

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

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



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
Bank Deposit Instruments						
						32.9%
\$100,000,000	Australia and New Zealand Bank	5.60	05 Dec 2023	\$100,000,000	\$100,000,000	A-1+
100,000,000	Australia and New Zealand Bank	5.72	27 Dec 2023	100,000,000	100,000,000	A-1+
100,000,000	Australia and New Zealand Bank	5.75	22 Jan 2024	100,000,000	100,000,000	A-1+
100,000,000	Australia and New Zealand Bank	5.68	08 Jan 2024	100,000,000	100,000,000	A-1+
100,000,000	Australia and New Zealand Bank	5.75	16 Apr 2024	100,000,000	100,000,000	A-1+
50,000,000	Bank of America Deposit	5.66	01 Nov 2023	50,000,000	50,009,950	A-1
250,000,000	Bank of America Deposit (2)	5.43	01 Nov 2023	250,000,000	250,000,000	A-1
50,000,000	Bank of America Deposit	5.92	09 Aug 2024	50,000,000	49,979,290	A-1
25,000,000	Bank of America Deposit	5.74	09 Feb 2024	25,000,000	25,003,064	A-1
25,000,000	Bank of America Deposit	5.90	10 May 2024	25,000,000	24,998,415	A-1
50,000,000	Bank of America Deposit	6.00	23 Sep 2024	50,000,000	50,016,003	A-1
50,000,000	Bank of America Deposit	5.70	11 Dec 2023	50,000,000	50,007,800	A-1
50,000,000	Bank of Nova Scotia	6.06	01 Nov 2023	50,000,000	50,021,929	A-1
50,000,000	Bank of Nova Scotia	5.74	01 Nov 2023	50,000,000	50,027,300	A-1
50,000,000	Bank of Nova Scotia	5.66	01 Nov 2023	50,000,000	50,001,982	A-1
50,000,000	Bank of Nova Scotia	5.60	01 Nov 2023	50,000,000	50,003,823	A-1
50,000,000	Bank of Nova Scotia	5.66	01 Nov 2023	50,000,000	50,013,726	A-1
250,000,000	Bank of Nova Scotia (2)	5.46	01 Nov 2023	250,000,000	250,000,000	A-1
50,000,000	Commonwealth Bk Aus NY Branch	5.55	08 Mar 2024	50,000,000	49,952,552	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.42	02 Jan 2024	50,000,000	49,985,826	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.60	11 Dec 2023	50,000,000	50,003,900	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.88	10 Apr 2024	50,000,000	50,018,644	A-1+
100,000,000	Cooperatieve Centrale	5.71	01 Nov 2023	100,000,000	100,036,961	A-1
25,000,000	Cooperatieve Centrale	5.54	27 Feb 2024	25,000,000	24,946,150	A-1
50,000,000	Cooperatieve Centrale	5.39	12 Dec 2023	50,000,000	49,988,950	A-1
25,000,000	Cooperatieve Centrale	5.70	07 Jun 2024	25,000,000	24,958,900	A-1
100,000,000	Cooperatieve Centrale	5.75	21 Mar 2024	100,000,000	99,971,800	A-1
200,000,000	Cooperatieve Centrale	5.30	01 Nov 2023	200,000,000	199,970,616	A-1
50,000,000	DNB Bank ASA	5.64	20 Dec 2023	50,000,000	50,003,850	A-1+
100,000,000	DZ Bank NY Branch	5.80	23 Apr 2024	100,000,000	100,011,458	A-1
