

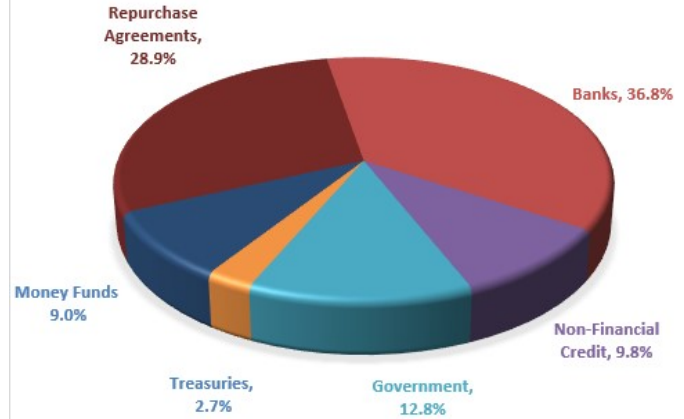
STATE OF CONNECTICUT SHORT-TERM INVESTMENT FUND MONTHLY FUND PROFILE REPORT SEPTEMBER 30, 2024



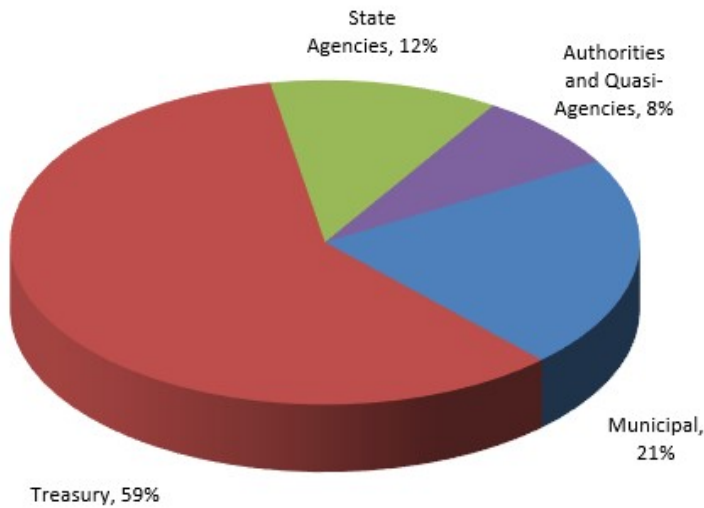
FUND FACTS

Fund Inception: 1972
Objective: As high a level of current income as is consistent with first, the safety of principal and, second, the provision of liquidity.
Primary Benchmark: iMoneyNet's Index ("MFR")
Dividends: Accrued Daily/Distributed Monthly
Standard & Poor's Rating: AAAm
Assets: \$18.3 Billion
Reserve Balance: \$113.3 Million
Weighted Average Maturity: 22 Days
Fund Monthly (effective) Annualized Return: 5.39%
Benchmark Monthly (effective) Annualized Return: 5.17%

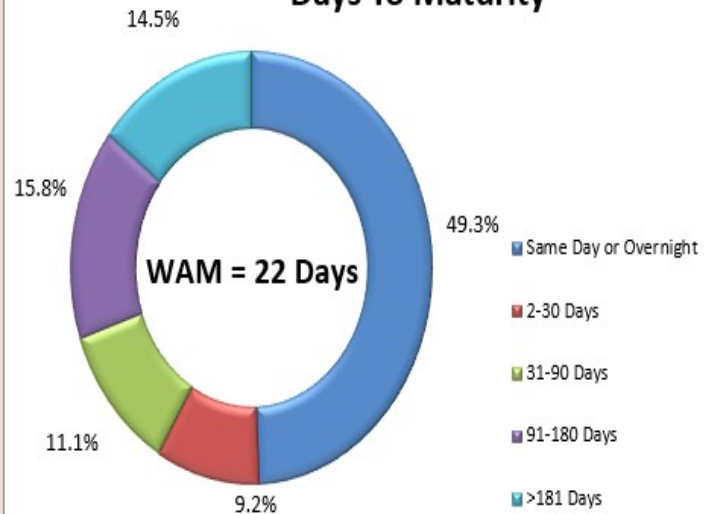
Portfolio Composition



STIF Deposits (%)



Days To Maturity



Trade date basis, includes 9/30/24 PM trades

The Fund Management monitors and evaluates the portfolio to ensure compliance with its Investment Policy and adherence to rating agency guidelines. Below table summarizes some of the key metrics.

Rating Requirements

Weighted Average Maturity (WAM) - maximum 90 days
 Weighted Average Life (WAL) - maximum 120 days
 Weekly S&P reporting

Portfolio Credit Quality and Diversification*

At least 60% of the overall portfolio's assets shall be invested in securities rated A-1+ or in overnight repurchase agreements rated A-1
 No more than 5% of the overall portfolio can be invested in any issuer (at ultimate parent company level) with the exception of overnight or two-business-day repurchase agreements and U.S. government and agency securities.
 Floating / Variable rate securities with maturity up to 730 days should not exceed 25% of the overall portfolio

* at the time of purchase