

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF June 30, 2023 (UNAUDITED) 1



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
Bank Deposit Instruments						
\$ 100,000,000	Australia and New Zealand Bank	5.25	7/20/2023	\$ 100,000,000	\$ 100,000,000	A-1+
100,000,000	Australia and New Zealand Bank	5.350	10/3/2023	100,000,000	100,000,000	A-1+
100,000,000	Australia and New Zealand Bank	5.350	10/16/2023	100,000,000	100,000,000	A-1+
100,000,000	Australia and New Zealand Bank	5.600	12/5/2023	100,000,000	100,000,000	A-1+
100,000,000	Australia and New Zealand Bank	5.720	12/27/2023	100,000,000	100,000,000	A-1+
50,000,000	Bank of America Deposit	5.400	7/1/2023	50,000,000	49,999,900	A-1
256,598,073	Bank of America Deposit (2)	5.180	7/1/2023	256,598,073	256,598,073	A-1
50,000,000	Bank of America Deposit	5.700	12/11/2023	50,000,000	49,991,404	A-1
100,000,000	Bank of Nova Scotia	5.800	7/1/2023	100,000,000	100,056,813	A-1
50,000,000	Bank of Nova Scotia	5.810	7/1/2023	50,000,000	50,087,945	A-1
50,000,000	Bank of Nova Scotia	5.490	7/1/2023	50,000,000	49,994,262	A-1
50,000,000	Bank of Nova Scotia	5.410	7/1/2023	50,000,000	50,008,279	A-1
50,000,000	Bank of Nova Scotia	5.350	7/1/2023	50,000,000	49,994,760	A-1
50,000,000	Bank of Nova Scotia	5.410	7/1/2023	50,000,000	49,947,326	A-1
250,000,000	Bank of Nova Scotia (2)	5.210	7/1/2023	250,000,000	250,000,000	A-1
50,000,000	Commonwealth Bk Aus NY Branch	5.600	12/11/2023	50,000,000	49,971,450	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.420	1/2/2024	50,000,000	49,939,876	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.550	3/8/2024	50,000,000	49,894,608	A-1+
100,000,000	Cooperatieve Centrale	5.460	7/1/2023	100,000,000	100,015,054	A-1
100,000,000	Cooperatieve Centrale	5.240	8/28/2023	100,000,000	99,969,000	A-1
100,000,000	Cooperatieve Centrale	5.110	9/11/2023	100,000,000	99,908,500	A-1
100,000,000	Cooperatieve Centrale	5.300	10/2/2023	100,000,000	99,915,100	A-1
50,000,000	Cooperatieve Centrale	5.390	12/12/2023	50,000,000	49,913,000	A-1
25,000,000	Cooperatieve Centrale	5.540	2/27/2024	25,000,000	24,921,500	A-1
25,000,000	Cooperatieve Centrale	5.700	6/7/2024	25,000,000	24,952,150	A-1
50,000,000	DNB Bank ASA	5.640	12/20/2023	50,000,000	49,977,950	A-1+
200,000,000	DZ Bank NY Branch	5.050	7/3/2023	200,000,000	200,000,000	A-1
100,000,000	DZ Bank NY Branch	5.050	7/24/2023	100,000,000	100,000,000	A-1
200,000,000	DZ Bank NY Branch	5.100	7/27/2023	200,000,000	200,000,000	A-1
50,000,000	MUFG Bank LTD NY Branch	5.340	7/1/2023	50,000,000	49,977,332	A-1
100,000,000	MUFG Bank LTD NY Branch	5.560	7/1/2023	100,000,000	100,045,832	A-1
50,000,000	MUFG Bank LTD NY Branch	5.520	7/1/2023	50,000,000	50,017,602	A-1
50,000,000	MUFG Bank LTD NY Branch	5.490	7/1/2023	50,000,000	50,010,988	A-1
50,000,000	MUFG Bank LTD NY Branch	5.490	7/1/2023	50,000,000	50,008,932	A-1
50,000,000	MUFG Bank LTD NY Branch	5.440	7/1/2023	50,000,000	49,998,870	A-1
50,000,000	MUFG Bank LTD NY Branch	5.410	10/30/2023	50,000,000	49,957,327	A-1
50,000,000	MUFG Bank LTD NY Branch	5.670	12/12/2023	50,000,000	49,992,131	A-1
300,000,000	National Bank of Canada (2)	5.160	7/1/2023	300,000,000	300,000,000	A-1
50,000,000	Nordea Bank NY Branch	5.530	7/1/2023	50,000,000	49,999,741	A-1+
100,000,000	Nordea Bank NY Branch	5.400	7/1/2023	100,000,000	100,005,698	A-1+
50,000,000	Nordea Bank NY Branch	5.660	7/1/2023	50,000,000	50,009,600	A-1+
50,000,000	Nordea Bank NY Branch	5.000	7/10/2023	50,000,000	49,997,729	A-1+
150,000,000	Nordea Bank NY Branch	5.070	7/27/2023	150,000,000	149,985,150	A-1+
100,000,000	Norinchukin Bank	5.140	7/20/2023	100,000,000	100,002,312	A-1
100,000,000	Norinchukin Bank	5.300	8/7/2023	100,000,000	100,010,656	A-1
100,000,000	Norinchukin Bank	5.050	8/8/2023	100,000,000	99,976,417	A-1
50,000,000	Norinchukin Bank	5.500	9/6/2023	50,000,000	50,012,473	A-1
50,000,000	Norinchukin Bank	5.650	12/1/2023	50,000,000	49,994,420	A-1
100,000,000	Norinchukin Bank	5.670	12/7/2023	100,000,000	99,992,401	A-1
50,000,000	Royal Bank of Canada NY Branch	5.810	7/1/2023	50,000,000	50,085,936	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.670	7/1/2023	50,000,000	49,984,668	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.070	7/3/2023	50,000,000	50,000,000	A-1+
100,000,000	Royal Bank of Canada NY Branch	5.030	7/10/2023	100,000,000	100,000,000	A-1+
100,000,000	Royal Bank of Canada NY Branch	5.070	7/17/2023	100,000,000	100,000,000	A-1+
100,000,000	Royal Bank of Canada NY Branch	5.020	8/1/2023	100,000,000	100,000,000	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.520	12/1/2023	50,000,000	49,944,762	A-1+
50,000,000	Svenska Handelsbanken	5.620	7/1/2023	50,000,000	49,985,671	A-1+
50,000,000	Svenska Handelsbanken	5.530	7/1/2023	50,000,000	50,009,867	A-1+
50,000,000	Svenska Handelsbanken	5.480	7/1/2023	50,000,000	50,000,118	A-1+
50,000,000	Svenska Handelsbanken	5.710	7/1/2023	50,000,000	50,046,973	A-1+
50,000,000	Svenska Handelsbanken	5.710	7/1/2023	50,000,000	50,034,737	A-1+
50,000,000	Svenska Handelsbanken	5.320	9/6/2023	50,000,000	50,002,601	A-1+
50,000,000	Svenska Handelsbanken	5.450	10/18/2023	50,000,000	50,002,649	A-1+
50,000,000	Svenska Handelsbanken	5.400	1/3/2024	50,000,000	49,924,725	A-1+
50,000,000	Svenska Handelsbanken	5.200	1/24/2024	50,000,000	49,841,402	A-1+
367,208,114	Toronto Dominion Bank (2)	5.160	7/1/2023	367,208,114	367,208,114	A-1+
50,000,000	Toronto Dominion Bank	5.000	9/26/2023	50,000,000	49,921,559	A-1+
25,000,000	Toronto Dominion Bank	5.400	10/12/2023	25,000,000	24,977,863	A-1+

