

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

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



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
Bank Deposit Instruments						34.4%
\$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+
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	5.50	21 Oct 2024	100,000,000	100,000,000	A-1+
50,000,000	Bank of America Deposit	5.66	01 May 2024	50,000,000	50,023,590	A-1
25,000,000	Bank of America Deposit	5.61	01 May 2024	25,000,000	25,001,825	A-1
250,000,000	Bank of America Deposit (2)	5.43	01 May 2024	250,000,000	250,000,000	A-1
50,000,000	Bank of America Deposit	5.92	09 Aug 2024	50,000,000	50,035,518	A-1
25,000,000	Bank of America Deposit	5.90	10 May 2024	25,000,000	25,002,260	A-1
50,000,000	Bank of America Deposit	6.00	23 Sep 2024	50,000,000	50,068,055	A-1
50,000,000	Bank of America Deposit	5.42	08 Jul 2024	50,000,000	49,990,579	A-1
50,000,000	Bank of Nova Scotia	5.87	01 May 2024	50,000,000	50,086,270	A-1
50,000,000	Bank of Nova Scotia	5.80	01 May 2024	50,000,000	50,000,000	A-1
50,000,000	Bank of Nova Scotia	5.50	05 Dec 2024	50,000,000	49,970,022	A-1
50,000,000	Bank of Nova Scotia	5.62	01 May 2024	50,000,000	50,000,000	A-1
50,000,000	Bank of Nova Scotia	5.60	01 May 2024	50,000,000	50,000,000	A-1
250,000,000	Bank of Nova Scotia (2)	5.52	01 May 2024	250,000,000	250,000,000	A-1
50,000,000	Commonwealth Bk Aus NY Branch	5.28	13 Jun 2024	49,684,667	49,676,356	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.81	15 Nov 2024	50,000,000	50,069,163	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.70	19 Nov 2024	50,000,000	50,044,195	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.63	01 May 2024	50,000,000	49,985,500	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.64	01 May 2024	50,000,000	49,995,100	A-1+
50,000,000	Cooperatieve Centrale	5.62	01 May 2024	50,000,000	49,993,825	A-1
25,000,000	Cooperatieve Centrale	5.70	07 Jun 2024	25,000,000	25,002,523	A-1
100,000,000	Cooperatieve Centrale	5.70	24 Oct 2024	100,000,000	100,041,319	A-1
50,000,000	Cooperatieve Centrale	5.45	11 Dec 2024	50,000,000	49,950,967	A-1
100,000,000	Cooperatieve Centrale	5.45	18 Nov 2024	100,000,000	99,973,347	A-1
50,000,000	Cooperatieve Centrale	5.52	21 Apr 2025	50,000,000	49,983,361	A-1
125,000,000	Cooperatieve Centrale	5.30	01 May 2024	125,000,000	124,999,949	A-1
100,000,000	DZ Bank NY Branch	5.38	18 Jul 2024	100,000,000	99,997,545	A-1
100,000,000	DZ Bank NY Branch	5.55	31 Jan 2025	100,000,000	100,000,000	A-1
100,000,000	DZ Bank NY Branch	5.37	25 Jun 2024	100,000,000	100,002,169	A-1
100,000,000	DZ Bank NY Branch	5.42	15 Oct 2024	100,000,000	99,984,188	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
100,000,000	DZ Bank NY Branch	5.45	26 Aug 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	50,004,148	A-1
100,000,000	MUFG Bank LTD NY Branch	5.73	12 Aug 2024	100,000,000	100,037,123	A-1
100,000,000	MUFG Bank LTD NY Branch	5.67	26 Aug 2024	100,000,000	100,028,334	A-1
100,000,000	MUFG Bank LTD NY Branch	5.43	15 Jul 2024	100,000,000	99,978,207	A-1
50,000,000	MUFG Bank LTD NY Branch	5.32	30 Jul 2024	50,000,000	49,973,435	A-1
50,000,000	MUFG Bank LTD NY Branch	5.39	20 Aug 2024	50,000,000	49,981,673	A-1
50,000,000	MUFG Bank LTD NY Branch	5.56	01 May 2024	50,000,000	49,995,633	A-1
200,000,000	National Bank of Canada	5.58	01 May 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
50,000,000	Nordea Bank NY Branch	5.87	01 May 2024	50,000,000	50,079,630	A-1+
100,000,000	Nordea Bank NY Branch	5.49	01 May 2024	100,000,000	99,999,600	A-1+
50,000,000	Nordea Bank NY Branch	5.61	01 May 2024	50,000,000	50,017,000	A-1+
50,000,000	Nordea Bank NY Branch	5.62	01 May 2024	50,000,000	50,003,447	A-1+
50,000,000	Nordea Bank NY Branch	5.92	01 May 2024	50,000,000	50,016,984	A-1+
50,000,000	Norinchukin Bank	5.37	04 Jun 2024	50,000,000	49,994,402	A-1
50,000,000	Norinchukin Bank	5.40	09 May 2024	50,000,000	49,999,690	A-1
50,000,000	Norinchukin Bank	5.32	29 Jul 2024	50,000,000	49,974,831	A-1
50,000,000	Norinchukin Bank	5.40	22 May 2024	50,000,000	49,999,270	A-1
100,000,000	Norinchukin Bank	5.39	10 Jun 2024	100,000,000	99,994,740	A-1
50,000,000	Norinchukin Bank	5.49	01 May 2024	50,000,000	49,994,550	A-1
50,000,000	Norinchukin Bank	5.38	18 Sep 2024	50,000,000	49,977,934	A-1
50,000,000	Norinchukin Bank	5.49	01 May 2024	50,000,000	49,992,100	A-1
50,000,000	Norinchukin Bank	5.54	01 May 2024	50,000,000	49,996,617	A-1
50,000,000	Royal Bank of Canada NY Branch	5.88	01 May 2024	50,000,000	50,090,825	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.93	01 May 2024	50,000,000	50,031,721	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.96	01 May 2024	50,000,000	50,048,311	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 May 2024	50,000,000	50,003,964	A-1+

