

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND**

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



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Rating
<b>Bank Deposit Instruments</b>					<b>48.5%</b>
\$50,000,000	ANZ BANK	0.53	8/1/2022	\$50,000,000	A-1+
350,000,000	ANZ BANK	2.33	8/1/2022	350,000,000	A-1+
50,000,000	ANZ BANK	0.72	8/10/2022	50,000,000	A-1+
50,000,000	ANZ BANK	0.85	8/23/2022	50,000,000	A-1+
50,000,000	ANZ BANK	0.81	8/24/2022	50,000,000	A-1+
50,000,000	ANZ BANK	1.35	9/21/2022	50,000,000	A-1+
50,000,000	ANZ BANK	1.50	10/12/2022	50,000,000	A-1+
50,000,000	ANZ BANK	1.53	10/18/2022	50,000,000	A-1+
50,000,000	ANZ BANK	1.65	10/20/2022	50,000,000	A-1+
50,000,000	ANZ BANK	1.95	11/16/2022	50,000,000	A-1+
50,000,000	ANZ BANK	2.05	11/21/2022	50,000,000	A-1+
50,000,000	COMMONWEALTH BANK AUSTRALIA	2.68	8/1/2022	50,000,000	A-1+
50,000,000	COMMONWEALTH BANK AUSTRALIA	2.69	8/1/2022	50,000,000	A-1+
50,000,000	COMMONWEALTH BANK AUSTRALIA	2.69	8/1/2022	50,000,000	A-1+
50,000,000	COMMONWEALTH BANK AUSTRALIA	2.82	8/1/2022	50,000,000	A-1+
50,000,000	COOPERATIEVE RABOBANK UA/NY	2.63	8/1/2022	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	0.91	9/1/2022	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	1.41	10/5/2022	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	1.94	11/4/2022	50,000,000	A-1
100,000,000	COOPERATIEVE RABOBANK UA/NY	2.76	11/14/2022	100,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	2.11	11/23/2022	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	2.22	12/5/2022	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	2.25	12/7/2022	50,000,000	A-1
50,000,000	COOPERATIEVE RABOBANK UA/NY	2.30	12/12/2022	50,000,000	A-1
500,000,000	DNB BANK ASA	2.25	8/4/2022	500,000,000	A-1+
50,000,000	DNB BANK ASA	1.22	8/8/2022	50,000,000	A-1+
50,000,000	DNB BANK ASA	1.27	9/26/2022	50,000,000	A-1+
50,000,000	DNB BANK ASA	1.87	11/8/2022	50,000,000	A-1+
50,000,000	DNB BANK ASA	1.93	11/16/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	1.34	8/3/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	1.39	8/4/2022	50,000,000	A-1+
100,000,000	DZ BANK NY	1.44	8/16/2022	100,000,000	A-1+
50,000,000	DZ BANK NY	2.25	9/13/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	1.20	9/21/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	2.18	9/21/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	2.47	10/13/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	1.57	10/21/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	2.75	10/27/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	2.00	11/21/2022	50,000,000	A-1+
50,000,000	MUFG BANK LTD/NY	2.71	7/1/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	2.51	7/1/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	2.66	7/1/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	1.71	8/1/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.56	8/11/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.79	8/25/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.81	8/30/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	1.28	8/30/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	1.83	11/1/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	1.98	11/7/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	2.30	12/14/2022	50,000,000	A-1
300,000,000	NATIONAL BANK OF CANADA (2)	2.39	8/1/2022	300,000,000	A-1
50,000,000	NORDEA BANK ABP NEW YORK	2.62	8/1/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	2.62	8/1/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	2.68	8/1/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	2.83	8/1/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.80	8/25/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.36	9/19/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.40	10/5/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.46	10/12/2022	50,000,000	A-1+

