

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

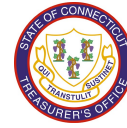
LIST OF INVESTMENTS AS OF JANUARY 31, 2023 (UNAUDITED) 1



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
Bank Deposit Instruments						41.7%
150,000,000	Australia and New Zealand Bank	4.42	02 Feb 2023	150,000,000	150,000,000	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	4.75	03 Mar 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	4.60	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+
251,652,691	Bank of America Time Deposit (2)	4.35	01 Feb 2023	251,652,691	251,652,691	A-1
50,000,000	Bank of Nova Scotia	4.77	01 Feb 2023	50,000,000	50,039,573	A-1
100,000,000	Bank of Nova Scotia	5.04	01 Feb 2023	100,000,000	100,201,547	A-1
50,000,000	Bank of Nova Scotia	5.05	01 Feb 2023	50,000,000	50,145,291	A-1
50,000,000	Bank of Nova Scotia	4.73	01 Feb 2023	50,000,000	50,002,812	A-1
50,000,000	Commonwealth Bk Aus NY Branch	4.99	01 Feb 2023	50,000,000	50,071,751	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.21	07 Jun 2023	50,000,000	50,061,688	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	3.63	01 Mar 2023	50,000,000	49,962,399	A-1+
100,000,000	Cooperatieve Centrale	4.80	09 Mar 2023	100,000,000	100,021,976	A-1+
100,000,000	Cooperatieve Centrale	4.30	01 Feb 2023	100,000,000	99,987,986	A-1+
100,000,000	DZ Bank NY Branch	4.59	09 Feb 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	DZ Bank NY Branch	3.58	17 Feb 2023	50,000,000	49,978,266	A-1
50,000,000	MUFG Bank LTD NY Branch	4.78	01 Feb 2023	50,000,000	50,008,563	A-1
50,000,000	MUFG Bank LTD NY Branch	4.82	01 Feb 2023	50,000,000	50,028,423	A-1
50,000,000	MUFG Bank LTD NY Branch	4.85	01 Feb 2023	50,000,000	50,049,637	A-1
50,000,000	MUFG Bank LTD NY Branch	4.58	16 Feb 2023	50,000,000	50,002,227	A-1
50,000,000	MUFG Bank LTD NY Branch	4.97	01 Feb 2023	50,000,000	50,062,866	A-1
100,000,000	MUFG Bank LTD NY Branch	5.16	15 May 2023	100,000,000	100,078,925	A-1
50,000,000	MUFG Bank LTD NY Branch	5.15	30 May 2023	50,000,000	50,043,385	A-1
100,000,000	MUFG Bank LTD NY Branch	4.85	05 Apr 2023	100,000,000	100,024,880	A-1
300,000,000	National Bank of Canada (2)	4.34	01 Feb 2023	300,000,000	300,000,000	A-1
50,000,000	Nordea Bank NY Branch	5.00	10 Jul 2023	50,000,000	50,011,888	A-1+
100,000,000	Norinchukin Bank	5.20	09 May 2023	100,000,000	100,102,093	A-1
100,000,000	Norinchukin Bank	4.78	15 Mar 2023	100,000,000	100,018,921	A-1
100,000,000	Norinchukin Bank	4.78	15 Mar 2023	100,000,000	100,018,921	A-1
100,000,000	Norinchukin Bank	4.65	06 Mar 2023	100,000,000	100,003,980	A-1
100,000,000	Norinchukin Bank	4.40	01 Feb 2023	100,000,000	99,996,314	A-1
100,000,000	Norinchukin Bank	4.57	24 Mar 2023	100,000,000	99,996,341	A-1
250,000,000	Royal Bank of Canada NY Branch	4.39	02 Feb 2023	250,000,000	250,000,000	A-1+
100,000,000	Royal Bank of Canada NY Branch	4.32	02 Feb 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	4.95	01 Feb 2023	100,000,000	100,116,947	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.52	01 Dec 2023	50,000,000	50,099,036	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.05	01 Feb 2023	50,000,000	50,166,032	A-1+
350,000,000	Bank of Nova Scotia (2)	4.46	01 Feb 2023	350,000,000	350,000,000	A-1
500,000,000	Sumitomo Bank (2)	4.36	01 Feb 2023	500,000,000	500,000,000	A-1
150,000,000	Svenska Handelsbanken	4.26	01 Feb 2023	150,000,000	150,000,000	A-1+
50,000,000	Svenska Handelsbanken	3.52	15 Feb 2023	50,000,000	49,978,139	A-1+
50,000,000	Svenska Handelsbanken	3.65	06 Mar 2023	50,000,000	49,956,019	A-1+
50,000,000	Svenska Handelsbanken	3.68	07 Mar 2023	50,000,000	49,956,081	A-1+
50,000,000	Svenska Handelsbanken	4.20	20 Mar 2023	50,000,000	49,972,398	A-1+
50,000,000	Svenska Handelsbanken	4.50	09 Jun 2023	50,000,000	49,949,289	A-1+
50,000,000	Svenska Handelsbanken	4.65	11 Apr 2023	50,000,000	50,000,361	A-1+
50,000,000	Svenska Handelsbanken	4.95	01 Feb 2023	50,000,000	50,050,923	A-1+
100,000,000	Svenska Handelsbanken	5.20	08 May 2023	100,000,000	100,141,419	A-1+
50,000,000	Svenska Handelsbanken	5.40	03 Jan 2024	50,000,000	50,076,376	A-1+
50,000,000	Svenska Handelsbanken	4.72	01 Feb 2023	50,000,000	49,992,100	A-1+
50,000,000	Svenska Handelsbanken	5.20	24 Jan 2024	50,000,000	49,993,256	A-1+
25,000,000	Toronto Dominion Bank	5.40	12 Oct 2023	25,000,000	25,027,568	A-1+
50,000,000	Toronto Dominion Bank	3.64	15 Feb 2023	50,000,000	49,980,582	A-1+
50,000,000	Toronto Dominion Bank	4.06	08 Jun 2023	50,000,000	49,858,349	A-1+
50,000,000	Toronto Dominion Bank	5.22	31 Jan 2024	50,000,000	49,917,500	A-1+
50,000,000	Toronto Dominion Bank	5.00	26 Sep 2023	50,000,000	49,934,382	A-1+
456,254,901	Toronto Dominion Bank (2)	4.41	01 Feb 2023	456,254,901	456,254,901	A-1+
660,796,155	U.S. Bank N.A. (2)	4.27	01 Feb 2023	660,796,155	660,796,155	A-1+
<u>6,993,703,747</u>				<u>6,993,703,747</u>	<u>6,994,791,150</u>	