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

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



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
50,000,000	Svenska Handelsbanken	5.96	01 May 2024	50,000,000	50,053,842	A-1+
50,000,000	Svenska Handelsbanken	5.88	01 May 2024	50,000,000	50,085,171	A-1+
50,000,000	Svenska Handelsbanken	5.67	01 May 2024	50,000,000	50,029,509	A-1+
50,000,000	Svenska Handelsbanken	5.67	01 May 2024	50,000,000	50,025,350	A-1+
50,000,000	Svenska Handelsbanken	5.26	05 Nov 2024	50,000,000	49,921,109	A-1+
50,000,000	Svenska Handelsbanken	5.62	01 May 2024	50,000,000	50,006,800	A-1+
50,000,000	Svenska Handelsbanken	5.52	01 May 2024	50,000,000	49,909,000	A-1+
50,000,000	Svenska Handelsbanken	5.38	20 Mar 2025	50,000,000	49,912,737	A-1+
50,000,000	Svenska Handelsbanken	5.41	09 Apr 2025	50,000,000	49,921,989	A-1+
200,000,000	Toronto Dominion Bank (2)	5.41	01 May 2024	200,000,000	200,000,000	A-1+
150,000,000	Toronto Dominion Bank (2)	5.41	01 May 2024	150,000,000	150,000,000	A-1+
50,000,000	Toronto Dominion Bank	5.55	11 Apr 2025	50,000,000	49,985,890	A-1+
50,000,000	Toronto Dominion Bank	5.68	01 May 2024	50,000,000	49,839,500	A-1+
50,000,000	Toronto Dominion Bank	5.37	01 May 2024	50,000,000	49,999,970	A-1+
50,000,000	Toronto Dominion Bank	5.30	17 Mar 2025	50,000,000	49,878,933	A-1+
50,000,000	Wells Fargo Bank NA	5.92	01 May 2024	50,000,000	50,063,978	A-1
100,000,000	Wells Fargo Bank NA	5.90	01 May 2024	100,000,000	100,152,893	A-1
50,000,000	Wells Fargo Bank NA	5.88	01 May 2024	50,000,000	50,094,003	A-1
50,000,000	Wells Fargo Bank NA	5.92	01 May 2024	50,000,000	50,102,453	A-1
50,000,000	Wells Fargo Bank NA	5.60	29 Nov 2024	50,000,000	50,014,451	A-1
50,000,000	Wells Fargo Bank NA	5.23	13 Dec 2024	49,944,301	49,911,074	A-1
50,000,000	Wells Fargo Bank NA	5.67	01 May 2024	50,000,000	50,036,981	A-1
<u>\$6,600,000,000</u>				<u>\$6,599,628,968</u>	<u>\$6,600,037,417</u>	
Bank Deposit Instruments with Government Backing						2.1%
\$200,000,000	U.S. Bank N.A. (2,3)	5.35	01 May 2024	\$200,000,000	\$200,000,000	A-1+
<u>200,000,000</u>	<u>U.S. Bank N.A. (2,3)</u>	<u>5.35</u>	<u>01 May 2024</u>	<u>200,000,000</u>	<u>200,000,000</u>	<u>A-1+</u>
<u>\$400,000,000</u>				<u>\$400,000,000</u>	<u>\$400,000,000</u>	
Commercial Paper and Corporate Notes						15.3%
\$200,000,000	Automatic Data Processing, Inc.	5.31	02 May 2024	\$199,970,500	\$199,940,746	A-1+
200,000,000	Automatic Data Processing, Inc.	5.31	02 May 2024	199,970,500	199,940,746	A-1+
50,000,000	LVMH	5.39	06 Jun 2024	49,730,500	49,725,738	A-1+
50,000,000	LVMH	5.53	14 Jun 2024	49,662,056	49,665,938	A-1+
24,500,000	LVMH	5.53	14 Jun 2024	24,334,407	24,336,309	A-1+
