

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

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



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
Bank Deposit Instruments						
						33.8%
\$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	5.60	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+
100,000,000	Australia and New Zealand Bank	5.48	07 Aug 2024	100,000,000	100,000,000	A-1+
50,000,000	Bank of America Deposit	5.66	01 Apr 2024	50,000,000	50,037,903	A-1
25,000,000	Bank of America Deposit	5.62	01 Apr 2024	25,000,000	24,999,875	A-1
250,000,000	Bank of America Deposit (2)	5.43	01 Apr 2024	250,000,000	250,000,000	A-1
50,000,000	Bank of America Deposit	5.92	09 Aug 2024	50,000,000	50,055,677	A-1
25,000,000	Bank of America Deposit	5.90	10 May 2024	25,000,000	25,008,611	A-1
50,000,000	Bank of America Deposit	6.00	23 Sep 2024	50,000,000	50,101,716	A-1
50,000,000	Bank of America Deposit	5.42	08 Jul 2024	50,000,000	49,992,304	A-1
50,000,000	Bank of Nova Scotia	5.88	01 Apr 2024	50,000,000	50,099,130	A-1
50,000,000	Bank of Nova Scotia	5.81	01 Apr 2024	50,000,000	50,000,000	A-1
50,000,000	Bank of Nova Scotia	5.50	05 Dec 2024	50,000,000	50,004,821	A-1
50,000,000	Bank of Nova Scotia	5.63	01 Apr 2024	50,000,000	50,000,000	A-1
50,000,000	Bank of Nova Scotia	5.61	01 Apr 2024	50,000,000	50,000,000	A-1
250,000,000	Bank of Nova Scotia (2)	5.52	01 Apr 2024	250,000,000	250,000,000	A-1
50,000,000	Commonwealth Bk Aus NY Branch	5.28	13 Jun 2024	49,464,667	49,439,897	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.88	10 Apr 2024	50,000,000	50,006,849	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.81	15 Nov 2024	50,000,000	50,133,406	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.70	19 Nov 2024	50,000,000	50,104,606	A-1+
25,000,000	Cooperatieve Centrale	5.70	07 Jun 2024	25,000,000	25,003,802	A-1
100,000,000	Cooperatieve Centrale	5.70	24 Oct 2024	100,000,000	100,131,354	A-1
50,000,000	Cooperatieve Centrale	5.45	11 Dec 2024	50,000,000	49,995,205	A-1
200,000,000	Cooperatieve Centrale	5.30	01 Apr 2024	200,000,000	199,999,726	A-1
100,000,000	DZ Bank NY Branch	5.80	23 Apr 2024	100,000,000	100,023,623	A-1
100,000,000	DZ Bank NY Branch	5.80	30 Apr 2024	100,000,000	100,027,012	A-1
100,000,000	DZ Bank NY Branch	5.37	25 Jun 2024	100,000,000	99,999,658	A-1
100,000,000	DZ Bank NY Branch	5.34	18 Apr 2024	100,000,000	100,000,000	A-1
100,000,000	DZ Bank NY Branch	5.35	20 May 2024	100,000,000	100,000,000	A-1
100,000,000	DZ Bank NY Branch	5.35	13 Jun 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	50,021,140	A-1
100,000,000	MUFG Bank LTD NY Branch	5.73	12 Aug 2024	100,000,000	100,066,838	A-1
100,000,000	MUFG Bank LTD NY Branch	5.67	26 Aug 2024	100,000,000	100,052,575	A-1
100,000,000	MUFG Bank LTD NY Branch	5.43	15 Jul 2024	100,000,000	99,978,662	A-1
50,000,000	MUFG Bank LTD NY Branch	5.42	22 Apr 2024	50,000,000	50,001,712	A-1
50,000,000	MUFG Bank LTD NY Branch	5.32	30 Jul 2024	50,000,000	49,973,308	A-1
50,000,000	MUFG Bank LTD NY Branch	5.39	20 Aug 2024	50,000,000	49,984,538	A-1
