

# CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF June 30, 2024 (UNAUDITED) 1



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
<b>Bank Deposit Instruments</b>						
						<b>37.7%</b>
\$100,000,000	Australia and New Zealand Bank	5.48	07 Aug 2024	\$100,000,000	\$100,000,000	A-1+
100,000,000	Australia and New Zealand Bank	5.50	09 Jul 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	5.50	21 Oct 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	5.92	09 Aug 2024	50,000,000	50,013,151	A-1
50,000,000	Bank of America Deposit	6.00	23 Sep 2024	50,000,000	50,034,388	A-1
50,000,000	Bank of America Deposit	5.42	08 Jul 2024	50,000,000	49,999,139	A-1
50,000,000	Bank of America Deposit	5.66	01 Jul 2024	50,000,000	50,025,760	A-1
25,000,000	Bank of America Deposit	5.62	01 Jul 2024	25,000,000	25,009,050	A-1
250,000,000	Bank of America Deposit (2)	5.43	01 Jul 2024	250,000,000	250,000,000	A-1
50,000,000	Bank of Nova Scotia	5.89	01 Jul 2024	50,000,000	50,063,300	A-1
50,000,000	Bank of Nova Scotia	5.82	01 Jul 2024	50,000,000	50,000,000	A-1
50,000,000	Bank of Nova Scotia	5.50	05 Dec 2024	50,000,000	49,973,634	A-1
50,000,000	Bank of Nova Scotia	5.64	01 Jul 2024	50,000,000	50,013,851	A-1
50,000,000	Bank of Nova Scotia	5.62	01 Jul 2024	50,000,000	50,000,000	A-1
250,000,000	Bank of Nova Scotia (2)	5.52	01 Jul 2024	250,000,000	250,000,000	A-1
50,000,000	Commonwealth Bk Aus NY Branch	5.81	15 Nov 2024	50,000,000	50,041,231	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.70	19 Nov 2024	50,000,000	50,023,290	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.66	01 Jul 2024	50,000,000	50,023,050	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.51	01 Jul 2024	50,000,000	50,002,250	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.65	01 Jul 2024	50,000,000	49,938,000	A-1+
50,000,000	Cooperatieve Centrale	5.64	01 Jul 2024	50,000,000	50,013,477	A-1
100,000,000	Cooperatieve Centrale	5.70	24 Oct 2024	100,000,000	100,026,538	A-1
100,000,000	Cooperatieve Centrale	5.45	18 Nov 2024	100,000,000	99,981,430	A-1
50,000,000	Cooperatieve Centrale	5.52	21 Apr 2025	50,000,000	50,038,641	A-1
50,000,000	Cooperatieve Centrale	5.45	11 Dec 2024	50,000,000	49,971,379	A-1
100,000,000	DZ Bank NY Branch	5.45	26 Aug 2024	100,000,000	100,000,000	A-1
100,000,000	DZ Bank NY Branch	5.47	29 Nov 2024	100,000,000	100,000,000	A-1
100,000,000	DZ Bank NY Branch	5.55	31 Jan 2025	100,000,000	100,068,796	A-1
100,000,000	DZ Bank NY Branch	5.37	18 Jul 2024	100,000,000	99,998,400	A-1
100,000,000	DZ Bank NY Branch	5.38	18 Jul 2024	100,000,000	100,000,085	A-1
100,000,000	DNB Bank ASA of New York	5.42	15 Oct 2024	100,000,000	99,992,532	A-1+
100,000,000	DNB Bank ASA of New York	5.30	11 Jul 2024	100,000,000	99,999,954	A-1+
100,000,000	MUFG Bank LTD NY Branch	5.73	12 Aug 2024	100,000,000	100,023,394	A-1
100,000,000	MUFG Bank LTD NY Branch	5.67	26 Aug 2024	100,000,000	100,015,131	A-1
50,000,000	MUFG Bank LTD NY Branch	5.32	30 Jul 2024	50,000,000	49,995,387	A-1
