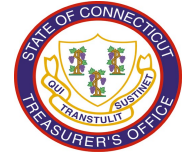


CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

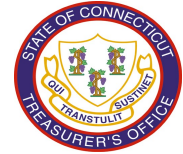
LIST OF INVESTMENTS AS OF March 31, 2023 (UNAUDITED) 1



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
Bank Deposit Instruments						
						32.4%
\$ 100,000,000		4.900	04/03/23	\$ 100,000,000	\$ 100,000,000	A-1+
100,000,000	Australia and New Zealand Bank	4.920	04/13/23	100,000,000	100,000,000	A-1+
100,000,000	Australia and New Zealand Bank	4.950	05/22/23	100,000,000	100,000,000	A-1+
100,000,000	Australia and New Zealand Bank	5.070	06/02/23	100,000,000	100,000,000	A-1+
100,000,000	Australia and New Zealand Bank	5.200	06/26/23	100,000,000	100,000,000	A-1+
250,000,000	Bank of America Time Deposit	4.900	05/04/23	250,000,000	249,987,540	A-1
253,470,320	Bank of America Time Deposit (2)	4.850	04/01/23	253,470,320	253,470,320	A-1
350,000,000	Bank of Nova Scotia (2)	4.960	04/01/23	350,000,000	350,000,000	A-1
50,000,000	Bank of Nova Scotia	5.290	06/06/23	50,000,000	50,026,402	A-1
100,000,000	Bank of Nova Scotia	5.560	08/08/23	100,000,000	100,157,177	A-1
50,000,000	Bank of Nova Scotia	5.170	11/08/23	50,000,000	49,958,250	A-1
50,000,000	Bank of Nova Scotia	5.110	11/22/23	50,000,000	49,939,490	A-1
50,000,000	Bank of Nova Scotia	5.570	11/29/23	50,000,000	50,089,662	A-1
50,000,000	Bank of Nova Scotia	5.250	01/23/24	50,000,000	49,959,399	A-1
50,000,000	Bank of Nova Scotia	5.170	02/23/24	50,000,000	49,871,346	A-1
50,000,000	Commonwealth Bk Aus NY Branch	5.510	04/01/23	50,000,000	50,047,770	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.210	06/07/23	50,000,000	50,005,082	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.550	03/08/24	50,000,000	50,103,938	A-1+
125,000,000	Cooperatieve Centrale	4.800	04/12/23	125,000,000	124,998,375	A-1
125,000,000	Cooperatieve Centrale	4.800	04/19/23	125,000,000	124,995,250	A-1
100,000,000	Cooperatieve Centrale	5.110	09/11/23	100,000,000	99,966,300	A-1
100,000,000	Cooperatieve Centrale	5.300	10/02/23	100,000,000	100,074,300	A-1
25,000,000	Cooperatieve Centrale	5.540	02/27/24	25,000,000	25,044,925	A-1
200,000,000	DZ Bank NY Branch	4.840	04/14/23	200,000,000	200,000,000	A-1
150,000,000	DZ Bank NY Branch	4.950	04/17/23	150,000,000	150,009,548	A-1
100,000,000	DZ Bank NY Branch	5.050	07/24/23	100,000,000	100,000,000	A-1
50,000,000	MUFG Bank LTD NY Branch	5.340	04/01/23	50,000,000	50,006,120	A-1
50,000,000	MUFG Bank LTD NY Branch	5.380	04/01/23	50,000,000	50,019,870	A-1
50,000,000	MUFG Bank LTD NY Branch	5.490	04/01/23	50,000,000	50,027,687	A-1
50,000,000	MUFG Bank LTD NY Branch	5.100	04/01/23	50,000,000	49,935,105	A-1
100,000,000	MUFG Bank LTD NY Branch	4.850	04/05/23	100,000,000	99,999,357	A-1
100,000,000	MUFG Bank LTD NY Branch	5.160	05/15/23	100,000,000	100,012,113	A-1
