	DZ BANK NY	0.14	2/17/2022	50,000,000	A-1+
25,000,000	MUFG BANK LTD/NY	0.13	1/12/2022	25,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.15	1/18/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.15	1/25/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.14	2/22/2022	50,000,000	A-1
25,000,000	MUFG BANK LTD/NY	0.14	2/23/2022	25,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.15	2/26/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.14	3/1/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.14	3/17/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.14	3/18/2022	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
300,000,000	NATIONAL BANK OF CANADA (2)	0.23	1/1/2022	300,000,000	A-1
50,000,000	NORDEA BANK ABP NEW YORK	0.12	3/1/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.12	3/7/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.13	3/14/2022	50,000,000	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+
200,000,000	ROYAL BANK OF CANADA NY	0.12	1/5/2022	200,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.12	1/10/2022	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.15	3/1/2022	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.14	3/7/2022	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.14	3/14/2022	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+
50,000,000	SCOTIA BANK	0.18	3/23/2022	50,000,000	A-1
50,000,000	SCOTIA BANK	0.19	4/19/2022	50,000,000	A-1
50,000,000	SCOTIA BANK	0.20	5/17/2022	50,000,000	A-1
350,000,000	SCOTIA BANK (2)	0.23	1/1/2022	350,000,000	A-1

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50,000,000	SVENSKA HANDELSBANKEN NY	0.13	2/23/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.13	2/28/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.12	3/7/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.12	3/14/2022	50,000,000	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	25,000,378	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+
300,074,801	TORONTO DOMINION BANK(2)	0.10	1/1/2022	300,074,801	A-1+
50,000,000	TORONTO DOMINION BANK	0.15	2/15/2022	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK	0.13	2/28/2022	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK	0.20	5/4/2022	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK	0.30	6/6/2022	50,000,000	A-1+
500,000,000	US BANK (2)	0.05	1/5/2022	500,000,000	A-1+
<u>\$ 5,400,074,801</u>				<u>\$ 5,400,075,179</u>	
Bank Deposit Instruments with Government Backing					1.6%
200,000,000	CITIZENS BANK (2,3)	0.10	1/1/2022	200,000,000	A-2
<u>\$ 200,000,000</u>				<u>\$ 200,000,000</u>	
Commercial Paper and Corporate Notes					12.9%
70,000,000	APPLE INC	0.06	2/1/2022	69,996,383	A-1+
50,000,000	COCA-COLA CO	0.10	5/3/2022	49,983,056	A-1
66,118,000	LVMH MOET HENNESSY	0.12	2/2/2022	66,110,947	A-1
25,000,000	LVMH MOET HENNESSY	0.09	2/3/2022	24,997,938	A-1
50,000,000	LVMH MOET HENNESSY	0.11	2/16/2022	49,992,972	A-1
20,000,000	LVMH MOET HENNESSY	0.10	2/22/2022	19,997,111	A-1
25,000,000	LVMH MOET HENNESSY	0.11	2/24/2022	24,995,875	A-1
50,000,000	LVMH MOET HENNESSY	0.11	3/7/2022	49,990,069	A-1
28,400,000	LVMH MOET HENNESSY	0.15	3/15/2022	28,391,362	A-1
25,000,000	LVMH MOET HENNESSY	0.15	3/25/2022	24,991,354	A-1
25,000,000	LVMH MOET HENNESSY	0.11	4/1/2022	24,993,125	A-1
25,000,000	LVMH MOET HENNESSY	0.15	4/5/2022	24,990,208	A-1
50,000,000	NATL SEC CLEARING CORP	0.10	1/4/2022	49,999,583	A-1+
50,000,000	NATL SEC CLEARING CORP	0.09	1/18/2022	49,997,875	A-1+
50,000,000	NATL SEC CLEARING CORP	0.11	2/3/2022	49,995,188	A-1+
50,000,000	NATL SEC CLEARING CORP	0.10	2/4/2022	49,995,278	A-1+
50,000,000	NATL SEC CLEARING CORP	0.10	2/7/2022	49,994,861	A-1+
100,000,000	NATL SEC CLEARING CORP	0.10	3/9/2022	99,981,389	A-1+
50,000,000	NATL SEC CLEARING CORP	0.10	4/1/2022	49,987,500	A-1+
50,000,000	NATL SEC CLEARING CORP	0.10	4/1/2022	49,987,500	A-1+
50,000,000	NATL SEC CLEARING CORP	0.12	4/7/2022	49,984,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.12	4/8/2022	49,983,833	A-1+
40,000,000	PROCTOR & GAMBLE	0.05	1/4/2022	39,999,833	A-1+
50,000,000	PROCTOR & GAMBLE	0.05	1/6/2022	49,999,653	A-1+
50,000,000	PROCTOR & GAMBLE	0.07	2/8/2022	49,996,306	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.12	1/4/2022	24,999,750	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.21	1/10/2022	24,998,688	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.22	1/18/2022	49,994,806	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.13	2/8/2022	49,993,139	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.16	4/25/2022	49,974,667	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15	5/27/2022	49,969,583	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.22	6/14/2022	49,949,889	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.16	6/24/2022	49,961,333	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15	7/1/2022	49,962,292	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15	6/17/2022	49,965,208	A-1+
<u>\$ 1,599,518,000</u>				<u>\$ 1,599,102,554</u>	

