

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

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



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
Bank Deposit Instruments						
						44.3%
\$ 400,000,000	Australia and New Zealand Bank	4.330	03 Jan 2023	\$ 400,000,000	\$ 400,000,000	A-1+
100,000,000	Australia and New Zealand Bank	4.60	15 Feb 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+
250,778,125	Bank of America Time Deposit (2)	4.35	01 Jan 2023	250,778,125	250,778,125	A-1
50,000,000	Bank of Nova Scotia	4.82	20 Jan 2023	50,000,000	50,010,882	A-1
50,000,000	Bank of Nova Scotia	4.77	06 Jun 2023	50,000,000	50,026,161	A-1
100,000,000	Bank of Nova Scotia	5.04	08 Aug 2023	100,000,000	100,175,214	A-1
50,000,000	Bank of Nova Scotia	5.05	29 Nov 2023	50,000,000	50,060,102	A-1
350,000,000	Bank of Nova Scotia (2)	4.46	01 Jan 2023	350,000,000	350,000,000	A-1
50,000,000	Commonwealth Bk Aus NY Branch	4.84	01 Jan 2023	50,000,000	50,013,056	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	4.99	01 Jan 2023	50,000,000	50,066,226	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	3.63	01 Mar 2023	50,000,000	49,925,925	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.21	07 Jun 2023	50,000,000	50,052,194	A-1+
100,000,000	Cooperatieve Centrale	4.80	09 Mar 2023	100,000,000	100,062,105	A-1
100,000,000	DZ Bank NY Branch	4.59	09 Feb 2023	100,000,000	100,000,000	A-1
50,000,000	DZ Bank NY Branch	3.58	17 Feb 2023	50,000,000	49,939,855	A-1
50,000,000	MUFG Bank LTD NY Branch	4.78	01 Jan 2023	50,000,000	50,010,444	A-1
50,000,000	MUFG Bank LTD NY Branch	4.82	01 Jan 2023	50,000,000	50,023,645	A-1
50,000,000	MUFG Bank LTD NY Branch	4.85	01 Jan 2023	50,000,000	50,030,775	A-1
50,000,000	MUFG Bank LTD NY Branch	4.97	01 Jan 2023	50,000,000	50,050,271	A-1
50,000,000	MUFG Bank LTD NY Branch	4.86	01 Jan 2023	50,000,000	50,009,346	A-1
50,000,000	MUFG Bank LTD NY Branch	4.90	01 Jan 2023	50,000,000	50,014,279	A-1
50,000,000	MUFG Bank LTD NY Branch	4.58	16 Feb 2023	50,000,000	50,017,198	A-1
100,000,000	MUFG Bank LTD NY Branch	4.85	05 Apr 2023	100,000,000	100,034,278	A-1
100,000,000	MUFG Bank LTD NY Branch	5.16	15 May 2023	100,000,000	100,115,852	A-1
50,000,000	MUFG Bank LTD NY Branch	5.15	30 May 2023	50,000,000	50,059,373	A-1
300,000,000	National Bank of Canada (2)	4.31	01 Jan 2023	300,000,000	300,000,000	A-1
50,000,000	Nordea Bank NY Branch	4.85	01 Jan 2023	50,000,000	50,011,754	A-1+
100,000,000	Norinchukin Bank	4.65	06 Mar 2023	100,000,000	100,031,202	A-1
100,000,000	Norinchukin Bank	4.78	15 Mar 2023	100,000,000	100,047,872	A-1
100,000,000	Norinchukin Bank	4.78	15 Mar 2023	100,000,000	100,047,872	A-1
100,000,000	Norinchukin Bank	5.20	09 May 2023	100,000,000	100,097,219	A-1
100,000,000	Royal Bank of Canada NY Branch	4.95	01 Jan 2023	100,000,000	100,096,352	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.05	01 Jan 2023	50,000,000	50,058,750	A-1+
200,000,000	Royal Bank of Canada NY Branch	4.24	03 Jan 2023	200,000,000	200,000,000	A-1+
150,000,000	Royal Bank of Canada NY Branch	4.15	04 Jan 2023	150,000,000	150,000,000	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.52	01 Dec 2023	50,000,000	50,090,841	A-1+
250,000,000	Sumitomo Bank (2)	4.29	01 Jan 2023	250,000,000	250,000,000	A-1
250,000,000	Sumitomo Bank (2)	4.29	01 Jan 2023	250,000,000	250,000,000	A-1
50,000,000	Svenska Handelsbanken	4.80	01 Jan 2023	50,000,000	50,002,228	A-1+
50,000,000	Svenska Handelsbanken	4.84	01 Jan 2023	50,000,000	50,011,041	A-1+
50,000,000	Svenska Handelsbanken	4.95	01 Jan 2023	50,000,000	50,043,449	A-1+
50,000,000	Svenska Handelsbanken	3.52	15 Feb 2023	50,000,000	49,941,029	A-1+
50,000,000	Svenska Handelsbanken	3.65	06 Mar 2023	50,000,000	49,925,482	A-1+
50,000,000	Svenska Handelsbanken	3.68	07 Mar 2023	50,000,000	49,926,854	A-1+
50,000,000	Svenska Handelsbanken	4.20	20 Mar 2023	50,000,000	49,965,613	A-1+
50,000,000	Svenska Handelsbanken	4.65	11 Apr 2023	50,000,000	50,015,892	A-1+
100,000,000	Svenska Handelsbanken	5.20	08 May 2023	100,000,000	100,204,082	A-1+
50,000,000	Svenska Handelsbanken	4.50	09 Jun 2023	50,000,000	49,904,161	A-1+
50,000,000	Toronto Dominion Bank	4.81	01 Jan 2023	50,000,000	50,003,860	A-1+
50,000,000	Toronto Dominion Bank	3.64	15 Feb 2023	50,000,000	49,948,689	A-1+
50,000,000	Toronto Dominion Bank	4.06	08 Jun 2023	50,000,000	49,784,650	A-1+
50,000,000	Toronto Dominion Bank	5.00	26 Sep 2023	50,000,000	49,866,580	A-1+
454,512,226	Toronto Dominion Bank (2)	4.41	01 Jan 2023	454,512,226	454,512,226	A-1+
25,000,000	Toronto Dominion Bank	5.40	12 Oct 2023	25,000,000	25,003,576	A-1+
658,502,918	U.S. Bank N.A. (2)	4.27	01 Jan 2023	658,502,918	658,502,918	A-1+
\$ 6,288,793,269				\$ 6,288,793,269	\$ 6,289,519,489	
Bank Deposit Instruments with Government Backing						
						2.3%
\$ 75,000,000	Berkshire Bank (2,3)	4.360	01 Jan 2023	\$ 75,000,000	\$ 75,000,000	A-1+
250,000,000	First Republic Bank (2,3)	4.35	01 Jan 2023	250,000,000	250,000,000	A-1+
\$ 325,000,000				\$ 325,000,000	\$ 325,000,000	
Commercial Paper and Corporate Notes						
						11.7%
\$ 50,000,000	Apple Inc	4.250	11 Jan 2023	\$ 49,940,972	\$ 49,927,800	A-1+