200,000,000	National Bank of Canada (2)	5.58	01 Apr 2024	200,000,000	200,000,000	A-1
200,000,000	National Bank of Canada (2)	5.43	12 Sep 2024	200,000,000	200,000,000	A-1
50,000,000	Nordea Bank NY Branch	5.88	01 Apr 2024	50,000,000	50,090,399	A-1+
100,000,000	Nordea Bank NY Branch	5.50	01 Apr 2024	100,000,000	99,983,500	A-1+
50,000,000	Nordea Bank NY Branch	5.62	01 Apr 2024	50,000,000	49,990,300	A-1+
50,000,000	Nordea Bank NY Branch	5.63	01 Apr 2024	50,000,000	49,989,191	A-1+
50,000,000	Nordea Bank NY Branch	5.93	01 Apr 2024	50,000,000	50,039,641	A-1+
50,000,000	Norinchukin Bank	5.81	03 Apr 2024	50,000,000	50,002,741	A-1
50,000,000	Norinchukin Bank	5.37	04 Jun 2024	50,000,000	49,990,365	A-1
50,000,000	Norinchukin Bank	5.40	09 May 2024	50,000,000	49,996,643	A-1
50,000,000	Norinchukin Bank	5.32	29 Jul 2024	50,000,000	49,976,992	A-1
50,000,000	Norinchukin Bank	5.40	01 Apr 2024	50,000,000	49,997,979	A-1
100,000,000	Norinchukin Bank	5.39	10 Jun 2024	100,000,000	99,992,777	A-1
50,000,000	Norinchukin Bank	5.50	29 Mar 2024	50,000,000	49,999,850	A-1
50,000,000	Norinchukin Bank	5.38	18 Sep 2024	50,000,000	49,992,918	A-1
50,000,000	Norinchukin Bank	5.50	01 Apr 2024	50,000,000	49,997,450	A-1
50,000,000	Royal Bank of Canada NY Branch	5.89	01 Apr 2024	50,000,000	50,087,458	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.94	01 Apr 2024	50,000,000	50,056,764	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.97	01 Apr 2024	50,000,000	50,070,778	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	5.88	01 Apr 2024	50,000,000	50,025,035	A-1+
50,000,000	Svenska Handelsbanken	5.96	01 Apr 2024	50,000,000	50,079,336	A-1+
50,000,000	Svenska Handelsbanken	5.89	01 Apr 2024	50,000,000	50,092,506	A-1+
50,000,000	Svenska Handelsbanken	5.97	01 Apr 2024	50,000,000	50,011,537	A-1+
50,000,000	Svenska Handelsbanken	5.68	01 Apr 2024	50,000,000	50,032,393	A-1+
50,000,000	Svenska Handelsbanken	5.68	01 Apr 2024	50,000,000	50,036,650	A-1+

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50,000,000	Svenska Handelsbanken	5.26	05 Nov 2024	50,000,000	49,947,003	A-1+
50,000,000	Svenska Handelsbanken	5.63	01 Apr 2024	50,000,000	50,010,342	A-1+
50,000,000	Svenska Handelsbanken	5.53	01 Apr 2024	50,000,000	49,874,500	A-1+
50,000,000	Svenska Handelsbanken	5.38	20 Mar 2025	50,000,000	50,010,360	A-1+
200,000,000	Toronto Dominion Bank (2)	5.41	29 Mar 2024	200,000,000	200,000,000	A-1+
150,000,000	Toronto Dominion Bank (2)	5.41	29 Mar 2024	150,000,000	150,000,000	A-1+
50,000,000	Toronto Dominion Bank	5.69	01 Apr 2024	50,000,000	49,814,500	A-1+
50,000,000	Toronto Dominion Bank	5.37	01 May 2024	50,000,000	49,999,946	A-1+
50,000,000	Toronto Dominion Bank	5.30	17 Mar 2025	50,000,000	49,963,698	A-1+
50,000,000	Wells Fargo Bank NA	5.93	01 Apr 2024	50,000,000	50,072,942	A-1
100,000,000	Wells Fargo Bank NA	5.91	01 Apr 2024	100,000,000	100,194,672	A-1
50,000,000	Wells Fargo Bank NA	5.89	01 Apr 2024	50,000,000	50,088,802	A-1
50,000,000	Wells Fargo Bank NA	5.93	01 Apr 2024	50,000,000	50,106,752	A-1
50,000,000	Wells Fargo Bank NA	5.60	29 Nov 2024	50,000,000	50,071,277	A-1
