

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

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



Cusip #	Issuer	YTM	Reset	Maturity	Par	Amortized Cost	Market Value	Rating
86959TCH7	Svenska Handelsbanken	5.38	20 Mar 2025	20 Mar 2025	50,000,000	50,000,000	50,024,087	A-1+
86959TDC7	Svenska Handelsbanken	5.41	09 Apr 2025	09 Apr 2025	50,000,000	50,000,000	50,046,667	A-1+
86959TDY9	Svenska Handelsbanken	5.67	01 Aug 2024	07 May 2025	50,000,000	50,000,000	49,904,900	A-1+
86959TFL5	Svenska Handelsbanken	5.68	01 Aug 2024	11 Jul 2025	50,000,000	50,000,000	50,037,000	A-1+
86959TFV3	Svenska Handelsbanken	5.39	22 Oct 2024	22 Oct 2024	50,000,000	50,000,000	50,009,779	A-1+
86399A006	Toronto Dominion Bank (2)	5.41	01 Aug 2024	10 Oct 2024	350,000,000	350,000,000	350,000,000	A-1+
89115BT91	Toronto Dominion Bank	5.55	11 Apr 2025	11 Apr 2025	50,000,000	50,000,000	50,107,337	A-1+
89115D2E5	Toronto Dominion Bank	5.69	01 Aug 2024	10 Jan 2025	50,000,000	50,000,000	49,843,500	A-1+
89115DEN2	Toronto Dominion Bank	5.30	17 Mar 2025	17 Mar 2025	50,000,000	50,000,000	50,005,891	A-1+
95001KQA5	Wells Fargo Bank NA	5.91	01 Aug 2024	20 Sep 2024	100,000,000	100,000,000	100,069,108	A-1
95001KQP2	Wells Fargo Bank NA	5.89	01 Aug 2024	25 Oct 2024	50,000,000	50,000,000	50,055,550	A-1
95001KRF3	Wells Fargo Bank NA	5.93	01 Aug 2024	13 Nov 2024	50,000,000	50,000,000	50,068,558	A-1
95001KRT3	Wells Fargo Bank NA	5.60	29 Nov 2024	29 Nov 2024	50,000,000	50,000,000	50,015,291	A-1
95001KSD7	Wells Fargo Bank NA	5.23	13 Dec 2024	13 Dec 2024	50,000,000	49,966,975	49,964,206	A-1
95001KSE5	Wells Fargo Bank NA	5.68	01 Aug 2024	17 Jan 2025	50,000,000	50,000,000	50,040,028	A-1
					\$6,800,000,000	\$6,799,966,975	\$6,801,066,301	