100,000,000	DZ Bank NY Branch	5.80	30 Apr 2024	100,000,000	100,006,648	A-1
50,000,000	MUFG Bank LTD NY Branch	5.59	01 Nov 2023	50,000,000	50,004,182	A-1
50,000,000	MUFG Bank LTD NY Branch	5.74	01 Nov 2023	50,000,000	50,003,385	A-1
50,000,000	MUFG Bank LTD NY Branch	5.74	01 Nov 2023	50,000,000	50,008,657	A-1
50,000,000	MUFG Bank LTD NY Branch	5.67	12 Dec 2023	50,000,000	50,009,342	A-1
50,000,000	MUFG Bank LTD NY Branch	5.69	01 Nov 2023	50,000,000	50,009,077	A-1
50,000,000	MUFG Bank LTD NY Branch	5.80	29 Jan 2024	50,000,000	49,999,411	A-1
50,000,000	MUFG Bank LTD NY Branch	5.66	23 Jan 2024	50,000,000	49,997,439	A-1
50,000,000	MUFG Bank LTD NY Branch	5.71	20 Feb 2024	50,000,000	49,995,407	A-1
300,000,000	National Bank of Canada (2)	5.41	01 Nov 2023	300,000,000	300,000,000	A-1
50,000,000	Nordea Bank NY Branch	5.86	01 Nov 2023	50,000,000	49,995,794	A-1+
50,000,000	Nordea Bank NY Branch	5.78	01 Nov 2023	50,000,000	50,031,781	A-1+
100,000,000	Nordea Bank NY Branch	5.65	01 Nov 2023	100,000,000	100,003,643	A-1+
50,000,000	Nordea Bank NY Branch	5.91	01 Nov 2023	50,000,000	50,059,689	A-1+
50,000,000	Norinchukin Bank	5.65	01 Dec 2023	50,000,000	50,006,364	A-1
100,000,000	Norinchukin Bank	5.67	07 Dec 2023	100,000,000	100,015,602	A-1
100,000,000	Norinchukin Bank	5.58	22 Nov 2023	100,000,000	100,008,630	A-1
50,000,000	Norinchukin Bank	5.65	08 Jan 2024	50,000,000	50,005,331	A-1
100,000,000	Norinchukin Bank	5.59	05 Dec 2023	100,000,000	100,015,135	A-1
50,000,000	Norinchukin Bank	5.66	29 Jan 2024	49,987,459	49,998,859	A-1
50,000,000	Norinchukin Bank	5.81	03 Apr 2024	50,000,000	49,999,057	A-1
100,000,000	Royal Bank of Canada NY Branch	5.70	09 Feb 2024	100,000,000	100,013,358	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.52	01 Dec 2023	50,000,000	49,996,765	A-1+
50,000,000	Royal Bank of Canada NY Branch	6.06	01 Nov 2023	50,000,000	50,022,091	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.92	01 Nov 2023	50,000,000	50,063,326	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.95	01 Nov 2023	50,000,000	50,067,236	A-1+
100,000,000	Royal Bank of Canada NY Branch	5.70	12 Jan 2024	100,000,000	100,000,000	A-1+
100,000,000	Royal Bank of Canada NY Branch	5.60	02 Nov 2023	100,000,000	100,000,000	A-1+
50,000,000	Svenska Handelsbanken	5.87	01 Nov 2023	50,000,000	50,045,016	A-1+
50,000,000	Svenska Handelsbanken	5.78	01 Nov 2023	50,000,000	50,038,629	A-1+
50,000,000	Svenska Handelsbanken	5.95	01 Nov 2023	50,000,000	50,073,209	A-1+
50,000,000	Svenska Handelsbanken	5.75	06 Mar 2024	50,000,000	50,015,866	A-1+
50,000,000	Svenska Handelsbanken	5.87	01 Nov 2023	50,000,000	50,004,450	A-1+
50,000,000	Svenska Handelsbanken	5.40	03 Jan 2024	50,000,000	49,983,686	A-1+
