

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND
LIST OF INVESTMENTS AS OF AUGUST 31, 2022 (UNAUDITED) 1



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Rating
Bank Deposit Instruments					49.0%
\$300,000,000	ANZ BANK	2.33	9/6/2022	\$300,000,000	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	10/18/2022	50,000,000	A-1+
50,000,000	ANZ BANK	1.65	10/20/2022	50,000,000	A-1+
100,000,000	ANZ BANK	2.85	11/1/2022	100,000,000	A-1+
50,000,000	ANZ BANK	3.00	11/10/2022	50,000,000	A-1+
50,000,000	ANZ BANK	1.95	11/16/2022	50,000,000	A-1+
50,000,000	ANZ BANK	2.05	11/21/2022	50,000,000	A-1+
100,000,000	ANZ BANK	3.10	11/25/2022	100,000,000	A-1+
50,000,000	COMMONWEALTH BANK AUSTRALIA	1.18	9/1/2022	50,000,000	A-1+
50,000,000	COMMONWEALTH BANK AUSTRALIA	1.21	9/1/2022	50,000,000	A-1+
50,000,000	COMMONWEALTH BANK AUSTRALIA	1.87	9/1/2022	50,000,000	A-1+
50,000,000	COMMONWEALTH BANK AUSTRALIA	2.07	9/1/2022	50,000,000	A-1+
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.65	9/1/2022	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
100,000,000	COOPERATIEVE RABOBANK UA/NY	2.76	11/14/2022	100,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	2.11	11/23/2022	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	2.22	12/5/2022	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	2.25	12/7/2022	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	2.30	12/12/2022	50,000,000	A-1
100,000,000	DNB BANK ASA	2.29	9/1/2022	100,000,000	A-1+
500,000,000	DNB BANK ASA	2.29	9/6/2022	500,000,000	A-1+
50,000,000	DNB BANK ASA	1.27	9/26/2022	50,000,000	A-1+
50,000,000	DNB BANK ASA	1.87	11/8/2022	50,000,000	A-1+
50,000,000	DNB BANK ASA	1.93	11/16/2022	50,000,000	A-1+
350,000,000	DZ BANK NY	2.30	9/6/2022	350,000,000	A-1+
50,000,000	DZ BANK NY	2.25	9/13/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	1.20	9/21/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	2.18	9/21/2022	50,000,000	A-1+
100,000,000	DZ BANK NY	2.59	10/11/2022	100,000,000	A-1+
50,000,000	DZ BANK NY	2.47	10/13/2022	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	2.75	10/27/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	2.00	11/21/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	3.58	2/17/2023	50,000,000	A-1+
50,000,000	MUFG BANK LTD/NY	0.72	9/1/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	2.09	9/1/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	2.13	9/1/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	2.76	9/1/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	2.83	9/1/2022	50,000,000	A-1
100,000,000	MUFG BANK LTD/NY	2.35	9/21/2022	100,000,000	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	2.81	11/2/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	1.98	11/7/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	2.30	12/14/2022	50,000,000	A-1
300,000,000	NATIONAL BANK OF CANADA (2)	2.39	9/1/2022	300,000,000	A-1
50,000,000	NORDEA BANK ABP NEW YORK	0.61	9/1/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.63	9/1/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.19	9/1/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	2.09	9/1/2022	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	NORDEA BANK ABP NEW YORK	2.67	11/1/2022	50,000,000	A-1+