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50,000,000	NORDEA BANK ABP NEW YORK	1.58	10/21/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.65	10/25/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	2.25	12/7/2022	50,000,000	A-1+
50,000,000	NORINCHUKIN BANK NY	2.64	8/1/2022	50,000,000	A-1
50,000,000	NORINCHUKIN BANK NY	2.63	8/1/2022	50,000,000	A-1
50,000,000	NORINCHUKIN BANK NY	1.42	8/15/2022	50,000,000	A-1
50,000,000	NORINCHUKIN BANK NY	2.29	8/26/2022	50,000,000	A-1
100,000,000	NORINCHUKIN BANK NY	2.30	8/29/2022	100,000,000	A-1
100,000,000	NORINCHUKIN BANK NY	1.63	9/6/2022	100,000,000	A-1
50,000,000	NORINCHUKIN BANK NY	1.73	9/14/2022	50,000,000	A-1
100,000,000	NORINCHUKIN BANK NY	2.46	9/23/2022	100,000,000	A-1
500,000,000	ROYAL BANK OF CANADA NY	2.31	8/1/2022	500,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	1.50	10/3/2022	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	1.63	10/18/2022	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	1.86	10/21/2022	50,000,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	2.05	11/10/2022	50,000,000	A-1+
20,000,000	ROYAL BANK OF CANADA NY	2.85	11/14/2022	19,833,750	A-1+
50,000,000	ROYAL BANK OF CANADA NY	2.13	11/17/2022	50,000,000	A-1+
50,000,000	SCOTIA BANK	2.61	8/1/2022	50,000,000	A-1
50,000,000	SCOTIA BANK	2.68	8/1/2022	50,000,000	A-1
50,000,000	SCOTIA BANK	2.80	8/1/2022	50,000,000	A-1
50,000,000	SCOTIA BANK	1.35	9/16/2022	50,000,000	A-1
50,000,000	SCOTIA BANK	1.62	10/17/2022	50,000,000	A-1
50,000,000	SCOTIA BANK	2.10	11/28/2022	50,000,000	A-1
350,000,000	SCOTIA BANK (2)	2.48	8/1/2022	350,000,000	A-1
250,000,000	SUMITOMO MITSUI BANK CD (2)	2.37	8/1/2022	250,000,000	A-1
50,000,000	SVENSKA HANDELSBANKEN NY	2.54	8/1/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.78	8/1/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.83	8/1/2022	50,000,000	A-1+
200,000,000	SVENSKA HANDELSBANKEN NY	2.29	8/1/2022	200,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.27	8/16/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.81	8/24/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.87	9/2/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.37	9/15/2022	50,000,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	1.37	9/16/2022	25,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.38	10/3/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.46	10/11/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.57	10/19/2022	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.73	10/26/2022	50,000,000	A-1+
25,000,000	SVENSKA HANDELSBANKEN NY	2.08	11/23/2022	25,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	2.96	12/20/2022	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK	2.05	7/1/2022	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK	0.70	8/12/2022	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK	0.82	8/15/2022	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK	1.35	9/21/2022	50,000,000	A-1+
50,000,000	TORONTO DOMINION BANK	1.98	11/3/2022	50,000,000	A-1+
300,737,325	TORONTO DOMINION BANK(2)	1.53	8/1/2022	300,737,325	A-1+
651,235,638	US BANK (2)	2.13	8/1/2022	651,235,638	A-1+
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\$8,471,972,963				\$8,471,806,713	
<b>Bank Deposit Instruments with Government Backing</b>					<b>1.6%</b>
\$75,000,000	BERKSHIRE BANK (2,3)	2.36	8/1/2022	\$75,000,000	A-1+
200,000,000	CITIZENS BANK (2,3)	2.28	8/1/2022	200,000,000	A-1+
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\$275,000,000				\$275,000,000	
<b>Commercial Paper and Corporate Notes</b>					<b>10.7%</b>
\$50,000,000	APPLE INC	1.01	8/2/2022	\$49,998,597	A-1+
50,000,000	LVMH MOET HENNESSY	1.00	8/2/2022	49,998,611	A-1
25,000,000	LVMH MOET HENNESSY	1.22	8/4/2022	24,997,458	A-1
25,000,000	LVMH MOET HENNESSY	1.22	8/5/2022	24,996,611	A-1
50,000,000	LVMH MOET HENNESSY	1.03	8/8/2022	49,989,986	A-1
40,000,000	LVMH MOET HENNESSY	1.04	8/9/2022	39,990,756	A-1

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Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Rating
63,400,000	LVMH MOET HENNESSY	1.08	9/12/2022	63,320,116	A-1
50,000,000	LVMH MOET HENNESSY	2.05	9/19/2022	49,860,486	A-1
30,000,000	LVMH MOET HENNESSY	2.05	9/21/2022	29,912,875	A-1
33,000,000	LVMH MOET HENNESSY	2.35	10/11/2022	32,847,054	A-1
25,000,000	LVMH MOET HENNESSY	1.65	10/25/2022	24,902,604	A-1
50,000,000	LVMH MOET HENNESSY	1.80	11/14/2022	49,737,500	A-1
50,000,000	LVMH MOET HENNESSY	1.80	11/17/2022	49,730,000	A-1
50,000,000	NATL SEC CLEARING CORP	0.73	8/2/2022	49,998,986	A-1+
24,300,000	NATL SEC CLEARING CORP	1.50	8/12/2022	24,288,863	A-1+
22,750,000	NATL SEC CLEARING CORP	2.00	7/1/2022	22,728,514	A-1+
33,000,000	NATL SEC CLEARING CORP	2.00	8/19/2022	32,967,000	A-1+
8,388,000	NATL SEC CLEARING CORP	1.58	8/25/2022	8,379,165	A-1+
50,000,000	NATL SEC CLEARING CORP	2.20	8/30/2022	49,911,389	A-1+
75,000,000	NATL SEC CLEARING CORP	2.10	9/7/2022	74,838,125	A-1+
86,000,000	NATL SEC CLEARING CORP	2.32	9/9/2022	85,783,853	A-1+
100,000,000	NATL SEC CLEARING CORP	2.22	10/4/2022	99,605,333	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.24	10/4/2022	49,801,778	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.57	10/14/2022	49,941,417	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.90	11/4/2022	49,881,250	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.05	11/23/2022	49,675,417	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.69	8/1/2022	50,000,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.82	8/1/2022	50,000,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.87	8/1/2022	50,000,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	1.75	10/24/2022	49,795,833	A-1+
50,000,000	WAL-MART	2.20	8/22/2022	49,935,833	A-1+
50,000,000	WAL-MART	2.20	8/29/2022	49,914,444	A-1+
75,000,000	WAL-MART	2.25	9/7/2022	74,826,563	A-1+
60,000,000	WAL-MART	1.40	8/1/2022	60,000,000	A-1+
60,000,000	WAL-MART	1.40	8/1/2022	60,000,000	A-1+
60,000,000	WAL-MART	1.40	8/1/2022	60,000,000	A-1+
60,000,000	WAL-MART	1.40	8/1/2022	60,000,000	A-1+
70,000,000	WAL-MART	1.66	8/1/2022	70,000,000	A-1+
<u>\$1,875,838,000</u>				<u>\$1,872,556,417</u>	