50,000,000	Svenska Handelsbanken	5.73	01 Nov 2023	50,000,000	50,029,990	A-1+
50,000,000	Svenska Handelsbanken	5.20	24 Jan 2024	50,000,000	49,942,747	A-1+

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50,000,000	Svenska Handelsbanken	5.96	01 Nov 2023	50,000,000	50,062,882	A-1+
50,000,000	Svenska Handelsbanken	5.96	01 Nov 2023	50,000,000	50,063,941	A-1+
371,842,223	Toronto Dominion Bank (2)	5.41	01 Nov 2023	371,842,223	371,842,223	A-1+
50,000,000	Toronto Dominion Bank	5.22	31 Jan 2024	50,000,000	49,921,502	A-1+
50,000,000	Toronto Dominion Bank	5.50	23 Feb 2024	50,000,000	49,946,135	A-1+
50,000,000	Wells Fargo Bank NA	5.91	01 Nov 2023	50,000,000	50,040,286	A-1
100,000,000	Wells Fargo Bank NA	5.89	01 Nov 2023	100,000,000	100,032,984	A-1
50,000,000	Wells Fargo Bank NA	5.87	01 Nov 2023	50,000,000	49,999,750	A-1
<u>\$5,571,842,223</u>				<u>\$5,571,829,682</u>	<u>\$5,572,312,382</u>	
Bank Deposit Instruments with Government Backing						2.8%
\$75,000,000	Berkshire Bank (2,3)	5.36	01 Nov 2023	\$75,000,000	\$75,000,000	A-1+
400,000,000	U.S. Bank N.A. (2,3)	5.35	01 Nov 2023	400,000,000	400,000,000	A-1+
<u>\$475,000,000</u>				<u>\$475,000,000</u>	<u>\$475,000,000</u>	
Commercial Paper and Corporate Notes						14.5%
\$500,000,000	Automatic Data Processing, Inc.	5.31	01 Nov 2023	\$500,000,000	\$499,925,950	A-1+
50,000,000	LVMH	5.52	22 Mar 2024	48,911,333	48,909,956	A-1+
50,000,000	LVMH	5.53	22 Apr 2024	48,671,264	48,661,167	A-1+
77,050,000	LVMH	5.54	24 Apr 2024	74,975,001	74,961,888	A-1+
50,000,000	LVMH	5.53	14 Jun 2024	48,264,194	48,258,427	A-1+
24,500,000	LVMH	5.53	14 Jun 2024	23,649,455	23,646,629	A-1+
35,000,000	LVMH	5.53	17 Jun 2024	33,768,807	33,765,145	A-1+
60,000,000	LVMH	5.10	12 Feb 2024	59,124,500	59,059,955	A-1+
25,000,000	LVMH	5.44	02 Apr 2024	24,422,000	24,411,093	A-1+
25,000,000	LVMH	5.44	02 Apr 2024	24,422,000	24,411,093	A-1+
45,000,000	LVMH	5.48	08 Apr 2024	43,910,850	43,896,667	A-1+
50,000,000	LVMH	5.54	07 Jun 2024	48,314,917	48,310,991	A-1+
100,000,000	MICROSOFT CORP	5.39	11 Mar 2024	98,038,639	98,005,333	A-1+
100,000,000	MICROSOFT CORP	5.32	02 Nov 2023	99,985,222	99,970,595	A-1+
100,000,000	MICROSOFT CORP	5.35	08 Nov 2023	99,895,972	99,882,194	A-1+
100,000,000	National Securities Clearing Corp	5.55	24 Apr 2024	97,302,083	97,255,899	A-1+
100,000,000	National Securities Clearing Corp	5.54	13 May 2024	97,014,556	96,961,250	A-1+
100,000,000	National Securities Clearing Corp	5.41	12 Dec 2023	99,383,861	99,371,867	A-1+
100,000,000	Proctor & Gamble	5.38	22 Jan 2024	98,774,556	98,766,912	A-1+
100,000,000	Proctor & Gamble	5.07	03 Nov 2023	99,971,833	99,955,917	A-1+
50,000,000	Proctor & Gamble	5.33	09 Nov 2023	49,940,778	49,933,875	A-1+
