

# CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF February 28, 2026 (UNAUDITED) 1



Cusip #	Issuer	YTM	Reset	Maturity	Par	Amortized Cost	Market Value	S&P Rating
<b>Bank Deposit Instruments</b>								
<b>44.23%</b>								
ATD1YBLF3	Australia and New Zealand Bank	4.10	16 Mar 2026	16 Mar 2026	\$100,000,000	\$100,000,000	\$100,000,000	A-1+
ATD1YWJB9	Australia and New Zealand Bank	3.98	20 Apr 2026	20 Apr 2026	100,000,000	100,000,000	100,000,000	A-1+
ATD1Z2LW5	Australia and New Zealand Bank	3.95	29 Apr 2026	29 Apr 2026	150,000,000	150,000,000	150,000,000	A-1+
ATD1ZCML6	Australia and New Zealand Bank	4.00	16 Mar 2026	16 Mar 2026	50,000,000	50,000,000	50,000,000	A-1+
ATD205Z41	Australia and New Zealand Bank	3.82	08 Jul 2026	08 Jul 2026	100,000,000	100,000,000	100,000,000	A-1+
ATD211FD1	Australia and New Zealand Bank	3.80	05 Jun 2026	05 Jun 2026	100,000,000	100,000,000	100,000,000	A-1+
ATD211O17	Australia and New Zealand Bank	3.65	02 Mar 2026	02 Mar 2026	49,829,000	49,829,000	49,829,000	A-1+
06050G001	Bank of America Deposit (2)	3.68	01 Mar 2026	10 Oct 2026	250,000,000	250,000,000	250,000,000	A-1
06051WVWF7	Bank of America Deposit	3.95	12 Jun 2026	12 Jun 2026	50,000,000	50,000,000	50,020,350	A-1
06053RCK7	Bank of America Deposit	3.93	01 Mar 2026	12 Jun 2026	50,000,000	50,000,000	50,014,400	A-1
06053RCM3	Bank of America Deposit	3.96	01 Mar 2026	17 Aug 2026	100,000,000	100,000,000	100,046,600	A-1
06418NFX5	Bank of Nova Scotia	3.91	01 Mar 2026	05 Mar 2026	50,000,000	50,000,000	50,000,000	A-1
06418NHZ8	Bank of Nova Scotia	4.00	01 Mar 2026	07 Aug 2026	50,000,000	50,000,000	50,028,345	A-1
06418NJB9	Bank of Nova Scotia	4.00	01 Mar 2026	13 Aug 2026	50,000,000	50,000,000	50,028,705	A-1
06418NJK6	Bank of Nova Scotia	3.99	01 Mar 2026	29 Sep 2026	50,000,000	50,000,000	50,000,000	A-1
06418NMN9	Bank of Nova Scotia	3.96	01 Mar 2026	09 Feb 2027	100,000,000	100,000,000	100,000,000	A-1
06418NNC2	Bank of Nova Scotia	3.97	01 Mar 2026	22 Feb 2027	50,000,000	50,000,000	49,995,465	A-1
809990005	Bank of Nova Scotia (2)	3.77	01 Mar 2026	10 Oct 2026	250,000,000	250,000,000	250,000,000	A-1
20271EN62	Commonwealth Bk Aus NY Branch	3.90	01 Mar 2026	05 Mar 2026	100,000,000	100,000,000	100,001,200	A-1+
20271EP29	Commonwealth Bk Aus NY Branch	4.05	01 Mar 2026	13 Apr 2026	50,000,000	50,000,000	50,012,800	A-1+
20271EP78	Commonwealth Bk Aus NY Branch	3.99	01 Mar 2026	22 Jul 2026	100,000,000	100,000,000	100,068,260	A-1+
20271EP86	Commonwealth Bk Aus NY Branch	3.98	01 Mar 2026	04 Aug 2026	100,000,000	100,000,000	100,043,100	A-1+
20271ES59	Commonwealth Bk Aus NY Branch	4.00	01 Mar 2026	04 Dec 2026	100,000,000	100,000,000	100,060,800	A-1+
20271ET25	Commonwealth Bk Aus NY Branch	3.85	01 Mar 2026	17 Aug 2026	50,000,000	50,000,000	49,992,900	A-1+
21684LLD2	Cooperatieve Centrale	3.96	01 Mar 2026	13 Jul 2026	100,000,000	100,000,000	100,040,900	A-1
21684LLF7	Cooperatieve Centrale	3.96	01 Mar 2026	18 Sep 2026	100,000,000	100,000,000	100,049,600	A-1
21684LLV2	Cooperatieve Centrale	3.94	01 Mar 2026	24 Feb 2027	50,000,000	50,000,000	49,995,050	A-1
21684XD3	Cooperatieve Centrale	3.79	20 Jan 2027	20 Jan 2027	100,000,000	100,000,000	100,060,790	A-1
23345HWE4	DNB Bank ASA of New York	3.76	13 Jan 2027	13 Jan 2027	100,000,000	100,000,000	100,023,930	A-1+
23345HWJ3	DNB Bank ASA of New York	3.75	31 Dec 2026	31 Dec 2026	100,000,000	100,000,000	100,014,580	A-1+
23344JE68	DZ Bank NY Branch	3.84	01 Mar 2026	04 Mar 2026	100,000,000	100,000,661	100,001,130	A-1
23344JEL5	DZ Bank NY Branch	3.87	01 Mar 2026	22 Jun 2026	100,000,000	100,000,000	100,019,000	A-1
23344JEW1	DZ Bank NY Branch	3.82	01 Mar 2026	06 Aug 2026	100,000,000	100,000,000	100,004,200	A-1
23344JEX9	DZ Bank NY Branch	3.70	10 Mar 2026	10 Mar 2026	100,000,000	100,000,000	100,001,750	A-1
