

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF May 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	5.07	6/2/2023	\$ 100,000,000	\$ 100,000,000	A-1+
100,000,000	Australia and New Zealand Bank	5.20	6/26/2023	100,000,000	100,000,000	A-1+
100,000,000	Australia and New Zealand Bank	5.35	10/3/2023	100,000,000	100,000,000	A-1+
100,000,000	Australia and New Zealand Bank	5.35	10/16/2023	100,000,000	100,000,000	A-1+
255,488,890	Bank of America Deposit (2)	5.18	6/1/2023	255,488,890	255,488,890	A-1
250,000,000	Bank of America Deposit	5.10	6/5/2023	250,000,000	250,000,578	A-1
50,000,000	Bank of Nova Scotia	5.53	6/1/2023	50,000,000	50,002,630	A-1
100,000,000	Bank of Nova Scotia	5.80	6/1/2023	100,000,000	100,097,247	A-1
50,000,000	Bank of Nova Scotia	5.81	6/1/2023	50,000,000	50,098,010	A-1
50,000,000	Bank of Nova Scotia	5.49	6/1/2023	50,000,000	49,998,678	A-1
50,000,000	Bank of Nova Scotia	5.41	6/1/2023	50,000,000	50,003,727	A-1
50,000,000	Bank of Nova Scotia	5.35	6/1/2023	50,000,000	49,986,546	A-1
50,000,000	Bank of Nova Scotia	5.41	6/1/2023	50,000,000	49,926,444	A-1
350,000,000	Bank of Nova Scotia (2)	5.21	6/1/2023	350,000,000	350,000,000	A-1
50,000,000	Commonwealth Bk Aus NY Branch	5.75	6/1/2023	50,000,000	50,004,037	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.21	6/7/2023	50,000,000	50,001,208	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.42	1/2/2024	50,000,000	49,973,000	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.55	3/8/2024	50,000,000	49,932,016	A-1+
100,000,000	Cooperatieve Centrale	5.46	6/1/2023	100,000,000	100,012,163	A-1
100,000,000	Cooperatieve Centrale	5.24	8/28/2023	100,000,000	99,958,200	A-1
100,000,000	Cooperatieve Centrale	5.11	9/11/2023	100,000,000	99,894,100	A-1
100,000,000	Cooperatieve Centrale	5.30	10/2/2023	100,000,000	99,941,500	A-1
50,000,000	Cooperatieve Centrale	5.39	12/12/2023	50,000,000	49,955,700	A-1
25,000,000	Cooperatieve Centrale	5.54	2/27/2024	25,000,000	24,960,350	A-1
500,000,000	DNB Bank ASA	5.04	6/1/2023	500,000,000	500,000,650	A-1+
200,000,000	DZ Bank NY Branch	5.15	6/23/2023	200,000,000	200,000,000	A-1
100,000,000	DZ Bank NY Branch	5.05	7/24/2023	100,000,000	100,000,000	A-1
50,000,000	MUFG Bank LTD NY Branch	5.34	6/1/2023	50,000,000	49,957,968	A-1
100,000,000	MUFG Bank LTD NY Branch	5.56	6/1/2023	100,000,000	100,054,038	A-1
50,000,000	MUFG Bank LTD NY Branch	5.52	6/1/2023	50,000,000	50,017,917	A-1
50,000,000	MUFG Bank LTD NY Branch	5.49	6/1/2023	50,000,000	50,004,424	A-1
50,000,000	MUFG Bank LTD NY Branch	5.49	6/1/2023	50,000,000	49,997,474	A-1
50,000,000	MUFG Bank LTD NY Branch	5.41	10/30/2023	50,000,000	49,954,988	A-1
300,000,000	National Bank of Canada (2)	5.16	6/1/2023	300,000,000	300,000,000	A-1
50,000,000	Nordea Bank NY Branch	5.53	6/1/2023	50,000,000	49,986,793	A-1+
100,000,000	Nordea Bank NY Branch	5.40	6/1/2023	100,000,000	99,993,539	A-1+
50,000,000	Nordea Bank NY Branch	5.66	6/1/2023	50,000,000	50,038,500	A-1+
50,000,000	Nordea Bank NY Branch	5.00	7/10/2023	50,000,000	49,991,328	A-1+
