

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF May 31, 2024 (UNAUDITED) 1



Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Market Value	Rating
Bank Deposit Instruments						
						35.0%
\$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+
100,000,000	Australia and New Zealand Bank	5.33	03 Jun 2024	100,000,000	100,000,000	A-1+
50,000,000	Bank of America Deposit	5.66	01 Jun 2024	50,000,000	50,020,767	A-1
25,000,000	Bank of America Deposit	5.62	01 Jun 2024	25,000,000	25,008,450	A-1
250,000,000	Bank of America Deposit (2)	5.43	01 Jun 2024	250,000,000	250,000,000	A-1
50,000,000	Bank of America Deposit	5.92	09 Aug 2024	50,000,000	50,021,126	A-1
50,000,000	Bank of America Deposit	6.00	23 Sep 2024	50,000,000	50,049,318	A-1
50,000,000	Bank of America Deposit	5.42	08 Jul 2024	50,000,000	49,995,263	A-1
25,000,000	Bank of America Deposit	5.37	13 Jun 2024	25,000,000	25,000,118	A-1
50,000,000	Bank of Nova Scotia	5.88	01 Jun 2024	50,000,000	50,078,122	A-1
50,000,000	Bank of Nova Scotia	5.81	01 Jun 2024	50,000,000	50,000,000	A-1
50,000,000	Bank of Nova Scotia	5.50	05 Dec 2024	50,000,000	49,969,159	A-1
50,000,000	Bank of Nova Scotia	5.63	01 Jun 2024	50,000,000	50,015,795	A-1
50,000,000	Bank of Nova Scotia	5.61	01 Jun 2024	50,000,000	50,000,000	A-1
250,000,000	Bank of Nova Scotia (2)	5.52	01 Jun 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	50,054,042	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.70	19 Nov 2024	50,000,000	50,031,834	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.64	01 Jun 2024	50,000,000	49,976,500	A-1+
50,000,000	Commonwealth Bk Aus NY Branch	5.65	01 Jun 2024	50,000,000	49,991,300	A-1+
50,000,000	Cooperatieve Centrale	5.63	01 Jun 2024	50,000,000	49,998,280	A-1
25,000,000	Cooperatieve Centrale	5.70	07 Jun 2024	25,000,000	25,000,432	A-1
100,000,000	Cooperatieve Centrale	5.70	24 Oct 2024	100,000,000	100,037,889	A-1
50,000,000	Cooperatieve Centrale	5.45	11 Dec 2024	50,000,000	49,961,405	A-1
100,000,000	Cooperatieve Centrale	5.45	18 Nov 2024	100,000,000	99,987,470	A-1
50,000,000	Cooperatieve Centrale	5.52	21 Apr 2025	50,000,000	49,988,754	A-1
100,000,000	DNB Bank ASA of New York	5.37	25 Jun 2024	100,000,000	100,001,341	A-1+
100,000,000	DNB Bank ASA of New York	5.42	15 Oct 2024	100,000,000	99,984,590	A-1+
100,000,000	DZ Bank NY Branch	5.38	18 Jul 2024	100,000,000	99,996,223	A-1
100,000,000	DZ Bank NY Branch	5.55	31 Jan 2025	100,000,000	100,010,613	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
100,000,000	DZ Bank NY Branch	5.47	29 Nov 2024	100,000,000	100,000,000	A-1
100,000,000	MUFG Bank LTD NY Branch	5.73	12 Aug 2024	100,000,000	100,026,849	A-1
100,000,000	MUFG Bank LTD NY Branch	5.67	26 Aug 2024	100,000,000	100,013,821	A-1
100,000,000	MUFG Bank LTD NY Branch	5.43	15 Jul 2024	100,000,000	99,993,032	A-1
50,000,000	MUFG Bank LTD NY Branch	5.32	30 Jul 2024	50,000,000	49,985,352	A-1
50,000,000	MUFG Bank LTD NY Branch	5.39	20 Aug 2024	50,000,000	49,985,075	A-1
50,000,000	MUFG Bank LTD NY Branch	5.57	01 Jun 2024	50,000,000	50,005,665	A-1
50,000,000	MUFG Bank LTD NY Branch	5.47	12 Aug 2024	50,000,000	50,002,677	A-1