50,000,000	Toyota Motor Credit Corp	5.08	05 Jan 2024	49,541,389	49,504,817	A-1+
50,000,000	Toyota Motor Credit Corp	5.21	10 Jan 2024	49,493,472	49,466,317	A-1+
50,000,000	Toyota Motor Credit Corp	5.18	12 Jan 2024	49,482,000	49,450,878	A-1+
50,000,000	Toyota Motor Credit Corp	5.20	13 Feb 2024	49,248,889	49,204,479	A-1+
50,000,000	Toyota Motor Credit Corp	5.68	15 Apr 2024	48,690,444	48,729,950	A-1+
50,000,000	Toyota Motor Credit Corp	5.64	14 Jun 2024	48,229,667	48,275,557	A-1+
50,000,000	Toyota Motor Credit Corp	5.60	08 Jul 2024	48,055,556	48,095,038	A-1+
50,000,000	Toyota Motor Credit Corp	5.60	19 Jul 2024	47,970,000	48,012,488	A-1+
50,000,000	Toyota Motor Credit Corp	5.58	26 Jul 2024	47,923,000	47,959,996	A-1+
50,000,000	Toyota Motor Credit Corp	5.30	27 Nov 2023	49,808,611	49,799,900	A-1+
75,000,000	Wal-Mart Stores	5.33	27 Nov 2023	74,711,292	74,700,413	A-1+
75,000,000	Wal-Mart Stores	5.36	18 Dec 2023	74,475,167	74,466,400	A-1+
<u>\$2,491,550,000</u>				<u>\$2,456,371,307</u>	<u>\$2,455,989,030</u>	
Government Agency Securities						24.3%
\$25,000,000	Fannie-Mae	5.00	15 Dec 2023	\$25,000,000	\$24,982,865	A-1+
50,000,000	Fannie-Mae	5.00	19 Jan 2024	50,000,000	49,939,014	A-1+
50,000,000	Fannie-Mae	5.15	21 Feb 2024	50,000,000	49,927,382	A-1+
100,000,000	Fannie-Mae	5.30	24 Apr 2024	100,000,000	99,783,383	A-1+
35,000,000	Federal Farm Credit Bank	5.49	01 Nov 2023	35,000,000	35,008,932	A-1+
50,000,000	Federal Farm Credit Bank	5.52	01 Nov 2023	50,000,000	50,039,165	A-1+
50,000,000	Federal Farm Credit Bank	5.51	01 Nov 2023	50,000,000	50,037,220	A-1+
50,000,000	Federal Farm Credit Bank	5.52	01 Nov 2023	50,000,000	50,042,195	A-1+
50,000,000	Federal Farm Credit Bank	5.40	01 Nov 2023	50,000,000	49,996,779	A-1+
50,000,000	Federal Farm Credit Bank	5.40	01 Nov 2023	50,000,000	49,994,283	A-1+
50,000,000	Federal Farm Credit Bank	5.39	01 Nov 2023	49,998,573	50,000,501	A-1+
21,000,000	Federal Farm Credit Bank	5.41	01 Nov 2023	21,000,000	21,001,971	A-1+
50,000,000	Federal Farm Credit Bank	5.42	01 Nov 2023	50,000,000	49,998,769	A-1+
21,000,000	Federal Farm Credit Bank	5.41	01 Nov 2023	21,000,000	20,992,063	A-1+
50,000,000	Federal Farm Credit Bank	5.41	01 Nov 2023	49,998,074	49,997,318	A-1+
50,000,000	Federal Farm Credit Bank	5.41	01 Nov 2023	50,000,000	50,000,453	A-1+
50,000,000	Federal Farm Credit Bank	5.40	01 Nov 2023	50,000,000	49,998,617	A-1+
50,000,000	Federal Farm Credit Bank	5.41	01 Nov 2023	50,000,000	49,992,860	A-1+
50,000,000	Federal Farm Credit Bank	5.42	01 Nov 2023	49,996,951	50,001,830	A-1+

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37,500,000	Federal Farm Credit Bank	5.42	01 Nov 2023	37,495,427	37,501,372	A-1+