50,000,000	Toronto Dominion Bank	5.220	1/31/2024	50,000,000	49,798,252	A-1+
50,000,000	Toronto Dominion Bank	5.500	2/23/2024	50,000,000	49,850,873	A-1+
<u>\$ 5,798,806,187</u>				<u>\$ 5,798,806,187</u>	<u>\$ 5,797,673,323</u>	

Bank Deposit Instruments with Government Backing 2.5%

\$ 75,000,000	Berkshire Bank (2,3)	5.11	7/1/2023	\$ 75,000,000	\$ 75,000,000	A-1+
400,000,000	U.S. Bank N.A. (2,3)	5.150	7/1/2023	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 11.6%

\$ 200,000,000	Apple Inc	5.06	7/19/2023	\$ 199,494,000	\$ 199,464,516	A-1+
145,000,000	Apple Inc	5.060	7/21/2023	144,592,389	144,571,840	A-1+
150,000,000	Apple Inc	5.060	7/21/2023	149,578,333	149,557,076	A-1+
66,050,000	LVMH	4.820	7/24/2023	65,846,603	65,825,914	A-1+
59,500,000	LVMH	4.850	8/9/2023	59,187,377	59,159,726	A-1+
50,000,000	LVMH	5.080	8/10/2023	49,717,778	49,706,736	A-1+
35,000,000	LVMH	5.000	9/11/2023	34,650,000	34,629,241	A-1+
25,000,000	LVMH	5.070	10/20/2023	24,609,188	24,589,956	A-1+
60,000,000	LVMH	5.100	2/12/2024	58,079,000	57,924,085	A-1+
25,000,000	LVMH	5.440	4/2/2024	23,957,333	23,934,512	A-1+
25,000,000	LVMH	5.440	4/2/2024	23,957,333	23,934,512	A-1+
45,000,000	LVMH	5.480	4/8/2024	43,068,300	43,041,286	A-1+
50,000,000	LVMH	4.960	8/8/2023	49,738,222	49,721,421	A-1+
100,000,000	LVMH	4.850	7/21/2023	99,725,000	99,703,725	A-1+
100,000,000	National Securities Clearing Corp	5.050	7/5/2023	99,943,889	99,929,806	A-1+
100,000,000	National Securities Clearing Corp	5.060	7/6/2023	99,929,722	99,915,717	A-1+
75,000,000	National Securities Clearing Corp	5.070	7/10/2023	74,904,938	74,894,396	A-1+
100,000,000	National Securities Clearing Corp	5.100	7/17/2023	99,773,333	99,759,639	A-1+
85,000,000	National Securities Clearing Corp	5.140	8/4/2023	84,587,372	84,574,410	A-1+
65,000,000	National Securities Clearing Corp	5.235	8/4/2023	64,678,629	64,674,549	A-1+
100,000,000	Proctor & Gamble	5.070	11/3/2023	98,239,583	98,206,600	A-1+
50,000,000	Toyota Motor Credit Corp	5.080	1/5/2024	48,673,556	48,541,550	A-1+
50,000,000	Toyota Motor Credit Corp	5.210	1/10/2024	48,603,431	48,502,159	A-1+
50,000,000	Toyota Motor Credit Corp	5.180	1/12/2024	48,597,083	48,486,172	A-1+
50,000,000	Toyota Motor Credit Corp	5.200	2/13/2024	48,360,556	48,232,367	A-1+
50,000,000	Toyota Motor Credit Corp	5.270	9/15/2023	49,460,611	49,433,516	A-1+
50,000,000	Toyota Motor Credit Corp	5.050	10/10/2023	49,291,597	49,239,534	A-1+
50,000,000	Toyota Motor Credit Corp	5.010	10/20/2023	49,227,625	49,161,400	A-1+
50,000,000	Toyota Motor Credit Corp	4.960	10/30/2023	49,166,444	49,082,459	A-1+
50,000,000	Toyota Motor Credit Corp	4.960	10/31/2023	49,159,556	49,074,596	A-1+
50,000,000	Toyota Motor Credit Corp	5.300	11/27/2023	48,903,194	48,858,334	A-1+
50,000,000	Wal-Mart Stores	5.180	9/12/2023	49,474,806	49,462,575	A-1+
21,300,000	Wal-Mart Stores	5.200	9/13/2023	21,072,327	21,067,919	A-1+
<u>\$ 2,231,850,000</u>				<u>\$ 2,208,249,108</u>	<u>\$ 2,206,862,239</u>	