50,000,000	MUFG Bank LTD NY Branch	5.39	20 Aug 2024	50,000,000	49,993,390	A-1
50,000,000	MUFG Bank LTD NY Branch	5.58	01 Jul 2024	50,000,000	50,004,648	A-1
100,000,000	MUFG Bank LTD NY Branch	5.43	15 Jul 2024	100,000,000	99,998,901	A-1
50,000,000	MUFG Bank LTD NY Branch	5.47	12 Aug 2024	50,000,000	50,004,977	A-1
200,000,000	National Bank of Canada (2a)	5.58	01 Jul 2024	200,000,000	200,000,000	A-1
200,000,000	National Bank of Canada	5.43	12 Sep 2024	200,000,000	200,000,000	A-1
100,000,000	Nordea Bank NY Branch	5.50	01 Jul 2024	100,000,000	100,002,607	A-1+
150,000,000	Nordea Bank NY Branch	5.30	01 Jul 2024	150,000,000	150,000,000	A-1+
50,000,000	Nordea Bank NY Branch	5.89	01 Jul 2024	50,000,000	50,053,133	A-1+
100,000,000	Nordea Bank NY Branch	5.51	01 Jul 2024	100,000,000	100,017,000	A-1+
50,000,000	Nordea Bank NY Branch	5.63	01 Jul 2024	50,000,000	50,042,050	A-1+
50,000,000	Nordea Bank NY Branch	5.64	01 Jul 2024	50,000,000	50,024,143	A-1+
50,000,000	Norinchukin Bank	5.32	29 Jul 2024	50,000,000	49,990,955	A-1
50,000,000	Norinchukin Bank	5.51	01 Jul 2024	50,000,000	50,001,800	A-1
50,000,000	Norinchukin Bank	5.38	18 Sep 2024	50,000,000	49,982,019	A-1
50,000,000	Norinchukin Bank	5.51	01 Jul 2024	50,000,000	50,001,000	A-1
50,000,000	Norinchukin Bank	5.56	01 Jul 2024	50,000,000	50,007,435	A-1
50,000,000	Norinchukin Bank	5.56	01 Jul 2024	50,000,000	50,005,073	A-1
50,000,000	Royal Bank of Canada NY Branch	5.90	01 Jul 2024	50,000,000	50,065,718	A-1+
100,000,000	Royal Bank of Canada NY Branch	5.50	09 Dec 2024	100,000,000	100,000,000	A-1+
100,000,000	Royal Bank of Canada NY Branch	5.48	22 Nov 2024	100,000,000	100,000,000	A-1+
100,000,000	Royal Bank of Canada NY Branch	5.68	01 Jul 2024	100,000,000	99,999,924	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.98	01 Jul 2024	50,000,000	50,006,325	A-1+
100,000,000	Royal Bank of Canada NY Branch	5.66	01 Jul 2024	100,000,000	100,069,100	A-1+
400,000,000	State Street Bank Interest Bearing DDA	5.35	01 Jul 2024	400,000,000	400,000,000	A-1+
50,000,000	Svenska Handelsbanken	5.69	01 Jul 2024	50,000,000	50,038,080	A-1+
50,000,000	Svenska Handelsbanken	5.69	01 Jul 2024	50,000,000	50,042,800	A-1+
50,000,000	Svenska Handelsbanken	5.38	20 Mar 2025	50,000,000	49,963,576	A-1+
50,000,000	Svenska Handelsbanken	5.41	09 Apr 2025	50,000,000	49,978,576	A-1+
50,000,000	Svenska Handelsbanken	5.68	01 Jul 2024	50,000,000	49,889,750	A-1+
50,000,000	Svenska Handelsbanken	5.26	05 Nov 2024	50,000,000	49,964,119	A-1+
50,000,000	Svenska Handelsbanken	5.64	01 Jul 2024	50,000,000	50,021,271	A-1+
50,000,000	Svenska Handelsbanken	5.54	01 Jul 2024	50,000,000	49,938,000	A-1+
50,000,000	Svenska Handelsbanken	5.98	01 Jul 2024	50,000,000	50,009,817	A-1+
50,000,000	Svenska Handelsbanken	5.90	01 Jul 2024	50,000,000	50,068,798	A-1+
50,000,000	Toronto Dominion Bank	5.70	01 Jul 2024	50,000,000	49,886,000	A-1+
50,000,000	Toronto Dominion Bank	5.55	11 Apr 2025	50,000,000	50,032,763	A-1+
50,000,000	Toronto Dominion Bank	5.30	17 Mar 2025	50,000,000	49,933,221	A-1+