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF JANUARY 31, 2023 (UNAUDITED) 1



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
Bank Deposit Instruments with Government Backing						1.9%
75,000,000	Berkshire Bank (2,3)	4.36	01 Feb 2023	75,000,000	75,000,000	A-1+
250,000,000	First Republic Bank (2,3)	4.35	01 Feb 2023	250,000,000	250,000,000	A-1+
325,000,000				325,000,000	325,000,000	
Commercial Paper and Corporate Notes						10.3%
300,000,000	Alphabet Inc	4.48	14 Feb 2023	299,514,667	299,470,332	A-1+
59,000,000	LVMH	4.20	05 Apr 2023	58,566,350	58,502,826	A-1+
25,000,000	LVMH	5.00	03 May 2023	24,684,028	24,697,422	A-1+
57,500,000	LVMH	4.92	17 May 2023	56,691,646	56,702,232	A-1+
66,000,000	LVMH	4.82	17 May 2023	65,072,150	65,084,301	A-1+
66,050,000	LVMH	4.82	24 Jul 2023	64,520,099	64,493,697	A-1+
50,000,000	LVMH	4.62	17 Mar 2023	49,717,667	49,713,125	A-1+
65,000,000	LVMH	5.21	06 Apr 2023	64,513,511	64,443,709	A-1+
13,000,000	LVMH	4.30	11 Apr 2023	12,892,858	12,880,183	A-1+
50,000,000	LVMH	4.82	18 May 2023	49,290,389	49,300,042	A-1+
100,000,000	National Securities Clearing Corp	4.38	07 Feb 2023	99,927,000	99,913,278	A-1+
100,000,000	National Securities Clearing Corp	4.39	08 Feb 2023	99,914,639	99,900,844	A-1+
50,000,000	National Securities Clearing Corp	4.03	09 Feb 2023	49,955,222	49,944,200	A-1+
50,000,000	National Securities Clearing Corp	4.15	09 Feb 2023	49,953,889	49,944,200	A-1+
50,000,000	National Securities Clearing Corp	4.20	09 Feb 2023	49,953,333	49,944,200	A-1+
50,000,000	National Securities Clearing Corp	4.06	03 Apr 2023	49,656,028	49,603,459	A-1+
50,000,000	National Securities Clearing Corp	4.07	03 Apr 2023	49,655,181	49,603,459	A-1+
46,200,000	National Securities Clearing Corp	4.30	10 Apr 2023	45,824,753	45,790,810	A-1+
50,000,000	Toyota Motor Credit Corp	4.88	01 Feb 2023	50,000,000	50,039,150	A-1+
50,000,000	Toyota Motor Credit Corp	4.25	03 Feb 2023	49,988,194	49,981,875	A-1+
50,000,000	Toyota Motor Credit Corp	4.55	10 Apr 2023	49,570,278	49,558,879	A-1+
50,000,000	Toyota Motor Credit Corp	4.61	12 Apr 2023	49,551,806	49,545,403	A-1+
50,000,000	Toyota Motor Credit Corp	4.97	03 May 2023	49,371,847	49,401,361	A-1+
50,000,000	Toyota Motor Credit Corp	5.08	20 Jun 2023	49,019,278	49,066,278	A-1+
50,000,000	Toyota Motor Credit Corp	4.50	26 Jun 2023	49,093,750	49,023,422	A-1+
50,000,000	Toyota Motor Credit Corp	5.27	15 Sep 2023	48,396,028	48,448,834	A-1+
50,000,000	Toyota Motor Credit Corp	5.05	10 Oct 2023	48,239,514	48,273,800	A-1+
50,000,000	Toyota Motor Credit Corp	5.01	20 Oct 2023	48,183,875	48,203,845	A-1+
1,747,750,000				1,731,717,978	1,731,475,165	
Government Agency Securities						16.1%