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50,000,000	NORDEA BANK ABP NEW YORK	2.25	12/7/2022	50,000,000	A-1+
50,000,000	NORINCHUKIN BANK NY	0.63	9/1/2022	50,000,000	A-1
50,000,000	NORINCHUKIN BANK NY	0.65	9/1/2022	50,000,000	A-1
100,000,000	NORINCHUKIN BANK NY	1.63	9/6/2022	100,000,000	A-1
50,000,000	NORINCHUKIN BANK NY	1.73	9/14/2022	50,000,000	A-1
100,000,000	NORINCHUKIN BANK NY	2.46	9/23/2022	100,000,000	A-1
250,000,000	ROYAL BANK OF CANADA NY	2.37	9/1/2022	250,000,000	A-1+
100,000,000	ROYAL BANK OF CANADA NY	2.53	10/3/2022	100,000,000	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+
100,000,000	ROYAL BANK OF CANADA NY	2.74	11/1/2022	100,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	2.05	11/10/2022	50,000,000	A-1+
20,000,000	ROYAL BANK OF CANADA NY	2.85	11/14/2022	19,882,833	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	2.60	9/1/2022	50,000,000	A-1
50,000,000	SCOTIA BANK	2.66	9/1/2022	50,000,000	A-1
50,000,000	SCOTIA BANK	2.78	9/1/2022	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)	2.48	9/1/2022	350,000,000	A-1
50,000,000	SCOTIA BANK	1.62	10/17/2022	50,000,000	A-1
50,000,000	SCOTIA BANK	2.10	11/28/2022	50,000,000	A-1
500,000,000	SUMITOMO MITSUI BANK CD (2)	2.37	9/1/2022	500,000,000	A-1
50,000,000	SVENSKA HANDELSBANKEN NY	2.65	9/1/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.78	9/1/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.81	9/1/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.87	9/2/2022	50,000,000	A-1+
250,000,000	SVENSKA HANDELSBANKEN NY	2.29	9/6/2022	250,000,000	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+
50,000,000	SVENSKA HANDELSBANKEN NY	2.96	12/20/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	3.52	2/15/2023	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK	2.78	9/1/2022	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK	1.35	9/21/2022	50,000,000	A-1+
301,133,546	TORONTO DOMINION BANK	2.28	9/1/2022	301,133,546	A-1+
50,000,000	TORONTO DOMINION BANK	1.98	11/3/2022	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK	3.64	2/15/2023	50,000,000	A-1+
652,137,057	US BANK (2)	2.28	9/1/2022	652,137,057	A-1+

8,773,270,603

8,773,153,437

Bank Deposit Instruments with Government Backing

1.5%

75,000,000	BERKSHIRE BANK (2,3)	2.36	9/1/2022	75,000,000	A-1+
200,000,000	CITIZENS BANK (2,3)	2.28	9/1/2022	200,000,000	A-2
275,000,000				275,000,000	

Commercial Paper and Corporate Notes

14.8%

125,000,000	ALPHABET INC	2.28	9/12/2022	124,912,917	A-1+
125,000,000	ALPHABET INC	2.28	9/12/2022	124,912,917	A-1+
250,000,000	ALPHABET INC	2.28	9/12/2022	249,825,833	A-1+
100,000,000	APPLE INC	2.31	9/22/2022	99,865,250	A-1+
100,000,000	APPLE INC	2.30	9/22/2022	99,865,833	A-1+
63,400,000	LVMH MOET HENNESSY	1.08	9/12/2022	63,379,078	A-1
50,000,000	LVMH MOET HENNESSY	2.05	9/19/2022	49,948,750	A-1
30,000,000	LVMH MOET HENNESSY	2.05	9/21/2022	29,965,833	A-1
59,000,000	LVMH MOET HENNESSY	2.60	10/6/2022	58,850,861	A-1
50,000,000	LVMH MOET HENNESSY	2.60	10/7/2022	49,870,000	A-1
33,000,000	LVMH MOET HENNESSY	2.35	10/11/2022	32,913,833	A-1
25,000,000	LVMH MOET HENNESSY	1.65	10/25/2022	24,938,125	A-1

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75,000,000	LVMH MOET HENNESSY	2.75	11/8/2022	74,610,417	A-1
50,000,000	LVMH MOET HENNESSY	1.80	11/14/2022	49,815,000	A-1
50,000,000	LVMH MOET HENNESSY	1.80	11/17/2022	49,807,500	A-1
75,000,000	NATL SEC CLEARING CORP	2.10	9/7/2022	74,973,750	A-1+
86,000,000	NATL SEC CLEARING CORP	2.32	9/9/2022	85,955,662	A-1+
100,000,000	NATL SEC CLEARING CORP	2.35	9/16/2022	99,902,083	A-1+
100,000,000	NATL SEC CLEARING CORP	2.35	9/16/2022	99,902,083	A-1+
100,000,000	NATL SEC CLEARING CORP	2.22	10/4/2022	99,796,500	A-1+
50,000,000	NATL SEC CLEARING CORP	2.60	10/12/2022	49,851,944	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.67	9/1/2022	50,000,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.85	9/1/2022	50,000,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.80	9/1/2022	50,000,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.24	10/4/2022	49,897,792	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.57	10/14/2022	49,965,958	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	1.75	10/24/2022	49,871,181	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.90	11/4/2022	49,920,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.05	11/23/2022	49,763,681	A-1+
75,000,000	WAL-MART	2.25	9/7/2022	74,971,875	A-1+
97,000,000	WAL-MART	2.27	9/9/2022	96,951,069	A-1+
50,000,000	WAL-MART	2.30	9/12/2022	49,964,861	A-1+
70,000,000	WAL-MART	2.30	9/19/2022	69,919,500	A-1+
100,000,000	WAL-MART	2.32	9/19/2022	99,884,000	A-1+
100,000,000	WAL-MART	2.32	9/20/2022	99,877,556	A-1+
70,000,000	WAL-MART	2.30	9/20/2022	69,915,028	A-1+
2,658,400,000				2,654,766,670	

