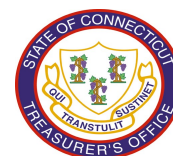


CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

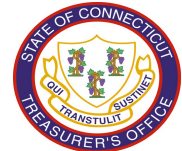
LIST OF INVESTMENTS AS OF July 31, 2023 (UNAUDITED) 1



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
Bank Deposit Instruments						29.7%
100,000,000.000	Australia and New Zealand Bank	5.35	03 Oct 2023	100,000,000.00	100,000,000.00	A-1+
100,000,000.000	Australia and New Zealand Bank	5.60	05 Dec 2023	100,000,000.00	100,000,000.00	A-1+
100,000,000.000	Australia and New Zealand Bank	5.35	16 Oct 2023	100,000,000.00	100,000,000.00	A-1+
100,000,000.000	Australia and New Zealand Bank	5.75	22 Jan 2024	100,000,000.00	100,000,000.00	A-1+
100,000,000.000	Australia and New Zealand Bank	5.72	27 Dec 2023	100,000,000.00	100,000,000.00	A-1+
50,000,000.000	Bank of America Deposit	5.70	11 Dec 2023	50,000,000.00	49,997,954.00	A-1
50,000,000.000	Bank of America Deposit	5.65	01 Aug 2023	50,000,000.00	49,995,800.00	A-1
257,690,548.110	Bank of America Deposit (2)	5.43	01 Aug 2023	257,690,548.110	257,690,548.110	A-1
100,000,000.000	Bank of Nova Scotia	6.04	01 Aug 2023	100,000,000.00	100,012,784.00	A-1
50,000,000.000	Bank of Nova Scotia	6.05	01 Aug 2023	50,000,000.00	50,075,384.50	A-1
50,000,000.000	Bank of Nova Scotia	5.73	01 Aug 2023	50,000,000.00	50,011,401.00	A-1
50,000,000.000	Bank of Nova Scotia	5.65	01 Aug 2023	50,000,000.00	50,011,544.00	A-1
50,000,000.000	Bank of Nova Scotia	5.59	01 Aug 2023	50,000,000.00	50,000,728.00	A-1
50,000,000.000	Bank of Nova Scotia	5.65	01 Aug 2023	50,000,000.00	49,971,692.00	A-1
250,000,000.000	Bank of Nova Scotia (2)	5.46	01 Aug 2023	250,000,000.00	250,000,000.00	A-1
50,000,000.000	Commonwealth Bk Aus NY Branch	5.55	08 Mar 2024	50,000,000.00	49,915,608.00	A-1+
50,000,000.000	Commonwealth Bk Aus NY Branch	5.42	02 Jan 2024	50,000,000.00	49,943,925.00	A-1+
50,000,000.000	Commonwealth Bk Aus NY Branch	5.88	10 Apr 2024	50,000,000.00	50,024,793.50	A-1+
50,000,000.000	Commonwealth Bk Aus NY Branch	5.60	11 Dec 2023	50,000,000.00	49,982,100.00	A-1+
100,000,000.000	Cooperatieve Centrale	5.70	01 Aug 2023	100,000,000.00	100,036,952.00	A-1
100,000,000.000	Cooperatieve Centrale	5.11	11 Sep 2023	100,000,000.00	99,951,700.00	A-1
25,000,000.000	Cooperatieve Centrale	5.54	27 Feb 2024	25,000,000.00	24,918,400.00	A-1
100,000,000.000	Cooperatieve Centrale	5.30	02 Oct 2023	100,000,000.00	99,954,400.00	A-1
50,000,000.000	Cooperatieve Centrale	5.39	12 Dec 2023	50,000,000.00	49,934,400.00	A-1
100,000,000.000	Cooperatieve Centrale	5.24	28 Aug 2023	100,000,000.00	99,985,400.00	A-1
25,000,000.000	Cooperatieve Centrale	5.70	07 Jun 2024	25,000,000.00	24,941,400.00	A-1
500,000,000.000	DZ Bank NY Branch	5.30	07 Aug 2023	500,000,000.00	500,000,000.00	A-1
50,000,000.000	DNB Bank ASA	5.64	20 Dec 2023	50,000,000.00	49,985,100.00	A-1+
50,000,000.000	MUFG Bank LTD NY Branch	5.58	01 Aug 2023	50,000,000.00	49,990,157.00	A-1
100,000,000.000	MUFG Bank LTD NY Branch	5.80	01 Aug 2023	100,000,000.00	100,049,672.00	A-1
