

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF February 28, 2023 (UNAUDITED) 1



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
Bank Deposit Instruments						45.4%
200,000,000	Australia and New Zealand Bank	4.60	01 Mar 2023	200,000,000	200,000,000	A-1+
100,000,000	Australia and New Zealand Bank	4.75	03 Mar 2023	100,000,000	100,000,000	A-1+
100,000,000	Australia and New Zealand Bank	4.85	15 Mar 2023	100,000,000	100,000,000	A-1+
100,000,000	Australia and New Zealand Bank	4.85	20 Mar 2023	100,000,000	100,000,000	A-1+
100,000,000	Australia and New Zealand Bank	4.90	03 Apr 2023	100,000,000	100,000,000	A-1+
100,000,000	Australia and New Zealand Bank	4.92	13 Apr 2023	100,000,000	100,000,000	A-1+
100,000,000	Australia and New Zealand Bank	4.95	22 May 2023	100,000,000	100,000,000	A-1+
252,582,476	Bank of America Time Deposit (2)	4.60	01 Mar 2023	252,582,476	252,582,476	A-1
350,000,000	Bank of Nova Scotia (2)	4.71	01 Mar 2023	350,000,000	350,000,000	A-1
50,000,000	Bank of Nova Scotia	5.02	06 Jun 2023	50,000,000	50,042,196	A-1
100,000,000	Bank of Nova Scotia	5.29	08 Aug 2023	100,000,000	100,238,562	A-1
50,000,000	Bank of Nova Scotia	4.90	08 Nov 2023	50,000,000	50,015,923	A-1
50,000,000	Bank of Nova Scotia	4.84	22 Nov 2023	50,000,000	49,983,983	A-1
50,000,000	Bank of Nova Scotia	5.30	29 Nov 2023	50,000,000	50,151,863	A-1
50,000,000	Bank of Nova Scotia	4.98	23 Jan 2024	50,000,000	50,025,306	A-1
50,000,000	Bank of Nova Scotia	4.90	23 Feb 2024	50,000,000	49,985,549	A-1
50,000,000	Commonwealth Bk Aus NY Branch	3.63	01 Mar 2023	50,000,000	49,998,783	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.24	01 Mar 2023	50,000,000	50,070,440	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.21	07 Jun 2023	50,000,000	50,039,844	A-1+
100,000,000	Cooperatieve Centrale	4.55	01 Mar 2023	100,000,000	99,987,411	A-1
100,000,000	Cooperatieve Centrale	4.80	09 Mar 2023	100,000,000	100,003,978	A-1
100,000,000	Cooperatieve Centrale	5.11	11 Sep 2023	100,000,000	99,888,200	A-1
25,000,000	Cooperatieve Centrale	5.54	27 Feb 2024	25,000,000	24,964,850	A-1
200,000,000	DZ Bank NY Branch	4.52	01 Mar 2023	200,000,000	200,000,000	A-1
150,000,000	DZ Bank NY Branch	4.52	01 Mar 2023	150,000,000	150,000,000	A-1
100,000,000	DZ Bank NY Branch	4.65	27 Mar 2023	100,000,000	100,000,000	A-1
100,000,000	DZ Bank NY Branch	5.05	24 Jul 2023	100,000,000	100,000,000	A-1
50,000,000	MUFG Bank LTD NY Branch	5.07	01 Mar 2023	50,000,000	50,022,587	A-1
50,000,000	MUFG Bank LTD NY Branch	5.10	01 Mar 2023	50,000,000	50,052,653	A-1
50,000,000	MUFG Bank LTD NY Branch	5.22	01 Mar 2023	50,000,000	50,050,669	A-1
50,000,000	MUFG Bank LTD NY Branch	4.83	01 Mar 2023	50,000,000	49,991,441	A-1
100,000,000	MUFG Bank LTD NY Branch	4.85	05 Apr 2023	100,000,000	100,020,850	A-1
100,000,000	MUFG Bank LTD NY Branch	5.16	15 May 2023	100,000,000	100,061,482	A-1
