

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

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



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
Bank Deposit Instruments						
						33.6%
\$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+
150,000,000	Australia and New Zealand Bank	5.33	01 Feb 2024	150,000,000	150,000,000	A-1+
50,000,000	Bank of America Deposit	5.66	01 Feb 2024	50,000,000	49,999,997	A-1
250,000,000	Bank of America Deposit (2)	5.43	01 Feb 2024	250,000,000	250,000,000	A-1
50,000,000	Bank of America Deposit	5.92	09 Aug 2024	50,000,000	50,128,144	A-1
25,000,000	Bank of America Deposit	5.74	09 Feb 2024	25,000,000	25,001,422	A-1
25,000,000	Bank of America Deposit	5.90	10 May 2024	25,000,000	25,023,969	A-1
50,000,000	Bank of America Deposit	6.00	23 Sep 2024	50,000,000	50,210,588	A-1
50,000,000	Bank of America Deposit	5.42	08 Jul 2024	50,000,000	50,007,208	A-1
50,000,000	Bank of Nova Scotia	5.86	01 Feb 2024	50,000,000	50,098,853	A-1
50,000,000	Bank of Nova Scotia	5.79	01 Feb 2024	50,000,000	50,000,000	A-1
50,000,000	Bank of Nova Scotia	5.50	05 Dec 2024	50,000,000	50,146,747	A-1
50,000,000	Bank of Nova Scotia	5.66	01 Feb 2024	50,000,000	50,006,657	A-1
250,000,000	Bank of Nova Scotia (2)	5.54	01 Feb 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	49,997,463	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.88	10 Apr 2024	50,000,000	50,033,761	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.81	15 Nov 2024	50,000,000	50,278,610	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.70	19 Nov 2024	50,000,000	50,243,167	A-1+
25,000,000	Cooperatieve Centrale	5.54	27 Feb 2024	25,000,000	24,979,700	A-1
25,000,000	Cooperatieve Centrale	5.70	07 Jun 2024	25,000,000	25,012,350	A-1
100,000,000	Cooperatieve Centrale	5.75	21 Mar 2024	100,000,000	100,039,500	A-1
100,000,000	Cooperatieve Centrale	5.70	24 Oct 2024	100,000,000	100,289,800	A-1
50,000,000	Cooperatieve Centrale	5.45	11 Dec 2024	50,000,000	50,043,250	A-1
100,000,000	DZ Bank NY Branch	5.80	23 Apr 2024	100,000,000	100,060,935	A-1
100,000,000	DZ Bank NY Branch	5.80	30 Apr 2024	100,000,000	100,068,689	A-1
100,000,000	DZ Bank NY Branch	5.35	05 Feb 2024	100,000,000	100,000,000	A-1
100,000,000	DZ Bank NY Branch	5.34	20 Feb 2024	100,000,000	100,000,000	A-1
100,000,000	DZ Bank NY Branch	5.35	18 Mar 2024	100,000,000	100,000,000	A-1
150,000,000	DZ Bank NY Branch	5.30	01 Feb 2024	150,000,000	150,000,000	A-1
50,000,000	MUFG Bank LTD NY Branch	5.71	20 Feb 2024	50,000,000	50,008,287	A-1
50,000,000	MUFG Bank LTD NY Branch	5.84	08 May 2024	50,000,000	50,046,149	A-1
100,000,000	MUFG Bank LTD NY Branch	5.73	12 Aug 2024	100,000,000	100,187,412	A-1
100,000,000	MUFG Bank LTD NY Branch	5.67	26 Aug 2024	100,000,000	100,185,809	A-1
100,000,000	MUFG Bank LTD NY Branch	5.43	15 Jul 2024	100,000,000	100,000,671	A-1
50,000,000	MUFG Bank LTD NY Branch	5.42	22 Apr 2024	50,000,000	49,999,024	A-1
50,000,000	MUFG Bank LTD NY Branch	5.32	30 Jul 2024	50,000,000	49,997,743	A-1
300,000,000	National Bank of Canada (2)	5.41	01 Feb 2024	300,000,000	300,000,000	A-1
