

# CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF August 31, 2024 (UNAUDITED) 1



Cusip #	Issuer	YTM	Reset	Maturity	Par	Amortized Cost	Market Value	S&P Rating
<b>Bank Deposit Instruments</b>								
								<b>38.2%</b>
ATD1O2HT9	Australia and New Zealand Bank	5.50	21 Oct 2024	21 Oct 2024	\$100,000,000	\$100,000,000	\$100,000,000	A-1+
ATD1PT4R7	Australia and New Zealand Bank	5.45	09 Jan 2025	09 Jan 2025	100,000,000	100,000,000	100,000,000	A-1+
ATD1PWMD1	Australia and New Zealand Bank	5.38	13 Jan 2025	13 Jan 2025	100,000,000	100,000,000	100,000,000	A-1+
ATD1Q7JE7	Australia and New Zealand Bank	5.21	28 Apr 2025	28 Apr 2025	100,000,000	100,000,000	100,000,000	A-1+
ATD1QIAG7	Australia and New Zealand Bank	5.25	12 Nov 2024	12 Nov 2024	100,000,000	100,000,000	100,000,000	A-1+
ATD1QXXT1	Australia and New Zealand Bank	5.33	03 Sep 2024	03 Sep 2024	300,000,000	300,000,000	300,000,000	A-1+
06050FJJ2	Bank of America Deposit	5.66	01 Sep 2024	07 Jan 2025	50,000,000	50,000,000	50,020,819	A-1
06050FKL5	Bank of America Deposit	5.63	01 Sep 2024	07 Feb 2025	25,000,000	25,000,000	24,998,800	A-1
06050FMC3	Bank of America Deposit	5.51	01 Sep 2024	08 Jan 2025	75,000,000	75,000,000	74,967,450	A-1
06050G001	Bank of America Deposit (2)	5.43	01 Sep 2024	10 Oct 2024	250,000,000	250,000,000	250,000,000	A-1
06051WDR2	Bank of America Deposit	6.00	23 Sep 2024	23 Sep 2024	50,000,000	50,000,000	50,013,932	A-1
06417M5T8	Bank of Nova Scotia	5.88	01 Sep 2024	08 Nov 2024	50,000,000	50,000,000	50,040,799	A-1
06417M6C4	Bank of Nova Scotia	5.81	01 Sep 2024	05 Dec 2024	50,000,000	50,000,000	50,000,000	A-1
06417M6D2	Bank of Nova Scotia	5.50	05 Dec 2024	05 Dec 2024	50,000,000	50,000,000	50,019,906	A-1
06417M6X8	Bank of Nova Scotia	5.63	01 Sep 2024	06 Feb 2025	50,000,000	50,000,000	50,025,616	A-1
06417M7E9	Bank of Nova Scotia	5.61	01 Sep 2024	04 Mar 2025	50,000,000	50,000,000	50,000,000	A-1
809990005	Bank of Nova Scotia (2)	5.52	01 Sep 2024	10 Oct 2024	250,000,000	250,000,000	250,000,000	A-1
20271EF87	Commonwealth Bk Aus NY Branch	5.81	15 Nov 2024	15 Nov 2024	50,000,000	50,000,000	50,048,617	A-1+
20271EF95	Commonwealth Bk Aus NY Branch	5.70	19 Nov 2024	19 Nov 2024	50,000,000	50,000,000	50,041,872	A-1+
20271EJ26	Commonwealth Bk Aus NY Branch	5.64	01 Sep 2024	04 Apr 2025	50,000,000	50,000,000	49,979,000	A-1+
20271EJ34	Commonwealth Bk Aus NY Branch	5.65	01 Sep 2024	10 Apr 2025	50,000,000	50,000,000	50,033,250	A-1+
20271EJ67	Commonwealth Bk Aus NY Branch	5.50	01 Sep 2024	20 Dec 2024	50,000,000	50,000,000	49,999,850	A-1+