Government Agency Securities 25.5%

\$ 50,000,000	Fannie-Mae	5.00	1/19/2024	\$ 50,000,000	\$ 49,801,179	A-1+
50,000,000	Fannie-Mae	5.150	2/21/2024	50,000,000	49,805,964	A-1+
100,000,000	Fannie-Mae	5.300	4/24/2024	100,000,000	99,562,102	A-1+
25,000,000	Fannie-Mae	5.000	12/15/2023	25,000,000	24,912,469	A-1+
40,000,000	Fannie-Mae	5.000	7/5/2023	39,977,778	39,989,265	A-1+
50,000,000	Federal Home Loan Bank	5.070	3/6/2024	48,246,625	48,335,130	A-1+
50,000,000	Federal Home Loan Bank	5.220	3/8/2024	48,180,250	48,321,769	A-1+
50,000,000	Federal Home Loan Bank	4.750	7/13/2023	49,920,833	49,932,943	A-1+
100,000,000	Federal Home Loan Bank	4.960	7/25/2023	99,669,333	99,705,184	A-1+
50,000,000	Federal Home Loan Bank	5.200	9/22/2023	49,400,556	49,447,757	A-1+
49,610,000	Federal Home Loan Bank	4.950	11/8/2023	48,723,221	48,730,418	A-1+
50,000,000	Federal Farm Credit Bank	5.115	7/1/2023	50,000,000	50,004,254	A-1+
50,000,000	Federal Farm Credit Bank	5.115	7/1/2023	49,993,057	50,004,254	A-1+
50,000,000	Federal Farm Credit Bank	5.270	7/1/2023	50,000,000	50,055,218	A-1+
50,000,000	Federal Farm Credit Bank	5.240	7/1/2023	50,000,000	50,003,606	A-1+
50,000,000	Federal Farm Credit Bank	5.140	7/1/2023	49,997,733	49,999,828	A-1+
62,000,000	Federal Farm Credit Bank	5.220	7/1/2023	62,000,000	61,963,894	A-1+
50,000,000	Federal Farm Credit Bank	5.230	7/1/2023	49,981,877	49,970,604	A-1+
50,000,000	Federal Farm Credit Bank	5.170	7/1/2023	49,995,285	50,004,862	A-1+
37,500,000	Federal Farm Credit Bank	5.170	7/1/2023	37,492,927	37,503,647	A-1+
50,000,000	Federal Farm Credit Bank	5.245	7/1/2023	50,000,000	49,997,857	A-1+
50,000,000	Federal Farm Credit Bank	5.260	7/1/2023	50,000,000	50,017,746	A-1+
50,000,000	Federal Farm Credit Bank	5.090	7/1/2023	49,999,826	49,998,445	A-1+
50,000,000	Federal Farm Credit Bank	5.145	7/1/2023	50,000,000	49,993,740	A-1+
50,000,000	Federal Farm Credit Bank	5.150	7/1/2023	50,000,000	49,991,675	A-1+
50,000,000	Federal Farm Credit Bank	5.145	7/1/2023	50,000,000	49,997,965	A-1+
50,000,000	Federal Farm Credit Bank	5.120	7/1/2023	50,000,000	49,984,078	A-1+
21,000,000	Federal Farm Credit Bank	5.160	7/1/2023	21,000,000	20,991,483	A-1+
50,000,000	Federal Farm Credit Bank	5.165	7/1/2023	50,000,000	49,997,144	A-1+
21,000,000	Federal Farm Credit Bank	5.160	7/1/2023	21,000,000	20,999,581	A-1+
50,000,000	Federal Farm Credit Bank	5.145	7/1/2023	49,997,243	49,995,512	A-1+
50,000,000	Federal Farm Credit Bank	5.095	7/1/2023	50,000,000	49,997,453	A-1+
50,000,000	Federal Farm Credit Bank	5.270	7/1/2023	50,000,000	50,055,599	A-1+
50,000,000	Federal Farm Credit Bank	5.145	7/1/2023	50,000,000	49,991,619	A-1+

50,000,000	Federal Farm Credit Bank	5.095	7/1/2023	50,000,000	49,997,200	A-1+