200,000,000	National Bank of Canada (2a)	5.58	01 Jun 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	5.88	01 Jun 2024	50,000,000	50,071,118	A-1+
100,000,000	Nordea Bank NY Branch	5.50	01 Jun 2024	100,000,000	100,010,700	A-1+
50,000,000	Nordea Bank NY Branch	5.62	01 Jun 2024	50,000,000	50,034,800	A-1+
50,000,000	Nordea Bank NY Branch	5.63	01 Jun 2024	50,000,000	50,021,269	A-1+
50,000,000	Norinchukin Bank	5.37	04 Jun 2024	50,000,000	49,999,593	A-1
50,000,000	Norinchukin Bank	5.32	29 Jul 2024	50,000,000	49,984,785	A-1
100,000,000	Norinchukin Bank	5.39	10 Jun 2024	100,000,000	99,999,626	A-1
50,000,000	Norinchukin Bank	5.50	01 Jun 2024	50,000,000	49,998,500	A-1
50,000,000	Norinchukin Bank	5.38	18 Sep 2024	50,000,000	49,977,893	A-1
50,000,000	Norinchukin Bank	5.50	01 Jun 2024	50,000,000	49,996,850	A-1
50,000,000	Norinchukin Bank	5.55	01 Jun 2024	50,000,000	50,006,861	A-1
50,000,000	Norinchukin Bank	5.55	01 Jun 2024	50,000,000	50,004,219	A-1
50,000,000	Royal Bank of Canada NY Branch	5.89	01 Jun 2024	50,000,000	50,078,257	A-1+
100,000,000	Royal Bank of Canada NY Branch	5.66	01 Jun 2024	100,000,000	100,053,500	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.94	01 Jun 2024	50,000,000	50,012,062	A-1+
50,000,000	Royal Bank of Canada NY Branch	5.97	01 Jun 2024	50,000,000	50,024,452	A-1+
100,000,000	Royal Bank of Canada NY Branch	5.40	10 Jun 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+
50,000,000	Svenska Handelsbanken	5.97	01 Jun 2024	50,000,000	50,030,802	A-1+
50,000,000	Svenska Handelsbanken	5.89	01 Jun 2024	50,000,000	50,077,000	A-1+
50,000,000	Svenska Handelsbanken	5.68	01 Jun 2024	50,000,000	50,036,465	A-1+
50,000,000	Svenska Handelsbanken	5.68	01 Jun 2024	50,000,000	50,038,650	A-1+
50,000,000	Svenska Handelsbanken	5.26	05 Nov 2024	50,000,000	49,950,515	A-1+
50,000,000	Svenska Handelsbanken	5.63	01 Jun 2024	50,000,000	50,016,502	A-1+
50,000,000	Svenska Handelsbanken	5.53	01 Jun 2024	50,000,000	49,954,000	A-1+

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50,000,000	Svenska Handelsbanken	5.38	20 Mar 2025	50,000,000	49,926,277	A-1+
50,000,000	Svenska Handelsbanken	5.41	09 Apr 2025	50,000,000	49,940,653	A-1+
50,000,000	Svenska Handelsbanken	5.67	01 Jun 2024	50,000,000	49,866,350	A-1+
200,000,000	Toronto Dominion Bank (2)	5.41	01 Jun 2024	200,000,000	200,000,000	A-1+
150,000,000	Toronto Dominion Bank (2)	5.41	01 Jun 2024	150,000,000	150,000,000	A-1+
50,000,000	Toronto Dominion Bank	5.55	11 Apr 2025	50,000,000	49,998,495	A-1+
50,000,000	Toronto Dominion Bank	5.69	01 Jun 2024	50,000,000	49,880,000	A-1+
50,000,000	Toronto Dominion Bank	5.30	17 Mar 2025	50,000,000	49,896,022	A-1+
50,000,000	Wells Fargo Bank NA	5.93	01 Jun 2024	50,000,000	50,043,326	A-1
100,000,000	Wells Fargo Bank NA	5.91	01 Jun 2024	100,000,000	100,133,049	A-1
50,000,000	Wells Fargo Bank NA	5.89	01 Jun 2024	50,000,000	50,074,621	A-1
50,000,000	Wells Fargo Bank NA	5.93	01 Jun 2024	50,000,000	50,094,801	A-1
50,000,000	Wells Fargo Bank NA	5.60	29 Nov 2024	50,000,000	50,009,076	A-1
50,000,000	Wells Fargo Bank NA	5.23	13 Dec 2024	49,951,941	49,919,362	A-1
50,000,000	Wells Fargo Bank NA	5.68	01 Jun 2024	50,000,000	50,028,959	A-1
