

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



	Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
Bank Deposit Instruments							44.8%
\$	100,000,000	Australia and New Zealand Bank	2.85	11/1/2022	\$ 100,000,000	\$ 100,000,000	A-1+
	250,000,000	Australia and New Zealand Bank	3.18	11/3/2022	250,000,000	250,000,000	A-1+
	50,000,000	Australia and New Zealand Bank	3.00	11/10/2022	50,000,000	50,000,000	A-1+
	50,000,000	Australia and New Zealand Bank	1.95	11/16/2022	50,000,000	50,000,000	A-1+
	50,000,000	Australia and New Zealand Bank	2.05	11/21/2022	50,000,000	50,000,000	A-1+
	100,000,000	Australia and New Zealand Bank	3.10	11/25/2022	100,000,000	100,000,000	A-1+
	50,000,000	Bank of Nova Scotia	3.57	11/1/2022	50,000,000	50,006,049	A-1
	50,000,000	Bank of Nova Scotia	3.52	11/1/2022	50,000,000	49,923,649	A-1
	50,000,000	Bank of Nova Scotia	3.45	11/1/2022	50,000,000	50,007,463	A-1
	50,000,000	Bank of Nova Scotia	2.10	11/28/2022	50,000,000	49,938,253	A-1
	350,000,000	Bank of Nova Scotia (2)	3.21	11/1/2022	350,000,000	350,000,000	A-1
	50,000,000	Commonwealth Bk Aus NY Branch	3.45	11/1/2022	50,000,000	50,009,079	A-1+
	50,000,000	Commonwealth Bk Aus NY Branch	3.46	11/1/2022	50,000,000	50,010,638	A-1+
	50,000,000	Commonwealth Bk Aus NY Branch	3.48	11/1/2022	50,000,000	50,002,473	A-1+
	50,000,000	Commonwealth Bk Aus NY Branch	3.59	11/1/2022	50,000,000	50,004,319	A-1+
	50,000,000	Commonwealth Bk Aus NY Branch	3.63	3/1/2023	50,000,000	49,830,216	A-1+
	50,000,000	Cooperatieve Centrale	3.40	11/1/2022	50,000,000	50,001,595	A-1
	150,000,000	Cooperatieve Centrale	3.06	11/1/2022	150,000,000	149,987,279	A-1
	50,000,000	Cooperatieve Centrale	1.94	11/4/2022	50,000,000	49,992,488	A-1
	100,000,000	Cooperatieve Centrale	2.76	11/14/2022	100,000,000	99,968,745	A-1
	50,000,000	Cooperatieve Centrale	2.11	11/23/2022	50,000,000	49,949,983	A-1
	50,000,000	Cooperatieve Centrale	2.22	12/5/2022	50,000,000	49,923,874	A-1
	50,000,000	Cooperatieve Centrale	2.25	12/7/2022	50,000,000	49,920,584	A-1
	50,000,000	Cooperatieve Centrale	2.30	12/12/2022	50,000,000	49,911,221	A-1
	50,000,000	DNB Bank ASA	1.87	11/8/2022	50,000,000	49,983,034	A-1+
	50,000,000	DNB Bank ASA	1.93	11/16/2022	50,000,000	49,966,278	A-1+
	250,000,000	DZ Bank NY Branch	3.04	11/1/2022	250,000,000	250,000,000	A-1
	100,000,000	DZ Bank NY Branch	3.06	11/3/2022	100,000,000	100,000,000	A-1
	50,000,000	DZ Bank NY Branch	2.00	11/21/2022	50,000,000	50,000,000	A-1
	50,000,000	DZ Bank NY Branch	3.58	2/17/2023	50,000,000	49,850,696	A-1
	50,000,000	MUFG Bank LTD NY Branch	3.60	11/1/2022	50,000,000	50,003,003	A-1
	50,000,000	MUFG Bank LTD NY Branch	3.64	11/1/2022	50,000,000	50,008,024	A-1