50,000,000.000	MUFG Bank LTD NY Branch	5.76	01 Aug 2023	50,000,000.00	50,022,687.00	A-1
50,000,000.000	MUFG Bank LTD NY Branch	5.41	30 Oct 2023	50,000,000.00	49,965,136.00	A-1
50,000,000.000	MUFG Bank LTD NY Branch	5.73	01 Aug 2023	50,000,000.00	50,018,199.00	A-1
50,000,000.000	MUFG Bank LTD NY Branch	5.73	01 Aug 2023	50,000,000.00	50,015,642.00	A-1
50,000,000.000	MUFG Bank LTD NY Branch	5.67	12 Dec 2023	50,000,000.00	49,983,191.50	A-1
50,000,000.000	MUFG Bank LTD NY Branch	5.68	01 Aug 2023	50,000,000.00	50,005,801.00	A-1
50,000,000.000	MUFG Bank LTD NY Branch	5.80	29 Jan 2024	50,000,000.00	49,996,650.00	A-1
300,000,000.000	National Bank of Canada (2)	5.41	01 Aug 2023	300,000,000.00	300,000,000.00	A-1
50,000,000.000	Nordea Bank NY Branch	5.77	01 Aug 2023	50,000,000.00	50,015,222.50	A-1+
100,000,000.000	Nordea Bank NY Branch	5.64	01 Aug 2023	100,000,000.00	100,018,520.00	A-1+
50,000,000.000	Nordea Bank NY Branch	5.90	01 Aug 2023	50,000,000.00	50,036,873.50	A-1+
100,000,000.000	Norinchukin Bank	5.05	08 Aug 2023	100,000,000.00	99,990,823.00	A-1
100,000,000.000	Norinchukin Bank	5.30	07 Aug 2023	100,000,000.00	99,998,152.00	A-1
50,000,000.000	Norinchukin Bank	5.65	01 Dec 2023	50,000,000.00	49,999,711.00	A-1
50,000,000.000	Norinchukin Bank	5.50	06 Sep 2023	50,000,000.00	50,002,585.50	A-1
100,000,000.000	Norinchukin Bank	5.67	07 Dec 2023	100,000,000.00	100,001,836.00	A-1
100,000,000.000	Norinchukin Bank	5.58	22 Nov 2023	100,000,000.00	99,998,739.00	A-1
100,000,000.000	Royal Bank of Canada NY Branch	5.02	01 Aug 2023	100,000,000.00	100,000,000.00	A-1+
100,000,000.000	Royal Bank of Canada NY Branch	5.24	09 Aug 2023	100,000,000.00	100,000,000.00	A-1+
100,000,000.000	Royal Bank of Canada NY Branch	5.70	12 Jan 2024	100,000,000.00	100,000,000.00	A-1+
50,000,000.000	Royal Bank of Canada NY Branch	5.52	01 Dec 2023	50,000,000.00	49,949,297.00	A-1+
50,000,000.000	Royal Bank of Canada NY Branch	6.05	01 Aug 2023	50,000,000.00	50,074,287.50	A-1+
50,000,000.000	Royal Bank of Canada NY Branch	5.91	01 Aug 2023	50,000,000.00	50,009,114.00	A-1+
50,000,000.000	Royal Bank of Canada NY Branch	5.94	01 Aug 2023	50,000,000.00	50,013,996.00	A-1+
50,000,000.000	Svenska Handelsbanken	5.86	01 Aug 2023	50,000,000.00	50,013,844.50	A-1+
50,000,000.000	Svenska Handelsbanken	5.45	18 Oct 2023	50,000,000.00	49,999,176.50	A-1+
50,000,000.000	Svenska Handelsbanken	5.77	01 Aug 2023	50,000,000.00	50,025,903.50	A-1+
50,000,000.000	Svenska Handelsbanken	5.94	01 Aug 2023	50,000,000.00	50,020,687.50	A-1+
50,000,000.000	Svenska Handelsbanken	5.40	03 Jan 2024	50,000,000.00	49,906,619.00	A-1+
50,000,000.000	Svenska Handelsbanken	5.72	01 Aug 2023	50,000,000.00	50,014,551.00	A-1+
50,000,000.000	Svenska Handelsbanken	5.20	24 Jan 2024	50,000,000.00	49,823,103.00	A-1+
50,000,000.000	Svenska Handelsbanken	5.32	06 Sep 2023	50,000,000.00	49,997,487.50	A-1+
50,000,000.000	Svenska Handelsbanken	5.95	01 Aug 2023	50,000,000.00	50,058,581.00	A-1+
50,000,000.000	Svenska Handelsbanken	5.95	01 Aug 2023	50,000,000.00	50,056,703.00	A-1+