50,000,000	Nordea Bank NY Branch	5.86	01 Feb 2024	50,000,000	50,120,777	A-1+
50,000,000	Nordea Bank NY Branch	5.78	01 Feb 2024	50,000,000	50,022,820	A-1+
50,000,000	Nordea Bank NY Branch	5.91	01 Feb 2024	50,000,000	50,071,397	A-1+
250,000,000	Nordea Bank NY Branch	5.29	01 Feb 2024	250,000,000	250,000,000	A-1+
50,000,000	Norinchukin Bank	5.81	03 Apr 2024	50,000,000	50,027,093	A-1
50,000,000	Norinchukin Bank	5.60	15 Feb 2024	50,000,000	50,004,110	A-1
100,000,000	Norinchukin Bank	5.52	07 Mar 2024	100,000,000	100,010,817	A-1
100,000,000	Norinchukin Bank	5.52	01 Feb 2024	100,000,000	100,004,000	A-1
50,000,000	Norinchukin Bank	5.50	13 Mar 2024	50,000,000	50,005,089	A-1
50,000,000	Norinchukin Bank	5.37	04 Jun 2024	50,000,000	49,990,896	A-1
50,000,000	Norinchukin Bank	5.40	09 May 2024	50,000,000	49,995,275	A-1
50,000,000	Norinchukin Bank	5.32	29 Jul 2024	50,000,000	50,002,053	A-1
100,000,000	Royal Bank of Canada NY Branch	5.70	09 Feb 2024	100,000,000	100,006,699	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.87	01 Feb 2024	50,000,000	50,109,798	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.92	01 Feb 2024	50,000,000	50,080,440	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.95	01 Feb 2024	50,000,000	50,097,091	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+
50,000,000	Svenska Handelsbanken	5.87	01 Feb 2024	50,000,000	50,064,609	A-1+
50,000,000	Svenska Handelsbanken	5.78	01 Feb 2024	50,000,000	50,002,782	A-1+
50,000,000	Svenska Handelsbanken	5.95	01 Feb 2024	50,000,000	50,107,839	A-1+
50,000,000	Svenska Handelsbanken	5.75	06 Mar 2024	50,000,000	50,014,755	A-1+
50,000,000	Svenska Handelsbanken	5.87	01 Feb 2024	50,000,000	50,108,384	A-1+
50,000,000	Svenska Handelsbanken	5.96	01 Feb 2024	50,000,000	50,042,878	A-1+
50,000,000	Svenska Handelsbanken	5.96	01 Feb 2024	50,000,000	50,055,572	A-1+

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50,000,000	Svenska Handelsbanken	5.66	01 Feb 2024	50,000,000	50,010,889	A-1+
50,000,000	Svenska Handelsbanken	5.66	01 Feb 2024	50,000,000	49,985,250	A-1+
200,000,000	Toronto Dominion Bank (2)	5.41	01 Feb 2024	200,000,000	200,000,000	A-1+
150,000,000	Toronto Dominion Bank (2)	5.41	01 Feb 2024	150,000,000	150,000,000	A-1+
50,000,000	Toronto Dominion Bank	5.50	23 Feb 2024	50,000,000	49,996,772	A-1+
50,000,000	Toronto Dominion Bank	5.67	01 Feb 2024	50,000,000	49,809,000	A-1+
50,000,000	Wells Fargo Bank NA	5.91	01 Feb 2024	50,000,000	50,105,167	A-1
100,000,000	Wells Fargo Bank NA	5.89	01 Feb 2024	100,000,000	100,203,947	A-1
50,000,000	Wells Fargo Bank NA	5.87	01 Feb 2024	50,000,000	50,115,959	A-1
50,000,000	Wells Fargo Bank NA	5.91	01 Feb 2024	50,000,000	50,130,903	A-1
50,000,000	Wells Fargo Bank NA	5.60	29 Nov 2024	50,000,000	50,193,156	A-1
50,000,000	Wells Fargo Bank NA	5.67	01 Feb 2024	50,000,000	50,011,510	A-1
\$6,200,000,000				\$6,200,000,000	\$6,203,603,621	
Bank Deposit Instruments with Government Backing						2.2%
\$200,000,000	U.S. Bank N.A. (2,3)	5.35	01 Feb 2024	\$200,000,000	\$200,000,000	A-1+
