

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

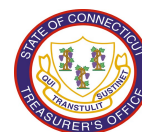
LIST OF INVESTMENTS AS OF January 31, 2022 (UNAUDITED) 1



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Rating
Bank Deposit Instruments					47.7%
100,000,000	ANZ BANK	0.100%	02/01/22	100,000,000	A-1+
50,000,000	ANZ BANK	0.150%	02/09/22	50,000,000	A-1+
25,000,000	ANZ BANK	0.155%	02/22/22	25,000,000	A-1+
50,000,000	ANZ BANK	0.155%	02/23/22	50,000,000	A-1+
25,000,000	ANZ BANK	0.155%	02/24/22	25,000,000	A-1+
50,000,000	ANZ BANK	0.140%	03/07/22	50,000,000	A-1+
50,000,000	ANZ BANK	0.145%	03/15/22	50,000,000	A-1+
100,000,000	ANZ BANK	0.150%	03/17/22	100,000,000	A-1+
50,000,000	ANZ BANK	0.150%	03/21/22	50,000,000	A-1+
50,000,000	ANZ BANK	0.160%	04/14/22	50,000,000	A-1+
50,000,000	ANZ BANK	0.350%	07/11/22	50,000,000	A-1+
150,000,000	APPLE INC	0.050%	02/15/22	149,997,083	A-1+
50,000,000	COMMONWEALTH BANK AUSTRALIA	0.130%	02/08/22	50,000,000	A-1+
50,000,000	COMMONWEALTH BANK AUSTRALIA	0.200%	05/19/22	50,000,000	A-1+
100,000,000	DNB BANK ASA	0.060%	02/01/22	100,000,000	A-1+
300,000,000	DNB BANK ASA	0.060%	02/01/22	300,000,000	A-1+
100,000,000	DNB BANK ASA	0.060%	02/01/22	100,000,000	A-1+
50,000,000	DNB BANK ASA	0.360%	07/13/22	50,000,000	A-1+
50,000,000	DNB BANK ASA	0.400%	07/18/22	50,000,000	A-1+
50,000,000	DZ BANK NY	0.120%	02/01/22	50,000,000	A-1+
300,000,000	DZ BANK NY	0.050%	02/01/22	300,000,000	A-1+
50,000,000	DZ BANK NY	0.140%	02/03/22	50,000,000	A-1+
100,000,000	DZ BANK NY	0.150%	02/10/22	100,000,000	A-1+
50,000,000	DZ BANK NY	0.140%	02/17/22	50,000,000	A-1+
50,000,000	DZ BANK NY	0.240%	04/25/22	50,000,000	A-1+
50,000,000	MUFG BANK LTD/NY	0.140%	02/22/22	50,000,000	A-1
25,000,000	MUFG BANK LTD/NY	0.140%	02/23/22	25,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.150%	02/26/22	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.140%	03/01/22	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.140%	03/17/22	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.140%	03/18/22	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.250%	05/09/22	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.270%	05/31/22	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.350%	07/11/22	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.430%	07/18/22	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.460%	07/27/22	50,000,000	A-1
300,000,000	NATIONAL BANK OF CANADA (2)	0.230%	02/01/22	300,000,000	A-1
150,000,000	NORDEA BANK ABP NEW YORK	0.060%	02/01/22	150,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.120%	03/01/22	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.120%	03/07/22	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.130%	03/14/22	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.160%	04/21/22	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.190%	05/05/22	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.200%	05/17/22	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.200%	05/20/22	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.320%	07/05/22	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.325%	07/07/22	50,000,000	A-1+
250,000,000	COOPERATIEVE RABOBANK UA/NY	0.070%	02/01/22	250,000,000	A-1
100,000,000	COOPERATIEVE RABOBANK UA/NY	0.180%	03/18/22	100,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.150%	04/20/22	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.185%	05/02/22	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.200%	05/17/22	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.270%	06/15/22	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.350%	07/11/22	50,000,000	A-1
200,000,000	ROYAL BANK OF CANADA NY	0.120%	02/01/22	200,000,000	A-1+
100,000,000	ROYAL BANK OF CANADA NY	0.120%	02/07/22	100,000,000	A-1+

