

# CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF March 31, 2026 (UNAUDITED) 1



Cusip #	Issuer	YTM	Reset	Maturity	Par	Amortized Cost	Market Value	S&P Rating
<b>Bank Deposit Instruments</b>								
<b>41.21%</b>								
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+
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+
ATD21LDJ6	Australia and New Zealand Bank	3.65	01 Apr 2026	01 Apr 2026	114,294,000	114,294,000	114,294,000	A-1+
06050G001	Bank of America Deposit (2)	3.68	01 Apr 2026	10 Oct 2026	250,000,000	250,000,000	250,000,000	A-1
06051WWF7	Bank of America Deposit	3.95	12 Jun 2026	12 Jun 2026	50,000,000	50,000,000	50,012,075	A-1
06051WXX7	Bank of America Deposit	3.80	02 Oct 2026	02 Oct 2026	100,000,000	100,000,000	99,907,420	A-1
06053RCK7	Bank of America Deposit	3.89	01 Apr 2026	12 Jun 2026	50,000,000	50,000,000	50,005,950	A-1
06053RCM3	Bank of America Deposit	3.92	01 Apr 2026	17 Aug 2026	100,000,000	100,000,000	100,022,600	A-1
06418NHZ8	Bank of Nova Scotia	3.96	01 Apr 2026	07 Aug 2026	50,000,000	50,000,000	50,016,135	A-1
06418NJB9	Bank of Nova Scotia	3.96	01 Apr 2026	13 Aug 2026	50,000,000	50,000,000	50,015,430	A-1
06418NJK6	Bank of Nova Scotia	3.95	01 Apr 2026	29 Sep 2026	50,000,000	50,000,000	50,000,000	A-1
06418NMN9	Bank of Nova Scotia	3.92	01 Apr 2026	09 Feb 2027	100,000,000	100,000,000	100,000,000	A-1
06418NNC2	Bank of Nova Scotia	3.93	01 Apr 2026	22 Feb 2027	50,000,000	50,000,000	49,954,835	A-1
06418NNP3	Bank of Nova Scotia	3.93	01 Apr 2026	05 Mar 2027	50,000,000	50,000,000	50,000,000	A-1
809990005	Bank of Nova Scotia (2)	3.77	01 Apr 2026	10 Oct 2026	250,000,000	250,000,000	250,000,000	A-1
20271EP29	Commonwealth Bk Aus NY Branch	4.01	01 Apr 2026	13 Apr 2026	50,000,000	50,000,000	50,002,000	A-1+
20271EP78	Commonwealth Bk Aus NY Branch	3.95	01 Apr 2026	22 Jul 2026	100,000,000	100,000,000	100,054,340	A-1+
20271EP86	Commonwealth Bk Aus NY Branch	3.94	01 Apr 2026	04 Aug 2026	100,000,000	100,000,000	100,003,300	A-1+
20271ES59	Commonwealth Bk Aus NY Branch	3.96	01 Apr 2026	04 Dec 2026	100,000,000	100,000,000	99,993,000	A-1+
20271ET25	Commonwealth Bk Aus NY Branch	3.81	01 Apr 2026	17 Aug 2026	50,000,000	50,000,000	49,976,950	A-1+
21684LLD2	Cooperatieve Centrale	3.92	01 Apr 2026	13 Jul 2026	100,000,000	100,000,000	100,019,900	A-1
21684LLF7	Cooperatieve Centrale	3.92	01 Apr 2026	18 Sep 2026	100,000,000	100,000,000	100,023,400	A-1
21684LLV2	Cooperatieve Centrale	3.90	01 Apr 2026	24 Feb 2027	50,000,000	50,000,000	49,973,065	A-1
21684LLY6	Cooperatieve Centrale	3.92	01 Apr 2026	05 Feb 2027	100,000,000	100,000,000	99,974,400	A-1
21684X3J3	Cooperatieve Centrale	4.37	13 May 2026	13 May 2026	100,000,000	100,039,548	100,051,860	A-1
21684X6D3	Cooperatieve Centrale	3.79	20 Jan 2027	20 Jan 2027	100,000,000	100,000,000	99,768,020	A-1
21684X6Y7	Cooperatieve Centrale	4.15	25 Mar 2027	25 Mar 2027	50,000,000	50,000,000	50,042,310	A-1
23345HWE4	DNB Bank ASA of New York	3.76	13 Jan 2027	13 Jan 2027	100,000,000	100,000,000	99,769,400	A-1+
23345HWJ3	DNB Bank ASA of New York	3.75	31 Dec 2026	31 Dec 2026	100,000,000	100,000,000	99,781,240	A-1+
23345HXG8	DNB Bank ASA of New York	4.20	25 Mar 2027	25 Mar 2027	100,000,000	100,000,000	100,108,410	A-1+
23344JEL5	DZ Bank NY Branch	3.83	01 Apr 2026	22 Jun 2026	100,000,000	100,000,000	100,004,400	A-1
23344JEW1	DZ Bank NY Branch	3.78	01 Apr 2026	06 Aug 2026	100,000,000	100,000,000	99,989,300	A-1
23344JF75	DZ Bank NY Branch	3.75	25 Aug 2026	25 Aug 2026	100,000,000	100,000,000	99,931,820	A-1
46657V7C8	JPMorgan Chase	3.93	01 Apr 2026	28 Aug 2026	100,000,000	100,000,000	100,004,259	A-1+