23344JF75	DZ Bank NY Branch	3.75	25 Aug 2026	25 Aug 2026	100,000,000	100,000,000	99,994,350	A-1
23344JF83	DZ Bank NY Branch	3.68	31 Mar 2026	31 Mar 2026	200,000,000	200,000,000	200,000,000	A-1
46657V7C8	JPMorgan Chase	4.25	01 Mar 2026	28 Aug 2026	100,000,000	100,000,000	100,005,725	A-1+
55381BLZ9	MUFG Bank LTD NY Branch	3.90	01 Mar 2026	05 Mar 2026	100,000,000	100,000,000	100,001,600	A-1
55381BMN5	MUFG Bank LTD NY Branch	3.94	01 Mar 2026	26 May 2026	100,000,000	100,000,000	100,031,400	A-1
55381BNG9	MUFG Bank LTD NY Branch	3.90	01 Mar 2026	16 Apr 2026	50,000,000	50,000,000	50,006,150	A-1
55381BQU5	MUFG Bank LTD NY Branch	3.97	01 Mar 2026	19 Aug 2026	100,000,000	100,000,000	100,046,400	A-1
55381BRE0	MUFG Bank LTD NY Branch	3.87	01 Mar 2026	07 May 2026	100,000,000	100,000,000	100,010,000	A-1
55381BRF7	MUFG Bank LTD NY Branch	3.93	01 Mar 2026	16 Jul 2026	100,000,000	100,000,000	100,025,220	A-1
55381BRQ3	MUFG Bank LTD NY Branch	3.88	01 Mar 2026	21 Aug 2026	50,000,000	50,000,000	50,000,650	A-1
63299Q001	National Bank of Canada (3)	3.89	01 Mar 2026	10 Oct 2026	100,000,000	100,000,000	100,000,000	A-1
63299Q001	National Bank of Canada (3)	3.89	01 Mar 2026	10 Oct 2026	200,000,000	200,000,000	200,000,000	A-1
63299Q001	National Bank of Canada (3)	3.89	01 Mar 2026	10 Oct 2026	200,000,000	200,000,000	200,000,000	A-1
ATD1V3WZ8	National Bank of Canada (2)	3.69	01 Mar 2026	10 Oct 2026	200,000,000	200,000,000	200,000,000	A-1
65558WHE1	Nordea Bank NY Branch	3.92	01 Mar 2026	17 Mar 2026	50,000,000	50,000,000	50,004,390	A-1+
65558WHR2	Nordea Bank NY Branch	3.92	01 Mar 2026	25 Mar 2026	50,000,000	50,000,000	50,007,900	A-1+
65558WLE6	Nordea Bank NY Branch	3.97	01 Mar 2026	17 Jun 2026	100,000,000	100,000,000	100,057,100	A-1+
65558WNB0	Nordea Bank NY Branch	3.96	01 Mar 2026	12 Aug 2026	50,000,000	50,000,000	50,031,700	A-1+
65558WNF1	Nordea Bank NY Branch	3.96	01 Mar 2026	19 Aug 2026	50,000,000	50,000,000	50,033,050	A-1+
65558WQD3	Nordea Bank NY Branch	3.98	01 Mar 2026	13 Nov 2026	100,000,000	100,000,000	100,070,200	A-1+
65558WSJ8	Nordea Bank NY Branch	3.75	28 Dec 2026	28 Dec 2026	100,000,000	100,000,000	100,000,250	A-1+
65558WSL3	Nordea Bank NY Branch	3.75	04 Sep 2026	04 Sep 2026	100,000,000	100,000,000	100,004,660	A-1+
78015JFY8	Royal Bank of Canada NY Branch	4.00	01 Mar 2026	14 May 2026	100,000,000	100,000,000	100,030,250	A-1+
78015JHY6	Royal Bank of Canada NY Branch	3.97	01 Mar 2026	22 Jun 2026	100,000,000	100,000,000	100,036,200	A-1+
78015JL2	Royal Bank of Canada NY Branch	4.00	01 Mar 2026	09 Jul 2026	50,000,000	50,000,000	50,026,080	A-1+
78015JQU4	Royal Bank of Canada NY Branch	3.97	01 Mar 2026	14 Oct 2026	100,000,000	100,000,000	100,047,600	A-1+
78015JS40	Royal Bank of Canada NY Branch	4.02	01 Mar 2026	17 Nov 2026	50,000,000	50,000,000	50,042,450	A-1+
78015JU47	Royal Bank of Canada NY Branch	3.85	04 Dec 2026	04 Dec 2026	100,000,000	100,000,000	100,085,430	A-1+
78015JXG7	Royal Bank of Canada NY Branch	3.97	01 Mar 2026	22 Jan 2027	100,000,000	100,000,000	100,015,900	A-1+
86959TMP8	Svenska Handelsbanken	4.02	01 Mar 2026	09 Apr 2026	50,000,000	50,000,000	50,012,750	A-1+
86959TNR3	Svenska Handelsbanken	4.36	12 May 2026	12 May 2026	50,000,000	50,000,000	50,054,370	A-1+
86959TRN8	Svenska Handelsbanken	3.97	01 Mar 2026	15 Oct 2026	50,000,000	50,000,000	50,027,080	A-1+
86959TRY4	Svenska Handelsbanken	3.98	01 Mar 2026	29 Oct 2026	100,000,000	100,000,000	100,060,100	A-1+
86959TSR8	Svenska Handelsbanken	4.01	01 Mar 2026	08 Dec 2026	50,000,000	50,000,000	50,036,730	A-1+
86959TSU1	Svenska Handelsbanken	4.01	01 Mar 2026	16 Dec 2026	100,000,000	100,000,000	100,063,300	A-1+
86959TSZ0	Svenska Handelsbanken	3.99	01 Mar 2026	06 Jan 2027	50,000,000	50,000,000	50,016,900	A-1+
86959TTZ9	Svenska Handelsbanken	3.94	01 Mar 2026	18 Feb 2027	100,000,000	100,000,000	99,987,970	A-1+