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350,000,000	Toronto Dominion Bank (2)	5.41	01 Jul 2024	350,000,000	350,000,000	A-1+
50,000,000	Wells Fargo Bank NA	5.94	01 Jul 2024	50,000,000	50,022,892	A-1
100,000,000	Wells Fargo Bank NA	5.92	01 Jul 2024	100,000,000	100,111,887	A-1
50,000,000	Wells Fargo Bank NA	5.90	01 Jul 2024	50,000,000	50,063,808	A-1
50,000,000	Wells Fargo Bank NA	5.94	01 Jul 2024	50,000,000	50,078,110	A-1
50,000,000	Wells Fargo Bank NA	5.60	29 Nov 2024	50,000,000	50,020,599	A-1
50,000,000	Wells Fargo Bank NA	5.23	13 Dec 2024	49,959,335	49,938,003	A-1
50,000,000	Wells Fargo Bank NA	5.69	01 Jul 2024	50,000,000	50,032,621	A-1
<u>\$6,775,000,000</u>				<u>\$6,774,959,335</u>	<u>\$6,775,590,116</u>	
<b>Bank Deposit Instruments with Government Backing</b>						<b>2.2%</b>
<u>\$400,000,000</u>	U.S. Bank N.A. (2,3)	5.35	01 Jul 2024	<u>\$400,000,000</u>	<u>\$400,000,000</u>	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>12.9%</b>
\$50,000,000	LVMH	5.22	12 Jul 2024	\$49,920,250	\$49,896,699	A-1+
35,000,000	LVMH	5.30	09 Dec 2024	34,170,403	34,162,811	A-1+
37,500,000	LVMH	5.21	18 Feb 2025	36,240,917	36,233,693	A-1+
50,000,000	LVMH	5.20	02 Jan 2025	48,663,889	48,634,354	A-1+
50,000,000	LVMH	5.21	09 Jan 2025	48,610,667	48,585,844	A-1+
50,000,000	LVMH	5.28	22 Jan 2025	48,496,667	48,496,199	A-1+
60,000,000	LVMH	5.26	24 Feb 2025	57,913,533	57,925,084	A-1+
61,250,000	LVMH	5.19	14 Mar 2025	58,989,467	58,983,438	A-1+
50,000,000	LVMH	5.19	23 Sep 2024	49,394,500	49,353,663	A-1+
200,000,000	Microsoft Corp	5.32	06 Aug 2024	198,936,000	198,854,700	A-1+
100,000,000	National Securities Clearing Corp	5.35	12 Jul 2024	99,836,528	99,792,873	A-1+
100,000,000	National Securities Clearing Corp	5.29	01 Nov 2024	98,192,583	98,131,000	A-1+
100,000,000	National Securities Clearing Corp	5.36	21 Aug 2024	99,240,667	99,197,170	A-1+
100,000,000	National Securities Clearing Corp	5.35	23 Aug 2024	99,212,361	99,167,290	A-1+
100,000,000	National Securities Clearing Corp	5.33	27 Sep 2024	98,697,111	98,642,786	A-1+
50,000,000	Proctor & Gamble	5.32	22 Jul 2024	49,844,833	49,824,422	A-1+
154,000,000	Proctor & Gamble	5.32	03 Sep 2024	152,543,502	152,480,293	A-1+
70,000,000	Proctor & Gamble	5.32	05 Sep 2024	69,317,267	69,288,514	A-1+
50,000,000	Toyota Motor Credit Corp	5.60	08 Jul 2024	49,945,556	49,926,476	A-1+
50,000,000	Toyota Motor Credit Corp	5.25	08 Jul 2024	49,948,958	49,926,476	A-1+
50,000,000	Toyota Motor Credit Corp	5.20	08 Jul 2024	49,949,444	49,926,476	A-1+
50,000,000	Toyota Motor Credit Corp	5.60	19 Jul 2024	49,860,000	49,845,184	A-1+
50,000,000	Toyota Motor Credit Corp	5.58	26 Jul 2024	49,806,250	49,793,215	A-1+
50,000,000	Toyota Motor Credit Corp	5.59	26 Jul 2024	49,805,903	49,793,215	A-1+
50,000,000	Toyota Motor Credit Corp	5.55	19 Aug 2024	49,622,292	49,615,248	A-1+
35,000,000	Toyota Motor Credit Corp	5.15	12 Nov 2024	34,329,069	34,298,887	A-1+
