

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF NOVEMBER 30, 2022 (UNAUDITED) 1



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
Bank Deposit Instruments						
						47.4%
\$ 450,000,000	Australia and New Zealand Bank	3.830	12/5/2022	\$ 450,000,000	\$ 450,000,000	A-1+
250,000,000	Australia and New Zealand Bank	3.900	12/15/2022	250,000,000	250,000,000	A-1+
250,000,000	Bank of America Time Deposit (2)	3.810	12/1/2022	250,000,000	250,000,000	A-1
100,000,000	Bank of Nova Scotia	4.550	12/1/2022	100,000,000	100,041,993	A-1
50,000,000	Bank of Nova Scotia	4.330	12/1/2022	50,000,000	50,014,955	A-1
50,000,000	Bank of Nova Scotia	4.280	12/1/2022	50,000,000	49,971,959	A-1
50,000,000	Bank of Nova Scotia	4.550	12/1/2022	50,000,000	49,990,104	A-1
350,000,000	Bank of Nova Scotia (2)	3.960	12/1/2022	350,000,000	350,000,000	A-1
50,000,000	Commonwealth Bk Aus NY Branch	4.220	12/1/2022	50,000,000	50,002,343	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	4.240	12/1/2022	50,000,000	50,010,529	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	4.350	12/1/2022	50,000,000	50,016,014	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	4.500	12/1/2022	50,000,000	50,012,967	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	3.630	3/1/2023	50,000,000	49,865,675	A-1+
50,000,000	Cooperatieve Centrale	2.220	12/5/2022	50,000,000	49,988,573	A-1
50,000,000	Cooperatieve Centrale	2.250	12/7/2022	50,000,000	49,984,045	A-1
50,000,000	Cooperatieve Centrale	2.300	12/12/2022	50,000,000	49,972,802	A-1
100,000,000	Cooperatieve Centrale	4.800	3/9/2023	100,000,000	100,039,101	A-1
100,000,000	DZ Bank NY Branch	4.590	2/9/2023	100,000,000	100,000,000	A-1
50,000,000	DZ Bank NY Branch	3.580	2/17/2023	50,000,000	49,890,348	A-1
50,000,000	MUFG Bank LTD NY Branch	4.280	12/1/2022	50,000,000	50,007,624	A-1
50,000,000	MUFG Bank LTD NY Branch	4.330	12/1/2022	50,000,000	49,998,621	A-1
50,000,000	MUFG Bank LTD NY Branch	4.350	12/1/2022	50,000,000	49,984,587	A-1
50,000,000	MUFG Bank LTD NY Branch	4.480	12/1/2022	50,000,000	50,016,473	A-1
50,000,000	MUFG Bank LTD NY Branch	4.360	12/1/2022	50,000,000	50,015,944	A-1
50,000,000	MUFG Bank LTD NY Branch	4.400	12/1/2022	50,000,000	50,016,092	A-1
50,000,000	MUFG Bank LTD NY Branch	2.300	12/14/2022	50,000,000	49,969,100	A-1
50,000,000	MUFG Bank LTD NY Branch	4.580	2/16/2023	50,000,000	50,011,293	A-1
100,000,000	MUFG Bank LTD NY Branch	5.160	5/15/2023	100,000,000	100,044,801	A-1
50,000,000	MUFG Bank LTD NY Branch	5.150	5/30/2023	50,000,000	49,994,492	A-1
300,000,000	National Bank of Canada (2)	3.805	12/1/2022	300,000,000	300,000,000	A-1
