

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND**  
**LIST OF INVESTMENTS AS OF July 31, 2020 (UNAUDITED)**

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
<b>Bank Deposit Instruments</b>						<b>38.6%</b>
200,000,000	ANZ Bank	0.130%	8/5/2020	200,000,000	200,000,000	A-1+
50,000,000	ANZ Bank	0.330%	9/1/2020	50,000,000	50,000,000	A-1+
50,000,000	ANZ Bank	0.280%	10/1/2020	50,000,000	50,000,000	A-1+
50,000,000	ANZ Bank	0.300%	10/5/2020	50,000,000	50,000,000	A-1+
50,000,000	ANZ Bank	0.300%	10/13/2020	50,000,000	50,000,000	A-1+
50,000,000	ANZ Bank	0.220%	11/23/2020	50,000,000	50,000,000	A-1+
50,000,000	ANZ Bank	0.340%	1/22/2021	50,000,000	50,000,000	A-1+
75,000,000	COOPERATIEVE RABOBANK UA	0.090%	8/4/2020	74,999,438	74,999,250	A-1
25,000,000	DZ BANK	0.220%	9/14/2020	25,000,000	25,000,000	A-1+
50,000,000	DZ BANK	0.220%	9/29/2020	50,000,000	50,000,000	A-1+
50,000,000	DZ BANK	0.220%	10/13/2020	50,000,000	50,000,000	A-1+
50,000,000	DZ BANK	0.220%	10/22/2020	50,000,000	50,000,000	A-1+
50,000,000	DZ BANK	0.230%	11/5/2020	50,000,000	50,000,000	A-1+
175,000,000	DZ BANK	0.070%	8/3/2020	175,000,000	175,000,000	A-1+
100,000,000	DNB NOR BANK ASA NY	0.110%	8/10/2020	100,000,000	100,000,000	A-1+
50,000,000	DNB NOR BANK ASA NY	0.210%	11/9/2020	50,000,000	50,005,000	A-1+
50,000,000	DNB NOR BANK ASA NY	0.230%	12/7/2020	50,000,000	50,008,000	A-1+
200,000,000	DNB NOR BANK ASA NY	0.080%	8/6/2020	200,000,000	199,999,366	A-1+
50,000,000	DNB NOR BANK ASA NY	0.200%	8/3/2020	50,000,000	50,005,000	A-1+
50,000,000	MUFG BANK LTD/NY	0.280%	1/28/2021	50,000,000	49,997,238	A-1
50,000,000	MUFG BANK LTD/NY	0.220%	11/10/2020	50,000,000	49,999,500	A-1
50,000,000	MUFG BANK LTD/NY	0.240%	10/28/2020	50,000,000	50,004,000	A-1
150,000,000	NATIONAL BANK OF CANADA (2)	0.380%	8/3/2020	150,000,000	150,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.380%	8/3/2020	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.380%	8/3/2020	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	0.380%	8/3/2020	50,000,000	50,000,000	A-1
25,000,000	NORDEA BANK ABP NEW YORK	1.610%	8/17/2020	25,000,000	25,017,750	A-1+
35,000,000	NORDEA BANK ABP NEW YORK	0.240%	12/14/2020	35,000,000	35,006,650	A-1+
60,000,000	NORDEA BANK CD	0.070%	8/3/2020	60,000,000	60,000,000	A-1+
50,000,000	NORDEA BANK CD	0.070%	8/4/2020	50,000,000	50,000,000	A-1+
300,000,000	NORDEA BANK CD	0.080%	8/12/2020	300,000,000	300,000,000	A-1+
50,000,000	NORDEA BANK CD	0.270%	10/8/2020	50,000,000	50,000,000	A-1+
25,000,000	NRW.BANK	1.640%	8/14/2020	24,985,510	24,999,000	A-1+
30,000,000	COOPERATIEVE RABOBANK UA	0.220%	11/16/2020	30,000,000	30,000,900	A-1
30,000,000	COOPERATIEVE RABOBANK UA	0.230%	12/16/2020	30,000,000	30,000,300	A-1
50,000,000	COOPERATIEVE RABOBANK UA	0.210%	1/29/2021	49,947,208	49,941,500	A-1
275,000,000	COOPERATIEVE RABOBANK UA	0.090%	8/3/2020	274,998,625	274,997,847	A-1
50,000,000	ROYAL BANK OF CANADA	1.020%	9/10/2020	49,944,444	49,990,500	A-1+
25,000,000	ROYAL BANK OF CANADA NY	0.750%	10/20/2020	25,000,000	25,032,500	A-1+
25,000,000	ROYAL BANK OF CANADA NY	0.250%	12/9/2020	25,088,302	25,096,750	A-1+
17,800,000	ROYAL BANK OF CANADA	0.280%	10/30/2020	17,890,513	17,884,051	A-1+
250,000,000	SCOTIA BANK (2)	0.350%	8/3/2020	250,000,000	250,000,000	A-1
50,000,000	SCOTIA BANK (2)	0.350%	8/3/2020	50,000,000	50,000,000	A-1
25,000,000	SCOTIA BANK (2)	0.360%	8/3/2020	25,000,000	25,000,000	A-1
50,000,000	SVENSKA HANDELSBANKEN	0.240%	1/6/2021	50,000,000	50,006,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN	0.230%	1/27/2021	50,000,000	50,002,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN	0.260%	12/15/2020	50,000,000	50,011,000	A-1+
309,277,000	SVENSKA HANDELSBANKEN	0.070%	8/3/2020	309,277,000	309,277,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	0.220%	8/25/2020	50,000,000	50,001,931	A-1+
100,000,000	TORONTO DOMINION BANK(2)	0.400%	8/3/2020	100,000,000	100,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	0.400%	8/3/2020	25,000,000	25,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	0.400%	8/3/2020	50,000,000	50,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	0.400%	8/3/2020	25,000,000	25,000,000	A-1+

