

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF February 29, 2024 (UNAUDITED) 1



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
<b>Bank Deposit Instruments</b>						
						<b>32.4%</b>
\$100,000,000	Australia and New Zealand Bank	5.75	16 Apr 2024	\$100,000,000	\$100,000,000	A-1+
100,000,000	Australia and New Zealand Bank	5.65	05 Mar 2024	100,000,000	100,000,000	A-1+
100,000,000	Australia and New Zealand Bank	5.60	09 Apr 2024	100,000,000	100,000,000	A-1+
100,000,000	Australia and New Zealand Bank	5.44	12 Jul 2024	100,000,000	100,000,000	A-1+
100,000,000	Australia and New Zealand Bank	5.47	26 Jul 2024	100,000,000	100,000,000	A-1+
50,000,000	Bank of America Deposit	5.66	01 Mar 2024	50,000,000	50,020,823	A-1
25,000,000	Bank of America Deposit	5.60	01 Mar 2024	25,000,000	24,997,575	A-1
250,000,000	Bank of America Deposit (2)	5.43	01 Mar 2024	250,000,000	250,000,000	A-1
50,000,000	Bank of America Deposit	5.92	09 Aug 2024	50,000,000	50,072,354	A-1
25,000,000	Bank of America Deposit	5.90	10 May 2024	25,000,000	25,014,999	A-1
50,000,000	Bank of America Deposit	6.00	23 Sep 2024	50,000,000	50,125,918	A-1
50,000,000	Bank of America Deposit	5.42	08 Jul 2024	50,000,000	49,993,081	A-1
50,000,000	Bank of Nova Scotia	5.86	01 Mar 2024	50,000,000	50,110,617	A-1
50,000,000	Bank of Nova Scotia	5.79	01 Mar 2024	50,000,000	50,000,000	A-1
50,000,000	Bank of Nova Scotia	5.50	05 Dec 2024	50,000,000	50,020,425	A-1
50,000,000	Bank of Nova Scotia	5.61	01 Mar 2024	50,000,000	50,000,000	A-1
250,000,000	Bank of Nova Scotia (2)	5.54	01 Mar 2024	250,000,000	250,000,000	A-1
50,000,000	Commonwealth Bk Aus NY Branch	5.55	08 Mar 2024	50,000,000	50,000,437	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.88	10 Apr 2024	50,000,000	50,019,542	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.81	15 Nov 2024	50,000,000	50,153,767	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.70	19 Nov 2024	50,000,000	50,119,547	A-1+
25,000,000	Cooperative Centrale	5.70	07 Jun 2024	25,000,000	25,003,925	A-1
100,000,000	Cooperative Centrale	5.75	21 Mar 2024	100,000,000	100,016,800	A-1
100,000,000	Cooperative Centrale	5.70	24 Oct 2024	100,000,000	100,124,100	A-1
50,000,000	Cooperative Centrale	5.45	11 Dec 2024	50,000,000	49,948,650	A-1
100,000,000	DZ Bank NY Branch	5.80	23 Apr 2024	100,000,000	100,043,730	A-1
100,000,000	DZ Bank NY Branch	5.80	30 Apr 2024	100,000,000	100,049,056	A-1
100,000,000	DZ Bank NY Branch	5.35	18 Mar 2024	100,000,000	100,000,000	A-1
100,000,000	DZ Bank NY Branch	5.34	20 Mar 2024	100,000,000	100,000,000	A-1
100,000,000	DZ Bank NY Branch	5.34	21 Mar 2024	100,000,000	100,000,000	A-1
50,000,000	MUFG Bank LTD NY Branch	5.84	08 May 2024	50,000,000	50,033,216	A-1
100,000,000	MUFG Bank LTD NY Branch	5.73	12 Aug 2024	100,000,000	100,082,202	A-1
100,000,000	MUFG Bank LTD NY Branch	5.67	26 Aug 2024	100,000,000	100,072,696	A-1
100,000,000	MUFG Bank LTD NY Branch	5.43	15 Jul 2024	100,000,000	99,973,556	A-1
50,000,000	MUFG Bank LTD NY Branch	5.42	22 Apr 2024	50,000,000	50,002,437	A-1
50,000,000	MUFG Bank LTD NY Branch	5.32	30 Jul 2024	50,000,000	49,964,459	A-1