50,000,000	FANNIE MAE	5.00	19 Jan 2024	50,000,000	50,010,063	A-1+
25,000,000	FANNIE MAE	5.00	15 Dec 2023	25,000,000	24,943,092	A-1+
100,000,000	Federal Home Loan Bank	4.65	02 May 2023	98,838,750	98,828,623	A-1+
33,430,000	Federal Home Loan Bank	4.58	14 Jun 2023	32,864,346	32,848,539	A-1+
50,000,000	Federal Farm Credit Bank	4.34	01 Feb 2023	50,000,000	49,998,273	A-1+
50,000,000	Federal Farm Credit Bank	4.37	01 Feb 2023	50,000,000	49,998,868	A-1+
50,000,000	Federal Farm Credit Bank	4.37	01 Feb 2023	49,987,876	49,998,868	A-1+
50,000,000	Federal Farm Credit Bank	4.52	01 Feb 2023	50,000,000	49,998,765	A-1+
25,000,000	Federal Farm Credit Bank	4.33	01 Feb 2023	24,999,972	24,999,733	A-1+
12,000,000	Federal Farm Credit Bank	4.36	01 Feb 2023	12,000,000	12,000,111	A-1+
50,000,000	Federal Farm Credit Bank	4.36	01 Feb 2023	50,000,000	49,998,804	A-1+
58,000,000	Federal Farm Credit Bank	4.36	01 Feb 2023	57,999,662	57,998,612	A-1+
50,000,000	Federal Farm Credit Bank	4.38	01 Feb 2023	49,996,709	50,005,004	A-1+
50,000,000	Federal Farm Credit Bank	4.42	01 Feb 2023	49,993,252	49,992,059	A-1+
37,500,000	Federal Farm Credit Bank	4.42	01 Feb 2023	37,489,879	37,494,044	A-1+
50,000,000	Federal Farm Credit Bank	4.34	01 Feb 2023	49,998,782	49,999,661	A-1+
50,000,000	Federal Farm Credit Bank	4.39	01 Feb 2023	50,000,000	49,969,009	A-1+
50,000,000	Federal Farm Credit Bank	4.40	01 Feb 2023	50,000,000	49,999,429	A-1+
50,000,000	Federal Farm Credit Bank	4.39	01 Feb 2023	50,000,000	50,012,355	A-1+
50,000,000	Federal Farm Credit Bank	4.36	01 Feb 2023	50,000,000	50,016,809	A-1+
21,000,000	Federal Farm Credit Bank	4.40	01 Feb 2023	21,000,000	21,009,335	A-1+
50,000,000	Federal Farm Credit Bank	4.42	01 Feb 2023	50,000,000	49,980,970	A-1+
21,000,000	Federal Farm Credit Bank	4.40	01 Feb 2023	21,000,000	21,008,156	A-1+
50,000,000	Federal Farm Credit Bank	4.41	01 Feb 2023	49,996,229	49,961,956	A-1+
50,000,000	Federal Farm Credit Bank	4.35	01 Feb 2023	50,000,000	49,995,761	A-1+
50,000,000	Federal Farm Credit Bank	4.40	01 Feb 2023	50,000,000	50,012,656	A-1+
50,000,000	Federal Farm Credit Bank	4.52	01 Feb 2023	50,000,000	50,003,323	A-1+
50,000,000	Federal Farm Credit Bank	4.41	01 Feb 2023	50,000,000	50,003,799	A-1+
50,000,000	Federal Farm Credit Bank	4.35	01 Feb 2023	50,000,000	49,993,835	A-1+
35,000,000	Federal Farm Credit Bank	4.48	01 Feb 2023	35,000,000	35,020,070	A-1+
59,000,000	Federal Farm Credit Bank	4.40	01 Feb 2023	58,995,069	58,998,546	A-1+
50,000,000	Federal Farm Credit Bank	4.46	01 Feb 2023	50,000,000	49,941,157	A-1+
20,000,000	Federal Farm Credit Bank	4.46	01 Feb 2023	19,988,251	19,976,463	A-1+
20,000,000	Federal Farm Credit Bank	4.46	01 Feb 2023	19,988,251	19,976,463	A-1+