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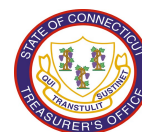
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50,000,000	ROYAL BANK OF CANADA NY	0.150%	03/01/22	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.140%	03/07/22	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.140%	03/14/22	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.230%	04/01/22	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	0.140%	04/04/22	50,000,000	A-1+
50,000,000	SCOTIA BANK	0.180%	03/23/22	50,000,000	A-1
50,000,000	SCOTIA BANK	0.190%	04/19/22	50,000,000	A-1
50,000,000	SCOTIA BANK	0.200%	02/01/22	50,000,000	A-1
50,000,000	SCOTIA BANK	0.190%	02/01/22	50,000,000	A-1
350,000,000	SCOTIA BANK (2)	0.230%	10/07/22	350,000,000	A-1
50,000,000	SVENSKA HANDELSBANKEN NY	0.050%	02/01/22	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.130%	02/23/22	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.130%	02/28/22	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.120%	03/07/22	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.120%	03/14/22	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.130%	04/01/22	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.130%	04/12/22	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.150%	04/14/22	50,000,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	0.165%	02/01/22	25,000,271	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.200%	02/01/22	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.200%	05/16/22	50,000,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	0.220%	02/01/22	25,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.410%	07/18/22	50,000,000	A-1+
300,099,807	TORONTO DOMINION BANK(2)	0.100%	02/01/22	300,099,807	A-1+
50,000,000	TORONTO DOMINION BANK	0.150%	02/15/22	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK	0.130%	02/28/22	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK	0.200%	05/04/22	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK	0.300%	06/06/22	50,000,000	A-1+
500,005,556	US BANK (2)	0.050%	02/01/22	500,005,556	A-1+
<u>6,775,105,363</u>				<u>6,775,102,716</u>	
Bank Deposit Instruments with Government Backing					1.4%
200,000,000	CITIZENS BANK (2,3)	0.100%	02/01/22	200,000,000	A-2
<u>200,000,000</u>				<u>200,000,000</u>	
Commercial Paper and Corporate Notes					16.7%
28,400,000	LVMH MOET HENNESSY	0.150%	03/15/22	28,395,030	A-1
48,650,000	ALPHABET INC	0.070%	02/14/22	48,648,770	A-1+
150,000,000	ALPHABET INC	0.080%	03/11/22	149,987,333	A-1+
70,000,000	ALPHABET INC	0.100%	03/11/22	69,992,611	A-1+
70,000,000	APPLE INC	0.060%	02/01/22	70,000,000	A-1+
100,000,000	APPLE INC	0.050%	02/14/22	99,998,194	A-1+
100,000,000	APPLE INC	0.050%	02/17/22	99,997,778	A-1+
65,000,000	APPLE INC	0.070%	03/11/22	64,995,197	A-1+
100,000,000	APPLE INC	0.070%	03/17/22	99,991,444	A-1+
50,000,000	COCA-COLA CO	0.100%	05/03/22	49,987,361	A-1
66,118,000	LVMH MOET HENNESSY	0.120%	02/02/22	66,117,780	A-1
25,000,000	LVMH MOET HENNESSY	0.090%	02/03/22	24,999,875	A-1
50,000,000	LVMH MOET HENNESSY	0.110%	02/16/22	49,997,708	A-1
20,000,000	LVMH MOET HENNESSY	0.100%	02/22/22	19,998,833	A-1
25,000,000	LVMH MOET HENNESSY	0.110%	02/24/22	24,998,243	A-1
50,000,000	LVMH MOET HENNESSY	0.110%	03/07/22	49,994,806	A-1
50,000,000	LVMH MOET HENNESSY	0.110%	03/15/22	49,993,583	A-1
100,000,000	LVMH MOET HENNESSY	0.120%	03/17/22	99,985,333	A-1
50,000,000	LVMH MOET HENNESSY	0.110%	03/21/22	49,992,667	A-1
30,000,000	LVMH MOET HENNESSY	0.130%	03/25/22	29,994,367	A-1
25,000,000	LVMH MOET HENNESSY	0.150%	03/25/22	24,994,583	A-1
25,000,000	LVMH MOET HENNESSY	0.110%	04/01/22	24,995,493	A-1
25,000,000	LVMH MOET HENNESSY	0.150%	04/05/22	24,993,437	A-1
50,000,000	NATL SEC CLEARING CORP	0.110%	02/01/22	50,000,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.105%	02/03/22	49,999,708	A-1+