20271EJ91	Commonwealth Bk Aus NY Branch	5.65	01 Sep 2024	22 Jul 2025	100,000,000	100,000,000	100,034,800	A-1+
21684LHP0	Cooperatieve Centrale	5.63	01 Sep 2024	21 Apr 2025	50,000,000	50,000,000	50,020,263	A-1
21684LJA1	Cooperatieve Centrale	5.00	02 Sep 2025	02 Sep 2025	50,000,000	50,105,004	50,147,470	A-1
21684XM52	Cooperatieve Centrale	5.70	24 Oct 2024	24 Oct 2024	100,000,000	100,000,000	100,044,291	A-1
21684XM94	Cooperatieve Centrale	5.45	11 Dec 2024	11 Dec 2024	50,000,000	50,000,000	50,023,066	A-1
21684XS49	Cooperatieve Centrale	5.45	18 Nov 2024	18 Nov 2024	100,000,000	100,000,000	100,047,851	A-1
21684XS56	Cooperatieve Centrale	5.52	21 Apr 2025	21 Apr 2025	50,000,000	50,000,000	50,205,691	A-1
23345HBY3	DNB Bank ASA of New York	5.42	15 Oct 2024	15 Oct 2024	100,000,000	100,000,000	100,020,495	A-1+
23345HFA1	DNB Bank ASA of New York	5.25	05 Nov 2024	05 Nov 2024	100,000,000	100,000,000	100,017,132	A-1+
23344JAK1	DZ Bank NY Branch	5.55	31 Jan 2025	31 Jan 2025	100,000,000	100,000,000	100,202,080	A-1
23344JBF1	DZ Bank NY Branch	5.37	23 Oct 2024	23 Oct 2024	100,000,000	100,000,000	100,015,227	A-1
ATD1ORAH7	DZ Bank NY Branch	5.47	29 Nov 2024	29 Nov 2024	100,000,000	100,000,000	100,000,000	A-1
ATD1Q4822	DZ Bank NY Branch	5.35	23 Dec 2024	23 Dec 2024	100,000,000	100,000,000	100,000,000	A-1
55380UVD6	MUFG Bank LTD NY Branch	5.59	01 Sep 2024	25 Oct 2024	50,000,000	50,000,000	50,008,903	A-1
55380UXT9	MUFG Bank LTD NY Branch	5.56	01 Sep 2024	21 Jan 2025	100,000,000	100,000,000	100,000,900	A-1
55380UYK7	MUFG Bank LTD NY Branch	5.57	01 Sep 2024	05 Feb 2025	50,000,000	50,000,000	50,001,000	A-1
55380UYX9	MUFG Bank LTD NY Branch	5.58	01 Sep 2024	12 Feb 2025	100,000,000	100,000,000	100,007,100	A-1
55380UZ59	MUFG Bank LTD NY Branch	5.25	22 Nov 2024	22 Nov 2024	50,000,000	50,000,000	50,006,820	A-1
55380UZL4	MUFG Bank LTD NY Branch	5.58	01 Sep 2024	25 Feb 2025	50,000,000	50,000,000	50,008,826	A-1
55380UZU4	MUFG Bank LTD NY Branch	5.56	01 Sep 2024	05 Mar 2025	100,000,000	100,000,000	99,990,607	A-1
63299Q001	National Bank of Canada (3)	5.58	01 Sep 2024	10 Oct 2024	200,000,000	200,000,000	200,000,000	A-1
63299Q001	National Bank of Canada (3)	5.58	01 Sep 2024	10 Oct 2024	100,000,000	100,000,000	100,000,000	A-1
63299Q001	National Bank of Canada	5.43	12 Sep 2024	12 Sep 2024	200,000,000	200,000,000	200,000,000	A-1
65558U3K6	Nordea Bank NY Branch	5.88	01 Sep 2024	11 Oct 2024	50,000,000	50,000,000	50,026,438	A-1+