	50,000,000	MUFG Bank LTD NY Branch	1.83	11/1/2022	50,000,000	49,998,132	A-1
	50,000,000	MUFG Bank LTD NY Branch	3.46	11/1/2022	50,000,000	50,001,788	A-1
	50,000,000	MUFG Bank LTD NY Branch	3.52	11/1/2022	50,000,000	49,980,186	A-1
	50,000,000	MUFG Bank LTD NY Branch	3.59	11/1/2022	50,000,000	49,914,501	A-1
	50,000,000	MUFG Bank LTD NY Branch	3.57	11/1/2022	50,000,000	49,958,385	A-1
	50,000,000	MUFG Bank LTD NY Branch	2.81	11/2/2022	50,000,000	49,998,852	A-1
	50,000,000	MUFG Bank LTD NY Branch	1.98	11/7/2022	50,000,000	49,985,094	A-1
	50,000,000	MUFG Bank LTD NY Branch	2.30	12/14/2022	50,000,000	49,902,150	A-1
	300,000,000	National Bank of Canada (2)	3.06	11/1/2022	300,000,000	300,000,000	A-1
	50,000,000	Nordea Bank NY Branch	3.45	11/1/2022	50,000,000	50,006,774	A-1+
	50,000,000	Nordea Bank NY Branch	3.60	11/1/2022	50,000,000	50,007,502	A-1+
	50,000,000	Nordea Bank NY Branch	2.67	11/1/2022	50,000,000	49,999,406	A-1+
	50,000,000	Nordea Bank NY Branch	2.25	12/7/2022	50,000,000	49,922,080	A-1+
	100,000,000	Norinchukin Bank	3.10	11/3/2022	100,000,000	99,999,018	A-1
	100,000,000	Royal Bank of Canada NY Branch	2.74	11/1/2022	100,000,000	100,000,000	A-1+
	300,000,000	Royal Bank of Canada NY Branch	3.09	11/3/2022	300,000,000	300,000,000	A-1+
	100,000,000	Royal Bank of Canada NY Branch	3.09	11/3/2022	100,000,000	100,000,000	A-1+
	50,000,000	Royal Bank of Canada NY Branch	2.05	11/10/2022	50,000,000	50,000,000	A-1+
	20,000,000	Royal Bank of Canada NY Branch	2.85	11/14/2022	19,979,417	19,972,498	A-1+
	50,000,000	Royal Bank of Canada NY Branch	2.13	11/17/2022	50,000,000	50,000,000	A-1+
	500,000,000	Sumitomo Bank (2)	3.04	11/1/2022	500,000,000	500,000,000	A-1
	50,000,000	Svenska Handelsbanken	3.54	11/1/2022	50,000,000	50,004,467	A-1+
	50,000,000	Svenska Handelsbanken	3.58	11/1/2022	50,000,000	50,005,416	A-1+
	50,000,000	Svenska Handelsbanken	3.70	11/1/2022	50,000,000	49,994,496	A-1+
	25,000,000	Svenska Handelsbanken	2.08	11/23/2022	25,000,000	24,974,023	A-1+
	50,000,000	Svenska Handelsbanken	2.96	12/20/2022	50,000,000	49,936,334	A-1+
	50,000,000	Svenska Handelsbanken	3.52	2/15/2023	50,000,000	49,889,204	A-1+
	50,000,000	Svenska Handelsbanken	3.65	3/6/2023	50,000,000	49,850,615	A-1+
	50,000,000	Svenska Handelsbanken	3.68	3/7/2023	50,000,000	49,851,742	A-1+
	50,000,000	Svenska Handelsbanken	4.20	3/20/2023	50,000,000	49,894,486	A-1+
	50,000,000	Svenska Handelsbanken	4.65	4/11/2023	50,000,000	49,924,547	A-1+
	50,000,000	Svenska Handelsbanken	4.50	6/9/2023	50,000,000	49,786,209	A-1+
	50,000,000	Toronto Dominion Bank	3.55	11/1/2022	50,000,000	50,013,743	A-1+
	50,000,000	Toronto Dominion Bank	1.98	11/3/2022	50,000,000	49,994,832	A-1+