59,000,000	Federal Farm Credit Bank	5.40	01 Nov 2023	58,997,272	58,985,557	A-1+
50,000,000	Federal Farm Credit Bank	5.46	01 Nov 2023	50,000,000	50,013,300	A-1+
20,000,000	Federal Farm Credit Bank	5.46	01 Nov 2023	19,993,391	20,005,320	A-1+
20,000,000	Federal Farm Credit Bank	5.46	01 Nov 2023	19,993,391	20,005,320	A-1+
50,000,000	Federal Farm Credit Bank	5.37	01 Nov 2023	50,000,000	50,000,954	A-1+
50,000,000	Federal Farm Credit Bank	5.37	01 Nov 2023	49,997,306	50,000,954	A-1+
50,000,000	Federal Farm Credit Bank	5.47	01 Nov 2023	50,000,000	50,009,530	A-1+
50,000,000	Federal Farm Credit Bank	5.47	01 Nov 2023	49,997,460	50,009,530	A-1+
25,000,000	Federal Farm Credit Bank	3.25	17 Jun 2024	24,668,768	24,667,076	A-1+
50,000,000	Federal Farm Credit Bank	5.37	01 Nov 2023	50,000,000	49,993,051	A-1+
50,000,000	Federal Farm Credit Bank	5.49	01 Nov 2023	50,000,000	50,012,369	A-1+
62,000,000	Federal Farm Credit Bank	5.47	01 Nov 2023	62,000,000	62,011,189	A-1+
50,000,000	Federal Farm Credit Bank	5.48	01 Nov 2023	49,985,098	49,975,579	A-1+
25,000,000	Federal Farm Credit Bank	5.48	01 Nov 2023	24,987,858	24,987,789	A-1+
50,000,000	Federal Farm Credit Bank	5.51	01 Nov 2023	50,000,000	49,997,710	A-1+
50,000,000	Federal Farm Credit Bank	5.52	01 Nov 2023	50,000,000	50,013,353	A-1+
50,000,000	Federal Farm Credit Bank	5.40	01 Aug 2024	49,993,730	49,928,813	A-1+
30,000,000	Federal Farm Credit Bank	5.48	01 Nov 2023	30,000,000	30,002,804	A-1+
25,000,000	Federal Home Loan Bank	3.00	08 Jul 2024	24,619,527	24,579,948	A-1+
50,000,000	Federal Home Loan Bank	5.38	01 Nov 2023	50,000,000	49,986,355	A-1+
50,000,000	Federal Home Loan Bank	5.00	21 Feb 2024	50,000,000	49,866,155	A-1+
50,000,000	Federal Home Loan Bank	5.00	21 Feb 2024	50,000,000	49,866,155	A-1+
50,000,000	Federal Home Loan Bank	5.00	01 Nov 2023	50,000,000	50,000,000	A-1+
50,000,000	Federal Home Loan Bank	5.45	15 Mar 2024	50,000,000	49,934,996	A-1+
50,000,000	Federal Home Loan Bank	5.55	27 Mar 2024	50,000,000	49,931,052	A-1+
50,000,000	Federal Home Loan Bank	5.66	13 Mar 2024	50,000,000	49,938,482	A-1+
50,000,000	Federal Home Loan Bank	5.30	17 May 2024	50,000,000	49,863,573	A-1+
50,000,000	Federal Home Loan Bank	5.35	17 May 2024	50,000,000	49,908,120	A-1+
50,000,000	Federal Home Loan Bank	5.34	24 May 2024	50,000,000	49,862,810	A-1+
50,000,000	Federal Home Loan Bank	5.30	28 May 2024	50,000,000	49,858,129	A-1+
250,000,000	Federal Home Loan Bank	5.34	01 Nov 2023	250,000,000	250,002,025	A-1+
125,000,000	Federal Home Loan Bank	5.37	01 Nov 2023	125,000,000	125,003,871	A-1+
50,000,000	Federal Home Loan Bank	5.40	01 Nov 2023	50,000,000	50,004,355	A-1+