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Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
100,000,000	TORONTO DOMINION BANK(2)	0.400%	8/3/2020	100,000,000	100,000,000	A-1+
50,000,000	TORONTO DOMINION BANK	0.25%	9/8/2020	50,000,000	50,004,000	A-1+
<u>4,107,077,000</u>				<u>4,107,131,040</u>	<u>4,107,287,533</u>	
<b>Bank Deposit Instruments with Government Backing</b>						<b>4.2%</b>
49,974,577	BERKSHIRE BANK (2,3)	0.310%	8/3/2020	49,974,577	49,974,577	N/A
12,503	BERKSHIRE BANK (2,3)	0.310%	8/3/2020	12,503	12,503	N/A
12,920	BERKSHIRE BANK (2,3)	0.310%	8/3/2020	12,920	12,920	N/A
25,000,000	CITIZENS BANK (2,3)	0.300%	8/3/2020	25,000,000	25,000,000	A-2
50,000,000	CITIZENS BANK (2,3)	0.300%	8/3/2020	50,000,000	50,000,000	A-2
100,000,000	CITIZENS BANK (2,3)	0.300%	8/3/2020	100,000,000	100,000,000	A-2
25,000,000	CITIZENS BANK (2,3)	0.300%	8/3/2020	25,000,000	25,000,000	A-2
50,000,000	FICA C/D (2,3)	0.200%	10/9/2020	50,000,000	50,000,000	N/A
100,000,000	SANTANDER BANK (2,3)	0.250%	8/3/2020	100,000,000	100,000,000	A-2
50,000,000	SANTANDER BANK (2,3)	0.250%	8/3/2020	50,000,000	50,000,000	A-2
<u>450,000,000</u>				<u>450,000,000</u>	<u>450,000,000</u>	
<b>Commercial Paper and Corporate Notes</b>						<b>4.7%</b>
50,000,000	EXXON MOBIL CORP	0.230%	3/23/2021	49,925,250	49,915,500	A-1+
25,000,000	EXXON MOBIL CORP	0.230%	10/6/2020	24,989,458	24,993,750	A-1+
25,000,000	EXXON MOBIL CORP	0.220%	8/10/2020	24,998,625	24,999,250	A-1+
25,000,000	EXXON MOBIL CORP	0.230%	4/1/2021	24,961,188	24,954,000	A-1+
25,000,000	NATL SEC CLEARING CORP	1.670%	8/4/2020	24,996,604	24,999,750	A-1+
5,000,000	NATL SEC CLEARING CORP	0.130%	9/17/2020	4,999,151	4,999,187	A-1+
25,000,000	NATL SEC CLEARING CORP	1.660%	8/21/2020	24,977,500	24,998,500	A-1+
50,000,000	NATL SEC CLEARING CORP	0.160%	8/21/2020	49,995,556	49,997,000	A-1+
25,000,000	NATL SEC CLEARING CORP	1.660%	8/20/2020	24,978,625	24,998,750	A-1+
15,000,000	TOYOTA MOTOR CREDIT CORP	1.680%	8/7/2020	14,995,900	14,999,700	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.820%	9/4/2020	24,981,111	24,997,250	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	1.380%	9/9/2020	49,926,875	49,993,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.710%	8/5/2020	24,995,361	24,999,750	A-1+
10,000,000	TOYOTA MOTOR CREDIT CORP	0.270%	8/7/2020	10,000,000	10,000,300	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.230%	8/24/2020	25,000,000	25,001,250	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	0.240%	8/28/2020	25,000,000	25,001,325	A-1+
50,000,000	NATL SEC CLEARING CORP	0.150%	8/18/2020	49,996,458	49,998,000	A-1
20,500,000	NATL SEC CLEARING CORP	0.160%	8/31/2020	20,497,267	20,498,155	A-1
<u>500,500,000</u>				<u>500,214,929</u>	<u>500,344,917</u>	
<b>Government Securities</b>						<b>37.9%</b>
25,000,000	FANNIE MAE	0.210%	1/1/2020	25,000,000	24,967,898	AA+
50,000,000	FEDERAL FARM CREDIT BANK	0.200%	1/1/2020	49,994,901	49,911,597	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.450%	1/1/2020	25,097,967	25,016,602	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.310%	1/1/2020	25,000,000	25,013,076	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.290%	1/1/2020	25,000,000	24,995,849	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.200%	1/1/2020	25,000,000	24,987,950	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.280%	1/1/2020	25,000,000	24,984,055	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.280%	1/1/2020	25,000,000	24,988,331	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.180%	1/1/2020	25,000,000	24,976,670	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.290%	1/1/2020	25,000,000	24,990,269	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.320%	1/1/2020	24,999,824	25,002,779	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.280%	1/1/2020	24,998,993	25,001,052	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.270%	1/1/2020	24,998,843	25,008,124	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.250%	1/1/2020	24,998,389	24,998,416	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.170%	1/1/2020	24,997,750	24,988,580	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.170%	1/1/2020	24,997,747	24,988,580	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.280%	1/1/2020	24,997,656	24,988,331	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.280%	1/1/2020	24,995,402	24,984,055	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.200%	1/1/2020	24,979,932	24,987,950	AA+