200,000,000	U.S. Bank N.A. (2,3)	5.35	01 Feb 2024	200,000,000	200,000,000	A-1+
\$400,000,000				\$400,000,000	\$400,000,000	
Commercial Paper and Corporate Notes						13.0%
\$80,000,000	Apple Inc	5.30	20 Feb 2024	\$79,776,222	\$79,764,645	A-1+
50,000,000	LVMH	5.52	22 Mar 2024	49,616,667	49,622,671	A-1+
50,000,000	LVMH	5.53	22 Apr 2024	49,377,875	49,393,808	A-1+
77,050,000	LVMH	5.54	24 Apr 2024	76,065,857	76,093,193	A-1+
50,000,000	LVMH	5.39	06 Jun 2024	49,056,750	49,079,015	A-1+
50,000,000	LVMH	5.53	14 Jun 2024	48,970,806	49,025,000	A-1+
24,500,000	LVMH	5.53	14 Jun 2024	23,995,695	24,022,250	A-1+
35,000,000	LVMH	5.53	17 Jun 2024	34,263,435	34,303,407	A-1+
60,000,000	LVMH	5.10	12 Feb 2024	59,906,500	59,893,763	A-1+
25,000,000	LVMH	5.44	02 Apr 2024	24,769,556	24,770,543	A-1+
25,000,000	LVMH	5.44	02 Apr 2024	24,769,556	24,770,543	A-1+
45,000,000	LVMH	5.48	08 Apr 2024	44,541,050	44,547,177	A-1+
50,000,000	LVMH	5.54	07 Jun 2024	49,022,806	49,072,237	A-1+
50,000,000	Microsoft Corp	5.38	02 Feb 2024	49,992,528	49,985,298	A-1+
100,000,000	Microsoft Corp	5.35	09 Feb 2024	99,881,111	99,867,481	A-1+
100,000,000	Microsoft Corp	5.39	11 Mar 2024	99,416,083	99,412,963	A-1+
50,000,000	Microsoft Corp	5.29	30 May 2024	49,125,681	49,128,334	A-1+
50,000,000	Microsoft Corp	5.29	04 Jun 2024	49,088,944	49,094,329	A-1+
50,000,000	Microsoft Corp	5.37	07 Jun 2024	49,052,792	49,074,015	A-1+
50,000,000	National Securities Clearing Corp	5.40	01 Feb 2024	50,000,000	49,992,635	A-1+
100,000,000	National Securities Clearing Corp	5.55	24 Apr 2024	98,720,417	98,746,533	A-1+
50,000,000	National Securities Clearing Corp	5.36	26 Apr 2024	49,367,222	49,359,221	A-1+
100,000,000	National Securities Clearing Corp	5.53	29 Apr 2024	98,648,222	98,679,600	A-1+
50,000,000	National Securities Clearing Corp	5.53	03 May 2024	49,293,389	49,311,050	A-1+
100,000,000	National Securities Clearing Corp	5.54	13 May 2024	98,430,333	98,478,480	A-1+
100,000,000	National Securities Clearing Corp	5.29	17 Jun 2024	97,986,861	97,984,900	A-1+
100,000,000	Proctor & Gamble	5.38	05 Feb 2024	99,940,222	99,926,528	A-1+
100,000,000	Proctor & Gamble	5.38	13 Feb 2024	99,820,667	99,809,162	A-1+
100,000,000	Proctor & Gamble	5.29	25 Mar 2024	99,221,194	99,211,000	A-1+
50,000,000	Toyota Motor Credit Corp	5.20	13 Feb 2024	49,913,333	49,904,392	A-1+
50,000,000	Toyota Motor Credit Corp	5.34	04 Apr 2024	49,532,750	49,525,097	A-1+
50,000,000	Toyota Motor Credit Corp	5.68	15 Apr 2024	49,416,222	49,442,709	A-1+
50,000,000	Toyota Motor Credit Corp	5.64	14 Jun 2024	48,950,333	49,010,938	A-1+
50,000,000	Toyota Motor Credit Corp	5.60	08 Jul 2024	48,771,111	48,845,064	A-1+
50,000,000	Toyota Motor Credit Corp	5.25	08 Jul 2024	48,847,917	48,845,064	A-1+
50,000,000	Toyota Motor Credit Corp	5.20	08 Jul 2024	48,858,889	48,845,064	A-1+
50,000,000	Toyota Motor Credit Corp	5.60	19 Jul 2024	48,685,556	48,770,097	A-1+
50,000,000	Toyota Motor Credit Corp	5.58	26 Jul 2024	48,636,000	48,722,724	A-1+
50,000,000	Toyota Motor Credit Corp	5.59	26 Jul 2024	48,633,556	48,722,724	A-1+