50,000,000	MUFG Bank LTD NY Branch	5.39	20 Aug 2024	50,000,000	49,984,935	A-1
300,000,000	National Bank of Canada (2)	5.41	01 Mar 2024	300,000,000	300,000,000	A-1
50,000,000	Nordea Bank NY Branch	5.86	01 Mar 2024	50,000,000	50,111,623	A-1+
50,000,000	Nordea Bank NY Branch	5.78	01 Mar 2024	50,000,000	50,007,891	A-1+
50,000,000	Nordea Bank NY Branch	5.91	01 Mar 2024	50,000,000	50,055,370	A-1+
350,000,000	Nordea Bank NY Branch	5.30	01 Mar 2024	350,000,000	350,000,000	A-1+
50,000,000	Norinchukin Bank	5.81	03 Apr 2024	50,000,000	50,014,895	A-1
100,000,000	Norinchukin Bank	5.52	07 Mar 2024	100,000,000	100,002,357	A-1
100,000,000	Norinchukin Bank	5.52	01 Mar 2024	100,000,000	100,000,000	A-1
50,000,000	Norinchukin Bank	5.50	13 Mar 2024	50,000,000	50,001,782	A-1
50,000,000	Norinchukin Bank	5.37	04 Jun 2024	50,000,000	49,988,803	A-1
50,000,000	Norinchukin Bank	5.40	09 May 2024	50,000,000	49,996,349	A-1
50,000,000	Norinchukin Bank	5.32	29 Jul 2024	50,000,000	49,976,599	A-1
50,000,000	Norinchukin Bank	5.40	22 May 2024	50,000,000	49,998,747	A-1
50,000,000	Royal Bank of Canada NY Branch	5.87	01 Mar 2024	50,000,000	50,100,165	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.92	01 Mar 2024	50,000,000	50,068,542	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.95	01 Mar 2024	50,000,000	50,080,434	A-1+
150,000,000	Royal Bank of Canada NY Branch	5.43	13 May 2024	150,000,000	150,000,000	A-1+
100,000,000	Royal Bank of Canada NY Branch	5.38	20 May 2024	100,000,000	100,000,000	A-1+
100,000,000	Royal Bank of Canada NY Branch	5.40	10 Jun 2024	100,000,000	100,000,000	A-1+
50,000,000	Svenska Handelsbanken	5.87	01 Mar 2024	50,000,000	50,042,383	A-1+
50,000,000	Svenska Handelsbanken	5.95	01 Mar 2024	50,000,000	50,091,857	A-1+
50,000,000	Svenska Handelsbanken	5.75	06 Mar 2024	50,000,000	50,002,641	A-1+
50,000,000	Svenska Handelsbanken	5.87	01 Mar 2024	50,000,000	50,106,925	A-1+
50,000,000	Svenska Handelsbanken	5.96	01 Mar 2024	50,000,000	50,020,973	A-1+
50,000,000	Svenska Handelsbanken	5.96	01 Mar 2024	50,000,000	50,032,079	A-1+
50,000,000	Svenska Handelsbanken	5.66	01 Mar 2024	50,000,000	50,035,813	A-1+
50,000,000	Svenska Handelsbanken	5.66	01 Mar 2024	50,000,000	50,035,550	A-1+
50,000,000	Svenska Handelsbanken	5.26	05 Nov 2024	50,000,000	49,958,666	A-1+
50,000,000	Svenska Handelsbanken	5.61	01 Mar 2024	50,000,000	50,005,805	A-1+
200,000,000	Toronto Dominion Bank (2)	5.41	01 Mar 2024	200,000,000	200,000,000	A-1+
150,000,000	Toronto Dominion Bank (2)	5.41	01 Mar 2024	150,000,000	150,000,000	A-1+

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50,000,000	Toronto Dominion Bank	5.67	01 Mar 2024	50,000,000	49,869,500	A-1+
50,000,000	Toronto Dominion Bank	5.37	01 May 2024	50,000,000	49,997,972	A-1+
50,000,000	Wells Fargo Bank NA	5.91	01 Mar 2024	50,000,000	50,086,197	A-1
100,000,000	Wells Fargo Bank NA	5.89	01 Mar 2024	100,000,000	100,190,860	A-1
50,000,000	Wells Fargo Bank NA	5.87	01 Mar 2024	50,000,000	50,097,151	A-1
50,000,000	Wells Fargo Bank NA	5.91	01 Mar 2024	50,000,000	50,122,413	A-1
50,000,000	Wells Fargo Bank NA	5.60	29 Nov 2024	50,000,000	50,081,107	A-1