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Cusip #	Issuer	YTM	Reset	Maturity	Par	Amortized Cost	Market Value	S&P Rating
89115D2Y1	Toronto Dominion Bank	4.07	01 Mar 2026	17 Apr 2026	50,000,000	50,000,000	50,021,675	A-1
89115D4R4	Toronto Dominion Bank	4.00	01 Mar 2026	20 Oct 2026	100,000,000	100,000,000	100,061,700	A-1
89115DH41	Toronto Dominion Bank	3.96	01 Mar 2026	20 Mar 2026	100,000,000	100,000,000	100,004,800	A-1
89115DLV6	Toronto Dominion Bank	3.86	18 Mar 2026	18 Mar 2026	100,000,000	100,000,000	100,004,010	A-1
89115DQD1	Toronto Dominion Bank	3.77	20 Jul 2026	20 Jul 2026	100,000,000	100,000,000	99,988,370	A-1
89115DVK9	Toronto Dominion Bank	3.93	01 Mar 2026	16 Mar 2026	50,000,000	50,000,000	50,001,150	A-1
89115DWL6	Toronto Dominion Bank	4.04	01 Mar 2026	02 Oct 2026	100,000,000	100,000,000	100,098,800	A-1
95001KVZ4	Wells Fargo Bank NA	3.94	01 Mar 2026	10 Feb 2027	100,000,000	100,000,000	99,980,690	A-1
95001KWT7	Wells Fargo Bank NA	3.95	01 Mar 2026	17 Feb 2027	100,000,000	100,000,000	99,986,070	A-1
954CQGI9	State Street Bank DDA Acct (2)	3.67	01 Mar 2026	10 Oct 2026	800,000,000	800,000,000	800,000,000	A-1+
					<b>\$8,199,829,000</b>	<b>\$8,199,829,661</b>	<b>\$8,201,373,975</b>	