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

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



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
25,000,000.000	Toronto Dominion Bank	5.40	12 Oct 2023	25,000,000.00	24,985,512.75	A-1+
50,000,000.000	Toronto Dominion Bank	5.22	31 Jan 2024	50,000,000.00	49,841,371.50	A-1+
50,000,000.000	Toronto Dominion Bank	5.50	23 Feb 2024	50,000,000.00	49,888,954.00	A-1+
50,000,000.000	Toronto Dominion Bank	5.00	26 Sep 2023	50,000,000.00	49,951,941.50	A-1+
368,629,209.690	Toronto Dominion Bank (2)	5.41	01 Aug 2023	368,629,209.69	368,629,209.69	A-1+
<u>5,751,319,757.800</u>				<u>5,751,319,757.800</u>	<u>5,750,711,952.550</u>	
Bank Deposit Instruments with Government Backing						2.5%
75,000,000.000	Berkshire Bank (2,3)	5.36	01 Aug 2023	75,000,000.00	75,000,000.00	A-1+
<u>400,000,000.000</u>	<u>U.S. Bank N.A. (2,3)</u>	<u>5.35</u>	<u>01 Aug 2023</u>	<u>400,000,000.00</u>	<u>400,000,000.00</u>	<u>A-1+</u>
475,000,000.000				475,000,000.000	475,000,000.000	
Commercial Paper and Corporate Notes						14.2%
500,000,000.000	Automatic Data Processing, Inc.	5.32	02 Aug 2023	499,926,111.11	499,852,415.00	A-1+
200,000,000.000	Automatic Data Processing, Inc.	5.32	02 Aug 2023	199,970,444.45	199,940,966.00	A-1+
200,000,000.000	Automatic Data Processing, Inc.	5.32	02 Aug 2023	199,970,444.00	199,940,966.00	A-1+
59,500,000.000	LVMH	4.85	09 Aug 2023	59,435,872.22	59,421,296.38	A-1+
50,000,000.000	LVMH	5.08	10 Aug 2023	49,936,500.00	49,926,514.00	A-1+
35,000,000.000	LVMH	5.00	11 Sep 2023	34,800,694.44	34,783,256.55	A-1+
25,000,000.000	LVMH	5.07	20 Oct 2023	24,718,333.33	24,700,750.00	A-1+
60,000,000.000	LVMH	5.10	12 Feb 2024	58,342,500.00	58,208,886.60	A-1+
25,000,000.000	LVMH	5.44	02 Apr 2024	24,074,444.44	24,057,170.75	A-1+
25,000,000.000	LVMH	5.44	02 Apr 2024	24,074,444.44	24,057,170.75	A-1+
45,000,000.000	LVMH	5.48	08 Apr 2024	43,280,650.00	43,260,570.00	A-1+
50,000,000.000	LVMH	4.96	08 Aug 2023	49,951,777.78	49,941,222.00	A-1+
50,000,000.000	LVMH	5.53	22 Apr 2024	47,964,652.78	47,957,711.00	A-1+
77,050,000.000	LVMH	5.54	24 Apr 2024	73,884,143.92	73,878,596.57	A-1+
50,000,000.000	LVMH	5.52	22 Mar 2024	48,206,000.00	48,200,291.50	A-1+
85,000,000.000	National Securities Clearing Corp	5.14	04 Aug 2023	84,963,591.67	84,949,944.35	A-1+
65,000,000.000	National Securities Clearing Corp	5.24	04 Aug 2023	64,971,643.75	64,961,722.15	A-1+
100,000,000.000	National Securities Clearing Corp	5.30	03 Oct 2023	99,072,500.00	99,044,622.00	A-1+
100,000,000.000	National Securities Clearing Corp	5.31	05 Oct 2023	99,041,250.00	99,014,400.00	A-1+
100,000,000.000	National Securities Clearing Corp	5.33	11 Oct 2023	98,948,805.55	98,923,600.00	A-1+
100,000,000.000	National Securities Clearing Corp	5.37	18 Oct 2023	98,836,500.00	98,817,414.00	A-1+
100,000,000.000	Procter & Gamble	5.07	03 Nov 2023	98,676,166.67	98,630,417.00	A-1+
