

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND
LIST OF INVESTMENTS AS OF JUNE 30, 2022 (UNAUDITED) 1



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Rating
Bank Deposit Instruments					47.5%
\$150,000,000	ANZ BANK	1.59	7/1/2022	\$150,000,000	A-1+
100,000,000	ANZ BANK	1.58	7/1/2022	100,000,000	A-1+
50,000,000	ANZ BANK	0.35	7/11/2022	50,000,000	A-1+
50,000,000	ANZ BANK	1.07	7/18/2022	50,000,000	A-1+
50,000,000	ANZ BANK	0.53	8/1/2022	50,000,000	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	1.93	7/1/2022	50,000,000	A-1+
50,000,000	COMMONWEALTH BANK AUSTRALIA	1.95	7/1/2022	50,000,000	A-1+
50,000,000	COMMONWEALTH BANK AUSTRALIA	1.94	7/1/2022	50,000,000	A-1+
50,000,000	DNB BANK ASA	0.36	7/13/2022	50,000,000	A-1+
50,000,000	DNB BANK ASA	0.40	7/18/2022	50,000,000	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+
250,000,000	DZ BANK NY	1.57	7/1/2022	250,000,000	A-1+
100,000,000	DZ BANK NY	1.55	7/1/2022	100,000,000	A-1+
50,000,000	DZ BANK NY	0.89	7/5/2022	50,000,000	A-1+
50,000,000	DZ BANK NY	1.19	7/25/2022	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	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	1.57	10/21/2022	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	0.35	7/11/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.43	7/18/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.46	7/27/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	1.23	7/29/2022	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	1.28	8/30/2022	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	1.83	11/1/2022	50,000,000	A-1
50,000,000	MUFG BANK LTD/NY	0.72	7/1/2022	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)	1.64	7/1/2022	300,000,000	A-1
50,000,000	NORDEA BANK ABP NEW YORK	0.32	7/5/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.33	7/7/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.00	7/15/2022	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+
50,000,000	NORDEA BANK ABP NEW YORK	0.63	7/1/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	0.61	7/1/2022	50,000,000	A-1+
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+

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50,000,000	NORDEA BANK ABP NEW YORK	1.19	7/1/2022	50,000,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	2.25	12/7/2022	50,000,000	A-1+
100,000,000	NORINCHUKIN BANK NY	1.58	7/21/2022	100,000,000	A-1
50,000,000	NORINCHUKIN BANK NY	1.58	7/22/2022	50,000,000	A-1
100,000,000	NORINCHUKIN BANK NY	1.20	7/25/2022	100,000,000	A-1
50,000,000	NORINCHUKIN BANK NY	1.20	7/25/2022	50,000,000	A-1
100,000,000	NORINCHUKIN BANK NY	1.59	7/27/2022	100,000,000	A-1
50,000,000	NORINCHUKIN BANK NY	1.42	8/15/2022	50,000,000	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
50,000,000	NORINCHUKIN BANK NY	0.65	7/1/2022	50,000,000	A-1
50,000,000	NORINCHUKIN BANK NY	0.63	7/1/2022	50,000,000	A-1
50,000,000	COOPERATIVE RABOBANK UA/NY	0.35	7/11/2022	50,000,000	A-1
50,000,000	COOPERATIVE RABOBANK UA/NY	0.91	9/1/2022	50,000,000	A-1
50,000,000	COOPERATIVE RABOBANK UA/NY	1.41	10/5/2022	50,000,000	A-1
50,000,000	COOPERATIVE RABOBANK UA/NY	0.65	7/1/2022	50,000,000	A-1
50,000,000	COOPERATIVE RABOBANK UA/NY	1.94	11/4/2022	50,000,000	A-1
50,000,000	COOPERATIVE RABOBANK UA/NY	2.11	11/23/2022	50,000,000	A-1
50,000,000	COOPERATIVE RABOBANK UA/NY	2.22	12/5/2022	50,000,000	A-1
50,000,000	COOPERATIVE RABOBANK UA/NY	2.25	12/7/2022	50,000,000	A-1
50,000,000	COOPERATIVE RABOBANK UA/NY	2.30	12/12/2022	50,000,000	A-1
200,000,000	ROYAL BANK OF CANADA NY	1.56	7/1/2022	200,000,000	A-1+
400,000,000	ROYAL BANK OF CANADA NY	1.69	7/28/2022	400,000,000	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+
50,000,000	ROYAL BANK OF CANADA NY	2.13	11/17/2022	50,000,000	A-1+
50,000,000	SCOTIA BANK	1.64	7/1/2022	50,000,000	A-1
50,000,000	SCOTIA BANK	1.35	9/16/2022	50,000,000	A-1
350,000,000	SCOTIA BANK (2)	1.73	7/1/2022	350,000,000	A-1
50,000,000	SCOTIA BANK	1.71	7/1/2022	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	1.90	7/1/2022	50,000,000	A-1
50,000,000	SCOTIA BANK	2.10	11/28/2022	50,000,000	A-1
200,000,000	SVENSKA HANDELSBANKEN NY	1.53	7/1/2022	200,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.41	7/18/2022	50,000,000	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+
50,000,000	SVENSKA HANDELSBANKEN NY	1.89	7/1/2022	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+
300,451,729	TORONTO DOMINION BANK(2)	1.53	7/1/2022	300,451,729	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+
650,635,608	US BANK (2)	1.53	7/1/2022	650,635,608	A-1+
<u>\$8,301,087,337</u>				<u>\$8,301,087,337</u>	
Bank Deposit Instruments with Government Backing					1.1%
200,000,000	CITIZENS BANK (2,3)	1.20	7/1/2022	200,000,000	A-2
<u>\$200,000,000</u>				<u>\$200,000,000</u>	