50,000,000	Nordea Bank NY Branch	4.360	12/1/2022	50,000,000	50,019,187	A-1+
50,000,000	Nordea Bank NY Branch	2.250	12/7/2022	50,000,000	49,984,339	A-1+
200,000,000	Nordea Bank NY Branch	3.780	12/1/2022	200,000,000	200,000,000	A-1+
125,000,000	Nordea Bank NY Branch	3.780	12/1/2022	125,000,000	125,000,000	A-1+
100,000,000	Norinchukin Bank	3.850	12/5/2022	100,000,000	100,000,464	A-1
200,000,000	Norinchukin Bank	3.860	12/15/2022	200,000,000	199,995,072	A-1
100,000,000	Norinchukin Bank	3.870	12/15/2022	100,000,000	99,997,864	A-1
100,000,000	Norinchukin Bank	4.780	3/15/2023	100,000,000	99,974,100	A-1
100,000,000	Norinchukin Bank	4.780	3/15/2023	100,000,000	99,974,100	A-1
100,000,000	Norinchukin Bank	5.200	5/9/2023	100,000,000	100,051,129	A-1
200,000,000	Royal Bank of Canada NY Branch	3.870	12/1/2022	200,000,000	200,000,000	A-1+
100,000,000	Royal Bank of Canada NY Branch	4.460	12/1/2022	100,000,000	100,035,892	A-1+
150,000,000	Royal Bank of Canada NY Branch	4.150	1/4/2023	150,000,000	150,000,000	A-1+
250,000,000	Sumitomo Bank (2)	3.740	12/1/2022	250,000,000	250,000,000	A-1
250,000,000	Sumitomo Bank (2)	3.740	12/1/2022	250,000,000	250,000,000	A-1
50,000,000	Svenska Handelsbanken	4.300	12/1/2022	50,000,000	50,014,940	A-1+
50,000,000	Svenska Handelsbanken	4.340	12/1/2022	50,000,000	50,016,451	A-1+
50,000,000	Svenska Handelsbanken	4.460	12/1/2022	50,000,000	50,018,012	A-1+
50,000,000	Svenska Handelsbanken	2.960	12/20/2022	50,000,000	49,971,327	A-1+
50,000,000	Svenska Handelsbanken	3.520	2/15/2023	50,000,000	49,904,561	A-1+
50,000,000	Svenska Handelsbanken	3.650	3/6/2023	50,000,000	49,886,879	A-1+
50,000,000	Svenska Handelsbanken	3.680	3/7/2023	50,000,000	49,889,727	A-1+
50,000,000	Svenska Handelsbanken	4.200	3/20/2023	50,000,000	49,953,725	A-1+
50,000,000	Svenska Handelsbanken	4.650	4/11/2023	50,000,000	50,000,392	A-1+
100,000,000	Svenska Handelsbanken	5.200	5/8/2023	100,000,000	100,107,024	A-1+
50,000,000	Svenska Handelsbanken	4.500	6/9/2023	50,000,000	49,808,125	A-1+
50,000,000	Toronto Dominion Bank	4.310	12/1/2022	50,000,000	50,015,516	A-1+
50,000,000	Toronto Dominion Bank	3.640	2/15/2023	50,000,000	49,910,588	A-1+
50,000,000	Toronto Dominion Bank	4.060	6/8/2023	50,000,000	49,704,495	A-1+
50,000,000	Toronto Dominion Bank	5.000	9/26/2023	50,000,000	49,767,010	A-1+
453,150,298	Toronto Dominion Bank (2)	3.910	12/1/2022	453,150,298	453,150,298	A-1+
25,000,000	Toronto Dominion Bank	5.400	12/1/2022	25,000,000	24,959,409	A-1+
656,496,956	U.S. Bank N.A.	3.710	12/1/2022	656,496,956	656,496,956	A-1+
\$ 7,059,647,254				\$ 7,059,647,254	\$ 7,058,468,007	