250,000,000	Norinchukin Bank	5.10	6/5/2023	250,000,000	250,001,250	A-1
100,000,000	Norinchukin Bank	5.30	8/7/2023	100,000,000	99,978,594	A-1
100,000,000	Norinchukin Bank	5.05	8/8/2023	100,000,000	99,917,509	A-1
50,000,000	Royal Bank of Canada NY Branch	5.81	6/1/2023	50,000,000	50,101,200	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.07	7/3/2023	50,000,000	50,000,000	A-1+
100,000,000	Royal Bank of Canada NY Branch	5.03	7/10/2023	100,000,000	100,000,000	A-1+
100,000,000	Royal Bank of Canada NY Branch	5.07	7/17/2023	100,000,000	100,000,000	A-1+
100,000,000	Royal Bank of Canada NY Branch	5.02	8/1/2023	100,000,000	100,000,000	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.52	12/1/2023	50,000,000	49,942,745	A-1+
50,000,000	Svenska Handelsbanken	5.62	6/1/2023	50,000,000	49,975,612	A-1+
50,000,000	Svenska Handelsbanken	5.53	6/1/2023	50,000,000	49,987,416	A-1+
50,000,000	Svenska Handelsbanken	5.48	6/1/2023	50,000,000	49,981,345	A-1+
50,000,000	Svenska Handelsbanken	5.71	6/1/2023	50,000,000	50,036,130	A-1+
50,000,000	Svenska Handelsbanken	5.71	6/1/2023	50,000,000	50,028,430	A-1+
50,000,000	Svenska Handelsbanken	4.50	6/9/2023	50,000,000	49,991,072	A-1+
50,000,000	Svenska Handelsbanken	5.32	9/6/2023	50,000,000	49,977,619	A-1+
50,000,000	Svenska Handelsbanken	5.45	10/18/2023	50,000,000	49,987,497	A-1+
50,000,000	Svenska Handelsbanken	5.40	1/3/2024	50,000,000	49,878,985	A-1+
50,000,000	Svenska Handelsbanken	5.20	1/24/2024	50,000,000	49,805,800	A-1+
463,482,297	Toronto Dominion Bank (2)	5.16	6/1/2023	463,482,297	463,482,297	A-1+
50,000,000	Toronto Dominion Bank	4.06	6/8/2023	50,000,000	49,987,223	A-1+
50,000,000	Toronto Dominion Bank	5.00	9/26/2023	50,000,000	49,883,317	A-1+
25,000,000	Toronto Dominion Bank	5.40	10/12/2023	25,000,000	24,965,853	A-1+

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50,000,000	Toronto Dominion Bank	5.22	1/31/2024	50,000,000	49,802,642	A-1+
50,000,000	Toronto Dominion Bank	5.50	2/23/2024	50,000,000	49,884,324	A-1+
<u>\$ 6,118,971,188</u>				<u>\$ 6,118,971,188</u>	<u>\$ 6,117,829,495</u>	
Bank Deposit Instruments with Government Backing						1.5%
\$ 75,000,000	Berkshire Bank (2,3)	5.11	6/1/2023	\$ 75,000,000	\$ 75,000,000	A-1+
200,000,000	U.S. Bank N.A. (2,3)	5.15	10/10/2023	200,000,000	200,000,000	A-1+
<u>\$ 275,000,000</u>				<u>\$ 275,000,000</u>	<u>\$ 275,000,000</u>	
Commercial Paper and Corporate Notes						14.4%
\$ 100,000,000	Apple Inc	5.02	6/13/2023	\$ 99,832,667	\$ 99,817,278	A-1+
75,000,000	Apple Inc	5.02	6/13/2023	74,874,500	74,862,959	A-1+
100,000,000	Apple Inc	5.02	6/15/2023	99,804,778	99,789,000	A-1+
100,000,000	Apple Inc	5.03	6/16/2023	99,790,417	99,775,244	A-1+
250,000,000	Automatic Data Processing, Inc.	5.15	6/28/2023	249,034,375	249,014,945	A-1+
210,000,000	Automatic Data Processing, Inc.	5.18	6/29/2023	209,153,933	209,142,662	A-1+
50,000,000	LVMH	5.05	6/16/2023	49,894,792	49,887,867	A-1+
100,000,000	LVMH	4.85	7/21/2023	99,312,500	99,276,792	A-1+
66,050,000	LVMH	4.82	7/24/2023	65,581,302	65,543,727	A-1+