<u>\$6,325,000,000</u>				<u>\$6,324,951,941</u>	<u>\$6,325,380,662</u>	
Bank Deposit Instruments with Government Backing						2.2%
\$200,000,000	U.S. Bank N.A. (2,3)	5.35	01 Jun 2024	\$200,000,000	\$200,000,000	A-1+
200,000,000	U.S. Bank N.A. (2,3)	5.35	01 Jun 2024	200,000,000	200,000,000	A-1+
<u>\$400,000,000</u>				<u>\$400,000,000</u>	<u>\$400,000,000</u>	
State Street Bank and Trust						0.6%
\$100,000,000	State Street Bank Interest Bearing Cash Deposit	5.35	01 Jun 2024	\$100,000,000	\$100,000,000	A-1+
<u>\$100,000,000</u>				<u>\$100,000,000</u>	<u>\$100,000,000</u>	
Commercial Paper and Corporate Notes						18.3%
\$250,000,000	Automatic Data Processing, Inc.	5.32	06 Jun 2024	\$249,815,278	\$249,777,560	A-1+
500,000,000	Automatic Data Processing, Inc.	5.32	06 Jun 2024	499,630,556	499,555,120	A-1+
50,000,000	Coca Cola Co	5.28	13 Jun 2024	49,912,000	49,904,401	A-1
50,000,000	LVMH	5.53	14 Jun 2024	49,900,153	49,896,699	A-1+
24,500,000	LVMH	5.53	14 Jun 2024	24,451,075	24,449,383	A-1+
35,000,000	LVMH	5.53	17 Jun 2024	34,913,978	34,912,171	A-1+
50,000,000	LVMH	5.19	23 Sep 2024	49,178,250	49,148,787	A-1+
50,000,000	LVMH	5.20	02 Jan 2025	48,447,222	48,422,660	A-1+
50,000,000	LVMH	5.21	09 Jan 2025	48,393,583	48,373,422	A-1+
50,000,000	LVMH	5.28	22 Jan 2025	48,276,667	48,282,292	A-1+
60,000,000	LVMH	5.26	24 Feb 2025	57,650,533	57,663,780	A-1+
61,250,000	LVMH	5.19	14 Mar 2025	58,724,560	58,710,391	A-1+
50,000,000	LVMH	5.54	07 Jun 2024	49,953,833	49,948,375	A-1+
50,000,000	LVMH	5.22	12 Jul 2024	49,702,750	49,689,200	A-1+
50,000,000	Microsoft Corp	5.29	04 Jun 2024	49,977,958	49,970,580	A-1+
50,000,000	Microsoft Corp	5.37	07 Jun 2024	49,955,250	49,948,472	A-1+
125,000,000	Microsoft Corp	5.32	12 Jun 2024	124,796,806	124,779,089	A-1+
40,000,000	Microsoft Corp	5.30	12 Jun 2024	39,935,222	39,929,308	A-1+
100,000,000	Microsoft Corp	5.27	13 Jun 2024	99,824,333	99,808,530	A-1+
50,000,000	National Securities Clearing Corp	5.33	03 Jun 2024	49,985,194	49,977,881	A-1+
100,000,000	National Securities Clearing Corp	5.29	17 Jun 2024	99,764,889	99,748,369	A-1+
100,000,000	National Securities Clearing Corp	5.35	12 Jul 2024	99,390,694	99,376,533	A-1+
100,000,000	National Securities Clearing Corp	5.36	21 Aug 2024	98,794,000	98,778,048	A-1+
100,000,000	National Securities Clearing Corp	5.35	23 Aug 2024	98,766,528	98,747,933	A-1+
100,000,000	National Securities Clearing Corp	5.29	01 Nov 2024	97,751,750	97,711,959	A-1+
50,000,000	Proctor & Gamble	5.32	22 Jul 2024	49,623,167	49,620,304	A-1+
50,000,000	Toyota Motor Credit Corp	5.64	14 Jun 2024	49,898,167	49,896,971	A-1+
50,000,000	Toyota Motor Credit Corp	5.60	08 Jul 2024	49,712,222	49,719,082	A-1+
50,000,000	Toyota Motor Credit Corp	5.25	08 Jul 2024	49,730,208	49,719,082	A-1+
50,000,000	Toyota Motor Credit Corp	5.20	08 Jul 2024	49,732,778	49,719,082	A-1+
50,000,000	Toyota Motor Credit Corp	5.60	19 Jul 2024	49,626,667	49,637,514	A-1+
50,000,000	Toyota Motor Credit Corp	5.58	26 Jul 2024	49,573,750	49,585,548	A-1+
50,000,000	Toyota Motor Credit Corp	5.59	26 Jul 2024	49,572,986	49,585,548	A-1+
50,000,000	Toyota Motor Credit Corp	5.55	19 Aug 2024	49,391,042	49,406,297	A-1+