50,000,000	MUFG Bank LTD NY Branch	5.15	30 May 2023	50,000,000	50,021,894	A-1
300,000,000	National Bank of Canada (2)	4.61	01 Mar 2023	300,000,000	300,000,000	A-1
200,000,000	Nordea Bank NY Branch	4.54	01 Mar 2023	200,000,000	200,000,000	A-1+
500,000,000	Nordea Bank NY Branch	4.55	23 Mar 2023	500,000,000	500,000,000	A-1+
50,000,000	Nordea Bank NY Branch	5.00	10 Jul 2023	50,000,000	50,007,659	A-1+
100,000,000	Norinchukin Bank	4.65	01 Mar 2023	100,000,000	100,003,944	A-1
100,000,000	Norinchukin Bank	4.65	06 Mar 2023	100,000,000	100,000,850	A-1
100,000,000	Norinchukin Bank	4.78	15 Mar 2023	100,000,000	100,006,294	A-1
100,000,000	Norinchukin Bank	4.78	15 Mar 2023	100,000,000	100,006,294	A-1
100,000,000	Norinchukin Bank	4.57	24 Mar 2023	100,000,000	99,996,553	A-1
100,000,000	Norinchukin Bank	5.20	09 May 2023	100,000,000	100,064,191	A-1
100,000,000	Norinchukin Bank	5.05	08 Aug 2023	100,000,000	100,004,768	A-1
200,000,000	Royal Bank of Canada NY Branch	4.56	01 Mar 2023	200,000,000	200,000,000	A-1+
100,000,000	Royal Bank of Canada NY Branch	5.20	01 Mar 2023	100,000,000	100,095,210	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.30	01 Mar 2023	50,000,000	50,186,160	A-1+
100,000,000	Royal Bank of Canada NY Branch	4.74	01 May 2023	100,000,000	100,000,000	A-1+
100,000,000	Royal Bank of Canada NY Branch	5.03	10 Jul 2023	100,000,000	100,000,000	A-1+
100,000,000	Royal Bank of Canada NY Branch	5.07	17 Jul 2023	100,000,000	100,000,000	A-1+
100,000,000	Royal Bank of Canada NY Branch	5.02	01 Aug 2023	100,000,000	100,000,000	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.52	01 Dec 2023	50,000,000	50,016,231	A-1+
200,000,000	Sumitomo Bank	4.58	01 Mar 2023	200,000,000	199,997,930	A-1
250,000,000	Svenska Handelsbanken	4.53	01 Mar 2023	250,000,000	250,000,000	A-1+
50,000,000	Svenska Handelsbanken	5.20	01 Mar 2023	50,000,000	50,037,298	A-1+
50,000,000	Svenska Handelsbanken	4.97	01 Mar 2023	50,000,000	50,058,077	A-1+
50,000,000	Svenska Handelsbanken	3.65	06 Mar 2023	50,000,000	49,991,774	A-1+
50,000,000	Svenska Handelsbanken	3.68	07 Mar 2023	50,000,000	49,990,664	A-1+
50,000,000	Svenska Handelsbanken	4.20	20 Mar 2023	50,000,000	49,987,173	A-1+
50,000,000	Svenska Handelsbanken	4.65	11 Apr 2023	50,000,000	49,997,484	A-1+
100,000,000	Svenska Handelsbanken	5.20	08 May 2023	100,000,000	100,082,144	A-1+
50,000,000	Svenska Handelsbanken	4.50	09 Jun 2023	50,000,000	49,942,644	A-1+
50,000,000	Svenska Handelsbanken	5.40	03 Jan 2024	50,000,000	49,979,328	A-1+
50,000,000	Svenska Handelsbanken	5.20	24 Jan 2024	50,000,000	49,892,851	A-1+
50,000,000	Toronto Dominion Bank	4.06	08 Jun 2023	50,000,000	49,893,129	A-1+
50,000,000	Toronto Dominion Bank	5.00	26 Sep 2023	50,000,000	49,873,330	A-1+
457,875,747	Toronto Dominion Bank (2)	4.66	01 Mar 2023	457,875,747	457,875,747	A-1+
25,000,000	Toronto Dominion Bank	5.40	12 Oct 2023	25,000,000	24,985,665	A-1+