65558U6V9	Nordea Bank NY Branch	5.50	01 Sep 2024	11 Oct 2024	100,000,000	100,000,000	100,008,915	A-1+
65558U6Z0	Nordea Bank NY Branch	5.62	01 Sep 2024	14 Mar 2025	50,000,000	50,000,000	50,029,250	A-1+
65558U7D8	Nordea Bank NY Branch	5.63	01 Sep 2024	21 Mar 2025	50,000,000	50,000,000	50,030,277	A-1+
65558WBE7	Nordea Bank NY Branch	5.51	01 Sep 2024	01 Nov 2024	100,000,000	100,000,000	100,010,155	A-1+
65558WCB2	Nordea Bank NY Branch	5.53	01 Sep 2024	07 Feb 2025	100,000,000	100,000,000	100,012,343	A-1+
65558WCM8	Nordea Bank NY Branch	5.65	01 Sep 2024	18 Jul 2025	50,000,000	50,000,000	50,021,550	A-1+
65603AUY5	Norinchukin Bank	5.50	01 Sep 2024	06 Sep 2024	50,000,000	50,000,000	49,999,500	A-1
65603AVG3	Norinchukin Bank	5.38	18 Sep 2024	18 Sep 2024	50,000,000	50,000,000	49,997,600	A-1
65603AVH1	Norinchukin Bank	5.50	01 Sep 2024	18 Sep 2024	50,000,000	50,000,000	49,998,550	A-1
65603AWZ0	Norinchukin Bank	5.55	01 Sep 2024	22 Oct 2024	50,000,000	50,000,000	50,007,880	A-1
65603AYC9	Norinchukin Bank	5.55	01 Sep 2024	12 Nov 2024	50,000,000	50,000,000	50,007,085	A-1
78015JET0	Royal Bank of Canada NY Branch	5.89	01 Sep 2024	04 Nov 2024	50,000,000	50,000,000	50,038,850	A-1+
78015JQK6	Royal Bank of Canada NY Branch	5.66	01 Sep 2024	14 May 2025	100,000,000	100,000,000	100,062,400	A-1+
78015JRP4	Royal Bank of Canada NY Branch	5.68	01 Sep 2024	20 Jun 2025	100,000,000	100,000,000	100,048,736	A-1+
78015JS32	Royal Bank of Canada NY Branch	5.25	09 Jul 2025	09 Jul 2025	50,000,000	50,000,000	50,267,495	A-1+
ATD1ORAF1	Royal Bank of Canada NY Branch	5.48	22 Nov 2024	22 Nov 2024	100,000,000	100,000,000	100,000,000	A-1+
ATD1P7677	Royal Bank of Canada NY Branch	5.50	09 Dec 2024	09 Dec 2024	100,000,000	100,000,000	100,000,000	A-1+
954CQGI19	State Street Bank DDA Acct (2)	5.36	01 Sep 2024	10 Oct 2024	500,000,000	500,000,000	500,000,000	A-1+
86959R5Z9	Svenska Handelsbanken	5.91	01 Sep 2024	18 Oct 2024	50,000,000	50,000,000	50,030,971	A-1+
86959TAC0	Svenska Handelsbanken	5.70	01 Sep 2024	09 Jan 2025	50,000,000	50,000,000	50,035,930	A-1+
86959TAT3	Svenska Handelsbanken	5.70	01 Sep 2024	24 Jan 2025	50,000,000	50,000,000	50,032,150	A-1+
86959TBE5	Svenska Handelsbanken	5.26	05 Nov 2024	05 Nov 2024	50,000,000	50,000,000	49,996,669	A-1+
86959TBF2	Svenska Handelsbanken	5.65	01 Sep 2024	06 Feb 2025	50,000,000	50,000,000	50,019,439	A-1+
86959TCB0	Svenska Handelsbanken	5.55	01 Sep 2024	09 Dec 2024	50,000,000	50,000,000	49,995,500	A-1+
86959TCH7	Svenska Handelsbanken	5.38	20 Mar 2025	20 Mar 2025	50,000,000	50,000,000	50,111,422	A-1+

# CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF August 31, 2024 (UNAUDITED) 1



Cusip #	Issuer	YTM	Reset	Maturity	Par	Amortized Cost	Market Value	S&P Rating
86959TDC7	Svenska Handelsbanken	5.41	09 Apr 2025	09 Apr 2025	50,000,000	50,000,000	50,148,289	A-1+
86959TDY9	Svenska Handelsbanken	5.69	01 Sep 2024	07 May 2025	50,000,000	50,000,000	49,921,700	A-1+
86959TFL5	Svenska Handelsbanken	5.70	01 Sep 2024	11 Jul 2025	50,000,000	50,000,000	50,042,400	A-1+
86959TFV3	Svenska Handelsbanken	5.39	22 Oct 2024	22 Oct 2024	50,000,000	50,000,000	50,013,107	A-1+
86399A006	Toronto Dominion Bank (2)	5.41	01 Sep 2024	10 Oct 2024	200,000,000	200,000,000	200,000,000	A-1+
86399A006	Toronto Dominion Bank (2)	5.41	01 Sep 2024	10 Oct 2024	150,000,000	150,000,000	150,000,000	A-1+
89115BT91	Toronto Dominion Bank	5.55	11 Apr 2025	11 Apr 2025	50,000,000	50,000,000	50,196,911	A-1+
89115D2E5	Toronto Dominion Bank	5.71	01 Sep 2024	10 Jan 2025	50,000,000	50,000,000	49,916,500	A-1+
89115DEN2	Toronto Dominion Bank	5.30	17 Mar 2025	17 Mar 2025	50,000,000	50,000,000	50,091,676	A-1+
95001KQA5	Wells Fargo Bank NA	5.91	01 Sep 2024	20 Sep 2024	100,000,000	100,000,000	100,028,615	A-1
95001KQP2	Wells Fargo Bank NA	5.89	01 Sep 2024	25 Oct 2024	50,000,000	50,000,000	50,037,255	A-1
95001KRF3	Wells Fargo Bank NA	5.93	01 Sep 2024	13 Nov 2024	50,000,000	50,000,000	50,052,881	A-1
95001KRT3	Wells Fargo Bank NA	5.60	29 Nov 2024	29 Nov 2024	50,000,000	50,000,000	50,034,268	A-1
95001KSD7	Wells Fargo Bank NA	5.23	13 Dec 2024	13 Dec 2024	50,000,000	49,974,615	49,994,833	A-1
95001KSE5	Wells Fargo Bank NA	5.68	01 Sep 2024	17 Jan 2025	50,000,000	50,000,000	50,031,746	A-1
					\$7,250,000,000	\$7,250,079,619	\$7,252,291,714	