35,000,000	LVMH	5.53	17 Jun 2024	34,747,310	34,750,427	A-1+
50,000,000	LVMH	5.19	23 Sep 2024	48,954,792	48,924,737	A-1+
50,000,000	LVMH	5.20	02 Jan 2025	48,223,333	48,210,863	A-1+
50,000,000	LVMH	5.21	09 Jan 2025	48,169,264	48,162,875	A-1+
50,000,000	LVMH	5.28	22 Jan 2025	48,049,333	48,074,152	A-1+
60,000,000	LVMH	5.26	24 Feb 2025	57,378,767	57,413,000	A-1+
50,000,000	LVMH	5.54	07 Jun 2024	49,715,306	49,718,272	A-1+
50,000,000	LVMH	5.22	12 Jul 2024	49,478,000	49,457,435	A-1+
50,000,000	Microsoft Corp	5.29	30 May 2024	49,786,931	49,779,584	A-1+
50,000,000	Microsoft Corp	5.29	04 Jun 2024	49,750,194	49,742,604	A-1+
50,000,000	Microsoft Corp	5.37	07 Jun 2024	49,724,042	49,720,384	A-1+
125,000,000	Microsoft Corp	5.32	12 Jun 2024	124,224,167	124,208,233	A-1+
40,000,000	Microsoft Corp	5.30	12 Jun 2024	39,752,667	39,746,634	A-1+
100,000,000	Microsoft Corp	5.27	13 Jun 2024	99,370,528	99,351,733	A-1+
50,000,000	National Securities Clearing Corp	5.53	03 May 2024	49,984,639	49,977,881	A-1+
100,000,000	National Securities Clearing Corp	5.54	13 May 2024	99,815,333	99,807,699	A-1+
50,000,000	National Securities Clearing Corp	5.33	24 May 2024	49,829,736	49,822,178	A-1+
50,000,000	National Securities Clearing Corp	5.33	03 Jun 2024	49,755,708	49,747,645	A-1+
100,000,000	National Securities Clearing Corp	5.29	17 Jun 2024	99,309,361	99,285,600	A-1+
100,000,000	National Securities Clearing Corp	5.35	12 Jul 2024	98,930,000	98,911,083	A-1+
100,000,000	National Securities Clearing Corp	5.29	01 Nov 2024	97,296,222	97,248,382	A-1+
50,000,000	Proctor & Gamble	5.32	22 Jul 2024	49,394,111	49,388,490	A-1+
50,000,000	Toyota Motor Credit Corp	5.64	14 Jun 2024	49,655,333	49,667,813	A-1+
50,000,000	Toyota Motor Credit Corp	5.60	08 Jul 2024	49,471,111	49,489,879	A-1+
50,000,000	Toyota Motor Credit Corp	5.25	08 Jul 2024	49,504,167	49,489,879	A-1+
50,000,000	Toyota Motor Credit Corp	5.20	08 Jul 2024	49,508,889	49,489,879	A-1+
50,000,000	Toyota Motor Credit Corp	5.60	19 Jul 2024	49,385,556	49,408,148	A-1+
50,000,000	Toyota Motor Credit Corp	5.58	26 Jul 2024	49,333,500	49,356,079	A-1+
50,000,000	Toyota Motor Credit Corp	5.59	26 Jul 2024	49,332,306	49,356,079	A-1+
50,000,000	Toyota Motor Credit Corp	5.55	19 Aug 2024	49,152,083	49,180,944	A-1+
35,000,000	Toyota Motor Credit Corp	5.15	12 Nov 2024	34,023,646	33,998,250	A-1+
50,000,000	Toyota Motor Credit Corp	5.20	16 Dec 2024	48,346,111	48,327,176	A-1+
50,000,000	Toyota Motor Credit Corp	5.27	06 Jan 2025	48,170,139	48,179,321	A-1+
100,000,000	Wal-Mart Stores	5.30	13 May 2024	99,823,500	99,808,602	A-1+
100,000,000	Wal-Mart Stores	5.30	03 Jun 2024	99,514,167	99,497,178	A-1+
100,000,000	Wal-Mart Stores	5.30	03 Jun 2024	99,514,167	99,497,178	A-1+