Commercial Paper and Corporate Notes								9.51%
50244MF98	LVMH	3.64	09 Jun 2026	09 Jun 2026	\$50,000,000	\$49,494,444	\$49,488,300	A-1+
55078UES9	LVMH	3.67	26 May 2026	26 May 2026	75,000,000	74,342,458	74,336,093	A-1+
55078UFN9	LVMH	3.68	22 Jun 2026	22 Jun 2026	110,000,000	108,729,378	108,733,834	A-1+
63763QCL9	National Securities Clearing Corp	3.69	20 Mar 2026	20 Mar 2026	80,000,000	79,844,200	79,828,528	A-1+
63763QCT2	National Securities Clearing Corp	3.69	27 Mar 2026	27 Mar 2026	88,000,000	87,765,480	87,748,742	A-1+
63763QCX3	National Securities Clearing Corp	3.68	31 Mar 2026	31 Mar 2026	100,000,000	99,693,333	99,673,660	A-1+
63763QD12	National Securities Clearing Corp	3.68	01 Apr 2026	01 Apr 2026	100,000,000	99,683,111	99,663,400	A-1+
63763QDG9	National Securities Clearing Corp	3.68	16 Apr 2026	16 Apr 2026	75,000,000	74,647,333	74,631,998	A-1+
74271UE63	Proctor & Gamble	3.62	06 May 2026	06 May 2026	100,000,000	99,336,333	99,319,620	A-1+
74271UE89	Proctor & Gamble	3.63	08 May 2026	08 May 2026	100,000,000	99,314,333	99,300,000	A-1+
89233HCG7	Toyota Motor Credit Corp	4.19	16 Mar 2026	16 Mar 2026	15,000,000	14,973,813	14,973,953	A-1+
89233HE42	Toyota Motor Credit Corp	4.11	04 May 2026	04 May 2026	50,000,000	49,634,667	49,661,565	A-1+
89233HF82	Toyota Motor Credit Corp	3.91	08 Jun 2026	08 Jun 2026	50,000,000	49,462,375	49,480,455	A-1+
89233HFC3	Toyota Motor Credit Corp	3.91	12 Jun 2026	12 Jun 2026	100,000,000	98,881,306	98,919,380	A-1+
89233HGE8	Toyota Motor Credit Corp	3.78	14 Jul 2026	14 Jul 2026	100,000,000	98,582,500	98,598,920	A-1+
89233HJB1	Toyota Motor Credit Corp	3.74	11 Sep 2026	11 Sep 2026	50,000,000	48,992,278	48,993,260	A-1+
89233HJF2	Toyota Motor Credit Corp	3.72	15 Sep 2026	15 Sep 2026	100,000,000	97,954,000	97,945,680	A-1+
89233HKS2	Toyota Motor Credit Corp	3.73	26 Oct 2026	26 Oct 2026	35,000,000	34,133,293	34,134,657	A-1+
93114FCW2	Wal-Mart Stores	3.65	30 Mar 2026	30 Mar 2026	200,000,000	199,411,944	199,376,380	A-1+
93114FDT8	Wal-Mart Stores	3.67	27 Apr 2026	27 Apr 2026	200,000,000	198,837,833	198,807,000	A-1+
					<b>\$1,778,000,000</b>	<b>\$1,763,714,413</b>	<b>\$1,763,615,423</b>	