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LIST OF INVESTMENTS AS OF NOVEMBER 30, 2022 (UNAUDITED) 1



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
Bank Deposit Instruments with Government Backing						2.2%
\$ 75,000,000	Berkshire Bank (2,3)	3.860	12/1/2022	\$ 75,000,000	\$ 75,000,000	A-1+
250,000,000	First Republic Bank (2,3)	3.850	12/1/2022	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						14.8%
\$ 150,000,000	Apple Inc	3.780	12/2/2022	\$ 149,984,250	\$ 149,968,200	A-1+
50,000,000	Apple Inc	3.800	12/5/2022	49,978,889	49,973,445	A-1+
50,000,000	Apple Inc	3.800	12/5/2022	49,978,889	49,973,445	A-1+
148,000,000	Apple Inc	3.790	12/6/2022	147,922,094	147,905,601	A-1+
57,500,000	LVMH	3.480	12/16/2022	57,416,625	57,398,340	A-1
64,050,000	LVMH	3.820	1/23/2023	63,689,790	63,634,572	A-1
42,000,000	LVMH	4.250	1/23/2023	41,740,300	41,727,588	A-1
50,000,000	LVMH	4.620	3/17/2023	49,319,833	49,317,875	A-1
59,000,000	LVMH	4.200	4/5/2023	58,139,583	58,040,188	A-1
65,000,000	LVMH	5.210	4/6/2023	64,042,225	63,932,582	A-1
13,000,000	LVMH	4.300	4/11/2023	12,796,586	12,776,396	A-1
25,000,000	LVMH	5.000	5/3/2023	24,468,750	24,481,533	A-1
75,000,000	National Securities Clearing Corp	3.650	1/3/2023	74,749,063	74,709,796	A-1+
108,094,000	National Securities Clearing Corp	4.300	1/27/2023	107,358,060	107,352,637	A-1+
100,000,000	National Securities Clearing Corp	4.380	2/7/2023	99,172,667	99,169,508	A-1+
100,000,000	National Securities Clearing Corp	4.390	2/8/2023	99,158,583	99,156,111	A-1+
50,000,000	National Securities Clearing Corp	4.030	2/9/2023	49,608,194	49,571,338	A-1+
50,000,000	National Securities Clearing Corp	4.150	2/9/2023	49,596,528	49,571,338	A-1+
50,000,000	National Securities Clearing Corp	4.200	2/9/2023	49,591,667	49,571,338	A-1+
50,000,000	National Securities Clearing Corp	4.060	4/3/2023	49,306,417	49,188,489	A-1+
50,000,000	National Securities Clearing Corp	4.070	4/3/2023	49,304,708	49,188,489	A-1+
46,200,000	National Securities Clearing Corp	4.300	4/10/2023	45,482,617	45,399,765	A-1+
50,000,000	Toyota Motor Credit Corp	4.200	12/1/2022	50,000,000	50,000,600	A-1+
50,000,000	Toyota Motor Credit Corp	4.330	12/1/2022	50,000,000	50,008,900	A-1+
50,000,000	Toyota Motor Credit Corp	4.380	12/1/2022	50,000,000	50,005,750	A-1+
50,000,000	Toyota Motor Credit Corp	4.250	2/3/2023	49,622,222	49,623,542	A-1+
50,000,000	Toyota Motor Credit Corp	4.550	4/10/2023	49,178,472	49,143,770	A-1+
50,000,000	Toyota Motor Credit Corp	4.610	4/12/2023	49,154,833	49,127,003	A-1+
50,000,000	Toyota Motor Credit Corp	4.970	5/3/2023	48,943,875	48,948,950	A-1+
50,000,000	Toyota Motor Credit Corp	5.080	6/20/2023	48,581,833	48,559,067	A-1+
50,000,000	Toyota Motor Credit Corp	4.500	6/26/2023	48,706,250	48,511,067	A-1+
119,300,000	Wal-Mart Stores	3.790	12/5/2022	119,249,761	119,236,555	A-1+
100,000,000	Wal-Mart Stores	3.790	12/5/2022	99,957,889	99,946,819	A-1+
100,000,000	Wal-Mart Stores	3.800	12/12/2022	99,883,889	99,870,600	A-1+
<u>\$ 2,222,144,000</u>				<u>\$ 2,206,085,343</u>	<u>\$ 2,204,991,193</u>	
Government Agency Securities						10.4%
\$ 32,758,000	FANNIE MAE	2.375	1/19/2023	\$ 32,828,616	\$ 32,665,425	A-1+
59,000,000	Federal Farm Credit Bank	3.900	12/1/2022	58,994,568	58,998,870	A-1+
58,000,000	Federal Farm Credit Bank	3.855	12/1/2022	57,999,162	58,037,950	A-1+
50,000,000	Federal Farm Credit Bank	3.835	12/1/2022	50,000,000	49,998,532	A-1+
50,000,000	Federal Farm Credit Bank	3.865	12/1/2022	50,000,000	49,998,367	A-1+
50,000,000	Federal Farm Credit Bank	3.855	12/1/2022	50,000,000	50,032,716	A-1+
50,000,000	Federal Farm Credit Bank	3.895	12/1/2022	50,000,000	50,010,047	A-1+
50,000,000	Federal Farm Credit Bank	3.870	12/1/2022	50,000,000	50,014,859	A-1+
50,000,000	Federal Farm Credit Bank	3.895	12/1/2022	50,000,000	49,960,878	A-1+
50,000,000	Federal Farm Credit Bank	3.900	12/1/2022	50,000,000	49,998,809	A-1+
50,000,000	Federal Farm Credit Bank	3.915	12/1/2022	50,000,000	49,978,383	A-1+
50,000,000	Federal Farm Credit Bank	3.845	12/1/2022	50,000,000	49,996,004	A-1+
50,000,000	Federal Farm Credit Bank	3.900	12/1/2022	50,000,000	50,016,906	A-1+
50,000,000	Federal Farm Credit Bank	3.905	12/1/2022	50,000,000	50,005,471	A-1+
50,000,000	Federal Farm Credit Bank	4.020	12/1/2022	50,000,000	50,005,305	A-1+
50,000,000	Federal Farm Credit Bank	3.845	12/1/2022	50,000,000	49,992,368	A-1+
50,000,000	Federal Farm Credit Bank	3.960	12/1/2022	50,000,000	49,980,455	A-1+
50,000,000	Federal Farm Credit Bank	3.970	12/1/2022	50,000,000	50,002,125	A-1+
50,000,000	Federal Farm Credit Bank	3.910	12/1/2022	50,000,000	50,023,622	A-1+
50,000,000	Federal Farm Credit Bank	3.840	12/1/2022	49,998,351	49,998,892	A-1+
50,000,000	Federal Farm Credit Bank	3.890	12/1/2022	49,996,285	50,002,739	A-1+
50,000,000	Federal Farm Credit Bank	3.905	12/1/2022	49,995,810	50,007,494	A-1+
50,000,000	Federal Farm Credit Bank	3.970	12/1/2022	49,995,214	50,002,125	A-1+
50,000,000	Federal Farm Credit Bank	3.920	12/1/2022	49,992,412	49,992,175	A-1+
50,000,000	Federal Farm Credit Bank	3.865	12/1/2022	49,985,735	49,998,367	A-1+