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

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



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
64,050,000	LVMH	3.82	23 Jan 2023	63,900,479	63,862,931	A-1
42,000,000	LVMH	4.25	23 Jan 2023	41,892,200	41,877,332	A-1
50,000,000	LVMH	4.62	17 Mar 2023	49,518,750	49,502,388	A-1
59,000,000	LVMH	4.20	05 Apr 2023	58,352,967	58,266,040	A-1
65,000,000	LVMH	5.21	06 Apr 2023	64,277,868	64,182,977	A-1
13,000,000	LVMH	4.30	11 Apr 2023	12,844,722	12,828,320	A-1
25,000,000	LVMH	5.00	03 May 2023	24,576,389	24,598,033	A-1
57,500,000	LVMH	4.92	17 May 2023	56,452,989	56,455,005	A-1
66,000,000	LVMH	4.82	17 May 2023	64,798,213	64,800,527	A-1
50,000,000	LVMH	4.82	18 May 2023	49,082,861	49,083,759	A-1
75,000,000	National Securities Clearing Corp	3.65	03 Jan 2023	74,984,792	74,964,075	A-1+
108,094,000	National Securities Clearing Corp	4.30	27 Jan 2023	107,758,308	107,730,048	A-1+
100,000,000	National Securities Clearing Corp	4.38	07 Feb 2023	99,549,833	99,525,067	A-1+
100,000,000	National Securities Clearing Corp	4.39	08 Feb 2023	99,536,611	99,512,222	A-1+
50,000,000	National Securities Clearing Corp	4.03	09 Feb 2023	49,781,708	49,749,672	A-1+
50,000,000	National Securities Clearing Corp	4.15	09 Feb 2023	49,775,208	49,749,672	A-1+
50,000,000	National Securities Clearing Corp	4.20	09 Feb 2023	49,772,500	49,749,672	A-1+
50,000,000	National Securities Clearing Corp	4.06	03 Apr 2023	49,481,222	49,397,747	A-1+
50,000,000	National Securities Clearing Corp	4.07	03 Apr 2023	49,479,944	49,397,747	A-1+
46,200,000	National Securities Clearing Corp	4.30	10 Apr 2023	45,653,685	45,599,097	A-1+
50,000,000	Toyota Motor Credit Corp	4.83	01 Jan 2023	50,000,000	50,007,900	A-1+
50,000,000	Toyota Motor Credit Corp	4.88	01 Jan 2023	50,000,000	50,031,950	A-1+
50,000,000	Toyota Motor Credit Corp	4.25	03 Feb 2023	49,805,208	49,788,153	A-1+
50,000,000	Toyota Motor Credit Corp	4.55	10 Apr 2023	49,374,375	49,353,600	A-1+
50,000,000	Toyota Motor Credit Corp	4.61	12 Apr 2023	49,353,319	49,339,656	A-1+
50,000,000	Toyota Motor Credit Corp	4.97	03 May 2023	49,157,861	49,189,350	A-1+
50,000,000	Toyota Motor Credit Corp	5.08	20 Jun 2023	48,800,556	48,825,861	A-1+
50,000,000	Toyota Motor Credit Corp	4.50	26 Jun 2023	48,900,000	48,778,475	A-1+
50,000,000	Toyota Motor Credit Corp	5.27	15 Sep 2023	48,176,014	48,187,720	A-1+
\$ 1,670,844,000				\$ 1,654,979,556	\$ 1,654,262,794	