50,000,000	Wells Fargo Bank NA	5.23	13 Dec 2024	49,936,908	49,947,804	A-1
50,000,000	Wells Fargo Bank NA	5.68	01 Apr 2024	50,000,000	50,030,363	A-1
<u>\$6,275,000,000</u>				<u>\$6,274,401,574</u>	<u>\$6,275,910,102</u>	
Bank Deposit Instruments with Government Backing						2.2%
\$200,000,000	U.S. Bank N.A. (2,3)	5.35	01 Apr 2024	\$200,000,000	\$200,000,000	A-1+
200,000,000	U.S. Bank N.A. (2,3)	5.35	01 Apr 2024	200,000,000	200,000,000	A-1+
<u>\$400,000,000</u>				<u>\$400,000,000</u>	<u>\$400,000,000</u>	
Commercial Paper and Corporate Notes						12.4%
\$50,000,000	LVMH	5.53	22 Apr 2024	\$49,838,708	\$49,815,394	A-1+
77,050,000	LVMH	5.54	24 Apr 2024	76,777,286	76,742,686	A-1+
50,000,000	LVMH	5.39	06 Jun 2024	49,505,917	49,482,130	A-1+
50,000,000	LVMH	5.53	14 Jun 2024	49,431,639	49,423,234	A-1+
24,500,000	LVMH	5.53	14 Jun 2024	24,221,503	24,217,384	A-1+
35,000,000	LVMH	5.53	17 Jun 2024	34,586,018	34,580,814	A-1+
50,000,000	LVMH	5.19	23 Sep 2024	48,738,542	48,702,085	A-1+
25,000,000	LVMH	5.44	02 Apr 2024	24,996,222	24,981,585	A-1+
25,000,000	LVMH	5.44	02 Apr 2024	24,996,222	24,981,585	A-1+
45,000,000	LVMH	5.48	08 Apr 2024	44,952,050	44,927,022	A-1+
50,000,000	LVMH	5.54	07 Jun 2024	49,484,472	49,474,765	A-1+
50,000,000	LVMH	5.22	12 Jul 2024	49,260,500	49,219,919	A-1+
50,000,000	Microsoft Corp	5.29	30 May 2024	49,566,514	49,537,213	A-1+
50,000,000	Microsoft Corp	5.29	04 Jun 2024	49,529,778	49,500,641	A-1+
50,000,000	Microsoft Corp	5.37	07 Jun 2024	49,500,292	49,478,709	A-1+
100,000,000	Microsoft Corp	5.27	13 Jun 2024	98,931,361	98,869,740	A-1+
100,000,000	National Securities Clearing Corp	5.55	24 Apr 2024	99,645,417	99,599,700	A-1+
50,000,000	National Securities Clearing Corp	5.36	26 Apr 2024	49,813,889	49,784,953	A-1+
100,000,000	National Securities Clearing Corp	5.53	29 Apr 2024	99,569,889	99,525,333	A-1+
50,000,000	National Securities Clearing Corp	5.53	03 May 2024	49,754,222	49,733,000	A-1+
100,000,000	National Securities Clearing Corp	5.54	13 May 2024	99,353,667	99,317,667	A-1+
50,000,000	National Securities Clearing Corp	5.33	24 May 2024	49,607,653	49,577,250	A-1+
50,000,000	National Securities Clearing Corp	5.33	03 Jun 2024	49,533,625	49,499,000	A-1+
100,000,000	National Securities Clearing Corp	5.29	17 Jun 2024	98,868,528	98,792,300	A-1+
10,000,000	Proctor & Gamble	5.30	09 Apr 2024	9,988,222	9,982,394	A-1+
50,000,000	Toyota Motor Credit Corp	5.34	04 Apr 2024	49,977,750	49,948,570	A-1+
50,000,000	Toyota Motor Credit Corp	5.68	15 Apr 2024	49,889,556	49,867,513	A-1+
50,000,000	Toyota Motor Credit Corp	5.64	14 Jun 2024	49,420,333	49,423,017	A-1+
50,000,000	Toyota Motor Credit Corp	5.60	08 Jul 2024	49,237,778	49,247,184	A-1+
50,000,000	Toyota Motor Credit Corp	5.25	08 Jul 2024	49,285,417	49,247,184	A-1+
50,000,000	Toyota Motor Credit Corp	5.20	08 Jul 2024	49,292,222	49,247,184	A-1+
50,000,000	Toyota Motor Credit Corp	5.60	19 Jul 2024	49,152,222	49,168,299	A-1+
50,000,000	Toyota Motor Credit Corp	5.58	26 Jul 2024	49,101,000	49,118,334	A-1+
50,000,000	Toyota Motor Credit Corp	5.59	26 Jul 2024	49,099,389	49,118,334	A-1+
