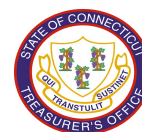


CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

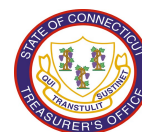
LIST OF INVESTMENTS AS OF February 28, 2022 (UNAUDITED) 1



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Rating
Bank Deposit Instruments					47.0%
\$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+
100,000,000	ANZ BANK	0.15	3/17/2022	100,000,000	A-1+
50,000,000	ANZ BANK	0.13	3/17/2022	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+
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+
60,000,000	APPLE INC	0.05	3/10/2022	59,999,250	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	0.07	3/1/2022	100,000,000	A-1
150,000,000	COOPERATIEVE RABOBANK UA/NY	0.07	3/3/2022	149,999,417	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
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.35	7/11/2022	50,000,000	A-1
450,000,000	DNB BANK ASA	0.07	3/1/2022	450,000,000	A-1+
50,000,000	DNB BANK ASA	0.07	3/16/2022	50,000,000	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	7/18/2022	50,000,000	A-1+
400,000,000	DZ BANK NY	0.07	3/1/2022	400,000,000	A-1+
75,000,000	DZ BANK NY	0.06	3/1/2022	75,000,000	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	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
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
300,000,000	NATIONAL BANK OF CANADA (2)	0.23	3/1/2022	300,000,000	A-1
150,000,000	NORDEA BANK ABP NEW YORK	0.06	3/1/2022	150,000,000	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+
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	0.80	8/25/2022	50,000,000	A-1+
200,000,000	ROYAL BANK OF CANADA NY	0.12	3/1/2022	200,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.15	3/1/2022	50,000,000	A-1+

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF February 28, 2022 (UNAUDITED) 1



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Rating
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+
150,000,000	ROYAL BANK OF CANADA NY	0.13	3/17/2022	150,000,000	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	0.20	2/1/2022	50,000,000	A-1
50,000,000	SCOTIA BANK	0.19	2/1/2022	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
350,000,000	SCOTIA BANK (2)	0.23	3/1/2022	350,000,000	A-1
100,000,000	SVENSKA HANDELSBANKEN NY	0.06	3/1/2022	100,000,000	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	25,000,173	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	0.41	7/18/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.81	8/24/2022	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK	0.70	2/1/2022	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK	0.82	2/1/2022	50,000,000	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	99,908,437	A-1+
50,000,000	TORONTO DOMINION BANK	0.30	6/6/2022	50,000,000	A-1+
300,126,483	TORONTO DOMINION BANK(2)	0.10	3/1/2022	300,126,483	A-1+
500,024,306	US BANK (2)	0.05	3/1/2022	500,024,306	A-1+
				<u>\$6,885,150,788</u>	
				<u>\$6,885,058,066</u>	

Bank Deposit Instruments with Government Backing 1.4%

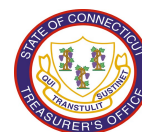
\$200,000,000	CITIZENS BANK (2,3)	0.10	3/1/2022	\$200,000,000	A-2
				<u>\$200,000,000</u>	

Commercial Paper and Corporate Notes 19.7%

\$150,000,000	ALPHABET INC	0.08	2/1/2022	\$149,996,667	A-1+
70,000,000	ALPHABET INC	0.10	3/11/2022	69,998,056	A-1+
250,000,000	ALPHABET INC	0.10	3/15/2022	249,990,278	A-1+
100,000,000	APPLE INC	0.05	3/3/2022	99,999,722	A-1+
90,000,000	APPLE INC	0.05	3/10/2022	89,998,875	A-1+
65,000,000	APPLE INC	0.07	3/11/2022	64,998,736	A-1+
40,000,000	APPLE INC	0.06	3/15/2022	39,999,067	A-1+
45,000,000	APPLE INC	0.06	3/16/2022	44,998,875	A-1+
100,000,000	APPLE INC	0.07	3/17/2022	99,996,889	A-1+
50,000,000	COCA-COLA CO	0.10	5/3/2022	49,991,250	A-1
30,000,000	EXXON MOBIL	0.05	3/1/2022	30,000,000	A-1+
30,000,000	EXXON MOBIL	0.05	3/1/2022	30,000,000	A-1+
250,000,000	EXXON MOBIL	0.05	3/3/2022	249,999,306	A-1+
50,000,000	LVMH MOET HENNESSY	0.11	3/7/2022	49,999,083	A-1
50,000,000	LVMH MOET HENNESSY	0.11	3/15/2022	49,997,861	A-1
28,400,000	LVMH MOET HENNESSY	0.15	3/15/2022	28,398,343	A-1
100,000,000	LVMH MOET HENNESSY	0.12	3/17/2022	99,994,667	A-1
50,000,000	LVMH MOET HENNESSY	0.11	3/21/2022	49,996,944	A-1
25,000,000	LVMH MOET HENNESSY	0.15	3/25/2022	24,997,500	A-1
30,000,000	LVMH MOET HENNESSY	0.13	3/25/2022	29,997,400	A-1
25,000,000	LVMH MOET HENNESSY	0.11	4/1/2022	24,997,632	A-1
25,000,000	LVMH MOET HENNESSY	0.15	4/5/2022	24,996,354	A-1
50,000,000	LVMH MOET HENNESSY	0.35	4/26/2022	49,972,778	A-1
50,000,000	LVMH MOET HENNESSY	0.27	5/3/2022	49,976,375	A-1
25,000,000	LVMH MOET HENNESSY	0.30	5/4/2022	24,986,667	A-1

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF February 28, 2022 (UNAUDITED) 1