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Commercial Paper and Corporate Notes					13.9%
100,000,000	APPLE INC	1.55	7/28/2022	99,883,750	A-1+
100,000,000	APPLE INC	1.55	7/29/2022	99,879,444	A-1+
150,000,000	APPLE INC	1.55	7/29/2022	149,819,167	A-1+
50,000,000	APPLE INC	1.01	8/2/2022	49,955,111	A-1+
50,000,000	LVMH MOET HENNESSY	0.92	7/11/2022	49,987,222	A-1
50,000,000	LVMH MOET HENNESSY	0.95	7/20/2022	49,974,931	A-1
48,000,000	LVMH MOET HENNESSY	1.05	7/1/2022	47,970,600	A-1
50,000,000	LVMH MOET HENNESSY	1.00	7/1/2022	49,955,556	A-1
25,000,000	LVMH MOET HENNESSY	1.22	8/4/2022	24,971,194	A-1
25,000,000	LVMH MOET HENNESSY	1.22	7/1/2022	24,970,347	A-1
50,000,000	LVMH MOET HENNESSY	1.03	8/8/2022	49,945,639	A-1
40,000,000	LVMH MOET HENNESSY	1.04	8/9/2022	39,954,933	A-1
63,400,000	LVMH MOET HENNESSY	1.08	9/12/2022	63,261,154	A-1
50,000,000	LVMH MOET HENNESSY	2.05	9/19/2022	49,772,222	A-1
30,000,000	LVMH MOET HENNESSY	2.05	9/21/2022	29,859,917	A-1
25,000,000	LVMH MOET HENNESSY	1.65	10/25/2022	24,867,083	A-1
50,000,000	LVMH MOET HENNESSY	1.80	11/14/2022	49,660,000	A-1
50,000,000	LVMH MOET HENNESSY	1.80	11/17/2022	49,652,500	A-1
100,000,000	NATL SEC CLEARING CORP	1.53	7/1/2022	100,000,000	A-1+
100,000,000	NATL SEC CLEARING CORP	1.03	7/7/2022	99,982,833	A-1+
73,000,000	NATL SEC CLEARING CORP	1.60	7/15/2022	72,954,578	A-1+
50,000,000	NATL SEC CLEARING CORP	1.23	7/19/2022	49,969,250	A-1+
150,000,000	NATL SEC CLEARING CORP	1.67	7/28/2022	149,812,125	A-1+
50,000,000	NATL SEC CLEARING CORP	0.73	8/2/2022	49,967,556	A-1+
24,300,000	NATL SEC CLEARING CORP	1.50	8/12/2022	24,257,475	A-1+
8,388,000	NATL SEC CLEARING CORP	1.58	8/25/2022	8,367,752	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	1.94	7/1/2022	50,000,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.57	10/14/2022	49,916,875	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	0.90	11/4/2022	49,842,500	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	2.05	11/23/2022	49,587,153	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	1.15	7/1/2022	50,000,000	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	1.75	10/24/2022	49,720,486	A-1+
44,125,000	WAL-MART	1.54	7/13/2022	44,102,349	A-1+
40,000,000	WAL-MART	1.54	7/13/2022	39,979,467	A-1+
100,000,000	WAL-MART	1.23	7/25/2022	99,918,000	A-1+
75,000,000	WAL-MART	1.23	7/25/2022	74,938,500	A-1+
60,000,000	WAL-MART	1.40	8/1/2022	59,927,667	A-1+
70,000,000	WAL-MART	1.66	8/1/2022	69,899,939	A-1+
60,000,000	WAL-MART	1.40	8/1/2022	59,927,667	A-1+
60,000,000	WAL-MART	1.40	8/1/2022	59,927,667	A-1+
60,000,000	WAL-MART	1.40	8/1/2022	59,927,667	A-1+
<u>\$2,431,213,000</u>				<u>\$2,427,268,275</u>	
Government Agency Securities					12.9%
\$32,758,000	FANNIE MAE	2.38	1/19/2023	\$33,049,109	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	1.55	7/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.97	7/1/2022	49,980,450	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	1.13	7/1/2022	25,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.92	7/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	1.22	7/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	0.97	7/1/2022	50,000,000	A-1+
15,000,000	FEDERAL FARM CREDIT BANK	1.04	7/1/2022	15,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	1.09	7/1/2022	24,999,950	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	1.68	7/1/2022	50,000,000	A-1+
25,000,000	FEDERAL FARM CREDIT BANK	1.11	7/1/2022	24,999,228	A-1+
12,000,000	FEDERAL FARM CREDIT BANK	1.10	7/1/2022	12,000,000	A-1+
58,000,000	FEDERAL FARM CREDIT BANK	1.55	7/1/2022	57,997,929	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	1.59	7/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	1.01	7/1/2022	49,997,286	A-1+