	50,000,000	Toronto Dominion Bank	3.64	2/15/2023	50,000,000	49,874,935	A-1+
	50,000,000	Toronto Dominion Bank	4.06	6/8/2023	50,000,000	49,625,691	A-1+

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50,000,000	Toronto Dominion Bank	5.00	9/26/2023	50,000,000	49,776,278	A-1+
25,000,000	Toronto Dominion Bank	5.40	10/12/2023	25,000,000	24,972,418	A-1+
302,322,941	Toronto Dominion Bank (2)	3.16	11/1/2022	302,322,941	302,322,941	A-1+
654,781,428	U.S. Bank N.A. (2)	3.06	11/1/2022	654,781,428	654,781,428	A-1+
\$ 6,477,104,370				\$ 6,477,083,786	\$ 6,474,319,104	
Bank Deposit Instruments with Government Backing						3.6%
\$ 75,000,000	Berkshire Bank	3.11	11/1/2022	\$ 75,000,000	\$ 75,000,000	A-1+
200,000,000	Citizens Bank NA	3.03	11/1/2022	200,000,000	200,000,000	A-1+
250,000,000	First Republic Bank	3.10	11/1/2022	250,000,000	250,000,000	A-1+
\$ 525,000,000				\$ 525,000,000	\$ 525,000,000	
Commercial Paper and Corporate Notes						17.2%
\$ 115,000,000	Apple Inc	3.05	11/4/2022	\$ 114,970,771	\$ 114,958,127	A-1+
200,000,000	Automatic Data Processing, Inc.	3.05	11/1/2022	200,000,000	199,982,938	A-1+
500,000,000	Automatic Data Processing, Inc.	3.07	11/2/2022	499,957,361	499,912,695	A-1+
66,692,000	Exxon Mobil Corp	3.05	11/1/2022	66,692,000	66,686,417	A-1+
75,000,000	LVMH	2.75	11/8/2022	74,959,896	74,941,000	A-1
50,000,000	LVMH	1.90	11/14/2022	49,967,500	49,930,000	A-1
50,000,000	LVMH	1.80	11/17/2022	49,960,000	49,914,292	A-1
57,500,000	LVMH	3.48	12/16/2022	57,249,875	57,216,911	A-1
64,050,000	LVMH	3.82	1/23/2023	63,485,897	63,410,952	A-1
42,000,000	LVMH	4.25	1/23/2023	41,593,300	41,580,952	A-1
59,000,000	LVMH	4.20	4/5/2023	57,933,083	57,790,441	A-1
65,000,000	LVMH	5.21	4/6/2023	63,814,183	63,641,601	A-1
13,000,000	LVMH	4.30	4/11/2023	12,750,003	12,718,147	A-1
200,000,000	National Securities Clearing Corp	3.13	11/3/2022	199,965,222	199,946,616	A-1+
50,000,000	National Securities Clearing Corp	3.11	11/7/2022	49,974,083	49,966,361	A-1+
75,000,000	National Securities Clearing Corp	3.29	11/7/2022	74,958,875	74,949,542	A-1+
75,000,000	National Securities Clearing Corp	3.65	1/3/2023	74,520,938	74,467,067	A-1+
50,000,000	National Securities Clearing Corp	4.03	2/9/2023	49,440,278	49,393,439	A-1+
50,000,000	National Securities Clearing Corp	4.20	2/9/2023	49,416,667	49,393,439	A-1+
50,000,000	National Securities Clearing Corp	4.15	2/9/2023	49,423,611	49,393,439	A-1+
50,000,000	National Securities Clearing Corp	4.06	4/3/2023	49,137,250	48,988,092	A-1+
50,000,000	National Securities Clearing Corp	4.07	4/3/2023	49,135,125	48,988,092	A-1+
46,200,000	National Securities Clearing Corp	4.30	4/10/2023	45,317,067	45,211,546	A-1+