55381BMN5	MUFG Bank LTD NY Branch	3.90	01 Apr 2026	26 May 2026	100,000,000	100,000,000	100,002,500	A-1
55381BNG9	MUFG Bank LTD NY Branch	3.86	01 Apr 2026	16 Apr 2026	50,000,000	50,000,000	49,999,550	A-1
55381BQU5	MUFG Bank LTD NY Branch	3.93	01 Apr 2026	19 Aug 2026	100,000,000	100,000,000	99,997,700	A-1
55381BRE0	MUFG Bank LTD NY Branch	3.83	01 Apr 2026	07 May 2026	100,000,000	100,000,000	99,993,800	A-1
55381BRF7	MUFG Bank LTD NY Branch	3.89	01 Apr 2026	16 Jul 2026	100,000,000	100,000,000	100,029,470	A-1
55381BRQ3	MUFG Bank LTD NY Branch	3.84	01 Apr 2026	21 Aug 2026	50,000,000	50,000,000	49,980,250	A-1
55381BSW9	MUFG Bank LTD NY Branch	3.92	01 Apr 2026	09 Dec 2026	100,000,000	100,000,000	99,922,400	A-1
63299Q001	National Bank of Canada (3)	3.89	01 Apr 2026	10 Oct 2026	100,000,000	100,000,000	100,000,000	A-1
63299Q001	National Bank of Canada (3)	3.89	01 Apr 2026	10 Oct 2026	200,000,000	200,000,000	200,000,000	A-1
63299Q001	National Bank of Canada (3)	3.89	01 Apr 2026	10 Oct 2026	200,000,000	200,000,000	200,000,000	A-1
ATD1V3WZ8	National Bank of Canada (2)	3.69	01 Apr 2026	10 Oct 2026	200,000,000	200,000,000	200,000,000	A-1
65558WLE6	Nordea Bank NY Branch	3.93	01 Apr 2026	17 Jun 2026	100,000,000	100,000,000	100,008,300	A-1+
65558WNB0	Nordea Bank NY Branch	3.92	01 Apr 2026	12 Aug 2026	50,000,000	50,000,000	49,998,000	A-1+
65558WNF1	Nordea Bank NY Branch	3.92	01 Apr 2026	19 Aug 2026	50,000,000	50,000,000	49,997,900	A-1+
65558WQD3	Nordea Bank NY Branch	3.94	01 Apr 2026	13 Nov 2026	100,000,000	100,000,000	99,968,800	A-1+
65558WSJ8	Nordea Bank NY Branch	3.75	28 Dec 2026	28 Dec 2026	100,000,000	100,000,000	99,780,510	A-1+
65558WSL3	Nordea Bank NY Branch	3.75	04 Sep 2026	04 Sep 2026	100,000,000	100,000,000	99,919,490	A-1+
65558WUC0	Nordea Bank NY Branch	4.12	23 Mar 2027	23 Mar 2027	50,000,000	50,000,000	50,028,435	A-1+
78015JFY8	Royal Bank of Canada NY Branch	3.96	01 Apr 2026	14 May 2026	100,000,000	100,000,000	100,022,130	A-1+
78015JHY6	Royal Bank of Canada NY Branch	3.97	01 Apr 2026	22 Jun 2026	100,000,000	100,000,000	100,017,500	A-1+
78015JL2	Royal Bank of Canada NY Branch	3.96	01 Apr 2026	09 Jul 2026	50,000,000	50,000,000	50,021,650	A-1+
78015JQU4	Royal Bank of Canada NY Branch	3.93	01 Apr 2026	14 Oct 2026	100,000,000	100,000,000	99,977,200	A-1+
78015JS40	Royal Bank of Canada NY Branch	3.98	01 Apr 2026	17 Nov 2026	50,000,000	50,000,000	49,998,750	A-1+
78015JU47	Royal Bank of Canada NY Branch	3.85	04 Dec 2026	04 Dec 2026	100,000,000	100,000,000	99,830,190	A-1+
78015JXG7	Royal Bank of Canada NY Branch	3.93	01 Apr 2026	22 Jan 2027	100,000,000	100,000,000	99,935,200	A-1+
954CQGI9	State Street Bank DDA Acct (2)	3.67	01 Apr 2026	10 Oct 2026	800,000,000	800,000,000	800,000,000	A-1+
86959TMP8	Svenska Handelsbanken	3.98	01 Apr 2026	09 Apr 2026	50,000,000	50,000,000	50,001,150	A-1+
86959TNR3	Svenska Handelsbanken	4.36	12 May 2026	12 May 2026	50,000,000	50,000,000	50,024,370	A-1+
86959TRN8	Svenska Handelsbanken	3.93	01 Apr 2026	15 Oct 2026	50,000,000	50,000,000	49,991,180	A-1+
86959TRY4	Svenska Handelsbanken	3.94	01 Apr 2026	29 Oct 2026	100,000,000	100,000,000	99,976,800	A-1+
86959TSR8	Svenska Handelsbanken	3.97	01 Apr 2026	08 Dec 2026	50,000,000	50,000,000	49,993,725	A-1+
86959TSU1	Svenska Handelsbanken	3.97	01 Apr 2026	16 Dec 2026	100,000,000	100,000,000	99,964,200	A-1+
86959TSZ0	Svenska Handelsbanken	3.95	01 Apr 2026	06 Jan 2027	50,000,000	50,000,000	49,965,500	A-1+
86959TTZ9	Svenska Handelsbanken	3.90	01 Apr 2026	18 Feb 2027	100,000,000	100,000,000	99,896,150	A-1+
86959TUF1	Svenska Handelsbanken	3.90	01 Apr 2026	03 Mar 2027	50,000,000	50,000,000	49,926,400	A-1+