50,000,000	Toronto Dominion Bank	5.22	31 Jan 2024	50,000,000	49,837,801	A-1+
50,000,000	Toronto Dominion Bank	5.50	23 Feb 2024	50,000,000	49,961,516	A-1+
663,225,866	U.S. Bank N.A. (2)	4.52	01 Mar 2023	663,225,866	663,225,866	A-1+
8,173,684,088				8,173,684,088	8,174,199,507	

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Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
Bank Deposit Instruments with Government Backing						1.8%
75,000,000	Berkshire Bank (2,3)	4.61	01 Mar 2023	75,000,000	75,000,000	A-1+
250,000,000	First Republic Bank (2,3)	4.60	01 Mar 2023	250,000,000	250,000,000	A-1+
<u>325,000,000</u>				<u>325,000,000</u>	<u>325,000,000</u>	
Commercial Paper and Corporate Notes						11.3%
50,000,000	LVMH	4.62	17 Mar 2023	49,897,333	49,892,074	A-1+
59,000,000	LVMH	4.20	05 Apr 2023	58,759,083	58,726,122	A-1+
65,000,000	LVMH	5.21	06 Apr 2023	64,726,350	64,690,089	A-1+
13,000,000	LVMH	4.30	11 Apr 2023	12,936,336	12,929,869	A-1+
25,000,000	LVMH	5.00	03 May 2023	24,781,250	24,790,578	A-1+
57,500,000	LVMH	4.92	17 May 2023	56,907,207	56,907,731	A-1+
66,000,000	LVMH	4.82	17 May 2023	65,319,577	65,320,178	A-1+
50,000,000	LVMH	4.82	18 May 2023	49,477,833	49,478,052	A-1+
66,050,000	LVMH	4.82	24 Jul 2023	64,767,713	64,740,118	A-1+
59,500,000	LVMH	4.85	09 Aug 2023	58,209,428	58,178,386	A-1+
35,000,000	LVMH	5.00	11 Sep 2023	34,056,944	34,053,031	A-1+
50,000,000	National Securities Clearing Corp	4.06	03 Apr 2023	49,813,917	49,783,203	A-1+
50,000,000	National Securities Clearing Corp	4.07	03 Apr 2023	49,813,458	49,783,203	A-1+
46,200,000	National Securities Clearing Corp	4.30	10 Apr 2023	45,979,267	45,957,490	A-1+
20,000,000	National Securities Clearing Corp	4.70	27 Apr 2023	19,851,167	19,850,006	A-1+
130,000,000	National Securities Clearing Corp	4.70	04 May 2023	128,913,778	128,903,143	A-1+
100,000,000	National Securities Clearing Corp	4.76	15 May 2023	99,008,333	99,007,144	A-1+
100,000,000	National Securities Clearing Corp	4.79	30 May 2023	98,802,500	98,801,075	A-1+
100,000,000	National Securities Clearing Corp	4.79	01 Jun 2023	98,775,889	98,773,433	A-1+
32,400,000	National Securities Clearing Corp	4.88	09 Jun 2023	31,960,800	31,966,498	A-1+
50,000,000	Toyota Motor Credit Corp	5.13	01 Mar 2023	50,000,000	50,029,550	A-1+
50,000,000	Toyota Motor Credit Corp	4.55	10 Apr 2023	49,747,222	49,737,828	A-1+
50,000,000	Toyota Motor Credit Corp	4.61	12 Apr 2023	49,731,083	49,725,039	A-1+
50,000,000	Toyota Motor Credit Corp	4.97	03 May 2023	49,565,125	49,585,600	A-1+
50,000,000	Toyota Motor Credit Corp	5.08	20 Jun 2023	49,216,833	49,253,956	A-1+
50,000,000	Toyota Motor Credit Corp	4.50	26 Jun 2023	49,268,750	49,211,367	A-1+
50,000,000	Toyota Motor Credit Corp	5.27	15 Sep 2023	48,594,750	48,621,649	A-1+
50,000,000	Toyota Motor Credit Corp	5.05	10 Oct 2023	48,435,903	48,441,334	A-1+