Government Agency Securities 11.9%

\$ 32,758,000	FANNIE MAE	2.375	19 Jan 2023	\$ 32,783,940	\$ 32,730,211	A-1+
25,000,000	FANNIE MAE	5.00	15 Dec 2023	25,000,000	25,022,724	A-1+
50,000,000	Federal Farm Credit Bank	4.34	01 Jan 2023	50,000,000	49,998,886	A-1+
50,000,000	Federal Farm Credit Bank	4.37	01 Jan 2023	50,000,000	49,998,765	A-1+
50,000,000	Federal Farm Credit Bank	4.37	01 Jan 2023	49,986,805	49,998,765	A-1+
25,000,000	Federal Farm Credit Bank	4.33	01 Jan 2023	24,999,865	24,999,155	A-1+
12,000,000	Federal Farm Credit Bank	4.36	01 Jan 2023	12,000,000	12,000,606	A-1+
50,000,000	Federal Farm Credit Bank	4.36	01 Jan 2023	50,000,000	49,998,399	A-1+
58,000,000	Federal Farm Credit Bank	4.36	01 Jan 2023	57,999,412	57,998,143	A-1+
50,000,000	Federal Farm Credit Bank	4.38	01 Jan 2023	49,996,497	50,005,270	A-1+
50,000,000	Federal Farm Credit Bank	4.42	01 Jan 2023	49,992,832	49,992,113	A-1+
37,500,000	Federal Farm Credit Bank	4.42	01 Jan 2023	37,489,249	37,494,084	A-1+
50,000,000	Federal Farm Credit Bank	4.34	01 Jan 2023	49,998,567	49,998,878	A-1+
50,000,000	Federal Farm Credit Bank	4.39	01 Jan 2023	50,000,000	50,013,662	A-1+
50,000,000	Federal Farm Credit Bank	4.36	01 Jan 2023	50,000,000	50,018,032	A-1+
50,000,000	Federal Farm Credit Bank	4.39	01 Jan 2023	50,000,000	49,966,952	A-1+
50,000,000	Federal Farm Credit Bank	4.40	01 Jan 2023	50,000,000	49,998,988	A-1+
21,000,000	Federal Farm Credit Bank	4.40	01 Jan 2023	21,000,000	21,009,362	A-1+
50,000,000	Federal Farm Credit Bank	4.42	01 Jan 2023	50,000,000	49,978,963	A-1+
21,000,000	Federal Farm Credit Bank	4.40	01 Jan 2023	21,000,000	21,008,366	A-1+
50,000,000	Federal Farm Credit Bank	4.41	01 Jan 2023	49,996,019	49,955,384	A-1+
50,000,000	Federal Farm Credit Bank	4.35	01 Jan 2023	50,000,000	49,995,582	A-1+
50,000,000	Federal Farm Credit Bank	4.40	01 Jan 2023	50,000,000	50,015,318	A-1+
50,000,000	Federal Farm Credit Bank	4.41	01 Jan 2023	50,000,000	50,004,308	A-1+
50,000,000	Federal Farm Credit Bank	4.52	01 Jan 2023	50,000,000	50,004,170	A-1+
50,000,000	Federal Farm Credit Bank	4.35	01 Jan 2023	50,000,000	49,993,698	A-1+
59,000,000	Federal Farm Credit Bank	4.40	01 Jan 2023	58,994,818	58,999,968	A-1+
35,000,000	Federal Farm Credit Bank	4.48	01 Jan 2023	35,000,000	35,021,123	A-1+
50,000,000	Federal Farm Credit Bank	4.46	01 Jan 2023	50,000,000	49,938,470	A-1+
20,000,000	Federal Farm Credit Bank	4.46	01 Jan 2023	19,987,667	19,975,388	A-1+
20,000,000	Federal Farm Credit Bank	4.46	01 Jan 2023	19,987,667	19,975,388	A-1+
50,000,000	Federal Farm Credit Bank	4.47	01 Jan 2023	50,000,000	50,001,256	A-1+
50,000,000	Federal Farm Credit Bank	4.47	01 Jan 2023	49,995,422	50,001,256	A-1+
50,000,000	Federal Farm Credit Bank	4.41	01 Jan 2023	50,000,000	50,020,886	A-1+
50,000,000	Federal Farm Credit Bank	4.50	01 Jan 2023	50,000,000	50,025,274	A-1+
50,000,000	Federal Home Loan Bank	4.37	01 Jan 2023	50,000,000	49,976,917	A-1+
34,000,000	Federal Home Loan Bank	0.13	02 Jun 2023	33,718,404	33,390,454	A-1+
33,430,000	Federal Home Loan Bank	4.58	14 Jun 2023	32,732,502	32,757,425	A-1+