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89115D2Y1	Toronto Dominion Bank	4.03	01 Apr 2026	17 Apr 2026	50,000,000	50,000,000	50,006,825	A-1	
89115D4R4	Toronto Dominion Bank	3.96	01 Apr 2026	20 Oct 2026	100,000,000	100,000,000	100,003,800	A-1	
89115DQD1	Toronto Dominion Bank	3.77	20 Jul 2026	20 Jul 2026	100,000,000	100,000,000	99,957,510	A-1	
89115DWL6	Toronto Dominion Bank	4.04	01 Apr 2026	02 Oct 2026	100,000,000	100,000,000	100,039,700	A-1	
89115M4E3	Toronto Dominion Bank	4.03	17 Mar 2027	17 Mar 2027	50,000,000	50,000,000	49,967,635	A-1	
89115M7A8	Toronto Dominion Bank	4.09	01 Apr 2026	25 Mar 2027	100,000,000	100,000,000	100,057,900	A-1	
95001KVZ4	Wells Fargo Bank NA	3.90	01 Apr 2026	10 Feb 2027	100,000,000	100,000,000	99,982,040	A-1	
95001KW77	Wells Fargo Bank NA	3.91	01 Apr 2026	17 Feb 2027	100,000,000	100,000,000	99,986,290	A-1	
					<b>\$7,964,294,000</b>	<b>\$7,964,333,548</b>	<b>\$7,962,870,719</b>		