Government Agency Securities								7.98%
3134HBK59	Freddie-Mac	3.80	01 Mar 2026	02 Sep 2027	\$100,000,000	\$100,000,000	\$99,988,439	A-1+
3135G07H0	Fannie-Mae	3.79	01 Mar 2026	29 Jul 2026	37,000,000	37,000,000	37,009,933	A-1+
3135G1AA9	Fannie-Mae	3.81	01 Mar 2026	20 Nov 2026	72,000,000	72,000,000	72,062,109	A-1+
3135G1AE1	Fannie-Mae	3.76	01 Mar 2026	02 Feb 2028	31,000,000	31,000,000	30,999,606	A-1+
3130B5VS4	Federal Home Loan Bank	3.79	01 Mar 2026	09 Apr 2027	50,000,000	50,000,000	50,024,305	A-1+
3130B9JM3	Federal Home Loan Bank	3.67	01 Mar 2026	20 May 2026	250,000,000	250,000,000	249,998,773	A-1+
3133ER4Z1	Federal Farm Credit Bank	3.70	01 Mar 2026	26 Feb 2027	30,000,000	30,000,000	29,999,894	A-1+
3133ERKS9	Federal Farm Credit Bank	3.79	01 Mar 2026	10 Jul 2026	20,000,000	20,000,000	20,007,491	A-1+
3133ERKS9	Federal Farm Credit Bank	3.79	01 Mar 2026	10 Jul 2026	20,000,000	20,000,000	20,007,491	A-1+
3133ERNZ0	Federal Farm Credit Bank	3.78	01 Mar 2026	12 Aug 2026	100,000,000	100,000,000	100,038,846	A-1+
3133ERQW4	Federal Farm Credit Bank	3.81	01 Mar 2026	26 Aug 2026	40,000,000	40,000,000	40,021,745	A-1+
3133ERTE1	Federal Farm Credit Bank	3.80	01 Mar 2026	16 Sep 2026	100,000,000	100,000,000	100,039,216	A-1+
3133ETA23	Federal Farm Credit Bank	3.83	01 Mar 2026	29 Sep 2027	45,000,000	45,000,000	44,999,136	A-1+
3133ETJE8	Federal Farm Credit Bank	3.77	01 Mar 2026	27 May 2027	15,000,000	15,000,000	15,003,221	A-1+
3133ETKJ5	Federal Farm Credit Bank	3.76	01 Mar 2026	09 Jun 2027	100,000,000	100,000,000	99,999,365	A-1+
3133ETKP1	Federal Farm Credit Bank	3.71	01 Mar 2026	09 Jun 2027	40,000,000	40,000,000	40,022,100	A-1+
3133ETMH7	Federal Farm Credit Bank	3.76	01 Mar 2026	23 Jun 2027	65,000,000	65,000,000	64,998,975	A-1+
3133ETPA9	Federal Farm Credit Bank	3.72	01 Mar 2026	07 Jul 2027	100,000,000	100,000,000	99,997,937	A-1+
3133ETQU4	Federal Farm Credit Bank	3.79	01 Mar 2026	23 Jun 2027	100,000,000	100,000,000	99,998,467	A-1+
3133ETTB3	Federal Farm Credit Bank	3.73	01 Mar 2026	12 Aug 2027	100,000,000	100,000,000	99,934,615	A-1+
3133ETWZ6	Federal Farm Credit Bank	3.80	01 Mar 2026	10 Sep 2027	65,000,000	65,000,000	64,999,525	A-1+
					<b>\$1,480,000,000</b>	<b>\$1,480,000,000</b>	<b>\$1,480,151,189</b>	