50,000,000	Toyota Motor Credit Corp	5.01	20 Oct 2023	48,378,708	48,368,825	A-1+
50,000,000	Toyota Motor Credit Corp	4.96	30 Oct 2023	48,326,000	48,296,406	A-1+
50,000,000	Toyota Motor Credit Corp	4.96	31 Oct 2023	48,319,111	48,289,084	A-1+
125,000,000	Wal-Mart Stores	4.53	06 Mar 2023	124,921,354	124,906,375	A-1+
200,000,000	Wal-Mart Stores	4.53	06 Mar 2023	199,874,167	199,850,200	A-1+
<u>2,049,650,000</u>				<u>2,027,137,171</u>	<u>2,026,848,632</u>	
Government Agency Securities						15.2%
100,000,000	FANNIE MAE	4.65	02 May 2023	99,200,028	99,183,754	A-1+
33,430,000	FANNIE MAE	4.58	14 Jun 2023	32,983,431	32,963,781	A-1+
25,000,000	FANNIE MAE	5.00	15 Dec 2023	25,000,000	24,913,521	A-1+
50,000,000	FANNIE MAE	5.00	19 Jan 2024	50,000,000	49,790,086	A-1+
50,000,000	FANNIE MAE	5.15	21 Feb 2024	50,000,000	50,005,135	A-1+
50,000,000	Federal Farm Credit Bank	4.59	01 Mar 2023	50,000,000	49,998,708	A-1+
50,000,000	Federal Farm Credit Bank	4.62	01 Mar 2023	50,000,000	49,998,025	A-1+
50,000,000	Federal Farm Credit Bank	4.62	01 Mar 2023	49,988,843	49,998,025	A-1+
50,000,000	Federal Farm Credit Bank	4.77	01 Mar 2023	50,000,000	49,998,234	A-1+
50,000,000	Federal Farm Credit Bank	4.61	01 Mar 2023	50,000,000	49,999,222	A-1+
58,000,000	Federal Farm Credit Bank	4.61	01 Mar 2023	57,999,887	57,999,098	A-1+
50,000,000	Federal Farm Credit Bank	4.63	01 Mar 2023	49,996,900	50,007,339	A-1+
50,000,000	Federal Farm Credit Bank	4.67	01 Mar 2023	49,993,631	49,993,139	A-1+
37,500,000	Federal Farm Credit Bank	4.67	01 Mar 2023	37,490,448	37,494,854	A-1+
50,000,000	Federal Farm Credit Bank	4.59	01 Mar 2023	49,998,977	49,998,484	A-1+
50,000,000	Federal Farm Credit Bank	4.64	01 Mar 2023	50,000,000	50,013,403	A-1+
50,000,000	Federal Farm Credit Bank	4.61	01 Mar 2023	50,000,000	50,017,498	A-1+
50,000,000	Federal Farm Credit Bank	4.64	01 Mar 2023	50,000,000	49,981,565	A-1+
50,000,000	Federal Farm Credit Bank	4.65	01 Mar 2023	50,000,000	49,998,382	A-1+
21,000,000	Federal Farm Credit Bank	4.65	01 Mar 2023	21,000,000	21,009,394	A-1+
50,000,000	Federal Farm Credit Bank	4.67	01 Mar 2023	50,000,000	49,981,243	A-1+
21,000,000	Federal Farm Credit Bank	4.65	01 Mar 2023	21,000,000	21,008,591	A-1+
50,000,000	Federal Farm Credit Bank	4.65	01 Mar 2023	49,996,418	49,977,887	A-1+
50,000,000	Federal Farm Credit Bank	4.60	01 Mar 2023	50,000,000	49,997,051	A-1+
50,000,000	Federal Farm Credit Bank	4.65	01 Mar 2023	50,000,000	50,011,091	A-1+
50,000,000	Federal Farm Credit Bank	4.65	01 Mar 2023	50,000,000	50,004,450	A-1+
50,000,000	Federal Farm Credit Bank	4.77	01 Mar 2023	50,000,000	50,003,636	A-1+
50,000,000	Federal Farm Credit Bank	4.60	01 Mar 2023	50,000,000	49,993,778	A-1+
59,000,000	Federal Farm Credit Bank	4.64	01 Mar 2023	58,995,295	58,948,140	A-1+
35,000,000	Federal Farm Credit Bank	4.73	01 Mar 2023	35,000,000	35,032,074	A-1+
50,000,000	Federal Farm Credit Bank	4.71	01 Mar 2023	50,000,000	49,982,492	A-1+