250,000,000	Federal Home Loan Bank	5.41	01 Nov 2023	250,000,000	250,031,575	A-1+
10,000,000	Federal Home Loan Bank	5.25	19 Jul 2024	9,994,995	9,973,825	A-1+
25,000,000	Federal Home Loan Bank	5.33	27 Jun 2024	25,000,000	24,957,521	A-1+
50,000,000	Federal Home Loan Bank	5.62	26 Aug 2024	50,000,000	49,960,732	A-1+
50,000,000	Federal Home Loan Bank	5.41	26 Jun 2024	50,000,000	49,942,126	A-1+
250,000,000	Federal Home Loan Bank	5.34	01 Nov 2023	250,000,000	249,995,955	A-1+
250,000,000	Federal Home Loan Bank	5.34	01 Nov 2023	250,000,000	249,994,893	A-1+
50,000,000	Federal Home Loan Bank	5.47	01 Nov 2023	50,000,000	49,998,552	A-1+
250,000,000	Federal Home Loan Bank	5.35	01 Nov 2023	250,000,000	250,032,940	A-1+
49,610,000	Federal Home Loan Bank	4.95	08 Nov 2023	49,562,250	49,560,483	A-1+
50,000,000	Federal Home Loan Bank	5.07	06 Mar 2024	49,112,750	49,102,730	A-1+
50,000,000	Federal Home Loan Bank	5.22	08 Mar 2024	49,072,000	49,088,619	A-1+
50,000,000	Freddie-Mac	5.50	18 Jun 2024	50,000,000	49,953,717	A-1+
\$4,115,110,000				\$4,112,464,821	\$4,111,056,854	
US Treasury Securities						5.0%
50,000,000	U.S. Treasury	5.20	24 Nov 2023	\$49,833,889	\$49,831,174	A-1+
50,000,000	U.S. Treasury	5.31	07 Dec 2023	49,734,500	49,736,375	A-1+
250,000,000	U.S. Treasury	5.31	14 Nov 2023	249,520,625	249,521,528	A-1+
250,000,000	U.S. Treasury	5.30	21 Nov 2023	249,263,889	249,265,278	A-1+
250,000,000	U.S. Treasury	5.32	26 Dec 2023	247,968,056	247,968,055	A-1+
\$850,000,000				\$846,320,958	\$846,322,409	
Money Market Funds						0.8%
\$129,805,885	State Street Treasury Plus MMF	5.30	01 Nov 2023	\$129,805,885	\$129,805,885	AAAm
\$129,805,885				\$129,805,885	\$129,805,885	
Repurchase Agreements						19.7%
\$1,000,000,000	Bank of America Repo	5.31	01 Nov 2023	\$1,000,000,000	\$1,000,000,000	A-1
\$825,000,000	Mizuho Repo	5.29	01 Nov 2023	\$825,000,000	\$825,000,000	A-1
1,500,000,000	Bank of Nova Scotia NY Repo	5.29	01 Nov 2023	1,500,000,000	1,500,000,000	A-1
\$3,325,000,000				\$3,325,000,000	\$3,325,000,000	
\$16,958,308,108				\$16,916,792,653	\$16,915,486,560	

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Fund Summary Statistics and Notes						
Amortized Cost				\$16,916,792,653		
Fair market value				\$16,915,486,560		
Shares Outstanding				\$16,836,762,784		
Fund Net Asset Value (4)				1.0048		
Effective 7-Day Net Yield (5)				5.43%		
Effective 7-Day Gross Yield				5.54%		
WAM(R) (6)				41 Days		
WAM(F) (7)				90 Days		
Ratio of Fair Market Value to Amortized Cost				0.99992		
Government and Government Backed Securities (percent of total)				52.54%		
Liquidity (same day availability)				30.16%		

(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.