50,000,000	Toyota Motor Credit Corp	5.55	19 Aug 2024	48,458,333	48,568,127	A-1+
\$2,421,550,000				\$2,390,822,440	\$2,391,621,774	
Government Agency Securities						14.4%
\$50,000,000	Fannie-Mae	5.15	21 Feb 2024	\$50,000,000	\$49,994,055	A-1+
100,000,000	Fannie-Mae	5.30	24 Apr 2024	100,000,000	99,950,630	A-1+
25,000,000	Federal Home Loan Bank	3.00	08 Jul 2024	24,759,541	24,764,088	A-1+
50,000,000	Federal Home Loan Bank	5.38	01 Feb 2024	50,000,000	50,009,344	A-1+
50,000,000	Federal Home Loan Bank	5.00	21 Feb 2024	50,000,000	49,993,189	A-1+
50,000,000	Federal Home Loan Bank	5.00	21 Feb 2024	50,000,000	49,993,189	A-1+
50,000,000	Federal Home Loan Bank	5.45	15 Mar 2024	50,000,000	50,009,193	A-1+
50,000,000	Federal Home Loan Bank	5.30	17 May 2024	50,000,000	49,993,353	A-1+

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6,250,000	Federal Home Loan Bank	5.35	17 May 2024	6,250,000	6,249,458	A-1+
50,000,000	Federal Home Loan Bank	5.30	03 Feb 2024	50,000,000	50,000,256	A-1+
250,000,000	Federal Home Loan Bank	5.41	01 Feb 2024	250,000,000	250,021,153	A-1+
10,000,000	Federal Home Loan Bank	5.25	19 Jul 2024	9,996,759	10,006,070	A-1+
25,000,000	Federal Home Loan Bank	5.33	27 Jun 2024	25,000,000	25,013,759	A-1+
50,000,000	Federal Home Loan Bank	5.41	26 Jun 2024	50,000,000	50,039,451	A-1+
50,000,000	Federal Home Loan Bank	5.47	01 Feb 2024	50,000,000	49,998,355	A-1+
50,000,000	Federal Home Loan Bank	5.50	01 Feb 2024	50,000,000	50,017,088	A-1+
50,000,000	Federal Home Loan Bank	5.52	01 Feb 2024	50,000,000	50,014,250	A-1+
50,000,000	Federal Home Loan Bank	5.51	01 Feb 2024	50,000,000	49,998,108	A-1+
50,000,000	Federal Home Loan Bank	5.51	01 Feb 2024	50,000,000	50,013,319	A-1+
50,000,000	Federal Home Loan Bank	5.07	06 Mar 2024	49,760,583	49,746,007	A-1+
50,000,000	Federal Home Loan Bank	5.22	08 Mar 2024	49,739,000	49,731,493	A-1+
35,000,000	Federal Farm Credit Bank	5.49	01 Feb 2024	35,000,000	35,035,976	A-1+
50,000,000	Federal Farm Credit Bank	5.52	01 Feb 2024	50,000,000	50,027,389	A-1+
50,000,000	Federal Farm Credit Bank	5.51	01 Feb 2024	50,000,000	50,068,159	A-1+
50,000,000	Federal Farm Credit Bank	5.52	01 Feb 2024	50,000,000	50,033,106	A-1+
50,000,000	Federal Farm Credit Bank	5.40	01 Feb 2024	50,000,000	50,013,922	A-1+
50,000,000	Federal Farm Credit Bank	5.40	01 Feb 2024	50,000,000	49,995,835	A-1+
50,000,000	Federal Farm Credit Bank	5.39	01 Feb 2024	49,999,201	50,009,704	A-1+
21,000,000	Federal Farm Credit Bank	5.41	01 Feb 2024	21,000,000	21,007,919	A-1+
50,000,000	Federal Farm Credit Bank	5.42	01 Feb 2024	50,000,000	49,998,948	A-1+
21,000,000	Federal Farm Credit Bank	5.41	01 Feb 2024	21,000,000	21,007,997	A-1+
50,000,000	Federal Farm Credit Bank	5.41	01 Feb 2024	49,998,696	49,997,848	A-1+
50,000,000	Federal Farm Credit Bank	5.40	01 Feb 2024	50,000,000	50,011,618	A-1+
50,000,000	Federal Farm Credit Bank	5.41	01 Feb 2024	50,000,000	50,002,241	A-1+
50,000,000	Federal Farm Credit Bank	5.42	01 Feb 2024	49,998,198	50,000,154	A-1+
37,500,000	Federal Farm Credit Bank	5.42	01 Feb 2024	37,497,297	37,500,116	A-1+
59,000,000	Federal Farm Credit Bank	5.40	01 Feb 2024	58,998,015	58,988,792	A-1+