## Commercial Paper and Corporate Notes

**10.01%**

50244MF98	LVMH	3.64	09 Jun 2026	09 Jun 2026	\$50,000,000	\$49,651,167	\$49,634,445	A-1+	
55078UES9	LVMH	3.67	26 May 2026	26 May 2026	75,000,000	74,579,479	74,562,653	A-1+	
55078UFN9	LVMH	3.68	22 Jun 2026	22 Jun 2026	110,000,000	109,077,956	109,043,121	A-1+	
63763QD12	National Securities Clearing Corp	3.68	01 Apr 2026	01 Apr 2026	100,000,000	100,000,000	99,989,800	A-1+	
63763QD9	National Securities Clearing Corp	3.68	16 Apr 2026	16 Apr 2026	75,000,000	74,885,000	74,876,220	A-1+	
63763QDU8	National Securities Clearing Corp	3.68	28 Apr 2026	28 Apr 2026	14,700,000	14,659,428	14,657,185	A-1+	
63763QDW4	National Securities Clearing Corp	3.68	30 Apr 2026	30 Apr 2026	50,000,000	49,851,778	49,840,000	A-1+	
63763QEE3	National Securities Clearing Corp	3.77	14 May 2026	14 May 2026	100,000,000	99,549,694	99,539,380	A-1+	
74271UE63	Proctor & Gamble	3.62	06 May 2026	06 May 2026	100,000,000	99,648,056	99,634,000	A-1+	
74271UE89	Proctor & Gamble	3.63	08 May 2026	08 May 2026	100,000,000	99,626,917	99,614,020	A-1+	
74271UF47	Proctor & Gamble	3.67	04 Jun 2026	04 Jun 2026	86,900,000	86,333,026	86,315,797	A-1+	
74271UFF2	Proctor & Gamble	3.75	15 Jun 2026	15 Jun 2026	100,000,000	99,218,750	99,212,410	A-1+	
89233HE42	Toyota Motor Credit Corp	4.11	04 May 2026	04 May 2026	50,000,000	49,811,625	49,821,785	A-1+	
89233HF82	Toyota Motor Credit Corp	3.91	08 Jun 2026	08 Jun 2026	50,000,000	49,630,722	49,634,395	A-1+	
89233HFC3	Toyota Motor Credit Corp	3.91	12 Jun 2026	12 Jun 2026	100,000,000	99,218,000	99,225,050	A-1+	
89233HGE8	Toyota Motor Credit Corp	3.78	14 Jul 2026	14 Jul 2026	100,000,000	98,908,000	98,877,080	A-1+	
89233HJB1	Toyota Motor Credit Corp	3.74	11 Sep 2026	11 Sep 2026	50,000,000	49,153,306	49,118,655	A-1+	
89233HJF2	Toyota Motor Credit Corp	3.72	15 Sep 2026	15 Sep 2026	100,000,000	98,274,333	98,193,070	A-1+	
89233HKS2	Toyota Motor Credit Corp	3.73	26 Oct 2026	26 Oct 2026	35,000,000	34,245,711	34,210,295	A-1+	
93114FDL5	Wal-Mart Stores	3.78	20 Apr 2026	20 Apr 2026	100,000,000	99,800,500	99,795,800	A-1+	
93114FDT8	Wal-Mart Stores	3.67	27 Apr 2026	27 Apr 2026	200,000,000	199,469,889	199,443,200	A-1+	
93114FE83	Wal-Mart Stores	3.75	08 May 2026	08 May 2026	100,000,000	99,614,583	99,605,430	A-1+	
93114FFB5	Wal-Mart Stores	3.74	11 Jun 2026	11 Jun 2026	100,000,000	99,262,389	99,248,400	A-1+	
					<b>\$1,946,600,000</b>	<b>\$1,934,470,308</b>	<b>\$1,934,092,191</b>		