Government Agency Securities 8.8%

32,758,000	FANNIE MAE	2.38	1/19/2023	32,959,759	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	2.24	9/1/2022	49,982,591	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	2.13	9/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	2.36	9/1/2022	50,000,000	A-1+
21,000,000	FEDERAL FARM CREDIT BANK	2.38	9/1/2022	21,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.00	9/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	2.34	9/1/2022	49,995,664	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	2.34	9/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	2.24	9/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	2.35	9/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	2.41	9/1/2022	50,000,000	A-1+
58,000,000	FEDERAL FARM CREDIT BANK	2.36	9/1/2022	57,998,429	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.00	9/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	2.13	9/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	2.12	9/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	2.30	9/1/2022	49,997,718	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	2.33	9/1/2022	24,999,442	A-1+
12,000,000	FEDERAL FARM CREDIT BANK	2.34	9/1/2022	12,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	2.28	9/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	2.32	9/1/2022	50,000,000	A-1+
21,000,000	FEDERAL FARM CREDIT BANK	2.38	9/1/2022	21,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	2.42	9/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	2.41	9/1/2022	49,995,195	A-1+
50,000,000	FEDERAL HOME LOAN BANK	1.60	9/1/2022	50,000,000	A-1+
175,000,000	FEDERAL HOME LOAN BANK	2.07	9/1/2022	174,999,116	A-1+
25,000,000	FEDERAL HOME LOAN BANK	1.98	9/1/2022	25,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	1.98	9/1/2022	25,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	2.14	9/1/2022	25,000,000	A-1+
100,000,000	FEDERAL HOME LOAN BANK	2.21	9/1/2022	100,000,000	A-1+
100,000,000	FEDERAL HOME LOAN BANK	2.21	9/1/2022	100,000,000	A-1+
34,000,000	FEDERAL HOME LOAN BANK	0.13	6/2/2023	33,492,387	A-1+
25,000,000	FEDERAL HOME LOAN BANK	3.25	7/28/2023	25,000,000	A-1+
1,578,758,000				1,578,420,301	

US Treasury Securities 0.4%

25,000,000	U.S. TREASURY BILL/NOTE	0.13	11/30/2022	24,985,681	A-1+
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50,000,000	U.S. TREASURY BILL/NOTE	1.38	2/15/2023	50,048,181	A-1+
<u>75,000,000</u>				<u>75,033,862</u>	
Money Market Funds					11.02%
801,221,378	FEDERATED MONEY MARKET FUND	2.17	9/1/2022	801,221,378	AAAm
651,968,740	INVESCO MMKT FUND - CAVU SHARES	2.22	9/1/2022	651,968,740	AAAm
520,225,911	STATE STREET TREASURY PLUS FUND	2.25	9/1/2022	520,225,911	AAAm
<u>1,973,416,029</u>				<u>1,973,416,029</u>	
Repurchase Agreements					14.4%
550,000,000	BANK OF AMERICA SECURITIES REPO	2.30	9/1/2022	550,000,000	A-1
425,000,000	MIZUHO SECURITIES REPO	2.24	9/1/2022	425,000,000	A-1
600,000,000	RBC SECURITIES REPO	2.24	9/1/2022	600,000,000	A-1+
1,000,000,000	SCOTIA BANK REPO	2.24	9/1/2022	1,000,000,000	A-1
<u>2,575,000,000</u>				<u>2,575,000,000</u>	
<u>17,908,844,632</u>				<u>17,904,790,298</u>	

Fund Summary Statistics and Notes

Amortized Cost	\$	17,904,790,298
Fair market value	\$	17,901,000,135
Shares Outstanding	\$	17,821,575,261
Fund Net Asset Value (4)		\$1.00
Effective 7-Day Net Yield (5)		2.264%
Effective 7-Day Gross Yield		2.274%
WAM(R) (6)		20 Days
WAM(F) (7)		48 Days
Ratio of Fair Market Value to Amortized Cost		0.9998
Government and Government Backed Securities (percent of total)		36%

(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. and Berkshire Bank deposits are backed by irrevocable standby letter of credit provided by the Federal Home Loan Bank of Boston guaranteeing principal amount. Securities are listed at the gaurantor rating.

(4) Includes designated surplus reserve. NAV is calculated as the total amortized cost / participant shares.

(5) End of Month. 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.