US Treasury Securities								4.03%
912797SL2	U.S. Treasury	3.64	09 Apr 2026	09 Apr 2026	\$50,000,000	\$49,803,104	\$49,808,813	A-1+
912797SL2	U.S. Treasury	3.64	09 Apr 2026	09 Apr 2026	500,000,000	498,031,043	498,088,125	A-1+
912797SL2	U.S. Treasury	3.64	09 Apr 2026	09 Apr 2026	100,000,000	99,606,209	99,617,625	A-1+
912797TH0	U.S. Treasury	3.63	14 Apr 2026	14 Apr 2026	100,000,000	99,556,333	99,566,417	A-1+
					<b>\$750,000,000</b>	<b>\$746,996,689</b>	<b>\$747,080,980</b>	

Government Money Funds								0.00%
8579929T0	State Street Treasury Plus MMF	3.62	01 Mar 2026	01 Mar 2026	\$998	\$998	\$998	AAAm
					<b>\$998</b>	<b>\$998</b>	<b>\$998</b>	

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<b>Repurchase Agreements</b>								<b>34.25%</b>
060990009	Bank of America Repo	3.68	01 Mar 2026	01 Mar 2026	\$3,250,000,000	\$3,250,000,000	\$3,250,000,000	A-1
973MCH005	Bank of Nova Scotia NY Repo	3.67	01 Mar 2026	01 Mar 2026	3,000,000,000	3,000,000,000	3,000,000,000	A-1
973MCJ001	Royal Bank of Canada NY Repo	3.67	01 Mar 2026	01 Mar 2026	100,000,000	100,000,000	100,000,000	A-1+
					<b>\$6,350,000,000</b>	<b>\$6,350,000,000</b>	<b>\$6,350,000,000</b>	
					<b><u>\$18,557,829,998</u></b>	<b><u>\$18,540,541,762</u></b>	<b><u>\$18,542,222,565</u></b>	

**Fund Summary Statistics and Notes**

Amortized Cost	\$18,540,541,762
Fair market value	\$18,542,222,565
Shares Outstanding	\$18,391,452,951
Fund Net Asset Value (4)	1.0081
Effective 7-Day Net Yield (5)	3.74%
Effective 7-Day Gross Yield	3.86%
WAM(R) (6)	26 Days
WAL(F) (7)	95 Days
Ratio of Fair Market Value to Amortized Cost	1.00009
Government and Government Backed Securities (percent of total)	46.26%
Liquidity (same day availability)	42.61%

(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) Evergreen Deposit has a rolling 95 day put option.

(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 life to final maturity date.