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

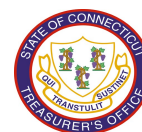
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Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Rating
50,000,000	NATL SEC CLEARING CORP	0.100%	02/04/22	49,999,583	A-1+
50,000,000	NATL SEC CLEARING CORP	0.100%	02/07/22	49,999,167	A-1+
100,000,000	NATL SEC CLEARING CORP	0.120%	03/01/22	99,990,667	A-1+
100,000,000	NATL SEC CLEARING CORP	0.100%	03/09/22	99,990,000	A-1+
50,000,000	NATL SEC CLEARING CORP	0.100%	04/01/22	49,991,806	A-1+
50,000,000	NATL SEC CLEARING CORP	0.100%	04/01/22	49,991,806	A-1+
50,000,000	NATL SEC CLEARING CORP	0.120%	04/07/22	49,989,167	A-1+
50,000,000	NATL SEC CLEARING CORP	0.120%	04/08/22	49,989,000	A-1+
50,000,000	PROCTOR & GAMBLE	0.070%	02/08/22	49,999,319	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.130%	02/08/22	49,998,736	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.160%	04/25/22	49,981,556	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.150%	05/27/22	49,976,042	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.220%	06/14/22	49,959,361	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.160%	06/24/22	49,968,222	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.150%	07/01/22	49,968,750	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.570%	10/14/22	49,798,125	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.150%	06/17/22	49,971,667	A-1+
<u>2,373,168,000</u>				<u>2,372,613,109</u>	
Government Agency Securities					12.8%
32,758,000	FANNIE MAE	2.375%	01/19/23	33,265,279	A-1+
25,000,000	FANNIE MAE	1.750%	02/01/22	25,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.085%	02/01/22	50,000,000	A-1+
8,000,000	FEDERAL FARM CREDIT BANK	1.720%	02/01/22	8,000,000	A-1+
20,000,000	FEDERAL FARM CREDIT BANK	0.145%	02/01/22	20,000,000	A-1+
10,000,000	FEDERAL FARM CREDIT BANK	0.200%	02/01/22	9,998,102	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	1.200%	02/01/22	25,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	1.200%	02/01/22	24,998,765	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.155%	02/01/22	24,999,729	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.280%	02/01/22	24,999,204	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.280%	02/01/22	25,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.280%	02/01/22	24,999,560	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.280%	02/01/22	25,000,000	A-1+
15,000,000	FEDERAL FARM CREDIT BANK	0.290%	02/01/22	15,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.290%	02/01/22	25,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.180%	02/01/22	24,999,638	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.180%	02/01/22	50,000,000	A-1+
12,000,000	FEDERAL FARM CREDIT BANK	0.075%	02/01/22	12,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	0.075%	02/01/22	24,998,708	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.105%	02/01/22	50,000,000	A-1+
58,000,000	FEDERAL FARM CREDIT BANK	0.105%	02/01/22	57,996,720	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.085%	02/01/22	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.090%	02/01/22	49,996,242	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.095%	02/01/22	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.150%	02/01/22	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.095%	02/01/22	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.160%	02/01/22	50,000,000	A-1+
250,000,000	FEDERAL HOME LOAN BANK	0.030%	02/11/22	249,997,917	A-1+
200,000,000	FEDERAL HOME LOAN BANK	0.040%	02/15/22	199,996,889	A-1+
250,000,000	FEDERAL HOME LOAN BANK	0.050%	02/15/22	249,995,139	A-1+
100,000,000	FEDERAL HOME LOAN BANK	0.040%	03/14/22	99,995,444	A-1+
22,000,000	FEDERAL HOME LOAN BANK	1.760%	02/01/22	22,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	0.180%	02/01/22	25,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	0.180%	02/01/22	25,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	0.180%	02/01/22	25,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	0.175%	02/01/22	25,000,000	A-1+
15,000,000	FREDDIE MAC	1.380%	02/01/22	15,000,000	A-1+
<u>1,817,758,000</u>				<u>1,818,237,336</u>	

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

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



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Rating
US Treasury Securities					8.1%
200,000,000	U.S. TREASURY BILL/NOTE	0.045%	02/01/22	200,000,000	A-1+
200,000,000	U.S. TREASURY BILL/NOTE	0.050%	02/01/22	200,000,000	A-1+
125,000,000	U.S. TREASURY BILL/NOTE	0.035%	02/01/22	125,000,000	A-1+
100,000,000	U.S. TREASURY BILL/NOTE	0.040%	02/03/22	99,999,778	A-1+
250,000,000	U.S. TREASURY BILL/NOTE	0.040%	02/15/22	249,996,111	A-1+
250,000,000	U.S. TREASURY BILL/NOTE	0.045%	02/22/22	249,993,438	A-1+
25,000,000	U.S. TREASURY BILL/NOTE	0.125%	11/30/22	24,951,951	A-1+
<u>1,150,000,000</u>				<u>1,149,941,277</u>	
Money Market Funds					2.82%
399,954,837	INVESCO MMKT FUND - CAVU SHARES	0.030%	02/01/22	399,954,837	AAAm
<u>399,954,837</u>				<u>399,954,837</u>	
Repurchase Agreements					10.4%
675,429,000	BANK OF AMERICA SECURITIES REPO	0.030%	02/01/22	675,429,000	A-1
350,000,000	MIZUHO SECURITIES REPO	0.010%	02/01/22	350,000,000	A-1
450,000,000	SCOTIA BANK REPO	0.020%	02/01/22	450,000,000	A-1+
<u>1,475,429,000</u>				<u>1,475,429,000</u>	
<u>14,191,415,200</u>				<u>14,191,278,276</u>	

Fund Summary Statistics and Notes

Amortized Cost	\$ 14,191,278,276
Fair market value	\$ 14,190,680,363
Shares Outstanding	\$ 14,109,305,380
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	0.106%
Effective 7-Day Gross Yield	0.116%
WAM(R) (6)	29 Days
WAM(F) (7)	51 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.