50,000,000	Wells Fargo Bank NA	5.66	01 Mar 2024	50,000,000	50,023,622	A-1
<u>\$6,025,000,000</u>				<u>\$6,025,000,000</u>	<u>\$6,027,153,906</u>	
<b>Bank Deposit Instruments with Government Backing</b>						<b>2.2%</b>
\$200,000,000	U.S. Bank N.A. (2,3)	5.35	01 Mar 2024	\$200,000,000	\$200,000,000	A-1+
200,000,000	U.S. Bank N.A. (2,3)	5.35	01 Mar 2024	200,000,000	200,000,000	A-1+
<u>\$400,000,000</u>				<u>\$400,000,000</u>	<u>\$400,000,000</u>	
<b>Commercial Paper and Corporate Notes</b>						<b>10.7%</b>
\$50,000,000	LVMH	5.52	22 Mar 2024	\$49,839,000	\$49,837,553	A-1+
50,000,000	LVMH	5.53	22 Apr 2024	49,600,611	49,607,825	A-1+
77,050,000	LVMH	5.54	24 Apr 2024	76,409,715	76,422,774	A-1+
50,000,000	LVMH	5.39	06 Jun 2024	49,273,847	49,277,704	A-1+
50,000,000	LVMH	5.53	14 Jun 2024	49,193,542	49,220,704	A-1+
24,500,000	LVMH	5.53	14 Jun 2024	24,104,835	24,118,145	A-1+
35,000,000	LVMH	5.53	17 Jun 2024	34,419,350	34,439,584	A-1+
25,000,000	LVMH	5.44	02 Apr 2024	24,879,111	24,878,061	A-1+
25,000,000	LVMH	5.44	02 Apr 2024	24,879,111	24,878,061	A-1+
45,000,000	LVMH	5.48	08 Apr 2024	44,739,700	44,740,504	A-1+
50,000,000	LVMH	5.54	07 Jun 2024	49,245,944	49,270,563	A-1+
50,000,000	LVMH	5.22	12 Jul 2024	49,035,750	49,023,537	A-1+
100,000,000	Microsoft Corp	5.39	11 Mar 2024	99,850,278	99,838,010	A-1+
50,000,000	Microsoft Corp	5.29	30 May 2024	49,338,750	49,332,625	A-1+
50,000,000	Microsoft Corp	5.29	04 Jun 2024	49,302,014	49,295,734	A-1+
50,000,000	Microsoft Corp	5.37	07 Jun 2024	49,269,083	49,273,588	A-1+
100,000,000	National Securities Clearing Corp	5.55	24 Apr 2024	99,167,500	99,184,421	A-1+
50,000,000	National Securities Clearing Corp	5.36	26 Apr 2024	49,583,111	49,577,329	A-1+
100,000,000	National Securities Clearing Corp	5.53	29 Apr 2024	99,093,694	99,110,000	A-1+
50,000,000	National Securities Clearing Corp	5.53	03 May 2024	49,516,125	49,522,700	A-1+
100,000,000	National Securities Clearing Corp	5.54	13 May 2024	98,876,611	98,903,293	A-1+
50,000,000	National Securities Clearing Corp	5.33	24 May 2024	49,378,167	49,369,000	A-1+
50,000,000	National Securities Clearing Corp	5.33	03 Jun 2024	49,304,139	49,283,300	A-1+
100,000,000	National Securities Clearing Corp	5.29	17 Jun 2024	98,413,000	98,390,200	A-1+
100,000,000	Proctor & Gamble	5.29	25 Mar 2024	99,647,333	99,634,414	A-1+
50,000,000	Toyota Motor Credit Corp	5.34	04 Apr 2024	49,747,833	49,741,146	A-1+
50,000,000	Toyota Motor Credit Corp	5.68	15 Apr 2024	49,645,000	49,659,089	A-1+
50,000,000	Toyota Motor Credit Corp	5.64	14 Jun 2024	49,177,500	49,215,885	A-1+
50,000,000	Toyota Motor Credit Corp	5.20	08 Jul 2024	49,068,333	49,042,273	A-1+
50,000,000	Toyota Motor Credit Corp	5.25	08 Jul 2024	49,059,375	49,042,273	A-1+
50,000,000	Toyota Motor Credit Corp	5.60	08 Jul 2024	48,996,667	49,042,273	A-1+
50,000,000	Toyota Motor Credit Corp	5.60	19 Jul 2024	48,911,111	48,963,102	A-1+
50,000,000	Toyota Motor Credit Corp	5.59	26 Jul 2024	48,858,708	48,912,872	A-1+
50,000,000	Toyota Motor Credit Corp	5.58	26 Jul 2024	48,860,750	48,912,872	A-1+
50,000,000	Toyota Motor Credit Corp	5.55	19 Aug 2024	48,681,875	48,741,725	A-1+