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100,000,000	Wal-Mart Stores	5.30	03 Jun 2024	99,514,167	99,497,178	A-1+
100,000,000	Wal-Mart Stores	5.33	09 Jul 2024	98,978,417	98,961,019	A-1+
<u>\$2,969,500,000</u>				<u>\$2,938,534,963</u>	<u>\$2,938,263,963</u>	
Government Agency Securities						14.6%
\$25,000,000	Federal Home Loan Bank	3.00	08 Jul 2024	\$24,896,511	\$24,877,941	A-1+
50,000,000	Federal Home Loan Bank	5.39	01 May 2024	50,000,000	50,004,718	A-1+
10,000,000	Federal Home Loan Bank	5.25	19 Jul 2024	9,998,485	9,996,419	A-1+
25,000,000	Federal Home Loan Bank	5.33	27 Jun 2024	25,000,000	24,992,132	A-1+
50,000,000	Federal Home Loan Bank	5.41	26 Jun 2024	50,000,000	49,988,888	A-1+
50,000,000	Federal Home Loan Bank	5.48	01 May 2024	50,000,000	49,999,084	A-1+
50,000,000	Federal Home Loan Bank	5.51	01 May 2024	50,000,000	50,011,709	A-1+
50,000,000	Federal Home Loan Bank	5.53	01 May 2024	50,000,000	50,024,247	A-1+
50,000,000	Federal Home Loan Bank	5.52	01 May 2024	50,000,000	50,028,277	A-1+
50,000,000	Federal Home Loan Bank	5.52	01 May 2024	50,000,000	50,030,133	A-1+
250,000,000	Federal Home Loan Bank	5.32	01 May 2024	250,000,000	249,988,508	A-1+
250,000,000	Federal Home Loan Bank	5.33	01 May 2024	250,000,000	249,990,565	A-1+
100,000,000	Federal Home Loan Bank	5.48	05 Mar 2025	100,000,000	99,972,301	A-1+
100,000,000	Federal Home Loan Bank	5.50	13 May 2025	100,000,000	99,940,846	A-1+
250,000,000	Federal Home Loan Bank	5.28	20 Jun 2024	248,166,667	248,131,770	A-1+
35,000,000	Federal Farm Credit Bank	5.50	01 May 2024	35,000,000	35,023,444	A-1+
50,000,000	Federal Farm Credit Bank	5.52	01 May 2024	50,000,000	50,015,788	A-1+
50,000,000	Federal Farm Credit Bank	5.52	01 May 2024	50,000,000	50,048,356	A-1+
50,000,000	Federal Farm Credit Bank	5.52	01 May 2024	50,000,000	50,024,117	A-1+
50,000,000	Federal Farm Credit Bank	5.41	01 May 2024	50,000,000	50,006,494	A-1+
50,000,000	Federal Farm Credit Bank	5.40	01 May 2024	50,000,000	49,997,614	A-1+
50,000,000	Federal Farm Credit Bank	5.40	01 May 2024	49,999,816	50,001,515	A-1+
21,000,000	Federal Farm Credit Bank	5.42	01 May 2024	21,000,000	21,004,930	A-1+
50,000,000	Federal Farm Credit Bank	5.42	01 May 2024	50,000,000	50,009,603	A-1+
21,000,000	Federal Farm Credit Bank	5.42	01 May 2024	21,000,000	21,004,161	A-1+
50,000,000	Federal Farm Credit Bank	5.41	01 May 2024	49,999,304	49,998,410	A-1+
50,000,000	Federal Farm Credit Bank	5.41	01 May 2024	50,000,000	50,004,137	A-1+
50,000,000	Federal Farm Credit Bank	5.41	01 May 2024	50,000,000	50,010,220	A-1+
50,000,000	Federal Farm Credit Bank	5.42	01 May 2024	49,999,417	50,003,008	A-1+
37,500,000	Federal Farm Credit Bank	5.42	01 May 2024	37,499,126	37,502,256	A-1+
59,000,000	Federal Farm Credit Bank	5.40	01 May 2024	58,998,741	58,992,072	A-1+
50,000,000	Federal Farm Credit Bank	5.46	01 May 2024	50,000,000	50,005,884	A-1+
20,000,000	Federal Farm Credit Bank	5.46	01 May 2024	19,996,818	20,002,353	A-1+
20,000,000	Federal Farm Credit Bank	5.46	01 May 2024	19,996,818	20,002,353	A-1+