50,000,000	LVMH	4.96	8/8/2023	49,531,556	49,508,759	A-1+
59,500,000	LVMH	4.85	8/9/2023	58,946,898	58,906,834	A-1+
50,000,000	LVMH	5.08	8/10/2023	49,506,111	49,494,421	A-1+
35,000,000	LVMH	5.00	9/11/2023	34,504,167	34,482,382	A-1+
25,000,000	LVMH	5.07	10/20/2023	24,503,563	24,481,700	A-1+
60,000,000	LVMH	5.10	2/12/2024	57,824,000	57,699,850	A-1+
100,000,000	National Securities Clearing Corp	4.79	6/1/2023	100,000,000	99,986,047	A-1+
32,400,000	National Securities Clearing Corp	4.88	6/9/2023	32,364,864	32,359,152	A-1+
80,000,000	National Securities Clearing Corp	5.09	6/15/2023	79,841,644	79,831,534	A-1+
100,000,000	National Securities Clearing Corp	5.05	7/5/2023	99,523,056	99,504,944	A-1+
100,000,000	National Securities Clearing Corp	5.06	7/6/2023	99,508,056	99,490,600	A-1+
75,000,000	National Securities Clearing Corp	5.07	7/10/2023	74,588,063	74,574,750	A-1+
100,000,000	National Securities Clearing Corp	5.10	7/17/2023	99,348,333	99,331,556	A-1+
85,000,000	National Securities Clearing Corp	5.14	8/4/2023	84,223,289	84,205,474	A-1+
100,000,000	Proctor & Gamble	5.07	11/3/2023	97,817,083	97,656,967	A-1+
50,000,000	Toyota Motor Credit Corp	5.08	6/20/2023	49,865,944	49,858,611	A-1+
50,000,000	Toyota Motor Credit Corp	4.50	6/26/2023	49,843,750	49,815,761	A-1+
50,000,000	Toyota Motor Credit Corp	5.27	9/15/2023	49,247,694	49,207,903	A-1+
50,000,000	Toyota Motor Credit Corp	5.05	10/10/2023	49,081,181	49,014,767	A-1+
50,000,000	Toyota Motor Credit Corp	5.01	10/20/2023	49,018,875	48,936,578	A-1+
50,000,000	Toyota Motor Credit Corp	4.96	10/30/2023	48,959,778	48,857,889	A-1+
50,000,000	Toyota Motor Credit Corp	4.96	10/31/2023	48,952,889	48,850,163	A-1+
50,000,000	Toyota Motor Credit Corp	5.30	11/27/2023	48,682,361	48,635,000	A-1+
50,000,000	Toyota Motor Credit Corp	5.08	1/5/2024	48,461,889	48,334,079	A-1+
50,000,000	Toyota Motor Credit Corp	5.21	1/10/2024	48,386,347	48,295,422	A-1+
50,000,000	Toyota Motor Credit Corp	5.18	1/12/2024	48,381,250	48,279,889	A-1+
50,000,000	Toyota Motor Credit Corp	5.20	2/13/2024	48,143,889	48,031,317	A-1+
<u>\$ 2,702,950,000</u>				<u>\$ 2,676,335,792</u>	<u>\$ 2,674,742,821</u>	
Government Agency Securities						27.4%
\$ 100,000,000	Fannie-Mae	5.00	6/12/2023	\$ 99,847,222	\$ 99,865,594	A-1+
25,000,000	Fannie-Mae	5.00	12/15/2023	25,000,000	24,907,457	A-1+
50,000,000	Fannie-Mae	5.00	1/19/2024	50,000,000	49,820,574	A-1+
50,000,000	Fannie-Mae	5.15	2/21/2024	50,000,000	49,807,181	A-1+
100,000,000	Fannie-Mae	5.30	4/24/2024	100,000,000	99,555,441	A-1+
50,000,000	Federal Farm Credit Bank	5.12	6/1/2023	50,000,000	49,997,691	A-1+
50,000,000	Federal Farm Credit Bank	5.12	6/1/2023	49,992,021	49,997,691	A-1+
50,000,000	Federal Farm Credit Bank	5.27	6/1/2023	50,000,000	50,056,739	A-1+
50,000,000	Federal Farm Credit Bank	5.24	6/1/2023	50,000,000	50,037,849	A-1+
50,000,000	Federal Farm Credit Bank	5.14	6/1/2023	49,997,528	50,000,759	A-1+
62,000,000	Federal Farm Credit Bank	5.22	6/1/2023	62,000,000	61,929,198	A-1+