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

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



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
25,000,000	Federal Home Loan Bank	3.25	28 Jul 2023	25,000,000	24,782,007	A-1+
25,000,000	Federal Home Loan Bank	5.20	18 Dec 2023	25,000,000	25,033,878	A-1+
<u>\$ 1,683,688,000</u>				<u>\$ 1,682,659,667</u>	<u>\$ 1,682,098,466</u>	
US Treasury Securities						0.4%
\$ 50,000,000	U.S. Treasury	1.375	15 Feb 2023	\$ 50,012,983	\$ 49,828,881	A-1+
<u>\$ 50,000,000</u>				<u>\$ 50,012,983</u>	<u>\$ 49,828,881</u>	
Money Market Funds						3.5%
\$ 281,704,232	Invesco Govt MMF - CAVU Shares	4.222	01 Jan 2023	\$ 281,704,232	\$ 281,704,232	AAAm
209,467,733	State Street Treasury Plus MMF	4.14	01 Jan 2023	209,467,733	209,467,733	AAAm
<u>\$ 491,171,964</u>				<u>\$ 491,171,964</u>	<u>\$ 491,171,964</u>	
Repurchase Agreements						26.1%
\$ 875,000,000	Bank of America Repo	4.300	01 Jan 2023	\$ 875,000,000	\$ 875,000,000	A-1
1,100,000,000	Bank of Nova Scotia NY Repo	4.25	01 Jan 2023	1,100,000,000	1,100,000,000	A-1
250,000,000	Mizuho Securities Reop	4.22	03 Jan 2023	250,000,000	250,000,000	A-1
150,000,000	Natwest Markets Repo	4.22	01 Jan 2023	150,000,000	150,000,000	A-2
1,325,000,000	Royal Bank of Canada NY Repo	4.22	03 Jan 2023	1,325,000,000	1,325,000,000	A-1+
<u>\$ 3,700,000,000</u>				<u>\$ 3,700,000,000</u>	<u>\$ 3,700,000,000</u>	
<u>\$ 14,209,497,233</u>				<u>\$ 14,192,617,439</u>	<u>\$ 14,191,881,594</u>	

Fund Summary Statistics and Notes

Amortized Cost	\$ 14,192,617,439
Fair market value	\$ 14,191,881,594
Shares Outstanding	\$ 14,102,253,298
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	4.540%
Effective 7-Day Gross Yield	4.550%
WAM(R) (6)	28 Days
WAM(F) (7)	85 Days
Ratio of Fair Market Value to Amortized Cost	0.9999
Government and Government Backed Securities (percent of total)	44.0%
Liquidity (same day availability)	43.9%

(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.