Commercial Paper and Corporate Notes **12.7%**

03785DJ64	Apple Inc	5.32	06 Sep 2024	06 Sep 2024	\$35,000,000	\$34,813,800	\$34,809,431	A-1+
03785DJ64	Apple Inc	5.31	06 Sep 2024	06 Sep 2024	100,000,000	99,469,000	99,455,518	A-1+
03785DJC1	Apple Inc	5.30	12 Sep 2024	12 Sep 2024	100,000,000	99,381,667	99,367,462	A-1+
03785DJD9	Apple Inc	5.30	13 Sep 2024	13 Sep 2024	150,000,000	149,050,417	149,029,190	A-1+
03785DJD9	Apple Inc	5.30	13 Sep 2024	13 Sep 2024	100,000,000	99,366,944	99,352,793	A-1+
03785DJL1	Apple Inc	5.32	20 Sep 2024	20 Sep 2024	70,000,000	69,482,778	69,474,714	A-1+
50244LJP0	LVMH	5.19	23 Sep 2024	23 Sep 2024	50,000,000	49,617,958	49,601,150	A-1+
50244LN26	LVMH	5.20	02 Jan 2025	02 Jan 2025	50,000,000	48,887,778	48,894,908	A-1+
50244LN91	LVMH	5.21	09 Jan 2025	09 Jan 2025	50,000,000	48,834,986	48,847,100	A-1+
50244LNN0	LVMH	5.28	22 Jan 2025	22 Jan 2025	50,000,000	48,724,000	48,758,797	A-1+
50244LPQ1	LVMH	5.26	24 Feb 2025	24 Feb 2025	60,000,000	58,185,300	58,254,649	A-1+
50244LQE7	LVMH	5.19	14 Mar 2025	14 Mar 2025	61,250,000	59,263,203	59,328,200	A-1+
55078TM95	LVMH	5.30	09 Dec 2024	09 Dec 2024	35,000,000	34,330,139	34,337,701	A-1+
55078TPJ0	LVMH	5.21	18 Feb 2025	18 Feb 2025	37,500,000	36,409,156	36,437,676	A-1+
59515MH65	Microsoft Corp	5.32	06 Aug 2024	06 Aug 2024	200,000,000	199,852,222	199,823,380	A-1+
63763PHM4	National Securities Clearing Corp	5.36	21 Aug 2024	21 Aug 2024	100,000,000	99,702,222	99,689,667	A-1+
63763PHP7	National Securities Clearing Corp	5.35	23 Aug 2024	23 Aug 2024	100,000,000	99,673,056	99,660,111	A-1+
63763PJA8	National Securities Clearing Corp	5.35	10 Sep 2024	10 Sep 2024	50,000,000	49,702,778	49,697,056	A-1+
63763PJT7	National Securities Clearing Corp	5.33	27 Sep 2024	27 Sep 2024	100,000,000	99,156,083	99,142,889	A-1+
63763PKX6	National Securities Clearing Corp	5.31	31 Oct 2024	31 Oct 2024	50,000,000	49,328,875	49,324,686	A-1+
63763PL15	National Securities Clearing Corp	5.29	01 Nov 2024	01 Nov 2024	100,000,000	98,648,111	98,635,328	A-1+
74271TJ38	Proctor & Gamble	5.32	03 Sep 2024	03 Sep 2024	154,000,000	153,248,993	153,239,229	A-1+
74271TJ53	Proctor & Gamble	5.32	05 Sep 2024	05 Sep 2024	70,000,000	69,637,944	69,634,180	A-1+
74271TQQ9	Proctor & Gamble	5.05	24 Mar 2025	24 Mar 2025	50,000,000	48,351,736	48,394,545	A-1+
89233GHK5	Toyota Motor Credit Corp	5.55	19 Aug 2024	19 Aug 2024	50,000,000	49,861,250	49,859,866	A-1+
89233GLC8	Toyota Motor Credit Corp	5.15	12 Nov 2024	12 Nov 2024	35,000,000	34,484,285	34,469,019	A-1+
89233GLN4	Toyota Motor Credit Corp	5.25	22 Nov 2024	22 Nov 2024	50,000,000	49,176,042	49,174,102	A-1+
89233GMG8	Toyota Motor Credit Corp	5.20	16 Dec 2024	16 Dec 2024	50,000,000	49,010,556	49,016,367	A-1+
89233GN69	Toyota Motor Credit Corp	5.27	06 Jan 2025	06 Jan 2025	50,000,000	48,843,528	48,880,596	A-1+
89233GQB5	Toyota Motor Credit Corp	5.20	11 Mar 2025	11 Mar 2025	50,000,000	48,396,667	48,452,607	A-1+
89233GQQ2	Toyota Motor Credit Corp	5.15	24 Mar 2025	24 Mar 2025	100,000,000	96,638,194	96,729,346	A-1+
89233GRE8	Toyota Motor Credit Corp	5.05	14 Apr 2025	14 Apr 2025	50,000,000	48,204,444	48,223,357	A-1+
89233GRN8	Toyota Motor Credit Corp	5.00	22 Apr 2025	22 Apr 2025	50,000,000	48,166,667	48,169,721	A-1+
					\$2,407,750,000	\$2,375,900,779	\$2,376,165,337	