20,000,000	Federal Farm Credit Bank	4.71	01 Mar 2023	19,988,778	19,992,997	A-1+
20,000,000	Federal Farm Credit Bank	4.71	01 Mar 2023	19,988,778	19,992,997	A-1+
50,000,000	Federal Farm Credit Bank	4.71	01 Mar 2023	50,000,000	50,001,572	A-1+

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50,000,000	Federal Farm Credit Bank	4.71	01 Mar 2023	49,995,817	50,001,572	A-1+
50,000,000	Federal Farm Credit Bank	4.66	01 Mar 2023	50,000,000	50,017,567	A-1+
50,000,000	Federal Farm Credit Bank	4.75	01 Mar 2023	50,000,000	50,049,719	A-1+
250,000,000	Federal Home Loan Bank	4.59	01 Mar 2023	250,000,000	249,999,710	A-1+
250,000,000	Federal Home Loan Bank	4.60	01 Mar 2023	250,000,000	249,994,983	A-1+
250,000,000	Federal Home Loan Bank	4.60	01 Mar 2023	250,000,000	249,993,335	A-1+
50,000,000	Federal Home Loan Bank	4.62	01 Mar 2023	50,000,000	49,968,157	A-1+
34,000,000	Federal Home Loan Bank	0.13	02 Jun 2023	33,827,708	33,574,317	A-1+
25,000,000	Federal Home Loan Bank	3.25	28 Jul 2023	25,000,000	24,798,032	A-1+
50,000,000	Federal Home Loan Bank	5.00	01 Nov 2023	49,994,432	49,903,786	A-1+
50,000,000	Federal Home Loan Bank	5.00	21 Feb 2024	50,000,000	49,770,916	A-1+
50,000,000	Federal Home Loan Bank	5.00	21 Feb 2024	50,000,000	49,770,916	A-1+
<u>2,738,930,000</u>				<u>2,737,439,371</u>	<u>2,736,132,646</u>	
US Treasury Securities						1.4%
250,000,000	U.S. Treasury	4.53	14 Mar 2023	249,591,494	249,595,895	A-1+
<u>250,000,000</u>				<u>249,591,494</u>	<u>249,595,895</u>	
Money Market Funds						2.5%
409,014,805	Invesco Govt MMF - CAVU Shares	4.52	01 Mar 2023	409,014,805	409,014,805	AAAm
34,922,253	State Street Treasury Plus MMF	4.46	01 Mar 2023	34,922,253	34,922,253	AAAm
<u>443,937,058</u>				<u>443,937,058</u>	<u>443,937,058</u>	
Repurchase Agreements						22.5%
850,000,000	Bank of America Repo	4.55	01 Mar 2023	850,000,000	850,000,000	A-1
2,000,000,000	Bank of Nova Scotia NY Repo	4.51	01 Mar 2023	2,000,000,000	2,000,000,000	A-1
700,000,000	Mizuho Securities Reop	4.50	01 Mar 2023	700,000,000	700,000,000	A-1
500,000,000	Royal Bank of Canada NY Repo	4.50	01 Mar 2023	500,000,000	500,000,000	A-1+
<u>4,050,000,000</u>				<u>4,050,000,000</u>	<u>4,050,000,000</u>	
<u>18,031,201,146</u>				<u>18,006,789,182</u>	<u>18,005,713,738</u>	

Fund Summary Statistics and Notes

Amortized Cost	\$	18,006,789,182
Fair market value	\$	18,005,713,738
Shares Outstanding	\$	17,922,404,196
Fund Net Asset Value (4)		\$1.00
Effective 7-Day Net Yield (5)		4.642%
Effective 7-Day Gross Yield		4.653%
WAM(R) (6)		33 Days
WAM(F) (7)		83 Days
Ratio of Fair Market Value to Amortized Cost		0.9999
Government and Government Backed Securities (percent of total)		43.4%
Liquidity (same day availability)		36.6%

(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) 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.