50,000,000	Toyota Motor Credit Corp	5.55	19 Aug 2024	48,920,833	48,950,000	A-1+
35,000,000	Toyota Motor Credit Corp	5.15	12 Nov 2024	33,873,438	33,861,455	A-1+
200,000,000	Wal-Mart Stores	5.29	08 Apr 2024	199,794,278	199,676,876	A-1+
195,000,000	Wal-Mart Stores	5.30	15 Apr 2024	194,598,083	194,483,055	A-1+
<u>\$2,321,550,000</u>				<u>\$2,302,094,433</u>	<u>\$2,301,103,498</u>	
Government Agency Securities						13.7%
\$25,000,000	Federal Home Loan Bank	3.00	08 Jul 2024	\$24,850,855	\$24,842,920	A-1+
50,000,000	Federal Home Loan Bank	5.40	01 Apr 2024	50,000,000	50,007,316	A-1+
10,000,000	Federal Home Loan Bank	5.25	19 Jul 2024	9,997,910	9,998,560	A-1+
25,000,000	Federal Home Loan Bank	5.33	27 Jun 2024	25,000,000	25,001,814	A-1+
50,000,000	Federal Home Loan Bank	5.41	26 Jun 2024	50,000,000	50,010,530	A-1+
50,000,000	Federal Home Loan Bank	5.49	01 Apr 2024	50,000,000	49,998,900	A-1+
50,000,000	Federal Home Loan Bank	5.52	01 Apr 2024	50,000,000	50,012,924	A-1+

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50,000,000	Federal Home Loan Bank	5.54	01 Apr 2024	50,000,000	50,027,800	A-1+
50,000,000	Federal Home Loan Bank	5.53	01 Apr 2024	50,000,000	50,032,684	A-1+
50,000,000	Federal Home Loan Bank	5.53	01 Apr 2024	50,000,000	50,033,745	A-1+
250,000,000	Federal Home Loan Bank	5.33	01 Apr 2024	250,000,000	249,990,403	A-1+
250,000,000	Federal Home Loan Bank	5.34	01 Apr 2024	250,000,000	249,984,858	A-1+
100,000,000	Federal Home Loan Bank	5.48	05 Mar 2025	100,000,000	99,907,842	A-1+
35,000,000	Federal Home Loan Bank	5.51	01 Apr 2024	35,000,000	35,027,679	A-1+
50,000,000	Federal Home Loan Bank	5.52	01 Apr 2024	50,000,000	50,020,782	A-1+
50,000,000	Federal Home Loan Bank	5.53	01 Apr 2024	50,000,000	50,055,224	A-1+
50,000,000	Federal Farm Credit Bank	5.52	01 Apr 2024	50,000,000	50,028,132	A-1+
50,000,000	Federal Farm Credit Bank	5.42	01 Apr 2024	50,000,000	50,008,630	A-1+
50,000,000	Federal Farm Credit Bank	5.40	01 Apr 2024	50,000,000	49,996,210	A-1+
50,000,000	Federal Farm Credit Bank	5.41	01 Apr 2024	49,999,611	50,004,140	A-1+
21,000,000	Federal Farm Credit Bank	5.43	01 Apr 2024	21,000,000	21,006,069	A-1+
50,000,000	Federal Farm Credit Bank	5.42	01 Apr 2024	50,000,000	49,997,535	A-1+
21,000,000	Federal Farm Credit Bank	5.43	01 Apr 2024	21,000,000	21,005,137	A-1+
50,000,000	Federal Farm Credit Bank	5.41	01 Apr 2024	49,999,101	49,996,959	A-1+
50,000,000	Federal Farm Credit Bank	5.41	01 Apr 2024	50,000,000	50,007,664	A-1+
50,000,000	Federal Farm Credit Bank	5.41	01 Apr 2024	50,000,000	50,013,597	A-1+
50,000,000	Federal Farm Credit Bank	5.42	01 Apr 2024	49,999,011	49,999,811	A-1+
37,500,000	Federal Farm Credit Bank	5.42	01 Apr 2024	37,498,516	37,499,858	A-1+
59,000,000	Federal Farm Credit Bank	5.40	01 Apr 2024	58,998,499	58,992,876	A-1+
50,000,000	Federal Farm Credit Bank	5.46	01 Apr 2024	50,000,000	50,006,994	A-1+
20,000,000	Federal Farm Credit Bank	5.46	01 Apr 2024	19,996,253	20,002,797	A-1+
20,000,000	Federal Farm Credit Bank	5.46	01 Apr 2024	19,996,253	20,002,797	A-1+
50,000,000	Federal Farm Credit Bank	5.47	01 Apr 2024	50,000,000	50,028,356	A-1+