35,000,000	Toyota Motor Credit Corp	5.15	12 Nov 2024	33,718,222	33,726,383	A-1+
<u>\$2,016,550,000</u>				<u>\$1,991,085,697</u>	<u>\$1,991,429,514</u>	
<b>Government Agency Securities</b>						<b>15.3%</b>
25,000,000	Federal Home Loan Bank	3.00	08 Jul 2024	\$24,803,676	\$24,783,186	A-1+
50,000,000	Federal Home Loan Bank	5.38	01 Mar 2024	50,000,000	50,007,149	A-1+
50,000,000	Federal Home Loan Bank	5.45	15 Mar 2024	50,000,000	49,999,204	A-1+
250,000,000	Federal Home Loan Bank	5.41	01 Mar 2024	250,000,000	250,008,665	A-1+
10,000,000	Federal Home Loan Bank	5.25	19 Jul 2024	9,997,315	9,996,181	A-1+
25,000,000	Federal Home Loan Bank	5.33	27 Jun 2024	25,000,000	24,993,954	A-1+
50,000,000	Federal Home Loan Bank	5.41	26 Jun 2024	50,000,000	49,997,645	A-1+
50,000,000	Federal Home Loan Bank	5.47	01 Mar 2024	50,000,000	49,997,652	A-1+
50,000,000	Federal Home Loan Bank	5.50	01 Mar 2024	50,000,000	50,015,184	A-1+
50,000,000	Federal Home Loan Bank	5.52	01 Mar 2024	50,000,000	50,035,820	A-1+
50,000,000	Federal Home Loan Bank	5.51	01 Mar 2024	50,000,000	49,998,104	A-1+
50,000,000	Federal Home Loan Bank	5.51	01 Mar 2024	50,000,000	50,011,749	A-1+
250,000,000	Federal Home Loan Bank	5.31	01 Mar 2024	250,000,000	250,147,313	A-1+
250,000,000	Federal Home Loan Bank	5.32	01 Mar 2024	250,000,000	250,027,848	A-1+
50,000,000	Federal Home Loan Bank	5.07	06 Mar 2024	49,964,792	49,956,167	A-1+
50,000,000	Federal Home Loan Bank	5.22	08 Mar 2024	49,949,250	49,941,556	A-1+
35,000,000	Federal Farm Credit Bank	5.49	01 Mar 2024	35,000,000	35,031,613	A-1+
50,000,000	Federal Farm Credit Bank	5.52	01 Mar 2024	50,000,000	50,024,639	A-1+

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50,000,000	Federal Farm Credit Bank	5.51	01 Mar 2024	50,000,000	50,062,614	A-1+
50,000,000	Federal Farm Credit Bank	5.52	01 Mar 2024	50,000,000	50,029,677	A-1+
50,000,000	Federal Farm Credit Bank	5.40	01 Mar 2024	50,000,000	50,010,863	A-1+
50,000,000	Federal Farm Credit Bank	5.40	01 Mar 2024	50,000,000	49,995,009	A-1+
50,000,000	Federal Farm Credit Bank	5.39	01 Mar 2024	49,999,399	50,007,831	A-1+
21,000,000	Federal Farm Credit Bank	5.41	01 Mar 2024	21,000,000	21,007,685	A-1+
50,000,000	Federal Farm Credit Bank	5.42	01 Mar 2024	50,000,000	49,998,005	A-1+
21,000,000	Federal Farm Credit Bank	5.41	01 Mar 2024	21,000,000	21,006,549	A-1+
50,000,000	Federal Farm Credit Bank	5.41	01 Mar 2024	49,998,892	49,997,582	A-1+
50,000,000	Federal Farm Credit Bank	5.40	01 Mar 2024	50,000,000	50,009,211	A-1+
50,000,000	Federal Farm Credit Bank	5.41	01 Mar 2024	50,000,000	50,017,460	A-1+
37,500,000	Federal Farm Credit Bank	5.42	01 Mar 2024	37,497,886	37,500,639	A-1+
50,000,000	Federal Farm Credit Bank	5.42	01 Mar 2024	49,998,591	50,000,853	A-1+
59,000,000	Federal Farm Credit Bank	5.40	01 Mar 2024	58,998,249	58,989,631	A-1+
20,000,000	Federal Farm Credit Bank	5.46	01 Mar 2024	19,995,669	20,002,920	A-1+
20,000,000	Federal Farm Credit Bank	5.46	01 Mar 2024	19,995,669	20,002,920	A-1+
50,000,000	Federal Farm Credit Bank	5.46	01 Mar 2024	50,000,000	50,007,299	A-1+
50,000,000	Federal Farm Credit Bank	5.47	01 Mar 2024	50,000,000	50,033,423	A-1+