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25,000,000	FEDERAL FARM CREDIT BANK	0.170%	1/1/2020	24,979,598	24,988,580	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.200%	1/1/2020	24,974,258	24,955,799	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.250%	1/1/2020	20,000,000	19,995,979	AA+
20,000,000	FEDERAL FARM CREDIT BANK	0.170%	1/1/2020	20,000,000	19,980,626	AA+
15,000,000	FEDERAL FARM CREDIT BANK	0.290%	1/1/2020	15,000,000	14,994,685	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.240%	1/1/2020	10,001,654	9,997,427	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.200%	1/1/2020	10,000,000	9,996,875	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.160%	1/1/2020	10,000,000	9,990,228	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.250%	1/1/2020	9,999,377	9,991,721	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.200%	1/1/2020	9,969,156	9,995,180	AA+
8,000,000	FEDERAL FARM CREDIT BANK	0.230%	1/1/2020	8,000,000	7,993,217	AA+
7,500,000	FEDERAL FARM CREDIT BANK	0.190%	1/1/2020	7,499,773	7,501,187	AA+
5,600,000	FEDERAL FARM CREDIT BANK	0.300%	1/1/2020	5,604,390	5,605,202	AA+
15,000,000	FEDERAL FARM CREDIT BANK	1.830%	8/13/2020	14,991,150	14,999,708	AA+
9,475,000	FEDERAL FARM CREDIT BANK	0.210%	8/13/2020	9,474,312	9,478,436	AA+
19,000,000	FEDERAL FARM CREDIT BANK	1.820%	8/19/2020	18,999,385	19,013,630	AA+
15,000,000	FEDERAL FARM CREDIT BANK	1.770%	8/26/2020	14,999,831	15,015,468	AA+
10,000,000	FEDERAL FARM CREDIT BANK	0.180%	8/28/2020	9,996,038	10,001,104	AA+
21,000,000	FEDERAL FARM CREDIT BANK	0.240%	9/10/2020	21,000,000	20,999,575	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.140%	10/19/2020	24,999,700	24,996,096	AA+
13,000,000	FEDERAL FARM CREDIT BANK	0.200%	5/25/2021	12,978,550	12,988,282	AA+
25,000,000	FEDERAL FARM CREDIT BANK	0.200%	6/23/2021	24,994,931	25,007,338	AA+
50,000,000	FEDERAL HOME LOAN BANK	0.200%	1/1/2020	50,000,000	50,005,841	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.230%	1/1/2020	25,000,000	25,003,000	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.140%	1/1/2020	25,000,000	24,988,486	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.160%	1/1/2020	25,000,000	25,001,328	AA+
22,000,000	FEDERAL HOME LOAN BANK	0.220%	1/1/2020	22,000,000	21,972,527	AA+