50,000,000	Federal Farm Credit Bank	5.47	01 Apr 2024	49,998,478	50,028,356	A-1+
25,000,000	Federal Farm Credit Bank	3.25	17 Jun 2024	24,888,625	24,891,965	A-1+
50,000,000	Federal Farm Credit Bank	5.39	01 Apr 2024	50,000,000	50,004,536	A-1+
30,000,000	Federal Farm Credit Bank	5.50	01 Apr 2024	30,000,000	30,013,355	A-1+
50,000,000	Federal Farm Credit Bank	5.51	01 Apr 2024	50,000,000	50,046,151	A-1+
62,000,000	Federal Farm Credit Bank	5.49	01 Apr 2024	62,000,000	62,039,508	A-1+
50,000,000	Federal Farm Credit Bank	5.48	01 Apr 2024	49,989,079	49,980,951	A-1+
25,000,000	Federal Farm Credit Bank	5.48	01 Apr 2024	24,991,102	24,990,475	A-1+
50,000,000	Federal Farm Credit Bank	5.51	01 Apr 2024	50,000,000	49,997,752	A-1+
50,000,000	Federal Farm Credit Bank	5.52	01 Apr 2024	50,000,000	50,010,768	A-1+
50,000,000	Federal Farm Credit Bank	5.40	01 Aug 2024	49,997,208	50,035,497	A-1+
50,000,000	Federal Farm Credit Bank	5.49	01 Apr 2024	50,026,738	50,022,324	A-1+
30,000,000	Federal Farm Credit Bank	5.48	01 Apr 2024	30,000,000	29,990,525	A-1+
100,000,000	Freddie-Mae	5.30	24 Apr 2024	100,000,000	100,000,712	A-1+
<u>\$2,545,500,000</u>				<u>\$2,545,227,238</u>	<u>\$2,545,604,413</u>	
US Treasury Securities						9.1%
\$250,000,000	U.S. Treasury	5.28	04 Apr 2024	\$249,890,104	\$249,891,848	A-1+
200,000,000	U.S. Treasury	5.24	11 Apr 2024	199,708,889	199,708,944	A-1+
250,000,000	U.S. Treasury	5.28	09 May 2024	248,606,667	248,609,570	A-1+
250,000,000	U.S. Treasury	5.28	23 Apr 2024	249,194,097	249,194,860	A-1+
250,000,000	U.S. Treasury	5.29	30 Apr 2024	248,935,660	248,941,048	A-1+
250,000,000	U.S. Treasury	5.28	07 May 2024	248,681,250	248,687,843	A-1+
250,000,000	U.S. Treasury	5.28	14 May 2024	248,424,826	248,429,555	A-1+
<u>\$1,700,000,000</u>				<u>\$1,693,441,492</u>	<u>\$1,693,463,667</u>	
Money Market Funds						0.7%
<u>\$123,485,345</u>	State Street Treasury Plus MMF	5.27	01 Apr 2024	<u>\$123,485,345</u>	<u>\$123,485,345</u>	AAA
<u>\$123,485,345</u>				<u>\$123,485,345</u>	<u>\$123,485,345</u>	
Repurchase Agreements						28.2%
\$1,375,000,000	Bank of America Repo	5.33	01 Apr 2024	\$1,375,000,000	\$1,375,000,000	A-1
3,000,000,000	Bank of Nova Scotia NY Repo	5.33	01 Apr 2024	3,000,000,000	3,000,000,000	A-1
700,000,000	Royal Bank of Canada NY Repo	5.32	01 Apr 2024	700,000,000	700,000,000	A-1+
175,000,000	Royal Bank of Canada NY Repo	5.25	01 Apr 2024	175,000,000	175,000,000	A-1+
<u>\$5,250,000,000</u>				<u>\$5,250,000,000</u>	<u>\$5,250,000,000</u>	
<u>\$18,615,535,345</u>				<u>\$18,588,650,084</u>	<u>\$18,589,567,025</u>	

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Fund Summary Statistics and Notes						
Amortized Cost				\$18,588,650,084		
Fair market value				\$18,589,567,025		
Shares Outstanding				\$18,483,832,055		
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)				35 Days		
WAM(F) (7)				84 Days		
Ratio of Fair Market Value to Amortized Cost				1.00005		
Government and Government Backed Securities (percent of total)				53.86%		
Liquidity (same day availability)				37.78%		

(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.