

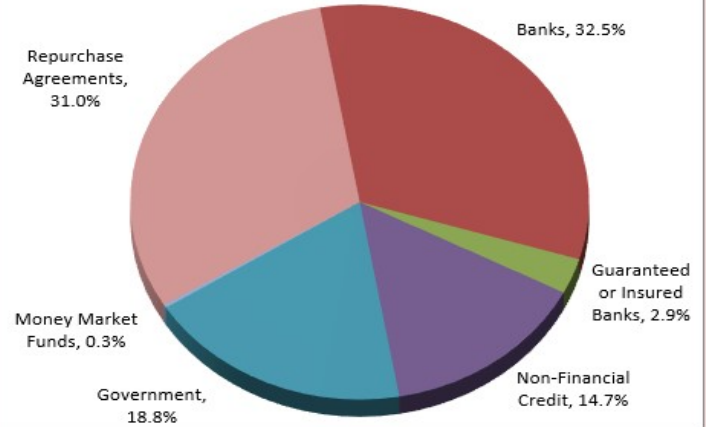
# STATE OF CONNECTICUT SHORT-TERM INVESTMENT FUND MONTHLY FUND PROFILE REPORT DECEMBER 31, 2023



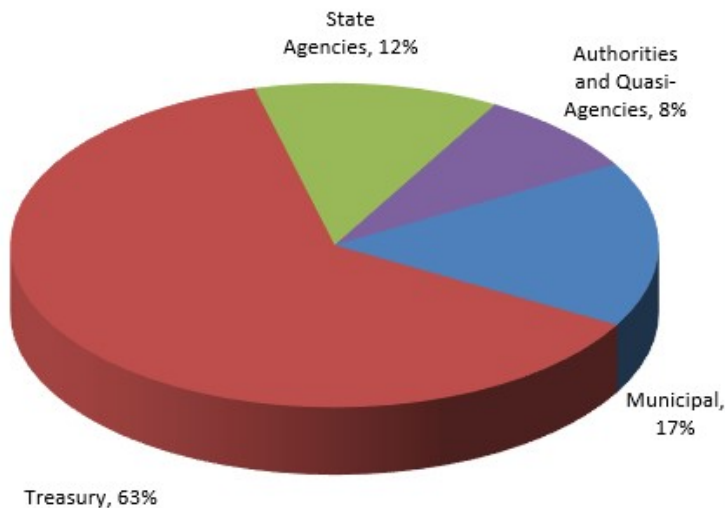
## FUND FACTS

**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:** \$16.5 Billion  
**Reserve Balance:** \$99.6 Million  
**Weighted Average Maturity:** 44 Days  
**Fund Monthly (effective) Annualized Return:** 5.57%  
**Benchmark Monthly (effective) Annualized Return:** 5.40%

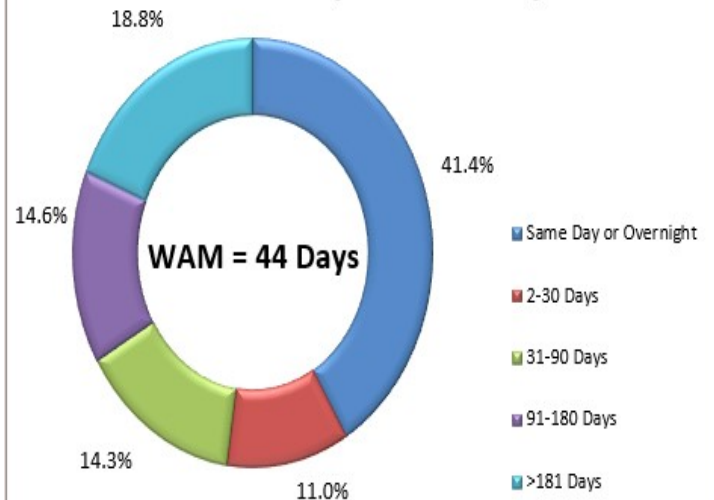
## Portfolio Composition



## STIF Deposits (%)



## Days To Maturity



Trade date basis, includes 1/1/24

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