20,000,000	FEDERAL HOME LOAN BANK	0.150%	1/1/2020	20,000,000	20,000,006	AA+
14,000,000	FEDERAL HOME LOAN BANK	0.220%	1/1/2020	14,000,000	14,000,344	AA+
13,000,000	FEDERAL HOME LOAN BANK	0.170%	1/1/2020	13,000,000	12,992,652	AA+
6,100,000	FEDERAL HOME LOAN BANK	0.170%	1/1/2020	6,097,551	6,100,324	AA+
5,000,000	FEDERAL HOME LOAN BANK	0.170%	1/1/2020	5,000,000	4,997,174	AA+
200,000,000	FEDERAL HOME LOAN BANK	0.070%	8/4/2020	199,998,917	199,999,612	AA+
20,000,000	FEDERAL HOME LOAN BANK	1.810%	8/6/2020	20,000,167	20,002,835	AA+
15,750,000	FEDERAL HOME LOAN BANK	1.750%	8/6/2020	15,750,256	15,752,233	AA+
195,200,000	FEDERAL HOME LOAN BANK	0.100%	8/7/2020	195,196,747	195,198,481	AA+
50,000,000	FEDERAL HOME LOAN BANK	0.130%	8/12/2020	49,998,090	49,999,125	AA+
20,000,000	FEDERAL HOME LOAN BANK	1.810%	8/12/2020	19,999,928	20,008,411	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.750%	8/19/2020	9,999,988	10,006,984	AA+
25,000,000	FEDERAL HOME LOAN BANK	0.170%	8/26/2020	25,000,000	24,998,252	AA+
17,000,000	FEDERAL HOME LOAN BANK	1.750%	8/26/2020	16,999,982	17,017,025	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.800%	9/16/2020	9,999,422	10,019,562	AA+
50,000,000	FEDERAL HOME LOAN BANK	0.170%	9/18/2020	49,989,000	49,994,250	AA+
37,000,000	FEDERAL HOME LOAN BANK	1.610%	9/28/2020	36,986,139	37,070,209	AA+
50,000,000	FEDERAL HOME LOAN BANK	0.170%	9/30/2020	49,985,833	49,992,750	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.820%	10/1/2020	10,013,248	10,040,300	AA+
50,000,000	FEDERAL HOME LOAN BANK	0.120%	10/28/2020	49,999,682	49,999,934	AA+
8,500,000	FEDERAL HOME LOAN BANK	1.650%	10/28/2020	8,499,489	8,529,772	AA+
5,000,000	FEDERAL HOME LOAN BANK	1.650%	10/28/2020	4,999,760	5,017,513	AA+
2,000,000	FEDERAL HOME LOAN BANK	1.630%	12/11/2020	2,001,747	2,012,524	AA+
15,000,000	FEDERAL HOME LOAN BANK	1.560%	2/3/2021	14,995,761	15,105,770	AA+
15,000,000	FREDDIE MAC	0.250%	1/1/2020	15,000,000	14,998,815	AA+
48,169,000	FREDDIE MAC	0.100%	8/6/2020	48,168,331	48,168,719	AA+
25,000,000	FREDDIE MAC	0.210%	8/10/2020	25,009,203	25,007,882	AA+
5,900,000	FREDDIE MAC	1.660%	11/17/2020	5,903,734	5,930,357	AA+
100,000,000	CASH MGMT BILL	0.140%	10/20/2020	99,968,889	99,980,500	A-1+