50,000,000	Toyota Motor Credit Corp	3.44	11/1/2022	50,000,000	49,995,300	A-1+
50,000,000	Toyota Motor Credit Corp	3.57	11/1/2022	50,000,000	49,997,650	A-1+
50,000,000	Toyota Motor Credit Corp	3.62	11/1/2022	50,000,000	49,976,400	A-1+
50,000,000	Toyota Motor Credit Corp	0.90	11/4/2022	49,996,250	49,982,572	A-1+
50,000,000	Toyota Motor Credit Corp	2.05	11/23/2022	49,937,361	49,888,291	A-1+
50,000,000	Toyota Motor Credit Corp	4.25	2/3/2023	49,445,139	49,436,334	A-1+
50,000,000	Toyota Motor Credit Corp	4.55	4/10/2023	48,988,889	48,947,686	A-1+
50,000,000	Toyota Motor Credit Corp	4.61	4/12/2023	48,962,750	48,931,897	A-1+
50,000,000	Toyota Motor Credit Corp	4.50	6/26/2023	48,518,750	48,358,792	A-1+
\$ 2,503,442,000				\$ 2,490,472,124	\$ 2,488,897,025	
Government Agency Securities						9.8%
\$ 32,758,000	FANNIE MAE	2.38	1/19/2023	\$ 32,871,850	\$ 32,641,165	A-1+
50,000,000	Federal Farm Credit Bank	3.10	11/1/2022	50,000,000	49,995,199	A-1+
25,000,000	Federal Farm Credit Bank	3.08	11/1/2022	24,999,654	24,999,575	A-1+
50,000,000	Federal Farm Credit Bank	3.09	11/1/2022	50,000,000	49,998,448	A-1+
12,000,000	Federal Farm Credit Bank	3.11	11/1/2022	12,000,000	12,001,675	A-1+
50,000,000	Federal Farm Credit Bank	3.09	11/1/2022	50,000,000	49,999,901	A-1+
50,000,000	Federal Farm Credit Bank	3.11	11/1/2022	50,000,000	50,003,329	A-1+
58,000,000	Federal Farm Credit Bank	3.11	11/1/2022	57,998,920	58,003,861	A-1+
50,000,000	Federal Farm Credit Bank	3.10	11/1/2022	50,000,000	49,992,404	A-1+
50,000,000	Federal Farm Credit Bank	3.14	11/1/2022	50,000,000	49,953,613	A-1+
50,000,000	Federal Farm Credit Bank	3.15	11/1/2022	50,000,000	49,999,712	A-1+
50,000,000	Federal Farm Credit Bank	3.09	11/1/2022	49,998,142	49,999,848	A-1+
50,000,000	Federal Farm Credit Bank	3.13	11/1/2022	49,996,081	49,997,853	A-1+
21,000,000	Federal Farm Credit Bank	3.14	11/1/2022	21,000,000	21,006,650	A-1+
50,000,000	Federal Farm Credit Bank	3.17	11/1/2022	50,000,000	49,977,979	A-1+
21,000,000	Federal Farm Credit Bank	3.15	11/1/2022	21,000,000	21,005,589	A-1+
50,000,000	Federal Farm Credit Bank	3.16	11/1/2022	49,995,607	50,008,447	A-1+
50,000,000	Federal Farm Credit Bank	3.15	11/1/2022	50,000,000	50,018,962	A-1+
50,000,000	Federal Farm Credit Bank	3.16	11/1/2022	50,000,000	50,025,413	A-1+
50,000,000	Federal Farm Credit Bank	3.14	11/1/2022	50,000,000	50,005,467	A-1+
50,000,000	Federal Farm Credit Bank	3.16	11/1/2022	50,000,000	50,005,384	A-1+
50,000,000	Federal Farm Credit Bank	3.17	11/1/2022	49,992,005	49,991,510	A-1+
37,500,000	Federal Farm Credit Bank	3.17	11/1/2022	37,488,009	37,493,632	A-1+