50,000,000	Toyota Motor Credit Corp	5.20	16 Dec 2024	48,786,667	48,760,488	A-1+
50,000,000	Toyota Motor Credit Corp	5.27	06 Jan 2025	48,616,625	48,614,187	A-1+
50,000,000	Toyota Motor Credit Corp	5.20	11 Mar 2025	48,172,778	48,175,740	A-1+
94,599,000	Wal-Mart Stores	5.30	05 Jul 2024	94,543,292	94,501,878	A-1+
100,000,000	Wal-Mart Stores	5.30	05 Jul 2024	99,941,111	99,897,333	A-1+
50,000,000	Wal-Mart Stores	5.31	08 Jul 2024	49,948,375	49,926,547	A-1+
100,000,000	Wal-Mart Stores	5.33	09 Jul 2024	99,881,556	99,838,315	A-1+
<u>50,300,000</u>	Wal-Mart Stores	5.32	23 Jul 2024	<u>50,136,469</u>	<u>50,114,596</u>	A-1+
<u>\$2,347,649,000</u>				<u>\$2,321,515,488</u>	<u>\$2,320,605,088</u>	
<b>Government Agency Securities</b>						<b>13.1%</b>
\$50,000,000	Federal Home Loan Bank	5.54	01 Jul 2024	\$50,000,000	\$50,040,008	A-1+
50,000,000	Federal Home Loan Bank	5.54	01 Jul 2024	50,000,000	50,042,130	A-1+
100,000,000	Federal Home Loan Bank	5.48	05 Mar 2025	100,000,000	99,918,834	A-1+
100,000,000	Federal Home Loan Bank	5.50	13 May 2025	100,000,000	99,840,741	A-1+
50,000,000	Federal Home Loan Bank	5.50	27 May 2025	50,000,000	49,934,196	A-1+
25,000,000	Federal Home Loan Bank	3.00	08 Jul 2024	24,989,347	24,986,035	A-1+
10,000,000	Federal Home Loan Bank	5.25	19 Jul 2024	9,999,655	9,998,396	A-1+
50,000,000	Federal Home Loan Bank	5.41	01 Jul 2024	50,000,000	50,001,076	A-1+
250,000,000	Federal Home Loan Bank	5.34	01 Jul 2024	250,000,000	249,999,595	A-1+
250,000,000	Federal Home Loan Bank	5.35	01 Jul 2024	250,000,000	250,006,298	A-1+
50,000,000	Federal Home Loan Bank	5.50	01 Jul 2024	50,000,000	49,998,863	A-1+
50,000,000	Federal Home Loan Bank	5.53	01 Jul 2024	50,000,000	50,029,828	A-1+
50,000,000	Federal Home Loan Bank	5.55	01 Jul 2024	50,000,000	50,016,905	A-1+
50,000,000	Federal Farm Credit Bank	5.52	01 Jul 2024	50,000,000	50,018,907	A-1+
50,000,000	Federal Farm Credit Bank	5.52	01 Jul 2024	50,000,000	50,041,593	A-1+
62,000,000	Federal Farm Credit Bank	5.50	01 Jul 2024	62,000,000	62,030,594	A-1+
50,000,000	Federal Farm Credit Bank	5.48	01 Jul 2024	49,991,462	49,984,384	A-1+
25,000,000	Federal Farm Credit Bank	5.48	01 Jul 2024	24,993,044	24,992,192	A-1+
50,000,000	Federal Farm Credit Bank	5.51	01 Jul 2024	50,000,000	50,031,919	A-1+
50,000,000	Federal Farm Credit Bank	5.52	01 Jul 2024	50,000,000	50,041,903	A-1+
50,000,000	Federal Farm Credit Bank	5.43	01 Jul 2024	50,000,000	50,002,728	A-1+
50,000,000	Federal Farm Credit Bank	5.40	01 Jul 2024	50,000,000	49,997,943	A-1+
50,000,000	Federal Farm Credit Bank	5.43	01 Jul 2024	50,000,000	50,000,000	A-1+
50,000,000	Federal Farm Credit Bank	5.40	01 Jul 2024	50,000,000	50,000,119	A-1+
50,000,000	Federal Farm Credit Bank	5.40	01 Aug 2024	49,999,291	49,988,831	A-1+
21,000,000	Federal Farm Credit Bank	5.44	01 Jul 2024	21,000,000	21,002,035	A-1+
50,000,000	Federal Farm Credit Bank	5.42	01 Jul 2024	50,000,000	50,001,718	A-1+