50,000,000.000	Toyota Motor Credit Corp	5.08	05 Jan 2024	48,892,277.78	48,790,203.00	A-1+
50,000,000.000	Toyota Motor Credit Corp	5.21	10 Jan 2024	48,827,750.00	48,749,428.00	A-1+
50,000,000.000	Toyota Motor Credit Corp	5.18	12 Jan 2024	48,820,111.11	48,733,166.50	A-1+
50,000,000.000	Toyota Motor Credit Corp	5.20	13 Feb 2024	48,584,444.44	48,479,543.00	A-1+
50,000,000.000	Toyota Motor Credit Corp	5.27	15 Sep 2023	49,680,625.00	49,660,047.00	A-1+
50,000,000.000	Toyota Motor Credit Corp	5.05	10 Oct 2023	49,509,027.78	49,472,923.50	A-1+
50,000,000.000	Toyota Motor Credit Corp	5.01	20 Oct 2023	49,443,333.33	49,397,225.00	A-1+
50,000,000.000	Toyota Motor Credit Corp	4.96	30 Oct 2023	49,380,000.00	49,321,039.00	A-1+
50,000,000.000	Toyota Motor Credit Corp	4.96	31 Oct 2023	49,373,111.11	49,313,322.00	A-1+
50,000,000.000	Toyota Motor Credit Corp	5.68	15 Apr 2024	47,964,666.67	48,002,462.50	A-1+
50,000,000.000	Toyota Motor Credit Corp	5.30	27 Nov 2023	49,131,388.89	49,102,376.50	A-1+
50,000,000.000	Wal-Mart Stores	5.18	12 Sep 2023	49,697,833.33	49,683,532.00	A-1+
21,300,000.000	Wal-Mart Stores	5.20	13 Sep 2023	21,167,703.33	21,162,049.27	A-1+
50,000,000.000	Wal-Mart Stores	5.90	01 Aug 2023	50,000,000.00	49,990,204.50	A-1+
<u>2,772,850,000.000</u>				<u>2,743,519,743.32</u>	<u>2,742,327,424.37</u>	
Government Agency Securities						20.9%
50,000,000.000	Fannie-Mae	5.00	19 Jan 2024	50,000,000.00	49,812,002.00	A-1+
50,000,000.000	Fannie-Mae	5.15	21 Feb 2024	50,000,000.00	49,797,853.00	A-1+
100,000,000.000	Fannie-Mae	5.30	24 Apr 2024	100,000,000.00	99,546,334.00	A-1+
25,000,000.000	Fannie-Mae	5.00	15 Dec 2023	25,000,000.00	24,934,099.00	A-1+
50,000,000.000	Federal Home Loan Bank	5.07	06 Mar 2024	48,464,916.67	48,515,579.50	A-1+
50,000,000.000	Federal Home Loan Bank	5.22	08 Mar 2024	48,405,000.00	48,502,043.00	A-1+
50,000,000.000	Federal Home Loan Bank	5.20	22 Sep 2023	49,624,444.44	49,633,176.00	A-1+
49,610,000.000	Federal Home Loan Bank	4.95	08 Nov 2023	48,934,683.88	48,916,173.39	A-1+
50,000,000.000	Federal Farm Credit Bank	5.37	01 Aug 2023	50,000,000.00	50,003,435.00	A-1+
50,000,000.000	Federal Farm Credit Bank	5.37	01 Aug 2023	49,994,128.04	50,003,435.00	A-1+
50,000,000.000	Federal Farm Credit Bank	5.52	01 Aug 2023	50,000,000.00	50,051,088.00	A-1+
50,000,000.000	Federal Farm Credit Bank	5.48	01 Aug 2023	50,000,000.00	50,014,637.00	A-1+
50,000,000.000	Federal Farm Credit Bank	5.38	01 Aug 2023	49,997,944.66	50,001,086.50	A-1+
62,000,000.000	Federal Farm Credit Bank	5.46	01 Aug 2023	62,000,000.00	61,969,381.92	A-1+
25,000,000.000	Federal Farm Credit Bank	5.48	01 Aug 2023	24,985,895.18	24,986,065.50	A-1+
50,000,000.000	Federal Farm Credit Bank	5.48	01 Aug 2023	49,982,688.76	49,972,131.00	A-1+
25,000,000.000	Federal Farm Credit Bank	3.25	17 Jun 2024	24,535,696.43	24,531,279.50	A-1+