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LIST OF INVESTMENTS AS OF JANUARY 31, 2023 (UNAUDITED) 1



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
50,000,000	Federal Farm Credit Bank	4.47	01 Feb 2023	50,000,000	50,001,883	A-1+
50,000,000	Federal Farm Credit Bank	4.47	01 Feb 2023	49,995,630	50,001,883	A-1+
50,000,000	Federal Farm Credit Bank	4.41	01 Feb 2023	50,000,000	50,018,657	A-1+
50,000,000	Federal Farm Credit Bank	4.50	01 Feb 2023	50,000,000	50,024,226	A-1+
50,000,000	Federal Home Loan Bank	5.00	21 Feb 2024	50,000,000	49,995,863	A-1+
50,000,000	Federal Home Loan Bank	5.00	21 Feb 2024	50,000,000	49,995,863	A-1+
250,000,000	Federal Home Loan Bank	4.34	01 Feb 2023	250,000,000	249,995,835	A-1+
34,000,000	Federal Home Loan Bank	0.13	02 Jun 2023	33,775,835	33,488,855	A-1+
25,000,000	Federal Home Loan Bank	3.25	28 Jul 2023	25,000,000	24,790,777	A-1+
250,000,000	Federal Home Loan Bank	4.35	01 Feb 2023	250,000,000	249,994,375	A-1+
250,000,000	Federal Home Loan Bank	4.35	01 Feb 2023	250,000,000	249,993,508	A-1+
50,000,000	Federal Home Loan Bank	4.37	01 Feb 2023	50,000,000	49,964,542	A-1+
25,000,000	Federal Home Loan Bank	5.20	18 Dec 2023	25,000,000	24,968,278	A-1+
<u>2,700,930,000</u>				<u>2,698,908,492</u>	<u>2,698,227,748</u>	
US Treasury Securities						0.3%
50,000,000	U.S. Treasury	1.38	15 Feb 2023	50,004,039	49,939,143	A-1+
<u>50,000,000</u>				<u>50,004,039</u>	<u>49,939,143</u>	
Money Market Funds						2.7%
407,699,411	Invesco Govt MMF - CAVU Shares	4.30	01 Feb 2023	407,699,411	407,699,411	AAAm
45,406,854	State Street Treasury Plus MMF	4.20	01 Feb 2023	45,406,854	45,406,854	AAAm
<u>453,106,265</u>				<u>453,106,265</u>	<u>453,106,265</u>	
Repurchase Agreements						26.9%
1,350,000,000	Mizuho Repo	4.28	01 Feb 2023	1,350,000,000	1,350,000,000	A-1
100,000,000	Natwest Markets Repo	4.28	01 Feb 2023	100,000,000	100,000,000	A-2
1,050,000,000	Bank of America Repo	4.30	01 Feb 2023	1,050,000,000	1,050,000,000	A-1
2,000,000,000	Bank of Nova Scotia NY Repo	4.28	01 Feb 2023	2,000,000,000	2,000,000,000	A-1
<u>4,500,000,000</u>				<u>4,500,000,000</u>	<u>4,500,000,000</u>	
<u>16,770,490,012</u>				<u>16,752,440,521</u>	<u>16,752,539,471</u>	

Fund Summary Statistics and Notes

Amortized Cost	\$	16,752,440,521
Fair market value	\$	16,752,539,471
Shares Outstanding	\$	16,665,917,249
Fund Net Asset Value (4)		\$1.01
Effective 7-Day Net Yield (5)		4.517%
Effective 7-Day Gross Yield		4.527%
WAM(R) (6)		29 Days
WAM(F) (7)		85 Days
Ratio of Fair Market Value to Amortized Cost		1.0000
Government and Government Backed Securities (percent of total)		47.9%
Liquidity (same day availability)		44.5%

(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.