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21,000,000	Federal Farm Credit Bank	5.44	01 Jul 2024	21,000,000	21,001,442	A-1+
50,000,000	Federal Farm Credit Bank	5.41	01 Jul 2024	49,999,716	49,999,108	A-1+
50,000,000	Federal Farm Credit Bank	5.51	01 Jul 2024	50,021,872	50,030,705	A-1+
50,000,000	Federal Farm Credit Bank	5.52	01 Jul 2024	50,000,000	50,009,070	A-1+
50,000,000	Federal Farm Credit Bank	5.41	01 Jul 2024	50,000,000	50,000,696	A-1+
30,000,000	Federal Farm Credit Bank	5.48	01 Jul 2024	30,000,000	29,991,947	A-1+
35,000,000	Federal Farm Credit Bank	5.52	01 Jul 2024	35,000,000	35,015,353	A-1+
59,000,000	Federal Farm Credit Bank	5.40	01 Jul 2024	58,999,233	59,002,663	A-1+
50,000,000	Federal Farm Credit Bank	5.46	01 Jul 2024	50,000,000	50,003,182	A-1+
20,000,000	Federal Farm Credit Bank	5.46	01 Jul 2024	19,997,967	20,001,273	A-1+
20,000,000	Federal Farm Credit Bank	5.46	01 Jul 2024	19,997,967	20,001,273	A-1+
50,000,000	Federal Farm Credit Bank	5.47	01 Jul 2024	50,000,000	50,012,414	A-1+
50,000,000	Federal Farm Credit Bank	5.47	01 Jul 2024	49,999,088	50,012,414	A-1+
30,000,000	Federal Farm Credit Bank	5.50	01 Jul 2024	30,000,000	30,011,134	A-1+
50,000,000	Federal Farm Credit Bank	5.54	01 Jul 2024	50,000,000	50,043,787	A-1+
<u>\$2,358,000,000</u>				<u>\$2,357,988,640</u>	<u>\$2,358,084,226</u>	
<b>US Treasury Securities</b>						<b>4.2%</b>
\$250,000,000	U.S. Treasury	5.28	02 Jul 2024	\$249,963,351	\$249,963,610	A-1+
250,000,000	U.S. Treasury	5.28	30 Jul 2024	248,937,673	248,942,708	A-1+
<u>250,000,000</u>	U.S. Treasury	5.28	06 Aug 2024	<u>248,681,249</u>	<u>248,694,875</u>	A-1+
<u>\$750,000,000</u>				<u>\$747,582,273</u>	<u>\$747,601,193</u>	
<b>Money Market Funds</b>						<b>0.4%</b>
<u>\$66,827,807</u>	State Street Treasury Plus Fund	5.25	01 Jul 2024	<u>\$66,827,807</u>	<u>\$66,827,807</u>	AAAm
<u>\$66,827,807</u>				<u>\$66,827,807</u>	<u>\$66,827,807</u>	
<b>Repurchase Agreements</b>						<b>29.6%</b>
\$1,025,000,000	Bank of America Repo	5.32	01 Jul 2024	\$1,025,000,000	\$1,025,000,000	A-1
3,000,000,000	Bank of Nova Scotia NY Repo	5.32	01 Jul 2024	3,000,000,000	3,000,000,000	A-1
<u>1,300,000,000</u>	Royal Bank of Canada NY Repo	5.30	01 Jul 2024	<u>1,300,000,000</u>	<u>1,300,000,000</u>	A-1+
<u>\$5,325,000,000</u>				<u>\$5,325,000,000</u>	<u>\$5,325,000,000</u>	
<u><b>\$18,022,476,807</b></u>				<u><b>\$17,993,873,544</b></u>	<u><b>\$17,993,708,430</b></u>	

## Fund Summary Statistics and Notes

Amortized Cost	\$17,993,873,544
Fair market value	\$17,993,708,430
Shares Outstanding	\$17,903,503,315
Fund Net Asset Value (4)	1.0050
Effective 7-Day Net Yield (5)	5.43%
Effective 7-Day Gross Yield	5.54%
WAM(R) (6)	33 Days
WAM(F) (7)	77 Days
Ratio of Fair Market Value to Amortized Cost	0.99999
Government and Government Backed Securities (percent of total)	49.45%
Liquidity (same day availability)	36.91%

(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.

(2a) Evergreen Deposit has a rolling 95 day put option.

(3) US Bank deposit is backed by irrevocable standby letter of credit provided by the Federal Home Loan Bank of Cincinnati 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.