50,000,000	MUFG Bank LTD NY Branch	5.150	05/30/23	50,000,000	50,004,285	A-1
300,000,000	National Bank of Canada (2)	4.860	04/01/23	300,000,000	300,000,000	A-1
50,000,000	Nordea Bank NY Branch	5.290	04/01/23	50,000,000	49,927,460	A-1+
50,000,000	Nordea Bank NY Branch	5.000	07/10/23	50,000,000	49,984,077	A-1+
100,000,000	Norinchukin Bank	4.920	04/01/23	100,000,000	100,001,018	A-1
250,000,000	Norinchukin Bank	4.900	05/04/23	250,000,000	249,994,903	A-1
100,000,000	Norinchukin Bank	5.200	05/09/23	100,000,000	100,017,208	A-1
100,000,000	Norinchukin Bank	5.050	08/08/23	100,000,000	99,891,922	A-1
100,000,000	Royal Bank of Canada NY Branch	5.470	04/01/23	100,000,000	100,052,804	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.570	04/01/23	50,000,000	50,099,699	A-1+
100,000,000	Royal Bank of Canada NY Branch	4.740	05/01/23	100,000,000	100,000,000	A-1+
150,000,000	Royal Bank of Canada NY Branch	4.830	05/23/23	150,000,000	150,000,000	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.070	07/03/23	50,000,000	50,000,000	A-1+
100,000,000	Royal Bank of Canada NY Branch	5.030	07/10/23	100,000,000	100,000,000	A-1+
100,000,000	Royal Bank of Canada NY Branch	5.070	07/17/23	100,000,000	100,000,000	A-1+
100,000,000	Royal Bank of Canada NY Branch	5.020	08/01/23	100,000,000	100,000,000	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.520	12/01/23	50,000,000	50,025,771	A-1+
50,000,000	Svenska Handelsbanken	5.470	04/01/23	50,000,000	50,016,365	A-1+
50,000,000	Svenska Handelsbanken	5.240	04/01/23	50,000,000	49,920,003	A-1+
50,000,000	Svenska Handelsbanken	5.470	04/01/23	50,000,000	49,981,331	A-1+
50,000,000	Svenska Handelsbanken	4.650	04/11/23	50,000,000	49,995,611	A-1+
100,000,000	Svenska Handelsbanken	5.200	05/08/23	100,000,000	100,024,125	A-1+
50,000,000	Svenska Handelsbanken	4.500	06/09/23	50,000,000	49,943,321	A-1+
50,000,000	Svenska Handelsbanken	5.320	09/06/23	50,000,000	49,971,735	A-1+
50,000,000	Svenska Handelsbanken	5.400	01/03/24	50,000,000	50,011,814	A-1+
50,000,000	Svenska Handelsbanken	5.200	01/24/24	50,000,000	49,931,704	A-1+
50,000,000	Toronto Dominion Bank	4.060	06/08/23	50,000,000	49,898,593	A-1+
50,000,000	Toronto Dominion Bank	5.000	09/26/23	50,000,000	49,882,515	A-1+
460,779,951	Toronto Dominion Bank (2)	4.910	04/01/23	460,779,951	460,779,951	A-1+
25,000,000	Toronto Dominion Bank	5.400	10/12/23	25,000,000	24,988,462	A-1+
50,000,000	Toronto Dominion Bank	5.220	01/31/24	50,000,000	49,913,813	A-1+
50,000,000	Toronto Dominion Bank	5.500	02/23/24	50,000,000	50,029,298	A-1+
<u>\$ 6,214,250,271</u>				<u>\$ 6,214,250,271</u>	<u>\$ 6,213,993,105</u>	
Bank Deposit Instruments with Government Backing						
						0.4%
\$ 75,000,000	Berkshire Bank (2,3)	4.860	04/01/23	\$ 75,000,000	\$ 75,000,000	A-1+
<u>\$ 75,000,000</u>				<u>\$ 75,000,000</u>	<u>\$ 75,000,000</u>	