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

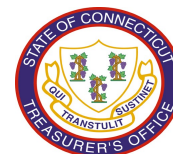
LIST OF INVESTMENTS AS OF July 31, 2023 (UNAUDITED) 1



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
37,500,000.000	Federal Farm Credit Bank	5.42	01 Aug 2023	37,493,557.50	37,502,577.00	A-1+
50,000,000.000	Federal Farm Credit Bank	5.42	01 Aug 2023	49,995,704.62	50,003,436.00	A-1+
50,000,000.000	Federal Farm Credit Bank	5.51	01 Aug 2023	50,000,000.00	49,997,716.50	A-1+
50,000,000.000	Federal Farm Credit Bank	5.52	01 Aug 2023	50,000,000.00	50,015,715.50	A-1+
50,000,000.000	Federal Farm Credit Bank	5.39	01 Aug 2023	50,000,000.00	49,995,925.50	A-1+
50,000,000.000	Federal Farm Credit Bank	5.40	01 Aug 2023	50,000,000.00	49,992,669.00	A-1+
50,000,000.000	Federal Farm Credit Bank	5.39	01 Aug 2023	50,000,000.00	49,998,584.50	A-1+
50,000,000.000	Federal Farm Credit Bank	5.36	01 Aug 2023	50,000,000.00	49,986,030.50	A-1+
21,000,000.000	Federal Farm Credit Bank	5.41	01 Aug 2023	21,000,000.00	20,993,126.49	A-1+
50,000,000.000	Federal Farm Credit Bank	5.42	01 Aug 2023	50,000,000.00	49,998,592.50	A-1+
21,000,000.000	Federal Farm Credit Bank	5.40	01 Aug 2023	21,000,000.00	20,989,573.29	A-1+
50,000,000.000	Federal Farm Credit Bank	5.41	01 Aug 2023	49,997,452.02	49,996,838.50	A-1+
50,000,000.000	Federal Farm Credit Bank	5.35	01 Aug 2023	50,000,000.00	49,997,245.00	A-1+
50,000,000.000	Federal Farm Credit Bank	5.52	01 Aug 2023	50,000,000.00	50,050,728.50	A-1+
50,000,000.000	Federal Farm Credit Bank	5.41	01 Aug 2023	50,000,000.00	49,991,501.50	A-1+
50,000,000.000	Federal Farm Credit Bank	5.35	01 Aug 2023	50,000,000.00	49,996,943.00	A-1+
35,000,000.000	Federal Farm Credit Bank	5.48	01 Aug 2023	35,000,000.00	35,015,828.05	A-1+
59,000,000.000	Federal Farm Credit Bank	5.40	01 Aug 2023	58,996,529.41	58,982,457.53	A-1+
50,000,000.000	Federal Farm Credit Bank	5.46	01 Aug 2023	50,000,000.00	50,016,974.50	A-1+
20,000,000.000	Federal Farm Credit Bank	5.46	01 Aug 2023	19,991,658.93	20,006,789.80	A-1+
20,000,000.000	Federal Farm Credit Bank	5.46	01 Aug 2023	19,991,658.93	20,006,789.80	A-1+
50,000,000.000	Federal Farm Credit Bank	5.47	01 Aug 2023	49,996,842.82	50,021,615.50	A-1+
50,000,000.000	Federal Farm Credit Bank	5.47	01 Aug 2023	50,000,000.00	50,021,615.50	A-1+