## Commercial Paper and Corporate Notes

								<b>17.4%</b>
03785DJ64	Apple Inc	5.32	06 Sep 2024	06 Sep 2024	\$35,000,000	\$34,974,139	\$34,964,135	A-1+
03785DJ64	Apple Inc	5.31	06 Sep 2024	06 Sep 2024	100,000,000	99,926,250	99,897,528	A-1+
03785DJC1	Apple Inc	5.30	12 Sep 2024	12 Sep 2024	100,000,000	99,838,056	99,810,155	A-1+
03785DJD9	Apple Inc	5.30	13 Sep 2024	13 Sep 2024	150,000,000	149,735,000	149,693,451	A-1+
03785DJD9	Apple Inc	5.30	13 Sep 2024	13 Sep 2024	100,000,000	99,823,333	99,795,634	A-1+
03785DJL1	Apple Inc	5.32	20 Sep 2024	20 Sep 2024	70,000,000	69,803,456	69,784,808	A-1+
0530A2J43	Automatic Data Processing, Inc.	5.33	04 Sep 2024	04 Sep 2024	750,000,000	749,666,875	749,444,048	A-1+
0530A2J43	Automatic Data Processing, Inc.	5.33	04 Sep 2024	04 Sep 2024	200,000,000	199,911,167	199,851,746	A-1+
50244LJP0	LVMH	5.19	23 Sep 2024	23 Sep 2024	50,000,000	49,841,417	49,824,222	A-1+
50244LN26	LVMH	5.20	02 Jan 2025	02 Jan 2025	50,000,000	49,111,667	49,139,178	A-1+
50244LN91	LVMH	5.21	09 Jan 2025	09 Jan 2025	50,000,000	49,059,306	49,096,534	A-1+
50244LNN0	LVMH	5.28	22 Jan 2025	22 Jan 2025	50,000,000	48,951,333	49,018,901	A-1+
50244LPQ1	LVMH	5.26	24 Feb 2025	24 Feb 2025	60,000,000	58,457,067	58,586,087	A-1+
50244LQE7	LVMH	5.19	14 Mar 2025	14 Mar 2025	61,250,000	59,536,940	59,679,924	A-1+
55078TM95	LVMH	5.30	09 Dec 2024	09 Dec 2024	35,000,000	34,489,875	34,504,773	A-1+
55078TPJ0	LVMH	5.21	18 Feb 2025	18 Feb 2025	37,500,000	36,577,396	36,642,867	A-1+
63763PJA8	National Securities Clearing Corp	5.35	10 Sep 2024	10 Sep 2024	50,000,000	49,933,125	49,918,982	A-1+
63763PJT7	National Securities Clearing Corp	5.33	27 Sep 2024	27 Sep 2024	100,000,000	99,615,056	99,589,835	A-1+
63763PKW8	National Securities Clearing Corp	5.23	30 Oct 2024	30 Oct 2024	100,000,000	99,142,861	99,126,119	A-1+
63763PKX6	National Securities Clearing Corp	5.31	31 Oct 2024	31 Oct 2024	50,000,000	49,557,500	49,556,126	A-1+
63763PL15	National Securities Clearing Corp	5.29	01 Nov 2024	01 Nov 2024	100,000,000	99,103,639	99,098,400	A-1+
63763PLT4	National Securities Clearing Corp	5.13	27 Nov 2024	27 Nov 2024	75,000,000	74,070,188	74,057,589	A-1+
74271TJ38	Proctor & Gamble	5.32	03 Sep 2024	03 Sep 2024	154,000,000	153,954,484	153,909,482	A-1+
74271TJ53	Proctor & Gamble	5.32	05 Sep 2024	05 Sep 2024	70,000,000	69,958,622	69,938,283	A-1+
74271TQQ9	Proctor & Gamble	5.05	24 Mar 2025	24 Mar 2025	50,000,000	48,569,167	48,685,434	A-1+
74271TR13	Proctor & Gamble	4.85	01 Apr 2025	01 Apr 2025	100,000,000	97,143,889	97,282,477	A-1+
89233GLC8	Toyota Motor Credit Corp	5.15	12 Nov 2024	12 Nov 2024	35,000,000	34,639,500	34,631,069	A-1+
89233GLN4	Toyota Motor Credit Corp	5.25	22 Nov 2024	22 Nov 2024	50,000,000	49,402,083	49,405,234	A-1+
89233GMG8	Toyota Motor Credit Corp	5.20	16 Dec 2024	16 Dec 2024	50,000,000	49,234,444	49,247,900	A-1+
89233GN69	Toyota Motor Credit Corp	5.27	06 Jan 2025	06 Jan 2025	50,000,000	49,070,431	49,115,454	A-1+
89233GPJ9	Toyota Motor Credit Corp	4.94	18 Feb 2025	18 Feb 2025	50,000,000	48,833,611	48,853,015	A-1+
89233GQB5	Toyota Motor Credit Corp	5.20	11 Mar 2025	11 Mar 2025	50,000,000	48,620,556	48,727,639	A-1+
89233GQQ2	Toyota Motor Credit Corp	5.15	24 Mar 2025	24 Mar 2025	100,000,000	97,081,667	97,302,964	A-1+
89233GRE8	Toyota Motor Credit Corp	5.05	14 Apr 2025	14 Apr 2025	50,000,000	48,421,875	48,530,827	A-1+
89233GRN8	Toyota Motor Credit Corp	5.00	22 Apr 2025	22 Apr 2025	50,000,000	48,381,944	48,485,665	A-1+
93114EJ65	Wal-Mart Stores	5.32	06 Sep 2024	06 Sep 2024	95,000,000	94,929,806	94,902,466	A-1+
					\$3,327,750,000	\$3,299,367,721	\$3,300,098,946	