35,000,000	Federal Farm Credit Bank	5.240	7/1/2023	35,000,000	35,011,361	A-1+
59,000,000	Federal Farm Credit Bank	5.140	7/1/2023	58,996,279	58,983,494	A-1+
20,000,000	Federal Farm Credit Bank	5.210	7/1/2023	19,991,075	20,007,331	A-1+
50,000,000	Federal Farm Credit Bank	5.210	7/1/2023	50,000,000	50,018,327	A-1+
20,000,000	Federal Farm Credit Bank	5.210	7/1/2023	19,991,075	20,007,331	A-1+
50,000,000	Federal Farm Credit Bank	5.210	7/1/2023	50,000,000	50,021,972	A-1+
50,000,000	Federal Farm Credit Bank	5.210	7/1/2023	49,996,635	50,021,972	A-1+
50,000,000	Federal Farm Credit Bank	5.160	7/1/2023	50,000,000	50,009,093	A-1+
50,000,000	Federal Farm Credit Bank	5.260	7/1/2023	50,000,000	50,018,948	A-1+
50,000,000	Federal Home Loan Bank	5.000	2/21/2024	50,000,000	49,867,909	A-1+
50,000,000	Federal Home Loan Bank	5.000	2/21/2024	50,000,000	49,867,909	A-1+
50,000,000	Federal Home Loan Bank	5.450	3/15/2024	50,000,000	49,828,857	A-1+
50,000,000	Federal Home Loan Bank	5.550	3/28/2024	50,000,000	49,854,248	A-1+
50,000,000	Federal Home Loan Bank	5.550	3/27/2024	50,000,000	49,866,812	A-1+
50,000,000	Federal Home Loan Bank	5.660	3/13/2024	50,000,000	49,885,363	A-1+
250,000,000	Federal Home Loan Bank	5.160	7/1/2023	250,000,000	250,062,220	A-1+
50,000,000	Federal Home Loan Bank	5.300	5/17/2024	50,000,000	49,756,741	A-1+
50,000,000	Federal Home Loan Bank	5.300	5/28/2024	50,000,000	49,762,588	A-1+
50,000,000	Federal Home Loan Bank	5.340	5/24/2024	50,000,000	49,761,669	A-1+
50,000,000	Federal Home Loan Bank	5.350	5/17/2024	50,000,000	49,771,640	A-1+
25,000,000	Federal Home Loan Bank	3.250	7/28/2023	25,000,000	24,957,239	A-1+
250,000,000	Federal Home Loan Bank	5.110	7/1/2023	250,000,000	249,997,400	A-1+
250,000,000	Federal Home Loan Bank	5.110	7/1/2023	250,000,000	249,997,075	A-1+
250,000,000	Federal Home Loan Bank	5.145	7/1/2023	250,000,000	249,998,188	A-1+
50,000,000	Federal Home Loan Bank	5.130	7/1/2023	50,000,000	49,979,346	A-1+
250,000,000	Federal Home Loan Bank	5.180	7/1/2023	250,000,000	250,046,373	A-1+
250,000,000	Federal Home Loan Bank	5.100	7/1/2023	250,000,000	250,032,513	A-1+
125,000,000	Federal Home Loan Bank	5.100	7/1/2023	125,000,000	125,016,256	A-1+
50,000,000	Federal Home Loan Bank	5.000	11/1/2023	49,997,205	49,898,961	A-1+
250,000,000	Federal Home Loan Bank	5.090	7/1/2023	250,000,000	250,037,053	A-1+
125,000,000	Federal Home Loan Bank	5.115	7/1/2023	125,000,000	125,033,234	A-1+
50,000,000	Federal Home Loan Bank	5.150	7/1/2023	50,000,000	50,022,710	A-1+
50,000,000	Freddie-Mac	5.500	6/18/2024	50,000,000	49,794,490	A-1+
<u>\$ 4,865,110,000</u>				<u>\$ 4,859,548,813</u>	<u>\$ 4,857,258,051</u>	