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50,000,000	FEDERAL FARM CREDIT BANK	1.39	7/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	1.65	7/1/2022	50,000,000	A-1+
50,000,000	FEDERAL FARM CREDIT BANK	1.55	7/1/2022	50,000,000	A-1+
500,000,000	FEDERAL HOME LOAN BANK	1.50	7/11/2022	499,791,667	A-1+
500,000,000	FEDERAL HOME LOAN BANK	1.50	7/12/2022	499,770,833	A-1+
175,000,000	FEDERAL HOME LOAN BANK	1.55	7/1/2022	174,997,551	A-1+
34,000,000	FEDERAL HOME LOAN BANK	0.13	6/2/2023	33,377,526	A-1+
25,000,000	FEDERAL HOME LOAN BANK	1.15	7/1/2022	25,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	1.52	7/1/2022	25,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	1.52	7/1/2022	25,000,000	A-1+
25,000,000	FEDERAL HOME LOAN BANK	1.62	7/1/2022	25,000,000	A-1+
200,000,000	FREDDIE MAC	1.09	7/1/2022	200,014,285	A-1+
<u>\$2,251,758,000</u>				<u>\$2,250,975,813</u>	
US Treasury Securities					0.4%
\$25,000,000	U.S. TREASURY BILL/NOTE	0.13	11/30/2022	\$24,975,816	A-1+
50,000,000	U.S. TREASURY BILL/NOTE	1.38	2/15/2023	50,066,069	A-1+
<u>\$75,000,000</u>				<u>\$75,041,885</u>	
Money Market Funds					12.51%
\$650,000,000	FEDERATED MONEY MARKET FUND	1.43	7/1/2022	\$650,000,000	AAAm
150,000,000	FEDERATED MONEY MARKET FUND	1.43	7/1/2022	150,000,000	AAAm
650,552,320	INVESCO MMKT FUND - CAVU SHARES	1.42	7/1/2022	650,552,320	AAAm
650,000,000	MORGAN STANLEY MMKT FUND - CASTLEOAK SHAR	1.38	7/1/2022	650,000,000	AAAm
85,667,000	MORGAN STANLEY MMKT FUND - CASTLEOAK SHAR	1.38	7/1/2022	85,667,000	AAAm
<u>\$2,186,219,320</u>				<u>\$2,186,219,320</u>	
Repurchase Agreements					11.6%
\$850,000,000	NATWEST CAPITAL MARKETS REPO	1.44	7/1/2022	\$850,000,000	A-2
450,000,000	SCOTIA BANK REPO	1.48	7/1/2022	450,000,000	A-1
580,000,000	BANK OF AMERICA SECURITIES REPO	1.55	7/1/2022	580,000,000	A-1
150,000,000	MIZUHO SECURITIES REPO	1.43	7/1/2022	150,000,000	A-1
<u>\$2,030,000,000</u>				<u>\$2,030,000,000</u>	
<u>17,475,277,657</u>				<u>17,470,592,630</u>	

Fund Summary Statistics and Notes

Amortized Cost	\$	17,470,592,630
Fair market value	\$	17,463,819,154
Shares Outstanding	\$	17,388,388,434
Fund Net Asset Value (4)		\$1.00
Effective 7-Day Net Yield (5)		1.470%
Effective 7-Day Gross Yield		1.480%
WAM(R) (6)		29 Days
WAM(F) (7)		57 Days
Ratio of Fair Market Value to Amortized Cost		0.9996
Government and Government Backed Securities (percent of total)		39%

(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.

(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

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND
LIST OF INVESTMENTS AS OF JUNE 30, 2022 (UNAUDITED) 1



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Rating
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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.