35,000,000	Toyota Motor Credit Corp	5.15	12 Nov 2024	34,178,861	34,151,396	A-1+
50,000,000	Toyota Motor Credit Corp	5.20	16 Dec 2024	48,570,000	48,545,393	A-1+
50,000,000	Toyota Motor Credit Corp	5.27	06 Jan 2025	48,397,042	48,397,565	A-1+
100,000,000	Wal-Mart Stores	5.30	03 Jun 2024	99,970,556	99,956,048	A-1+
100,000,000	Wal-Mart Stores	5.30	03 Jun 2024	99,970,556	99,956,048	A-1+
100,000,000	Wal-Mart Stores	5.30	03 Jun 2024	99,970,556	99,956,048	A-1+
50,000,000	Wal-Mart Stores	5.31	08 Jul 2024	49,727,125	49,719,469	A-1+
100,000,000	Wal-Mart Stores	5.33	09 Jul 2024	99,437,389	99,424,100	A-1+
50,300,000	Wal-Mart Stores	5.32	23 Jul 2024	49,913,472	49,905,644	A-1+
<u>\$3,331,050,000</u>				<u>\$3,304,889,605</u>	<u>\$3,304,412,077</u>	
Government Agency Securities						15.4%
\$25,000,000	Federal Home Loan Bank	3.00	08 Jul 2024	\$24,943,690	\$24,936,969	A-1+
50,000,000	Federal Home Loan Bank	5.40	01 Jun 2024	50,000,000	50,001,852	A-1+

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10,000,000	Federal Home Loan Bank	5.25	19 Jul 2024	9,999,079	9,997,357	A-1+
25,000,000	Federal Home Loan Bank	5.33	27 Jun 2024	25,000,000	24,997,858	A-1+
50,000,000	Federal Home Loan Bank	5.41	26 Jun 2024	50,000,000	49,997,775	A-1+
50,000,000	Federal Home Loan Bank	5.49	01 Jun 2024	50,000,000	49,998,567	A-1+
50,000,000	Federal Home Loan Bank	5.52	01 Jun 2024	50,000,000	50,036,573	A-1+
50,000,000	Federal Home Loan Bank	5.54	01 Jun 2024	50,000,000	50,020,960	A-1+
50,000,000	Federal Home Loan Bank	5.53	01 Jun 2024	50,000,000	50,044,667	A-1+
50,000,000	Federal Home Loan Bank	5.53	01 Jun 2024	50,000,000	50,047,341	A-1+
250,000,000	Federal Home Loan Bank	5.33	01 Jun 2024	250,000,000	249,992,358	A-1+
250,000,000	Federal Home Loan Bank	5.34	01 Jun 2024	250,000,000	249,987,395	A-1+
100,000,000	Federal Home Loan Bank	5.48	05 Mar 2025	100,000,000	99,991,858	A-1+
100,000,000	Federal Home Loan Bank	5.50	13 May 2025	100,000,000	99,915,531	A-1+
50,000,000	Federal Home Loan Bank	5.50	27 May 2025	50,000,000	49,908,221	A-1+
250,000,000	Federal Home Loan Bank	5.28	20 Jun 2024	249,303,333	249,275,000	A-1+
35,000,000	Federal Farm Credit Bank	5.51	01 Jun 2024	35,000,000	35,019,514	A-1+
50,000,000	Federal Farm Credit Bank	5.52	01 Jun 2024	50,000,000	50,012,639	A-1+
50,000,000	Federal Farm Credit Bank	5.53	01 Jun 2024	50,000,000	50,041,978	A-1+
50,000,000	Federal Farm Credit Bank	5.52	01 Jun 2024	50,000,000	50,020,245	A-1+
50,000,000	Federal Farm Credit Bank	5.42	01 Jun 2024	50,000,000	50,003,688	A-1+
50,000,000	Federal Farm Credit Bank	5.40	01 Jun 2024	50,000,000	49,996,757	A-1+
21,000,000	Federal Farm Credit Bank	5.43	01 Jun 2024	21,000,000	21,002,519	A-1+
50,000,000	Federal Farm Credit Bank	5.42	01 Jun 2024	50,000,000	50,005,012	A-1+
21,000,000	Federal Farm Credit Bank	5.43	01 Jun 2024	21,000,000	21,002,923	A-1+
50,000,000	Federal Farm Credit Bank	5.41	01 Jun 2024	49,999,513	50,000,696	A-1+
50,000,000	Federal Farm Credit Bank	5.42	01 Jun 2024	50,000,000	50,001,785	A-1+
50,000,000	Federal Farm Credit Bank	5.41	01 Jun 2024	50,000,000	50,002,755	A-1+
50,000,000	Federal Farm Credit Bank	5.42	01 Jun 2024	49,999,837	50,000,336	A-1+