59,000,000	Federal Farm Credit Bank	3.15	11/1/2022	58,994,326	58,999,274	A-1+

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50,000,000	Federal Farm Credit Bank	3.21	11/1/2022	50,000,000	49,980,352	A-1+
20,000,000	Federal Farm Credit Bank	3.21	11/1/2022	19,986,519	19,992,141	A-1+
20,000,000	Federal Farm Credit Bank	3.21	11/1/2022	19,986,519	19,992,141	A-1+
50,000,000	Federal Farm Credit Bank	3.12	11/1/2022	50,000,000	49,999,140	A-1+
50,000,000	Federal Farm Credit Bank	3.12	11/1/2022	49,984,698	49,999,140	A-1+
50,000,000	Federal Farm Credit Bank	3.11	11/1/2022	50,000,000	50,010,617	A-1+
50,000,000	Federal Home Loan Bank	3.12	11/1/2022	50,000,000	49,964,933	A-1+
34,000,000	Federal Home Loan Bank	0.13	6/2/2023	33,605,396	33,150,747	A-1+
25,000,000	Federal Home Loan Bank	3.25	7/28/2023	25,000,000	24,699,748	A-1+
<u>\$ 1,415,258,000</u>				<u>\$ 1,414,897,725</u>	<u>\$ 1,413,913,842</u>	
US Treasury Securities						0.5%
\$ 25,000,000	U.S. Treasury	0.13	11/30/2022	\$ 24,995,386	\$ 24,930,791	A-1+
50,000,000	U.S. Treasury	1.38	2/15/2023	50,030,582	49,597,676	A-1+
<u>\$ 75,000,000</u>				<u>\$ 75,025,968</u>	<u>\$ 74,528,467</u>	
Money Market Funds						4.82%
\$ 404,480,506	Invesco Govt MMF - CAVU Shares	3.06	11/1/2022	\$ 404,480,506	\$ 404,480,506	AAA
292,133,638	State Street Treasury Plus MMF	3.02	11/1/2022	292,133,638	292,133,638	AAA
<u>\$ 696,614,145</u>				<u>\$ 696,614,145</u>	<u>\$ 696,614,145</u>	
Repurchase Agreements						19.2%
\$ 825,000,000	Bank of America Repo	3.05	11/1/2022	\$ 825,000,000	\$ 825,000,000	A-1
1,000,000,000	Bank of Nova Scotia NY Repo	3.00	11/1/2022	1,000,000,000	1,000,000,000	A-1
575,000,000	Mizuho Securities Reop	2.98	11/1/2022	575,000,000	575,000,000	A-2
375,000,000.000	Royal Bank of Canada NY Repo	2.99	01 Nov 2022	375,000,000.00	375,000,000.00	A-1+
<u>\$ 2,775,000,000</u>				<u>\$ 2,775,000,000</u>	<u>\$ 2,775,000,000</u>	
<u>14,467,418,514.11</u>				<u>14,454,093,747.88</u>	<u>14,448,272,581.87</u>	

Fund Summary Statistics and Notes

Amortized Cost	\$ 14,454,093,748
Fair market value	\$ 14,448,272,582
Shares Outstanding	\$ 14,368,075,436
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	3.156%
Effective 7-Day Gross Yield	3.167%
WAM(R) (6)	19 Days
WAM(F) (7)	57 Days
Ratio of Fair Market Value to Amortized Cost	0.9996
Government and Government Backed Securities (percent of total)	38%
Liquidity (same day availability)	28%

(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., Berkshire Bank, and First Republic deposits are backed by irrevocable standby letter of credit provided by the Federal Home Loan Bank of Boston and San Francisco (respectively) 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.