## Government Agency Securities

								<b>11.0%</b>
3135G07H0	Fannie-Mae	5.45	01 Sep 2024	29 Jul 2026	\$37,000,000	\$37,000,000	\$36,998,956	A-1+
3130AXGM4	Federal Home Loan Bank	5.49	01 Sep 2024	20 Oct 2025	50,000,000	50,000,000	50,063,875	A-1+
3130AXR75	Federal Home Loan Bank	5.52	01 Sep 2024	13 Nov 2025	50,000,000	50,000,000	50,014,681	A-1+
3130AXWS3	Federal Home Loan Bank	5.54	01 Sep 2024	25 Nov 2025	50,000,000	50,000,000	50,014,139	A-1+
3130AXWS3	Federal Home Loan Bank	5.54	01 Sep 2024	25 Nov 2025	100,000,000	100,035,683	100,028,278	A-1+
3130AYCT1	Federal Home Loan Bank	5.53	01 Sep 2024	02 Jan 2026	50,000,000	50,000,000	50,021,842	A-1+
3130AYF92	Federal Home Loan Bank	5.53	01 Sep 2024	15 Jan 2026	50,000,000	50,000,000	50,024,177	A-1+
3130B0BF5	Federal Home Loan Bank	5.48	05 Mar 2025	05 Mar 2025	100,000,000	100,000,000	99,999,464	A-1+
3130B1XF9	Federal Home Loan Bank	5.34	01 Sep 2024	13 Jan 2025	250,000,000	250,000,000	249,994,310	A-1+
3130B1ZC4	Federal Home Loan Bank	5.47	01 Sep 2024	16 Jul 2026	100,000,000	100,000,000	99,997,666	A-1+
3130B2W44	Federal Home Loan Bank	5.47	01 Sep 2024	28 Jul 2026	100,000,000	100,000,000	99,997,920	A-1+
3130B2FT7	Federal Home Loan Bank	5.49	01 Sep 2024	20 Aug 2026	100,000,000	100,000,000	100,018,729	A-1+
3133EN2C3	Federal Farm Credit Bank	5.51	01 Sep 2024	16 Oct 2024	35,000,000	35,000,000	35,009,850	A-1+
3133EN2J8	Federal Farm Credit Bank	5.52	01 Sep 2024	17 Sep 2024	50,000,000	50,000,000	50,000,611	A-1+
3133EN3K4	Federal Farm Credit Bank	5.53	01 Sep 2024	05 Dec 2024	50,000,000	50,000,000	50,029,061	A-1+
3133EN5P1	Federal Farm Credit Bank	5.52	01 Sep 2024	09 Jan 2025	50,000,000	50,000,000	50,010,891	A-1+
3133ENL57	Federal Farm Credit Bank	5.41	01 Sep 2024	09 Sep 2024	50,000,000	50,000,000	49,999,967	A-1+
3133ENQ86	Federal Farm Credit Bank	5.40	01 Sep 2024	04 Oct 2024	59,000,000	58,999,734	59,000,644	A-1+
3133ENS92	Federal Farm Credit Bank	5.46	01 Sep 2024	17 Oct 2024	50,000,000	50,000,000	49,999,481	A-1+

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND**  
**LIST OF INVESTMENTS AS OF August 31, 2024 (UNAUDITED) 1**