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

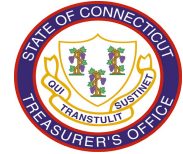
LIST OF INVESTMENTS AS OF March 31, 2023 (UNAUDITED) 1



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
Commercial Paper and Corporate Notes						12.9%
\$ 59,000,000	LVMH	4.200	04/05/23	\$ 58,972,467	\$ 58,960,200	A-1+
65,000,000	LVMH	5.210	04/06/23	64,961,993	64,947,361	A-1+
13,000,000	LVMH	4.300	04/11/23	12,984,472	12,980,675	A-1+
25,000,000	LVMH	5.000	05/03/23	24,888,889	24,887,158	A-1+
57,500,000	LVMH	4.920	05/17/23	57,145,864	57,134,637	A-1+
66,000,000	LVMH	4.820	05/17/23	65,593,513	65,580,627	A-1+
50,000,000	LVMH	4.820	05/18/23	49,685,361	49,675,334	A-1+
50,000,000	LVMH	5.050	06/16/23	49,466,944	49,468,807	A-1+
100,000,000	LVMH	4.850	07/21/23	98,473,750	98,418,622	A-1+
66,050,000	LVMH	4.820	07/24/23	65,041,857	64,975,412	A-1+
59,500,000	LVMH	4.850	08/09/23	58,457,924	58,381,706	A-1+
35,000,000	LVMH	5.000	09/11/23	34,207,639	34,156,858	A-1+
50,000,000	National Securities Clearing Corp	4.060	04/03/23	49,988,722	49,979,942	A-1+
50,000,000	National Securities Clearing Corp	4.070	04/03/23	49,988,694	49,979,942	A-1+
46,200,000	National Securities Clearing Corp	4.300	04/10/23	46,150,335	46,138,130	A-1+
20,000,000	National Securities Clearing Corp	4.700	04/27/23	19,932,111	19,927,565	A-1+
130,000,000	National Securities Clearing Corp	4.700	05/04/23	129,439,917	129,406,861	A-1+
100,000,000	National Securities Clearing Corp	4.760	05/15/23	99,418,222	99,395,625	A-1+
100,000,000	National Securities Clearing Corp	4.790	05/30/23	99,214,972	99,193,333	A-1+
100,000,000	National Securities Clearing Corp	4.790	06/01/23	99,188,361	99,164,894	A-1+
32,400,000	National Securities Clearing Corp	4.880	06/09/23	32,096,952	32,092,119	A-1+
100,000,000	National Securities Clearing Corp	5.050	07/05/23	98,667,361	98,668,800	A-1+
50,000,000	Toyota Motor Credit Corp	5.410	03/01/23	50,000,000	50,008,750	A-1+
50,000,000	Toyota Motor Credit Corp	4.550	04/10/23	49,943,125	49,932,764	A-1+
50,000,000	Toyota Motor Credit Corp	4.610	04/12/23	49,929,569	49,919,217	A-1+
50,000,000	Toyota Motor Credit Corp	4.970	05/03/23	49,779,111	49,774,592	A-1+
50,000,000	Toyota Motor Credit Corp	5.080	06/20/23	49,435,556	49,434,688	A-1+
50,000,000	Toyota Motor Credit Corp	4.500	06/26/23	49,462,500	49,391,604	A-1+
50,000,000	Toyota Motor Credit Corp	5.270	09/15/23	48,814,764	48,801,600	A-1+
50,000,000	Toyota Motor Credit Corp	5.050	10/10/23	48,653,333	48,619,782	A-1+
50,000,000	Toyota Motor Credit Corp	5.010	10/20/23	48,594,417	48,548,550	A-1+
50,000,000	Toyota Motor Credit Corp	4.960	10/30/23	48,539,556	48,477,346	A-1+
50,000,000	Toyota Motor Credit Corp	4.960	10/31/23	48,532,667	48,470,495	A-1+