Government Agency Securities **12.1%**

3135G07H0	Fannie-Mae	5.45	01 Aug 2024	29 Jul 2026	\$37,000,000	\$37,000,000	\$36,999,693	A-1+
3133EN2C3	Federal Farm Credit Bank	5.51	01 Aug 2024	16 Oct 2024	35,000,000	35,000,000	35,014,750	A-1+
3133EN2J8	Federal Farm Credit Bank	5.52	01 Aug 2024	17 Sep 2024	50,000,000	50,000,000	50,003,820	A-1+
3133EN3K4	Federal Farm Credit Bank	5.53	01 Aug 2024	05 Dec 2024	50,000,000	50,000,000	50,038,343	A-1+
3133EN5P1	Federal Farm Credit Bank	5.52	01 Aug 2024	09 Jan 2025	50,000,000	50,000,000	50,014,771	A-1+
3133END98	Federal Farm Credit Bank	5.43	01 Aug 2024	01 Aug 2024	21,000,000	21,000,000	21,000,000	A-1+
3133ENE71	Federal Farm Credit Bank	5.42	01 Aug 2024	08 Aug 2024	50,000,000	50,000,000	50,000,076	A-1+
3133ENE89	Federal Farm Credit Bank	5.43	01 Aug 2024	08 Aug 2024	21,000,000	21,000,000	21,000,190	A-1+
3133ENF70	Federal Farm Credit Bank	5.41	01 Aug 2024	12 Aug 2024	50,000,000	49,999,926	50,000,156	A-1+
3133ENL57	Federal Farm Credit Bank	5.41	01 Aug 2024	09 Sep 2024	50,000,000	50,000,000	50,001,212	A-1+
3133ENQ86	Federal Farm Credit Bank	5.40	01 Aug 2024	04 Oct 2024	59,000,000	58,999,483	59,003,925	A-1+
3133ENS92	Federal Farm Credit Bank	5.46	01 Aug 2024	17 Oct 2024	50,000,000	50,000,000	50,001,968	A-1+
3133ENS92	Federal Farm Credit Bank	5.46	01 Aug 2024	17 Oct 2024	20,000,000	19,998,550	20,000,787	A-1+
3133ENS92	Federal Farm Credit Bank	5.46	01 Aug 2024	17 Oct 2024	20,000,000	19,998,550	20,000,787	A-1+
3133ENY79	Federal Farm Credit Bank	5.47	01 Aug 2024	14 Nov 2024	50,000,000	50,000,000	50,017,423	A-1+
3133ENY79	Federal Farm Credit Bank	5.47	01 Aug 2024	14 Nov 2024	50,000,000	49,999,296	50,017,423	A-1+
3133EPD85	Federal Farm Credit Bank	5.50	01 Aug 2024	17 Nov 2025	30,000,000	30,000,000	30,011,002	A-1+