50,000,000	Federal Farm Credit Bank	5.23	6/1/2023	49,981,091	49,980,366	A-1+
37,500,000	Federal Farm Credit Bank	5.17	6/1/2023	37,492,318	37,504,424	A-1+
50,000,000	Federal Farm Credit Bank	5.17	6/1/2023	49,994,878	50,005,899	A-1+
50,000,000	Federal Farm Credit Bank	5.09	6/1/2023	49,999,617	49,998,044	A-1+
50,000,000	Federal Farm Credit Bank	5.15	6/1/2023	50,000,000	49,992,933	A-1+
50,000,000	Federal Farm Credit Bank	5.15	6/1/2023	50,000,000	49,990,437	A-1+

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50,000,000	Federal Farm Credit Bank	5.15	6/1/2023	50,000,000	49,996,937	A-1+
50,000,000	Federal Farm Credit Bank	5.12	6/1/2023	50,000,000	49,981,930	A-1+
21,000,000	Federal Farm Credit Bank	5.16	6/1/2023	21,000,000	20,999,883	A-1+
50,000,000	Federal Farm Credit Bank	5.17	6/1/2023	50,000,000	49,997,483	A-1+
21,000,000	Federal Farm Credit Bank	5.16	6/1/2023	21,000,000	20,999,395	A-1+
50,000,000	Federal Farm Credit Bank	5.16	6/1/2023	49,997,040	49,995,985	A-1+
50,000,000	Federal Farm Credit Bank	5.10	6/1/2023	50,000,000	49,998,114	A-1+
50,000,000	Federal Farm Credit Bank	5.15	6/1/2023	50,000,000	50,005,304	A-1+
50,000,000	Federal Farm Credit Bank	5.27	6/1/2023	50,000,000	50,059,488	A-1+
50,000,000	Federal Farm Credit Bank	5.16	6/1/2023	50,000,000	49,992,145	A-1+
50,000,000	Federal Farm Credit Bank	5.10	6/1/2023	50,000,000	49,995,240	A-1+
35,000,000	Federal Farm Credit Bank	5.24	6/1/2023	35,000,000	35,026,227	A-1+
59,000,000	Federal Farm Credit Bank	5.15	6/1/2023	58,996,037	58,980,262	A-1+
50,000,000	Federal Farm Credit Bank	5.21	6/1/2023	50,000,000	50,018,584	A-1+
20,000,000	Federal Farm Credit Bank	5.21	6/1/2023	19,990,510	20,007,434	A-1+
20,000,000	Federal Farm Credit Bank	5.21	6/1/2023	19,990,510	20,007,434	A-1+
50,000,000	Federal Farm Credit Bank	5.22	6/1/2023	50,000,000	50,024,257	A-1+
50,000,000	Federal Farm Credit Bank	5.22	6/1/2023	49,996,434	50,024,257	A-1+
50,000,000	Federal Farm Credit Bank	5.16	6/1/2023	50,000,000	50,011,559	A-1+
50,000,000	Federal Farm Credit Bank	5.26	6/1/2023	50,000,000	50,047,237	A-1+
250,000,000	Federal Home Loan Bank	5.14	6/1/2023	250,000,000	249,998,065	A-1+
250,000,000	Federal Home Loan Bank	5.11	6/1/2023	250,000,000	249,996,770	A-1+
250,000,000	Federal Home Loan Bank	5.11	6/1/2023	250,000,000	249,996,443	A-1+
250,000,000	Federal Home Loan Bank	5.15	6/1/2023	250,000,000	249,997,610	A-1+
50,000,000	Federal Home Loan Bank	5.13	6/1/2023	50,000,000	49,976,908	A-1+
250,000,000	Federal Home Loan Bank	5.18	6/1/2023	250,000,000	250,004,503	A-1+
250,000,000	Federal Home Loan Bank	5.10	6/1/2023	250,000,000	250,027,223	A-1+
125,000,000	Federal Home Loan Bank	5.10	6/1/2023	125,000,000	125,013,611	A-1+
250,000,000	Federal Home Loan Bank	5.09	6/1/2023	250,000,000	250,257,118	A-1+
125,000,000	Federal Home Loan Bank	5.12	6/1/2023	125,000,000	125,033,173	A-1+
34,000,000	Federal Home Loan Bank	0.13	6/2/2023	33,998,147	33,988,176	A-1+
100,000,000	Federal Home Loan Bank	4.70	6/9/2023	99,895,556	99,902,233	A-1+
33,430,000	Federal Home Loan Bank	4.58	6/14/2023	33,374,710	33,376,905	A-1+