## Government Agency Securities

**9.5%**

\$32,758,000	FANNIE MAE	2.38	1/19/2023	\$33,004,434	A-1+
50,000,000	FANNIE MAE	0.11	8/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	2.13	8/1/2022	49,981,521	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	1.99	8/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	2.03	8/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	2.33	8/1/2022	49,995,452	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	1.59	8/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	2.13	8/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	1.98	8/1/2022	50,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	2.33	8/1/2022	24,999,335	A-1+
12,000,000	FEDERAL FARM CREDIT BANK	2.34	8/1/2022	12,000,000	A-1+
58,000,000	FEDERAL FARM CREDIT BANK	1.85	8/1/2022	57,998,179	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	1.88	8/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	2.26	8/1/2022	49,997,502	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.00	8/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	1.97	8/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	1.87	8/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	2.20	8/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	2.23	8/1/2022	50,000,000	A-1+
175,000,000	FEDERAL HOME LOAN BANK	1.93	8/1/2022	174,998,333	A-1+
34,000,000	FEDERAL HOME LOAN BANK	2.35	6/2/2023	33,434,956	A-1+
25,000,000	FEDERAL HOME LOAN BANK	3.25	7/28/2023	25,000,000	A-1+
50,000,000	FEDERAL HOME LOAN BANK	2.03	8/1/2022	50,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	1.42	8/1/2022	25,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	1.85	8/1/2022	25,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	1.85	8/1/2022	25,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	1.99	8/1/2022	25,000,000	A-1+

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100,000,000	FEDERAL HOME LOAN BANK	2.11	8/1/2022	100,000,000	A-1+
100,000,000	FEDERAL HOME LOAN BANK	2.11	8/1/2022	100,000,000	A-1+
200,000,000	FREDDIE MAC	1.25	8/1/2022	200,000,866	A-1+
<u>\$1,661,758,000</u>				<u>\$1,661,410,578</u>	
<b>US Treasury Securities</b>					<b>0.4%</b>
\$25,000,000	U.S. TREASURY BILL/NOTE	0.13	11/30/2022	\$24,980,749	A-1+
50,000,000	U.S. TREASURY BILL/NOTE	1.38	2/15/2023	50,057,125	A-1+
<u>\$75,000,000</u>				<u>\$75,037,874</u>	
<b>Money Market Funds</b>					<b>14.17%</b>
\$800,181,839	FEDERATED MONEY MARKET FUND	1.42	8/1/2022	\$800,181,839	AAAm
651,105,752	INVESCO MMKT FUND - CAVU SHARES	0.26	8/1/2022	651,105,752	AAAm
435,842,364	MORGAN STANLEY MMKT FUND - CASTLEOAK SHARE	1.39	8/1/2022	435,842,364	AAAm
586,632,184	STATE STREET TREASURY PLUS FUND	0.00	8/1/2022	586,632,184	AAAm
<u>\$2,473,762,139</u>				<u>\$2,473,762,139</u>	
<b>Repurchase Agreements</b>					<b>15.1%</b>
\$850,000,000	NATWEST CAPITAL MARKETS REPO	2.23	8/1/2022	\$850,000,000	A-1+
450,000,000	SCOTIA BANK REPO	2.23	8/1/2022	450,000,000	A-1+
750,000,000	MIZUHO SECURITIES REPO	2.23	8/1/2022	750,000,000	A-1+
578,060,000	BANK OF AMERICA SECURITIES REPO	2.30	8/1/2022	578,060,000	A-1+
<u>\$2,628,060,000</u>				<u>\$2,628,060,000</u>	
<u><b>\$17,461,391,102</b></u>				<u><b>\$17,457,633,721</b></u>	

**Fund Summary Statistics and Notes**

Amortized Cost	\$	17,457,633,721
Fair market value	\$	17,450,786,027
Shares Outstanding	\$	17,370,127,165
Fund Net Asset Value (4)		\$1.01
Effective 7-Day Net Yield (5)		1.810%
Effective 7-Day Gross Yield		1.820%
WAM(R) (6)		25 Days
WAM(F) (7)		56 Days
Ratio of Fair Market Value to Amortized Cost		0.9996
Government and Government Backed Securities (percent of total)		49%

(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. deposits are backed by irrevocable standby letter of credit provided by the Federal Home Loan Bank of Boston 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.