50,000,000.000	Federal Farm Credit Bank	5.41	01 Aug 2023	50,000,000.00	50,006,343.50	A-1+
50,000,000.000	Federal Farm Credit Bank	5.50	01 Aug 2023	50,000,000.00	50,045,662.50	A-1+
50,000,000.000	Federal Home Loan Bank	5.00	21 Feb 2024	50,000,000.00	49,876,502.50	A-1+
50,000,000.000	Federal Home Loan Bank	5.00	21 Feb 2024	50,000,000.00	49,876,502.50	A-1+
50,000,000.000	Federal Home Loan Bank	5.45	15 Mar 2024	50,000,000.00	49,842,216.00	A-1+
50,000,000.000	Federal Home Loan Bank	5.55	28 Mar 2024	50,000,000.00	49,837,329.50	A-1+
50,000,000.000	Federal Home Loan Bank	5.55	27 Mar 2024	50,000,000.00	49,860,127.50	A-1+
50,000,000.000	Federal Home Loan Bank	5.66	13 Mar 2024	50,000,000.00	49,896,111.50	A-1+
250,000,000.000	Federal Home Loan Bank	5.40	01 Aug 2023	250,000,000.00	250,057,040.00	A-1+
50,000,000.000	Federal Home Loan Bank	5.30	17 May 2024	50,000,000.00	49,749,391.00	A-1+
50,000,000.000	Federal Home Loan Bank	5.30	28 May 2024	50,000,000.00	49,738,246.00	A-1+
50,000,000.000	Federal Home Loan Bank	5.34	24 May 2024	50,000,000.00	49,757,800.00	A-1+
50,000,000.000	Federal Home Loan Bank	5.35	17 May 2024	50,000,000.00	49,765,386.50	A-1+
25,000,000.000	Federal Home Loan Bank	5.33	27 Jun 2024	25,000,000.00	24,972,107.50	A-1+
50,000,000.000	Federal Home Loan Bank	5.41	26 Jun 2024	50,000,000.00	50,015,690.50	A-1+
25,000,000.000	Federal Home Loan Bank	3.00	08 Jul 2024	24,479,512.71	24,452,339.75	A-1+
10,000,000.000	Federal Home Loan Bank	5.25	19 Jul 2024	9,993,230.14	9,982,467.70	A-1+
50,000,000.000	Federal Home Loan Bank	5.37	01 Aug 2023	50,000,000.00	49,981,749.00	A-1+
250,000,000.000	Federal Home Loan Bank	5.42	01 Aug 2023	250,000,000.00	250,023,112.50	A-1+
250,000,000.000	Federal Home Loan Bank	5.34	01 Aug 2023	250,000,000.00	250,026,782.50	A-1+
125,000,000.000	Federal Home Loan Bank	5.34	01 Aug 2023	125,000,000.00	125,013,391.25	A-1+
50,000,000.000	Federal Home Loan Bank	5.00	01 Nov 2023	49,997,909.09	49,915,527.50	A-1+
250,000,000.000	Federal Home Loan Bank	5.33	01 Aug 2023	250,000,000.00	250,032,170.00	A-1+
125,000,000.000	Federal Home Loan Bank	5.36	01 Aug 2023	125,000,000.00	125,027,568.75	A-1+
50,000,000.000	Federal Home Loan Bank	5.39	01 Aug 2023	50,000,000.00	50,018,769.00	A-1+