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25,000,000	CASH MGMT BILL	0.180%	11/10/2020	24,987,375	24,994,844	A-1+
100,000,000	TREASURY BILL	0.160%	8/11/2020	99,995,694	99,998,111	A-1+
75,000,000	TREASURY BILL	0.080%	8/13/2020	74,998,000	74,998,125	A-1+
20,000,000	TREASURY BILL	1.730%	8/13/2020	19,988,817	19,999,500	A-1+
20,000,000	TREASURY BILL	1.760%	8/13/2020	19,988,667	19,999,500	A-1+
200,000,000	TREASURY BILL	0.100%	8/18/2020	199,990,272	199,992,500	A-1+
50,000,000	TREASURY BILL	0.120%	8/18/2020	49,997,285	49,998,125	A-1+
100,000,000	TREASURY BILL	0.120%	8/20/2020	99,993,667	99,995,514	A-1+
75,000,000	TREASURY BILL	0.080%	8/20/2020	74,996,833	74,996,636	A-1+
150,000,000	TREASURY BILL	0.090%	8/25/2020	149,991,000	149,991,980	A-1+
50,000,000	TREASURY BILL	0.120%	8/25/2020	49,996,167	49,997,327	A-1+
75,000,000	TREASURY BILL	0.090%	8/27/2020	74,995,396	74,995,125	A-1+
50,000,000	TREASURY BILL	0.120%	8/27/2020	49,995,757	49,996,750	A-1+
150,000,000	TREASURY BILL	0.140%	9/1/2020	149,982,563	149,988,521	A-1+
100,000,000	TREASURY BILL	0.140%	9/1/2020	99,988,375	99,992,347	A-1+
75,000,000	TREASURY BILL	0.090%	9/3/2020	74,993,813	74,993,703	A-1+
100,000,000	TREASURY BILL	0.130%	9/8/2020	99,986,278	99,990,250	A-1+
50,000,000	TREASURY BILL	0.150%	9/8/2020	49,992,083	49,995,125	A-1+
75,000,000	TREASURY BILL	0.090%	9/10/2020	74,992,500	74,992,677	A-1+
25,000,000	TREASURY BILL	1.840%	9/10/2020	24,950,617	24,997,559	A-1+
250,000,000	TREASURY BILL	0.110%	9/15/2020	249,965,625	249,970,885	A-1+
75,000,000	TREASURY BILL	0.090%	9/22/2020	74,990,250	74,989,583	A-1+
20,000,000	US TREASURY FRN	0.330%	1/1/2020	19,997,460	20,037,681	A-1+
25,000,000	US TREASURY N/B	1.630%	9/30/2020	25,045,302	25,104,531	A-1+
25,000,000	US TREASURY N/B	1.880%	9/30/2020	25,004,650	25,074,834	A-1+
25,000,000	US TREASURY N/B	1.780%	9/30/2020	24,983,597	25,050,087	A-1+
25,000,000	US TREASURY N/B	1.670%	12/31/2020	25,072,141	25,232,422	A-1+
<b>4,028,194,000</b>				<b>4,027,941,552</b>	<b>4,028,544,242</b>	
<b>Repurchase Agreements</b>						<b>14.6%</b>
301,641,000	BANK OF AMERICA SECURITIES REPO	0.080%	8/3/2020	301,641,000	301,641,000	A-1
650,000,000	MIZUHO SECURITIES REPO	0.070%	8/3/2020	650,000,000	650,000,000	A-1
600,000,000	RBC SECURITIES REPO	0.070%	8/3/2020	600,000,000	600,000,000	A-1+
<b>1,551,641,000</b>				<b>1,551,641,000</b>	<b>1,551,641,000</b>	
<b>10,637,412,000</b>				<b>10,636,928,522</b>	<b>10,637,817,692</b>	

**Fund Summary Statistics and Notes**

Amortized Cost	\$10,636,928,522
Fair market value	\$10,637,817,692
Shares Outstanding	\$10,561,313,054
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	0.17%
Effective 7-Day Gross Yield	0.28%
WAM(R) (6)	24 Days
WAM(F) (7)	62 Days
Ratio of Fair Market Value to Amortized Cost	1.0001

(1) Securities rounded to the nearest dollar.

(2) Issues have a daily put option, and thus is calculated as 1 day for WAL and WAM purposes.

(3) Santander Bank, Berkshire Bank, and Citizens Bank N.A. deposits are backed by irrevocable standby letter

**CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND**  
**LIST OF INVESTMENTS AS OF July 31, 2020 (UNAUDITED)**

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
of credit provided by the Federal Home Loan Bank of Pittsburgh and Boston guaranteeing principal amount.						
(4) Includes designated surplus reserve. NAV is calculated as the total amortized cost / participant shares.						
(5) Includes approximately 2-4 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.						