50,000,000	Federal Farm Credit Bank	5.46	01 Feb 2024	50,000,000	50,009,550	A-1+
20,000,000	Federal Farm Credit Bank	5.46	01 Feb 2024	19,995,123	20,003,820	A-1+
20,000,000	Federal Farm Credit Bank	5.46	01 Feb 2024	19,995,123	20,003,820	A-1+
50,000,000	Federal Farm Credit Bank	5.47	01 Feb 2024	50,000,000	50,016,266	A-1+
50,000,000	Federal Farm Credit Bank	5.47	01 Feb 2024	49,998,076	50,016,266	A-1+
25,000,000	Federal Farm Credit Bank	3.25	17 Jun 2024	24,801,839	24,812,767	A-1+
50,000,000	Federal Farm Credit Bank	5.37	01 Feb 2024	50,000,000	50,006,861	A-1+
30,000,000	Federal Farm Credit Bank	5.50	01 Feb 2024	30,000,000	30,015,358	A-1+
50,000,000	Federal Farm Credit Bank	5.49	01 Feb 2024	50,000,000	50,052,946	A-1+
62,000,000	Federal Farm Credit Bank	5.47	01 Feb 2024	62,000,000	62,036,540	A-1+
50,000,000	Federal Farm Credit Bank	5.48	01 Feb 2024	49,987,508	49,979,074	A-1+
25,000,000	Federal Farm Credit Bank	5.48	01 Feb 2024	24,989,821	24,989,537	A-1+
50,000,000	Federal Farm Credit Bank	5.51	01 Feb 2024	50,000,000	49,997,764	A-1+
50,000,000	Federal Farm Credit Bank	5.52	01 Feb 2024	50,000,000	50,011,004	A-1+
50,000,000	Federal Farm Credit Bank	5.40	01 Aug 2024	49,995,835	50,078,028	A-1+
50,000,000	Federal Farm Credit Bank	5.48	01 Feb 2024	50,029,947	50,029,958	A-1+
30,000,000	Federal Farm Credit Bank	5.48	01 Feb 2024	30,000,000	29,989,376	A-1+
50,000,000	Freddie-Mac	5.50	18 Jun 2024	50,000,000	49,965,701	A-1+
<u>\$2,651,750,000</u>				<u>\$2,650,790,562</u>	<u>\$2,651,270,155</u>	
US Treasury Securities						2.4%
\$200,000,000	U.S. Treasury	5.24	11 Apr 2024	\$197,962,222	\$197,980,646	A-1+
250,000,000	U.S. Treasury	5.27	26 Mar 2024	248,025,625	248,029,375	A-1+
<u>\$450,000,000</u>				<u>\$445,987,847</u>	<u>\$446,010,021</u>	
Money Market Funds						1.9%
\$351,292,322	State Street Treasury Plus MMF	5.30	01 Feb 2024	\$351,292,322	\$351,292,322	AAAm
<u>\$351,292,322</u>				<u>\$351,292,322</u>	<u>\$351,292,322</u>	
Repurchase Agreements						32.5%
\$1,075,000,000	Bank of America Repo	5.32	01 Feb 2024	\$1,075,000,000	\$1,075,000,000	A-1
850,000,000	Natwest Markets Repo	5.30	01 Feb 2024	850,000,000	850,000,000	A-1
3,000,000,000	Bank of Nova Scotia NY Repo	5.31	01 Feb 2024	3,000,000,000	3,000,000,000	A-1
1,075,000,000	Royal Bank of Canada NY Repo	5.31	01 Feb 2024	1,075,000,000	1,075,000,000	A-1+
<u>\$6,000,000,000</u>				<u>\$6,000,000,000</u>	<u>\$6,000,000,000</u>	
<u>\$18,474,592,322</u>				<u>\$18,438,893,171</u>	<u>\$18,443,797,893</u>	

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Fund Summary Statistics and Notes						
Amortized Cost				\$18,438,893,171		
Fair market value				\$18,443,797,893		
Shares Outstanding				\$18,335,166,735		
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)				38 Days		
WAM(F) (7)				82 Days		
Ratio of Fair Market Value to Amortized Cost				1.00027		
Government and Government Backed Securities (percent of total)				53.41%		
Liquidity (same day availability)				42.85%		

(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.