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Rating
70,000,000	LVMH MOET HENNESSY	0.50	5/17/2022	69,925,139	A-1
100,000,000	NATL SEC CLEARING CORP	0.12	3/1/2022	100,000,000	A-1+
100,000,000	NATL SEC CLEARING CORP	0.10	3/9/2022	99,997,778	A-1+
45,000,000	NATL SEC CLEARING CORP	0.10	3/14/2022	44,998,375	A-1+
50,000,000	NATL SEC CLEARING CORP	0.12	3/17/2022	49,997,333	A-1+
50,000,000	NATL SEC CLEARING CORP	0.10	4/1/2022	49,995,694	A-1+
50,000,000	NATL SEC CLEARING CORP	0.10	4/1/2022	49,995,694	A-1+
50,000,000	NATL SEC CLEARING CORP	0.12	4/7/2022	49,993,833	A-1+
50,000,000	NATL SEC CLEARING CORP	0.12	4/8/2022	49,993,667	A-1+
50,000,000	NATL SEC CLEARING CORP	0.40	5/2/2022	49,965,555	A-1+
50,000,000	NATL SEC CLEARING CORP	0.73	8/2/2022	49,843,861	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.16	4/25/2022	49,987,778	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15	5/27/2022	49,981,875	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.22	6/14/2022	49,967,917	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15	6/17/2022	49,977,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.16	6/24/2022	49,974,444	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.15	7/1/2022	49,974,583	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.57	10/14/2022	49,820,292	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.90	11/4/2022	49,690,000	A-1+
49,500,000	WAL-MART	0.06	3/7/2022	49,499,505	A-1+
<u>\$2,892,900,000</u>				<u>\$2,891,860,148</u>	

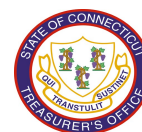
Government Agency Securities

9.9%

\$50,000,000	FANNIE MAE	0.11	2/1/2022	\$50,000,000	A-1+
25,000,000	FANNIE MAE	1.75	2/1/2022	25,000,000	A-1+
32,758,000	FANNIE MAE	2.38	1/19/2023	33,224,928	A-1+
58,000,000	FEDERAL FARM CREDIT BANK	0.11	2/1/2022	57,996,946	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.09	2/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.10	2/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.16	2/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.09	2/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.18	2/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.15	2/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.10	2/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.09	2/1/2022	49,996,437	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.28	2/1/2022	25,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	1.20	2/1/2022	25,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.29	2/1/2022	25,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.28	2/1/2022	25,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.16	2/1/2022	24,999,826	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	1.20	2/1/2022	24,999,726	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.18	2/1/2022	24,999,696	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.28	2/1/2022	24,999,657	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.28	2/1/2022	24,999,398	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.08	2/1/2022	24,998,805	A-1+
15,000,000	FEDERAL FARM CREDIT BANK	0.29	2/1/2022	15,000,000	A-1+
12,000,000	FEDERAL FARM CREDIT BANK	0.08	2/1/2022	12,000,000	A-1+
10,000,000	FEDERAL FARM CREDIT BANK	0.20	2/1/2022	9,999,578	A-1+
75,000,000	FEDERAL FARM CREDIT BANK	0.01	3/3/2022	74,999,959	A-1+
100,000,000	FEDERAL FARM CREDIT BANK	0.02	3/16/2022	99,999,167	A-1+
25,000,000	FEDERAL HOME LOAN BANK	0.18	2/1/2022	25,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	0.18	2/1/2022	25,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	0.18	2/1/2022	25,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	0.18	2/1/2022	25,000,000	A-1+
100,000,000	FEDERAL HOME LOAN BANK	0.04	3/14/2022	99,998,556	A-1+
100,000,000	FEDERAL HOME LOAN BANK	0.04	3/15/2022	99,998,444	A-1+
100,000,000	FEDERAL HOME LOAN BANK	0.03	3/18/2022	99,998,583	A-1+
15,000,000	FREDDIE MAC	1.38	2/1/2022	15,000,000	A-1+
<u>\$1,442,758,000</u>				<u>\$1,443,209,705</u>	

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF February 28, 2022 (UNAUDITED) 1



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Rating
US Treasury Securities					17.1%
\$250,000,000	U.S. TREASURY BILL/NOTE	0.03	3/15/2022	\$249,997,084	A-1+
25,000,000	U.S. TREASURY BILL/NOTE	0.13	11/30/2022	24,956,406	A-1+
50,000,000	U.S. TREASURY BILL/NOTE	1.38	2/15/2023	50,101,267	A-1+
<u>\$325,000,000</u>				<u>\$325,054,757</u>	
Money Market Funds					9.85%
\$399,963,640	INVESCO MMKT FUND - CAVU SHARES	0.01	10/7/2022	\$399,963,640	AAAm
<u>\$399,963,640</u>				<u>\$399,963,640</u>	
Repurchase Agreements					19.7%
\$652,874,000	BANK OF AMERICA SECURITIES REPO	0.04	3/1/2022	\$652,874,000	A-1
400,000,000	MIZUHO SECURITIES REPO	0.02	3/1/2022	400,000,000	A-1
1,000,000,000	RBC SECURITIES REPO	0.02	3/1/2022	1,000,000,000	A-1+
450,000,000	SCOTIA BANK REPO	0.04	3/1/2022	450,000,000	A-1+
<u>\$2,502,874,000</u>				<u>\$2,502,874,000</u>	
14,648,646,428				14,648,020,316	

Fund Summary Statistics and Notes

Amortized Cost	\$ 14,648,020,316
Fair market value	\$ 14,646,564,576
Shares Outstanding	\$ 14,571,141,285
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	0.140%
Effective 7-Day Gross Yield	0.150%
WAM(R) (6)	29 Days
WAM(F) (7)	49 Days
Ratio of Fair Market Value to Amortized Cost	0.9999

(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.