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

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



Cusip #	Issuer	YTM	Reset	Maturity	Par	Amortized Cost	Market Value	Rating
3133EPDM4	Federal Farm Credit Bank	5.51	01 Aug 2024	20 Mar 2025	50,000,000	50,000,000	50,036,005	A-1+
3133EPJR7	Federal Farm Credit Bank	5.49	01 Aug 2024	15 May 2025	62,000,000	62,000,000	62,029,479	A-1+
3133EPKN4	Federal Farm Credit Bank	5.48	01 Aug 2024	23 May 2025	50,000,000	49,992,274	49,986,212	A-1+
3133EPKN4	Federal Farm Credit Bank	5.48	01 Aug 2024	23 May 2025	25,000,000	24,993,705	24,993,106	A-1+
3133EPLG8	Federal Farm Credit Bank	5.51	01 Aug 2024	02 Jun 2025	50,000,000	50,000,000	50,041,147	A-1+
3133EPMZ5	Federal Farm Credit Bank	5.52	01 Aug 2024	20 Jun 2025	50,000,000	50,000,000	50,049,977	A-1+
3133EPSV8	Federal Farm Credit Bank	5.40	01 Aug 2024	01 Aug 2024	50,000,000	50,000,000	50,000,000	A-1+
3133EPH8	Federal Farm Credit Bank	5.50	01 Aug 2024	14 Aug 2025	50,000,000	50,020,214	50,037,728	A-1+
3133EPVL6	Federal Farm Credit Bank	5.48	01 Aug 2024	08 Sep 2025	30,000,000	30,000,000	29,992,100	A-1+
3133ERKS9	Federal Farm Credit Bank	5.45	01 Aug 2024	10 Jul 2026	20,000,000	20,000,000	19,999,813	A-1+
3133ERKS9	Federal Farm Credit Bank	5.45	01 Aug 2024	10 Jul 2026	20,000,000	20,000,000	19,999,813	A-1+
3130AXGM4	Federal Home Loan Bank	5.49	01 Aug 2024	20 Oct 2025	50,000,000	50,000,000	50,075,496	A-1+
3130AXR75	Federal Home Loan Bank	5.52	01 Aug 2024	13 Nov 2025	50,000,000	50,000,000	50,021,937	A-1+
3130AXWS3	Federal Home Loan Bank	5.54	01 Aug 2024	25 Nov 2025	50,000,000	50,000,000	50,018,026	A-1+
3130AYCT1	Federal Home Loan Bank	5.53	01 Aug 2024	02 Jan 2026	50,000,000	50,000,000	50,032,200	A-1+
3130AYF92	Federal Home Loan Bank	5.53	01 Aug 2024	15 Jan 2026	50,000,000	50,000,000	50,035,353	A-1+
3130AYSK3	Federal Home Loan Bank	5.34	01 Aug 2024	06 Sep 2024	250,000,000	250,000,000	250,000,300	A-1+
3130B0BF5	Federal Home Loan Bank	5.48	05 Mar 2025	05 Mar 2025	100,000,000	100,000,000	99,941,107	A-1+
3130B1LY1	Federal Home Loan Bank	5.50	27 May 2025	27 May 2025	50,000,000	50,000,000	49,931,896	A-1+
3130B1XF9	Federal Home Loan Bank	5.34	01 Aug 2024	13 Jan 2025	250,000,000	250,000,000	249,996,095	A-1+
3130B1ZC4	Federal Home Loan Bank	5.47	01 Aug 2024	16 Jul 2026	100,000,000	100,000,000	99,998,767	A-1+
3130B22W4	Federal Home Loan Bank	5.47	01 Aug 2024	28 Jul 2026	100,000,000	100,000,000	99,999,897	A-1+
					\$2,250,000,000	\$2,250,001,999	\$2,250,342,774	
US Treasury Securities								1.3%
912797KW6	U.S. Treasury	5.28	06 Aug 2024	06 Aug 2024	\$ 250,000,000	\$ 249,816,840	\$ 249,817,328	A-1+
					\$250,000,000	\$249,816,840	\$249,817,328	
Money Market Funds								0.2%
8579929T0	State Street Treasury Plus MMF	5.27	01 Aug 2024	01 Aug 2024	\$ 44,903,001	\$ 44,903,001	\$ 44,903,001	AAA
					\$44,903,001	\$44,903,001	\$44,903,001	
Repurchase Agreements								37.2%
60990009	Bank of America Repo	5.35	01 Aug 2024	01 Aug 2024	\$1,150,000,000	\$1,150,000,000	\$1,150,000,000	A-1
973MCH005	Bank of Nova Scotia NY Repo	5.34	01 Aug 2024	01 Aug 2024	3,000,000,000	3,000,000,000	3,000,000,000	A-1
65999B002	Mizuho Repo	5.32	01 Aug 2024	01 Aug 2024	850,000,000	850,000,000	850,000,000	A-1
973MCJ001	Royal Bank of Canada NY Repo	5.34	01 Aug 2024	01 Aug 2024	1,950,000,000	1,950,000,000	1,950,000,000	A-1+
					\$6,950,000,000	\$6,950,000,000	\$6,950,000,000	
					\$18,702,653,001	\$18,670,589,595	\$18,672,294,741	

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



Cusip #	Issuer	YTM	Reset	Maturity	Par	Amortized Cost	Market Value	Rating
Fund Summary Statistics and Notes								
				Amortized Cost		\$18,670,589,595		
				Fair market value		\$18,672,294,741		
				Shares Outstanding		\$18,570,134,581		
				Fund Net Asset Value (4)		1.0054		
				Effective 7-Day Net Yield (5)		5.43%		
				Effective 7-Day Gross Yield		5.54%		
				WAM(R) (6)		27 Days		
				WAM(F) (7)		84 Days		
				Ratio of Fair Market Value to Amortized Cost		1.00009		
				Government and Government Backed Securities (percent of total)		50.85%		
				Liquidity (same day availability)		42.02%		

(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.