100,000,000	Federal Home Loan Bank	2.28	6/23/2023	99,842,374	99,802,175	A-1+
50,000,000	Federal Home Loan Bank	4.75	7/13/2023	49,722,917	49,709,575	A-1+
100,000,000	Federal Home Loan Bank	4.96	7/25/2023	99,256,000	99,253,812	A-1+
25,000,000	Federal Home Loan Bank	3.25	7/28/2023	25,000,000	24,907,735	A-1+
50,000,000	Federal Home Loan Bank	5.20	9/22/2023	49,183,889	49,213,633	A-1+
50,000,000	Federal Home Loan Bank	5.00	11/1/2023	49,996,523	49,903,707	A-1+
49,610,000	Federal Home Loan Bank	4.95	11/8/2023	48,518,580	48,512,970	A-1+
50,000,000	Federal Home Loan Bank	5.00	2/21/2024	50,000,000	49,755,170	A-1+
50,000,000	Federal Home Loan Bank	5.00	2/21/2024	50,000,000	49,755,170	A-1+
50,000,000	Federal Home Loan Bank	5.07	3/6/2024	48,035,375	48,179,779	A-1+
50,000,000	Federal Home Loan Bank	5.22	3/8/2024	47,962,750	48,166,973	A-1+
50,000,000	Federal Home Loan Bank	5.66	3/13/2024	50,000,000	49,876,195	A-1+
50,000,000	Federal Home Loan Bank	5.45	3/15/2024	50,000,000	49,815,060	A-1+
50,000,000	Federal Home Loan Bank	5.55	3/27/2024	50,000,000	49,852,295	A-1+
50,000,000	Federal Home Loan Bank	5.55	3/28/2024	50,000,000	49,857,451	A-1+
50,000,000	Federal Home Loan Bank	5.30	5/17/2024	50,000,000	49,751,936	A-1+
50,000,000	Federal Home Loan Bank	5.35	5/17/2024	50,000,000	49,763,588	A-1+
50,000,000	Federal Home Loan Bank	5.34	5/24/2024	50,000,000	49,927,110	A-1+
50,000,000	Federal Home Loan Bank	5.30	5/28/2024	50,000,000	49,716,887	A-1+
50,000,000	Freddie-Mac	5.50	6/18/2024	50,000,000	49,984,509	A-1+
\$ 5,092,540,000				\$ 5,085,062,028	\$ 5,082,892,426	
US Treasury Securities						0.5%
\$ 50,000,000	U.S. Treasury	5.27	9/26/2023	\$ 49,143,625	\$ 49,146,063	A-1+
50,000,000	U.S. Treasury	5.20	11/24/2023	48,728,889	48,730,519	A-1+
\$ 100,000,000				\$ 97,872,514	\$ 97,876,581	
Money Market Funds						0.7%
\$ 136,051,106	State Street Treasury Plus MMF	5.02	6/1/2023	\$ 136,051,106	\$ 136,051,106	AAAm
\$ 136,051,106				\$ 136,051,106	\$ 136,051,106	
Repurchase Agreements						22.6%
\$ 1,100,000,000	Bank of America Repo	5.05	6/1/2023	\$ 1,100,000,000	\$ 1,100,000,000	A-1

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1,750,000,000	Bank of Nova Scotia NY Repo	5.05	6/1/2023	1,750,000,000	1,750,000,000	A-1
450,000,000	Mizuho Repo	5.05	6/1/2023	450,000,000	450,000,000	A-1
900,000,000	Royal Bank of Canada NY Repo	5.05	6/1/2023	900,000,000	900,000,000	A-1+
<u>\$ 4,200,000,000</u>				<u>\$ 4,200,000,000</u>	<u>\$ 4,200,000,000</u>	
18,625,512,293				18,589,292,626	18,584,392,429	

Fund Summary Statistics and Notes

Amortized Cost	18,589,292,626
Fair market value	18,584,392,429
Shares Outstanding	18,501,026,058
Fund Net Asset Value (4)	1.0048
Effective 7-Day Net Yield (5)	5.11%
Effective 7-Day Gross Yield	5.22%
WAM(R) (6)	40 Days
WAM(F) (7)	98 Days
Ratio of Fair Market Value to Amortized Cost	0.99974
Government and Government Backed Securities (percent of total)	52.69%
Liquidity (same day availability)	30.56%

(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.