50,000,000	Federal Farm Credit Bank	5.47	01 May 2024	50,000,000	50,025,477	A-1+
50,000,000	Federal Farm Credit Bank	5.47	01 May 2024	49,998,679	50,025,477	A-1+
25,000,000	Federal Farm Credit Bank	3.25	17 Jun 2024	24,932,018	24,928,470	A-1+
50,000,000	Federal Farm Credit Bank	5.38	01 May 2024	50,000,000	50,002,502	A-1+
30,000,000	Federal Farm Credit Bank	5.50	01 May 2024	30,000,000	30,013,217	A-1+
50,000,000	Federal Farm Credit Bank	5.50	01 May 2024	50,000,000	50,041,595	A-1+
62,000,000	Federal Farm Credit Bank	5.48	01 May 2024	62,000,000	62,034,850	A-1+
50,000,000	Federal Farm Credit Bank	5.50	01 May 2024	49,989,865	49,982,669	A-1+
25,000,000	Federal Farm Credit Bank	5.50	01 May 2024	24,991,742	24,991,335	A-1+
50,000,000	Federal Farm Credit Bank	5.51	01 May 2024	50,000,000	49,997,679	A-1+
50,000,000	Federal Farm Credit Bank	5.52	01 May 2024	50,000,000	50,008,665	A-1+
50,000,000	Federal Farm Credit Bank	5.40	01 Aug 2024	49,997,895	49,980,754	A-1+
50,000,000	Federal Farm Credit Bank	5.49	01 May 2024	50,025,134	50,020,719	A-1+
30,000,000	Federal Farm Credit Bank	5.48	01 May 2024	30,000,000	29,990,688	A-1+
<u>\$1,795,500,000</u>				<u>\$2,793,487,035</u>	<u>\$2,793,678,342</u>	
US Treasury Securities						7.8%
\$250,000,000	U.S. Treasury	5.28	09 May 2024	\$249,706,667	\$249,706,805	A-1+
250,000,000	U.S. Treasury	5.28	06 Jun 2024	248,680,000	248,679,375	A-1+
250,000,000	U.S. Treasury	5.28	07 May 2024	249,780,208	249,780,063	A-1+
250,000,000	U.S. Treasury	5.28	14 May 2024	249,523,784	249,523,423	A-1+
250,000,000	U.S. Treasury	5.28	28 May 2024	249,010,937	249,011,875	A-1+
250,000,000	U.S. Treasury	5.28	18 Jun 2024	248,241,667	248,243,333	A-1+
<u>\$1,500,000,000</u>				<u>\$1,494,943,263</u>	<u>\$1,494,944,873</u>	
Money Market Funds						1.1%
\$220,046,480	State Street Treasury Plus MMF	5.24	01 May 2024	\$220,046,480	\$220,046,480	AAAm
<u>\$220,046,480</u>				<u>\$220,046,480</u>	<u>\$220,046,480</u>	
Repurchase Agreements						24.7%
\$1,200,000,000	Bank of America Repo	5.32	01 May 2024	\$1,200,000,000	\$1,200,000,000	A-1
3,000,000,000	Bank of Nova Scotia NY Repo	5.31	01 May 2024	3,000,000,000	3,000,000,000	A-1
550,000,000	Royal Bank of Canada NY Repo	5.30	01 May 2024	550,000,000	550,000,000	A-1+

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

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



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
\$4,750,000,000				\$4,750,000,000	\$4,750,000,000	
\$19,235,046,480				\$19,196,640,709	\$19,196,971,074	

Fund Summary Statistics and Notes

Amortized Cost	\$19,196,640,709
Fair market value	\$19,196,971,074
Shares Outstanding	\$19,090,440,238
Fund Net Asset Value (4)	1.0056
Effective 7-Day Net Yield (5)	5.43%
Effective 7-Day Gross Yield	5.54%
WAM(R) (6)	40 Days
WAM(F) (7)	86 Days
Ratio of Fair Market Value to Amortized Cost	1.00002
Government and Government Backed Securities (percent of total)	50.31%
Liquidity (same day availability)	32.40%

(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) 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.