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Government Agency Securities					13.2%
25,000,000	FANNIE MAE	1.75	1/1/2022	25,000,000	A-1+
50,000,000	FANNIE MAE	0.11	1/1/2022	50,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.28	1/1/2022	25,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.29	1/1/2022	25,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.10	1/1/2022	50,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.16	1/1/2022	24,999,621	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.09	1/1/2022	50,000,000	A-1+
8,000,000	FEDERAL FARM CREDIT BANK	1.72	1/1/2022	8,000,000	A-1+
20,000,000	FEDERAL FARM CREDIT BANK	0.15	1/1/2022	20,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	1.20	1/1/2022	25,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	1.20	1/1/2022	24,997,702	A-1+
10,000,000	FEDERAL FARM CREDIT BANK	0.20	1/1/2022	9,996,467	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.28	1/1/2022	25,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.28	1/1/2022	24,998,989	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.28	1/1/2022	24,999,452	A-1+
15,000,000	FEDERAL FARM CREDIT BANK	0.29	1/1/2022	15,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.18	1/1/2022	24,999,573	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.18	1/1/2022	50,000,000	A-1+
12,000,000	FEDERAL FARM CREDIT BANK	0.08	1/1/2022	12,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.08	1/1/2022	24,998,601	A-1+
58,000,000	FEDERAL FARM CREDIT BANK	0.11	1/1/2022	57,996,470	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.09	1/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.09	1/1/2022	49,996,027	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.10	1/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.15	1/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.16	1/1/2022	50,000,000	A-1+
200,000,000	FEDERAL HOME LOAN BANK	0.03	1/6/2022	199,999,306	A-1+
100,000,000	FEDERAL HOME LOAN BANK	0.05	1/10/2022	100,000,000	A-1+
22,000,000	FEDERAL HOME LOAN BANK	1.76	1/1/2022	22,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	0.18	1/1/2022	25,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	0.18	1/1/2022	25,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	0.18	1/1/2022	25,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	0.18	1/1/2022	25,000,000	A-1+
100,000,000	FEDERAL HOME LOAN BANK	0.04	1/14/2022	99,998,556	A-1+
250,000,000	FEDERAL HOME LOAN BANK	0.05	2/15/2022	249,984,375	A-1+
15,000,000	FREDDIE MAC	1.38	1/1/2022	15,000,000	A-1+
<u>\$ 1,635,000,000</u>				<u>\$ 1,634,965,138</u>	
US Treasury Securities					7.2%
200,000,000	U.S. TREASURY BILL/NOTE	0.05	1/4/2022	199,999,250	A-1+
100,000,000	U.S. TREASURY BILL/NOTE	0.05	1/11/2022	99,998,750	A-1+
100,000,000	U.S. TREASURY BILL/NOTE	0.04	1/13/2022	99,998,667	A-1+
225,000,000	U.S. TREASURY BILL/NOTE	0.04	1/18/2022	224,996,281	A-1+
25,000,000	U.S. TREASURY BILL/NOTE	0.13	11/30/2022	24,947,019	A-1+
250,000,000	U.S. TREASURY BILL/NOTE	0.04	1/25/2022	249,994,167	A-1+
<u>\$ 900,000,000</u>				<u>\$ 899,934,134</u>	
Money Market Funds					6.43%
400,014,773	FEDERATED MONEY MARKET FUND	0.01	1/1/2022	400,014,773	AAAm
399,946,034	INVESCO MMTK FUND - CAVU SHARES	0.03	1/1/2022	399,946,034	AAAm
<u>\$ 799,960,807</u>				<u>\$ 799,960,807</u>	
Repurchase Agreements					15.3%
498,556,000	BANK OF AMERICA SECURITIES REPO	0.03	1/3/2022	498,556,000	A-1
950,000,000	RBC SECURITIES REPO	0.01	1/3/2022	950,000,000	A-1+
450,000,000	SCOTIA BANK REPO	0.03	1/3/2022	450,000,000	A-1
<u>\$ 1,898,556,000</u>				<u>\$ 1,898,556,000</u>	
<u>\$ 12,433,109,608</u>				<u>\$ 12,432,593,811</u>	

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LIST OF INVESTMENTS AS OF December 31, 2021 (UNAUDITED) 1



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Fund Summary Statistics and Notes

Amortized Cost		\$	12,432,593,811		
Fair market value		\$	12,432,794,581		
Shares Outstanding		\$	12,350,248,937		
Fund Net Asset Value (4)			\$1.01		
Effective 7-Day Net Yield (5)			0.097%		
Effective 7-Day Gross Yield			0.108%		
WAM(R) (6)			34 Days		
WAM(F) (7)			61 Days		
Ratio of Fair Market Value to Amortized Cost			1.0000		

(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.