37,500,000	Federal Farm Credit Bank	5.42	01 Jun 2024	37,499,756	37,500,252	A-1+
59,000,000	Federal Farm Credit Bank	5.40	01 Jun 2024	58,998,991	59,001,501	A-1+
50,000,000	Federal Farm Credit Bank	5.46	01 Jun 2024	50,000,000	50,003,379	A-1+
20,000,000	Federal Farm Credit Bank	5.46	01 Jun 2024	19,997,402	20,001,351	A-1+
20,000,000	Federal Farm Credit Bank	5.46	01 Jun 2024	19,997,402	20,001,351	A-1+
50,000,000	Federal Farm Credit Bank	5.47	01 Jun 2024	50,000,000	50,016,197	A-1+
50,000,000	Federal Farm Credit Bank	5.47	01 Jun 2024	49,998,887	50,016,197	A-1+
25,000,000	Federal Farm Credit Bank	3.25	17 Jun 2024	24,976,857	24,979,546	A-1+
50,000,000	Federal Farm Credit Bank	5.39	01 Jun 2024	50,000,000	50,001,141	A-1+
30,000,000	Federal Farm Credit Bank	5.50	01 Jun 2024	30,000,000	30,012,389	A-1+
50,000,000	Federal Farm Credit Bank	5.51	01 Jun 2024	50,000,000	50,045,703	A-1+
62,000,000	Federal Farm Credit Bank	5.49	01 Jun 2024	62,000,000	62,037,522	A-1+
50,000,000	Federal Farm Credit Bank	5.48	01 Jun 2024	49,990,677	49,984,649	A-1+
25,000,000	Federal Farm Credit Bank	5.48	01 Jun 2024	24,992,403	24,992,324	A-1+
50,000,000	Federal Farm Credit Bank	5.51	01 Jun 2024	50,000,000	50,036,638	A-1+
50,000,000	Federal Farm Credit Bank	5.52	01 Jun 2024	50,000,000	50,044,663	A-1+
50,000,000	Federal Farm Credit Bank	5.40	01 Aug 2024	49,998,604	49,985,376	A-1+
50,000,000	Federal Farm Credit Bank	5.50	01 Jun 2024	50,023,476	50,034,882	A-1+
30,000,000	Federal Farm Credit Bank	5.48	01 Jun 2024	30,000,000	29,992,318	A-1+
<u>\$2,795,500,000</u>				<u>\$2,794,719,908</u>	<u>\$2,794,948,502</u>	
US Treasury Securities						4.1%
\$250,000,000	U.S. Treasury	5.28	06 Jun 2024	\$249,816,667	\$249,890,938	A-1+
250,000,000	U.S. Treasury	5.28	18 Jun 2024	249,377,257	249,451,563	A-1+
250,000,000	U.S. Treasury	5.28	02 Jul 2024	248,863,872	248,939,260	A-1+
<u>\$750,000,000</u>				<u>\$748,057,795</u>	<u>\$748,281,760</u>	
Money Market Funds						0.1%
\$16,991,659	State Street Treasury Plus MMF	5.25	01 Jun 2024	\$16,991,659	\$16,991,659	AAA
<u>\$16,991,659</u>				<u>\$16,991,659</u>	<u>\$16,991,659</u>	
Repurchase Agreements						24.3%
\$1,200,000,000	Bank of America Repo	5.34	01 Jun 2024	\$1,200,000,000	\$1,200,000,000	A-1
3,000,000,000	Bank of Nova Scotia NY Repo	5.33	01 Jun 2024	3,000,000,000	3,000,000,000	A-1
200,000,000	Royal Bank of Canada NY Repo	5.31	01 Jun 2024	200,000,000	200,000,000	A-1+
<u>\$4,400,000,000</u>				<u>\$4,400,000,000</u>	<u>\$4,400,000,000</u>	
<u>\$18,118,541,659</u>				<u>\$18,089,610,909</u>	<u>\$18,090,014,659</u>	

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Fund Summary Statistics and Notes						
Amortized Cost				\$18,089,610,909		
Fair market value				\$18,090,014,659		
Shares Outstanding				\$17,984,305,918		
Fund Net Asset Value (4)				1.0059		
Effective 7-Day Net Yield (5)				5.43%		
Effective 7-Day Gross Yield				5.54%		
WAM(R) (6)				36 Days		
WAM(F) (7)				82 Days		
Ratio of Fair Market Value to Amortized Cost				1.00002		
Government and Government Backed Securities (percent of total)				46.21%		
Liquidity (same day availability)				31.88%		

(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.