## Government Agency Securities

**9.21%**

3135G07H0	Fannie-Mae	3.75	01 Apr 2026	29 Jul 2026	\$37,000,000	\$37,000,000	\$37,007,865	A-1+	
3135G1AA9	Fannie-Mae	3.77	01 Apr 2026	20 Nov 2026	72,000,000	72,000,000	72,043,635	A-1+	
3135G1AE1	Fannie-Mae	3.72	01 Apr 2026	02 Feb 2028	31,000,000	31,000,000	30,999,405	A-1+	
3136GCXN0	Fannie-Mae	4.07	23 Apr 2027	23 Apr 2027	50,000,000	50,000,000	50,010,707	A-1+	
3134HBK59	Freddie-Mac	3.76	01 Apr 2026	02 Sep 2027	100,000,000	100,000,000	99,987,496	A-1+	
3133ER4Z1	Federal Farm Credit Bank	3.70	01 Apr 2026	26 Feb 2027	30,000,000	30,000,000	29,999,412	A-1+	
3133ERKS9	Federal Farm Credit Bank	3.75	01 Apr 2026	10 Jul 2026	20,000,000	20,000,000	20,005,841	A-1+	
3133ERKS9	Federal Farm Credit Bank	3.75	01 Apr 2026	10 Jul 2026	20,000,000	20,000,000	20,005,841	A-1+	
3133ERNZ0	Federal Farm Credit Bank	3.78	01 Apr 2026	12 Aug 2026	100,000,000	100,000,000	100,023,263	A-1+	
3133ERQW4	Federal Farm Credit Bank	3.77	01 Apr 2026	26 Aug 2026	40,000,000	40,000,000	40,017,707	A-1+	
3133ERTE1	Federal Farm Credit Bank	3.80	01 Apr 2026	16 Sep 2026	100,000,000	100,000,000	100,033,094	A-1+	
3133ETA23	Federal Farm Credit Bank	3.83	01 Apr 2026	29 Sep 2027	45,000,000	45,000,000	44,999,865	A-1+	
3133ETJE8	Federal Farm Credit Bank	3.73	01 Apr 2026	27 May 2027	15,000,000	15,000,000	15,002,827	A-1+	
3133ETKJ5	Federal Farm Credit Bank	3.76	01 Apr 2026	09 Jun 2027	100,000,000	100,000,000	99,998,281	A-1+	
3133ETKP1	Federal Farm Credit Bank	3.71	01 Apr 2026	09 Jun 2027	40,000,000	40,000,000	40,020,302	A-1+	
3133ETMH7	Federal Farm Credit Bank	3.76	01 Apr 2026	23 Jun 2027	65,000,000	65,000,000	65,027,475	A-1+	
3133ETPA9	Federal Farm Credit Bank	3.72	01 Apr 2026	07 Jul 2027	100,000,000	100,000,000	99,999,464	A-1+	
3133ETQU4	Federal Farm Credit Bank	3.79	01 Apr 2026	23 Jun 2027	100,000,000	100,000,000	99,999,243	A-1+	
3133ETTB3	Federal Farm Credit Bank	3.73	01 Apr 2026	12 Aug 2027	100,000,000	100,000,000	99,923,821	A-1+	
3133ETWZ6	Federal Farm Credit Bank	3.80	01 Apr 2026	10 Sep 2027	65,000,000	65,000,000	64,998,893	A-1+	
3130B5VS4	Federal Home Loan Bank	3.75	01 Apr 2026	09 Apr 2027	50,000,000	50,000,000	50,022,260	A-1+	
3130B9JM3	Federal Home Loan Bank	3.63	01 Apr 2026	20 May 2026	250,000,000	250,000,000	249,996,818	A-1+	
3130B9YP9	Federal Home Loan Bank	3.92	24 Mar 2027	24 Mar 2027	50,000,000	50,000,000	50,002,216	A-1+	
313385VY9	Federal Home Loan Bank	3.65	24 Apr 2026	24 Apr 2026	200,000,000	199,533,611	199,521,334	A-1+	
					<b>\$1,780,000,000</b>	<b>\$1,779,533,611</b>	<b>\$1,779,647,066</b>		