Cusip #	Issuer	YTM	Reset	Maturity	Par	Amortized Cost	Market Value	S&P Rating
3133ENS92	Federal Farm Credit Bank	5.46	01 Sep 2024	17 Oct 2024	20,000,000	19,999,134	19,999,792	A-1+
3133ENS92	Federal Farm Credit Bank	5.46	01 Sep 2024	17 Oct 2024	20,000,000	19,999,134	19,999,792	A-1+
3133ENY79	Federal Farm Credit Bank	5.47	01 Sep 2024	14 Nov 2024	50,000,000	50,000,000	50,011,257	A-1+
3133ENY79	Federal Farm Credit Bank	5.47	01 Sep 2024	14 Nov 2024	50,000,000	49,999,504	50,011,257	A-1+
3133EPD85	Federal Farm Credit Bank	5.50	01 Sep 2024	17 Nov 2025	30,000,000	30,000,000	30,010,186	A-1+
3133EPDM4	Federal Farm Credit Bank	5.51	01 Sep 2024	20 Mar 2025	50,000,000	50,000,000	50,050,280	A-1+
3133EPJR7	Federal Farm Credit Bank	5.49	01 Sep 2024	15 May 2025	62,000,000	62,000,000	62,019,945	A-1+
3133EPKN4	Federal Farm Credit Bank	5.48	01 Sep 2024	23 May 2025	50,000,000	49,993,086	49,988,260	A-1+
3133EPKN4	Federal Farm Credit Bank	5.48	01 Sep 2024	23 May 2025	25,000,000	24,994,367	24,994,130	A-1+
3133EPLG8	Federal Farm Credit Bank	5.51	01 Sep 2024	02 Jun 2025	50,000,000	50,000,000	50,038,596	A-1+
3133EPMZ5	Federal Farm Credit Bank	5.52	01 Sep 2024	20 Jun 2025	50,000,000	50,000,000	50,045,684	A-1+
3133EPH8	Federal Farm Credit Bank	5.50	01 Sep 2024	14 Aug 2025	50,000,000	50,018,556	50,024,034	A-1+
3133EPVL6	Federal Farm Credit Bank	5.48	01 Sep 2024	08 Sep 2025	30,000,000	30,000,000	29,993,737	A-1+
3133ERKS9	Federal Farm Credit Bank	5.45	01 Sep 2024	10 Jul 2026	20,000,000	20,000,000	19,999,906	A-1+
3133ERKS9	Federal Farm Credit Bank	5.45	01 Sep 2024	10 Jul 2026	20,000,000	20,000,000	19,999,906	A-1+
3133ERNZ0	Federal Farm Credit Bank	5.47	01 Sep 2024	12 Aug 2026	100,000,000	100,000,000	99,996,482	A-1+
3133ERQW4	Federal Farm Credit Bank	5.47	01 Sep 2024	26 Aug 2026	40,000,000	40,000,000	39,999,606	A-1+
					<u>\$2,098,000,000</u>	<u>\$2,098,039,197</u>	<u>\$2,098,407,388</u>	
<b>US Treasury Securities</b>								<b>3.9%</b>
912797KK2	U.S. Treasury	5.28	12 Sep 2024	12 Sep 2024	\$250,000,000	\$249,596,667	\$249,673,750	A-1+
912797LK1	U.S. Treasury	5.21	01 Oct 2024	01 Oct 2024	250,000,000	248,914,583	248,993,508	A-1+
912797LS4	U.S. Treasury	5.20	08 Oct 2024	08 Oct 2024	250,000,000	248,663,889	248,754,340	A-1+
					<u>\$750,000,000</u>	<u>\$747,175,139</u>	<u>\$747,421,598</u>	
<b>Money Market Funds</b>								<b>0.4%</b>
8579929T0	State Street Treasury Plus MMF	5.23	01 Sep 2024	01 Sep 2024	\$73,513,175	\$73,513,175	\$73,513,175	AAAm
					<u>\$73,513,175</u>	<u>\$73,513,175</u>	<u>\$73,513,175</u>	
<b>Repurchase Agreements</b>								<b>29.1%</b>
060990009	Bank of America Repo	5.33	01 Sep 2024	01 Sep 2024	\$1,275,000,000	\$1,275,000,000	\$1,275,000,000	A-1
973MCH005	Bank of Nova Scotia NY Repo	5.31	01 Sep 2024	01 Sep 2024	3,000,000,000	3,000,000,000	3,000,000,000	A-1
973MCJ001	Royal Bank of Canada NY Repo	5.30	01 Sep 2024	01 Sep 2024	1,250,000,000	1,250,000,000	1,250,000,000	A-1+
					<u>\$5,525,000,000</u>	<u>\$5,525,000,000</u>	<u>\$5,525,000,000</u>	
					<u><b>\$19,024,263,175</b></u>	<u><b>\$18,993,174,851</b></u>	<u><b>\$18,996,732,820</b></u>	

**Fund Summary Statistics and Notes**

Amortized Cost	\$18,993,174,851
Fair market value	\$18,996,732,820
Shares Outstanding	\$18,877,243,277
Fund Net Asset Value (4)	1.0061
Effective 7-Day Net Yield (5)	5.42%
Effective 7-Day Gross Yield	5.53%
WAM(R) (6)	29 Days
WAM(F) (7)	90 Days
Ratio of Fair Market Value to Amortized Cost	1.00019
Government and Government Backed Securities (percent of total)	44.46%
Liquidity (same day availability)	36.58%

- (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 maturity to final maturity date.