US Treasury Securities 5.0%

\$ 200,000,000	U.S. Treasury	5.06	7/5/2023	\$ 199,887,556	\$ 199,945,402	A-1+
250,000,000	U.S. Treasury	5.020	7/25/2023	249,163,333	249,237,830	A-1+
150,000,000	U.S. Treasury	5.020	7/25/2023	149,498,000	149,542,698	A-1+
150,000,000	U.S. Treasury	5.125	8/22/2023	148,889,583	148,924,827	A-1+
50,000,000	U.S. Treasury	5.310	9/7/2023	49,498,500	49,527,516	A-1+
50,000,000	U.S. Treasury	5.270	9/26/2023	49,363,208	49,393,273	A-1+
50,000,000	U.S. Treasury	5.200	11/24/2023	48,945,556	48,963,700	A-1+
50,000,000	U.S. Treasury	5.310	12/7/2023	48,827,375	48,864,203	A-1+
<u>\$ 950,000,000</u>				<u>\$ 944,073,111</u>	<u>\$ 944,399,449</u>	

Money Market Funds 0.6%

\$ 113,750,407	State Street Treasury Plus MMF	5.02	7/1/2023	\$ 113,750,407	\$ 113,750,407	AAAm
<u>\$ 113,750,407</u>				<u>\$ 113,750,407</u>	<u>\$ 113,750,407</u>	

Repurchase Agreements 24.4%

\$ 950,000,000	Mizuho Repo	5.05	7/3/2023	\$ 950,000,000	\$ 950,000,000	A-1
600,000,000	Royal Bank of Canada NY Repo	5.050	7/3/2023	600,000,000	600,000,000	A-1+
1,100,000,000	Bank of America Repo	5.070	7/3/2023	1,100,000,000	1,100,000,000	A-1
2,000,000,000	Bank of Nova Scotia NY Repo	5.050	7/3/2023	2,000,000,000	2,000,000,000	A-1
<u>\$ 4,650,000,000</u>				<u>\$ 4,650,000,000</u>	<u>\$ 4,650,000,000</u>	

19,084,516,595

19,049,427,627

19,044,943,469

Fund Summary Statistics and Notes

Amortized Cost	19,049,427,627
Fair market value	19,044,943,469
Shares Outstanding	18,969,088,765
Fund Net Asset Value (4)	1.0042
Effective 7-Day Net Yield (5)	5.15%
Effective 7-Day Gross Yield	5.26%
WAM(R) (6)	41 Days
WAM(F) (7)	98 Days
Ratio of Fair Market Value to Amortized Cost	0.99976
Government and Government Backed Securities (percent of total)	57.97%
Liquidity (same day availability)	33.66%

- (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 guarantor 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.