## US Treasury Securities

**4.91%**

912797SD0	U.S. Treasury	3.65	02 Apr 2026	02 Apr 2026	\$200,000,000	\$199,979,722	\$199,979,840	A-1+	
912797SL2	U.S. Treasury	3.64	09 Apr 2026	09 Apr 2026	50,000,000	49,959,611	49,959,884	A-1+	
912797SL2	U.S. Treasury	3.64	09 Apr 2026	09 Apr 2026	500,000,000	499,596,111	499,598,835	A-1+	
912797SL2	U.S. Treasury	3.64	09 Apr 2026	09 Apr 2026	100,000,000	99,919,222	99,919,767	A-1+	
912797TH0	U.S. Treasury	3.63	14 Apr 2026	14 Apr 2026	100,000,000	99,868,917	99,868,917	A-1+	
					<b>\$950,000,000</b>	<b>\$949,323,584</b>	<b>\$949,327,243</b>		

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<b>Government Money Funds</b>								<b>0.00%</b>
8579929T0	State Street Treasury Plus MMF	3.60	01 Apr 2026	01 Apr 2026	\$429	\$429	\$429	AAAm
					<u>\$429</u>	<u>\$429</u>	<u>\$429</u>	
<b>Repurchase Agreements</b>								<b>34.67%</b>
060990009	Bank of America Repo	3.67	01 Apr 2026	01 Apr 2026	\$1,700,000,000	\$1,700,000,000	\$1,700,000,000	A-1
973MCH005	Bank of Nova Scotia NY Repo	3.68	01 Apr 2026	01 Apr 2026	2,000,000,000	2,000,000,000	2,000,000,000	A-1
973MCJ001	Royal Bank of Canada NY Repo	3.68	01 Apr 2026	01 Apr 2026	3,000,000,000	3,000,000,000	3,000,000,000	A-1+
					<u>\$6,700,000,000</u>	<u>\$6,700,000,000</u>	<u>\$6,700,000,000</u>	
					<u>\$19,340,894,429</u>	<u>\$19,327,661,479</u>	<u>\$19,325,937,647</u>	

**Fund Summary Statistics and Notes**

Amortized Cost	\$19,327,661,479
Fair market value	\$19,325,937,647
Shares Outstanding	\$19,174,819,209
Fund Net Asset Value (4)	1.0080
Effective 7-Day Net Yield (5)	3.71%
Effective 7-Day Gross Yield	3.83%
WAM(R) (6)	26 Days
WAL(F) (7)	91 Days
Ratio of Fair Market Value to Amortized Cost	0.99991
Government and Government Backed Securities (percent of total)	48.78%
Liquidity (same day availability)	43.53%

- (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.