50,000,000	Toyota Motor Credit Corp	5.300	11/27/23	48,233,333	48,278,524	A-1+
150,000,000	Wal-Mart Stores	4.850	04/17/23	149,676,667	149,659,362	A-1+
200,000,000	Wal-Mart Stores	4.850	04/17/23	199,568,889	199,545,816	A-1+
84,300,000	Wal-Mart Stores	4.800	04/17/23	84,120,160	84,108,561	A-1+
82,800,000	Wal-Mart Stores	4.800	04/24/23	82,546,080	82,534,378	A-1+
\$ 2,491,750,000				\$ 2,469,796,047	\$ 2,469,020,633	
Government Agency Securities						23.8%
\$ 25,000,000	FANNIE MAE	5.000	12/15/23	\$ 25,000,000	\$ 24,938,953	A-1+
50,000,000	FANNIE MAE	5.000	01/19/24	50,000,000	49,877,305	A-1+
50,000,000	FANNIE MAE	5.150	02/21/24	50,000,000	49,951,066	A-1+
50,000,000	Federal Farm Credit Bank	4.865	04/01/23	50,000,000	49,998,680	A-1+
50,000,000	Federal Farm Credit Bank	4.865	04/01/23	49,989,914	49,998,680	A-1+
50,000,000	Federal Farm Credit Bank	5.020	04/01/23	50,000,000	50,064,208	A-1+
50,000,000	Federal Farm Credit Bank	5.000	04/01/23	50,000,000	50,034,336	A-1+
50,000,000	Federal Farm Credit Bank	4.900	04/01/23	49,997,112	50,029,137	A-1+
50,000,000	Federal Farm Credit Bank	4.920	04/01/23	49,994,052	50,006,568	A-1+
37,500,000	Federal Farm Credit Bank	4.920	04/01/23	37,491,078	37,504,926	A-1+
50,000,000	Federal Farm Credit Bank	4.840	04/01/23	49,999,193	49,998,627	A-1+
50,000,000	Federal Farm Credit Bank	4.915	04/01/23	50,000,000	50,030,336	A-1+
50,000,000	Federal Farm Credit Bank	4.880	04/01/23	50,000,000	50,013,846	A-1+
50,000,000	Federal Farm Credit Bank	4.905	04/01/23	50,000,000	50,027,751	A-1+
50,000,000	Federal Farm Credit Bank	4.900	04/01/23	50,000,000	49,990,218	A-1+
21,000,000	Federal Farm Credit Bank	4.920	04/01/23	21,000,000	21,015,347	A-1+
50,000,000	Federal Farm Credit Bank	4.915	04/01/23	50,000,000	49,997,281	A-1+
21,000,000	Federal Farm Credit Bank	4.920	04/01/23	21,000,000	21,015,058	A-1+
50,000,000	Federal Farm Credit Bank	4.905	04/01/23	49,996,627	49,995,386	A-1+
50,000,000	Federal Farm Credit Bank	4.845	04/01/23	50,000,000	49,996,399	A-1+
50,000,000	Federal Farm Credit Bank	4.900	04/01/23	50,000,000	50,009,894	A-1+
50,000,000	Federal Farm Credit Bank	4.905	04/01/23	50,000,000	49,990,412	A-1+
50,000,000	Federal Farm Credit Bank	5.020	04/01/23	50,000,000	50,067,006	A-1+
50,000,000	Federal Farm Credit Bank	4.845	04/01/23	50,000,000	49,995,426	A-1+
59,000,000	Federal Farm Credit Bank	4.900	04/01/23	58,995,545	58,980,320	A-1+
35,000,000	Federal Farm Credit Bank	5.000	04/01/23	35,000,000	35,026,005	A-1+
50,000,000	Federal Farm Credit Bank	4.960	04/01/23	50,000,000	50,022,120	A-1+
20,000,000	Federal Farm Credit Bank	4.960	04/01/23	19,989,362	20,008,848	A-1+
20,000,000	Federal Farm Credit Bank	4.960	04/01/23	19,989,362	20,008,848	A-1+