50,000,000	Federal Farm Credit Bank	5.47	01 Mar 2024	49,998,271	50,033,423	A-1+
25,000,000	Federal Farm Credit Bank	3.25	17 Jun 2024	24,843,786	24,830,711	A-1+
50,000,000	Federal Farm Credit Bank	5.37	01 Mar 2024	50,000,000	50,005,227	A-1+
30,000,000	Federal Farm Credit Bank	5.50	01 Mar 2024	30,000,000	30,014,798	A-1+
50,000,000	Federal Farm Credit Bank	5.49	01 Mar 2024	50,000,000	50,049,654	A-1+
62,000,000	Federal Farm Credit Bank	5.47	01 Mar 2024	62,000,000	62,032,853	A-1+
50,000,000	Federal Farm Credit Bank	5.48	01 Mar 2024	49,988,267	49,981,367	A-1+
25,000,000	Federal Farm Credit Bank	5.48	01 Mar 2024	24,990,440	24,990,684	A-1+
50,000,000	Federal Farm Credit Bank	5.51	01 Mar 2024	50,000,000	49,999,794	A-1+
50,000,000	Federal Farm Credit Bank	5.52	01 Mar 2024	50,000,000	50,011,062	A-1+
50,000,000	Federal Farm Credit Bank	5.40	01 Aug 2024	49,996,499	50,010,097	A-1+
50,000,000	Federal Farm Credit Bank	5.48	01 Mar 2024	50,028,396	50,024,873	A-1+
30,000,000	Federal Farm Credit Bank	5.48	01 Mar 2024	30,000,000	29,990,782	A-1+
100,000,000	Freddie-Mae	5.30	24 Apr 2024	100,000,000	99,959,027	A-1+
<u>\$2,845,500,000</u>				<u>\$2,845,045,046</u>	<u>\$2,845,588,141</u>	
<b>US Treasury Securities</b>						<b>7.8%</b>
\$250,000,000	U.S. Treasury	5.28	12 Mar 2024	\$249,596,667	\$249,596,780	A-1+
250,000,000	U.S. Treasury	5.28	14 Mar 2024	249,523,785	249,523,920	A-1+
250,000,000	U.S. Treasury	5.27	26 Mar 2024	249,085,938	249,081,598	A-1+
250,000,000	U.S. Treasury	5.28	04 Apr 2024	248,754,514	248,751,798	A-1+
200,000,000	U.S. Treasury	5.24	11 Apr 2024	198,806,444	198,796,536	A-1+
250,000,000	U.S. Treasury	5.28	23 Apr 2024	248,058,507	248,054,828	A-1+
<u>\$1,450,000,000</u>				<u>\$1,443,825,854</u>	<u>\$1,443,805,459</u>	
<b>Money Market Funds</b>						<b>1.2%</b>
<u>\$225,084,162</u>	State Street Treasury Plus MMF	5.27	01 Mar 2024	<u>\$225,084,162</u>	<u>\$225,084,162</u>	AAAm
<u>\$225,084,162</u>				<u>\$225,084,162</u>	<u>\$225,084,162</u>	
<b>Repurchase Agreements</b>						<b>30.4%</b>
\$1,250,000,000	Bank of America Repo	5.31	01 Mar 2024	\$1,250,000,000	\$1,250,000,000	A-1
3,000,000,000	Bank of Nova Scotia NY Repo	5.31	01 Mar 2024	3,000,000,000	3,000,000,000	A-1
1,400,000,000	Royal Bank of Canada NY Repo	5.29	01 Mar 2024	1,400,000,000	1,400,000,000	A-1+
<u>\$5,650,000,000</u>				<u>\$5,650,000,000</u>	<u>\$5,650,000,000</u>	
<u><b>\$18,612,134,162</b></u>				<u><b>\$18,580,040,760</b></u>	<u><b>\$18,583,061,181</b></u>	

**Fund Summary Statistics and Notes**

Amortized Cost	\$18,580,040,760
Fair market value	\$18,583,061,181
Shares Outstanding	\$18,474,364,759
Fund Net Asset Value (4)	1.0057
Effective 7-Day Net Yield (5)	5.44%
Effective 7-Day Gross Yield	5.55%
WAM(R) (6)	32 Days
WAM(F) (7)	79 Days
Ratio of Fair Market Value to Amortized Cost	1.00016

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	Government and Government Backed Securities (percent of total)			56.86%		
	Liquidity (same day availability)			39.96%		

(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 gaurantor 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.