50,000,000.000	Federal Home Loan Bank	5.62	26 Aug 2024	50,000,000.00	49,843,307.00	A-1+
50,000,000.000	Freddie-Mac	5.50	18 Jun 2024	50,000,000.00	49,780,248.00	A-1+
<u>4,060,110,000.000</u>				<u>4,054,859,454.23</u>	<u>4,052,162,963.22</u>	
US Treasury Securities						4.4%
150,000,000.000	U.S. Treasury	5.13	22 Aug 2023	149,551,562.50	149,539,750.50	A-1+
250,000,000.000	U.S. Treasury	5.26	22 Aug 2023	249,232,916.66	249,232,917.50	A-1+
50,000,000.000	U.S. Treasury	5.31	07 Sep 2023	49,727,125.00	49,729,437.50	A-1+
250,000,000.000	U.S. Treasury	5.26	19 Sep 2023	248,210,138.88	248,209,855.00	A-1+
50,000,000.000	U.S. Treasury	5.27	26 Sep 2023	49,590,111.11	49,589,139.00	A-1+
50,000,000.000	U.S. Treasury	5.20	24 Nov 2023	49,169,444.45	49,161,059.00	A-1+
50,000,000.000	U.S. Treasury	5.31	07 Dec 2023	49,056,000.00	49,062,000.00	A-1+
<u>850,000,000.000</u>				<u>844,537,298.60</u>	<u>844,524,158.50</u>	
Money Market Funds						1.2%
229,941,250.260	State Street Treasury Plus MMF	5.24	31 Dec 2030	229,941,250.26	229,941,250.26	AAAm
<u>229,941,250.260</u>				<u>229,941,250.26</u>	<u>229,941,250.26</u>	
Repurchase Agreements						27.2%
1,200,000,000.000	Royal Bank of Canada NY Repo	5.26	01 Aug 2023	1,200,000,000.00	1,200,000,000.00	A-1+
1,075,000,000.000	Bank of America Repo	5.30	01 Aug 2023	1,075,000,000.00	1,075,000,000.00	A-1

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

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



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
3,000,000,000.00	Bank of Nova Scotia NY Repo	5.28	01 Aug 2023	3,000,000,000.00	3,000,000,000.00	A-1
5,275,000,000.00				5,275,000,000.00	5,275,000,000.00	
<u>19,414,221,008.06</u>				<u>19,374,177,504.21</u> <u>19,369,667,748.90</u>		

Fund Summary Statistics and Notes

Amortized Cost	19,374,177,504
Fair market value	19,369,667,749
Shares Outstanding	19,285,092,648
Fund Net Asset Value (4)	1.0046
Effective 7-Day Net Yield (5)	5.30%
Effective 7-Day Gross Yield	5.41%
WAM(R) (6)	43 Days
WAM(F) (7)	95 Days
Ratio of Fair Market Value to Amortized Cost	0.99977
Government and Government Backed Securities (percent of total)	56.15%
Liquidity (same day availability)	37.20%

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