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

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



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
50,000,000	Federal Farm Credit Bank	4.970	04/01/23	50,000,000	50,026,623	A-1+
50,000,000	Federal Farm Credit Bank	4.970	04/01/23	49,996,025	50,026,623	A-1+
50,000,000	Federal Farm Credit Bank	4.910	04/01/23	50,000,000	50,014,926	A-1+
50,000,000	Federal Farm Credit Bank	5.020	04/01/23	50,000,000	50,102,957	A-1+
250,000,000	Federal Home Loan Bank	4.860	04/01/23	250,000,000	249,996,938	A-1+
250,000,000	Federal Home Loan Bank	4.900	04/01/23	250,000,000	249,998,553	A-1+
250,000,000	Federal Home Loan Bank	4.905	04/01/23	250,000,000	250,003,215	A-1+
250,000,000	Federal Home Loan Bank	4.870	04/01/23	250,000,000	249,998,580	A-1+
250,000,000	Federal Home Loan Bank	4.870	04/01/23	250,000,000	249,997,085	A-1+
50,000,000	Federal Home Loan Bank	4.890	04/01/23	50,000,000	49,972,643	A-1+
250,000,000	Federal Home Loan Bank	4.940	04/01/23	250,000,000	250,001,000	A-1+
300,000,000	Federal Home Loan Bank	4.760	04/20/23	299,246,333	299,362,068	A-1+
300,000,000	Federal Home Loan Bank	4.765	04/28/23	298,927,875	299,062,332	A-1+
100,000,000	Federal Home Loan Bank	4.645	05/02/23	99,600,014	99,633,537	A-1+
34,000,000	Federal Home Loan Bank	0.125	06/02/23	33,885,139	33,736,718	A-1+
100,000,000	Federal Home Loan Bank	4.700	06/09/23	99,099,167	99,130,536	A-1+
33,430,000	Federal Home Loan Bank	4.580	06/14/23	33,115,275	33,117,748	A-1+
100,000,000	Federal Home Loan Bank	2.280	06/23/23	99,405,319	99,354,171	A-1+
100,000,000	Federal Home Loan Bank	4.960	07/25/23	98,415,556	98,533,250	A-1+
25,000,000	Federal Home Loan Bank	3.250	07/28/23	25,000,000	24,851,960	A-1+
50,000,000	Federal Home Loan Bank	5.000	11/01/23	49,995,136	50,029,715	A-1+
50,000,000	Federal Home Loan Bank	5.000	02/21/24	50,000,000	49,879,664	A-1+
50,000,000	Federal Home Loan Bank	5.000	02/21/24	50,000,000	49,879,664	A-1+
50,000,000	Federal Home Loan Bank	5.070	03/06/24	47,605,833	47,940,923	A-1+
50,000,000	Federal Home Loan Bank	5.220	03/08/24	47,520,500	47,928,995	A-1+
50,000,000	Federal Home Loan Bank	5.660	03/13/24	50,000,000	50,129,746	A-1+
50,000,000	Federal Home Loan Bank	5.450	03/15/24	50,000,000	50,053,355	A-1+
50,000,000	Federal Home Loan Bank	5.550	03/27/24	50,000,000	50,217,973	A-1+
50,000,000	Federal Home Loan Bank	5.550	03/28/24	50,000,000	50,219,408	A-1+
<u>\$ 4,580,930,000</u>				<u>\$ 4,570,254,416</u>	<u>\$ 4,571,793,883</u>	
Money Market Funds						0.1%
<u>\$ 21,573,909</u>	State Street Treasury Plus MMF	4.686	04/01/23	<u>\$ 21,573,909</u>	<u>\$ 21,573,909</u>	AAAm
<u>\$ 21,573,909</u>				<u>\$ 21,573,909</u>	<u>\$ 21,573,909</u>	
Repurchase Agreements						30.5%
\$ 2,000,000,000	Bank of Nova Scotia NY Repo	4.800	04/01/23	\$ 2,000,000,000	\$ 2,000,000,000	A-1
700,000,000	Mizuho Securities Reop	4.800	04/01/23	700,000,000	700,000,000	A-1
175,000,000	Natwest Markets Repo	4.770	04/01/23	175,000,000	175,000,000	A-2
1,900,000,000	Royal Bank of Canada NY Repo	4.800	04/01/23	1,900,000,000	1,900,000,000	A-1+
1,075,000,000	Bank of America Repo	4.820	04/01/23	1,075,000,000	1,075,000,000	A-1+
<u>\$ 5,850,000,000</u>				<u>\$ 5,850,000,000</u>	<u>\$ 5,850,000,000</u>	
<u>\$ 19,233,504,180</u>				<u>\$ 19,200,874,642</u>	<u>\$ 19,201,381,530</u>	

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

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



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
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Fund Summary Statistics and Notes

Amortized Cost	\$	19,200,874,642				
Fair market value	\$	19,201,381,530				
Shares Outstanding	\$	19,101,739,245				
Fund Net Asset Value (4)		\$1.01				
Effective 7-Day Net Yield (5)		4.860%				
Effective 7-Day Gross Yield		4.970%				
WAM(R) (6)		38 Days				
WAM(F) (7)		88 Days				
Ratio of Fair Market Value to Amortized Cost		1.0000				
Government and Government Backed Securities (percent of total)		54.8%				
Liquidity (same day availability)		38.1%				

(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) The Berkshire Bank deposit is 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. 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.