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37,500,000	Federal Farm Credit Bank	3.920	12/1/2022	37,488,619	37,494,131	A-1+
35,000,000	Federal Farm Credit Bank	3.990	12/1/2022	35,000,000	35,018,799	A-1+
25,000,000	Federal Farm Credit Bank	3.825	12/1/2022	24,999,758	24,999,355	A-1+
21,000,000	Federal Farm Credit Bank	3.910	12/1/2022	21,000,000	21,008,310	A-1+
21,000,000	Federal Farm Credit Bank	3.910	12/1/2022	21,000,000	21,007,293	A-1+
20,000,000	Federal Farm Credit Bank	3.960	12/1/2022	19,987,084	19,992,182	A-1+
20,000,000	Federal Farm Credit Bank	3.960	12/1/2022	19,987,084	19,992,182	A-1+
12,000,000	Federal Farm Credit Bank	3.865	12/1/2022	12,000,000	12,001,252	A-1+
50,000,000	Federal Home Loan Bank	3.880	12/1/2022	50,000,000	49,971,240	A-1+
34,000,000	Federal Home Loan Bank	0.125	6/2/2023	33,660,974	33,248,964	A-1+
25,000,000	Federal Home Loan Bank	3.250	7/28/2023	25,000,000	24,732,654	A-1+
<u>\$ 1,550,258,000</u>				<u>\$ 1,549,909,669</u>	<u>\$ 1,549,185,241</u>	
US Treasury Securities						0.3%
\$ 50,000,000	U.S. Treasury	1.375	2/15/2023	\$ 50,021,927	\$ 49,695,576	A-1+
<u>\$ 50,000,000</u>				<u>\$ 50,021,927</u>	<u>\$ 49,695,576</u>	
Money Market Funds						2.5%
\$ 305,623,362	Invesco Govt MMF - CAVU Shares	3.987	12/1/2022	\$ 305,623,362	\$ 305,623,362	AAAm
62,170,021	State Street Treasury Plus MMF	3.790	12/1/2022	62,170,021	62,170,021	AAAm
<u>\$ 367,793,383</u>				<u>\$ 367,793,383</u>	<u>\$ 367,793,383</u>	
Repurchase Agreements						22.3%
\$ 1,000,000,000	Bank of Nova Scotia NY Repo	3.770	12/1/2022	\$ 1,000,000,000	\$ 1,000,000,000	A-1
650,000,000	Mizuho Securities Reop	3.780	12/1/2022	650,000,000	650,000,000	A-1
275,000,000	Natwest Markets Repo	3.750	12/1/2022	275,000,000	275,000,000	A-2
750,000,000	Bank of America Repo	3.800	12/1/2022	750,000,000	750,000,000	A-1
650,000,000	Royal Bank of Canada NY Repo	3.780	12/1/2022	650,000,000	650,000,000	A-1+
<u>\$ 3,325,000,000</u>				<u>\$ 3,325,000,000</u>	<u>\$ 3,325,000,000</u>	
<u>14,899,842,637</u>				<u>14,883,457,576</u>	<u>14,880,133,399</u>	

Fund Summary Statistics and Notes

Amortized Cost	\$ 14,883,457,576
Fair market value	\$ 14,880,133,399
Shares Outstanding	\$ 14,789,597,867
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	3.983%
Effective 7-Day Gross Yield	3.994%
WAM(R) (6)	20 Days
WAM(F) (7)	51 Days
Ratio of Fair Market Value to Amortized Cost	0.9998
Government and Government Backed Securities (percent of total)	38%
Liquidity (same day availability)	44%

(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 guarantor 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.