

## CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF February 29, 2020 (UNAUDITED)

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
<b>Bank Deposit Instruments</b>						
						<b>43.7%</b>
100,000,000	ANZ Bank	1.62%	3/2/2020	100,000,000	100,000,000	A-1+
25,000,000	ANZ Bank	2.00%	3/17/2020	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	2.00%	3/18/2020	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	2.20%	3/27/2020	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	1.91%	5/1/2020	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	1.92%	5/4/2020	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	1.93%	5/8/2020	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	2.00%	6/15/2020	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	2.00%	6/16/2020	25,000,000	25,000,000	A-1+
50,000,000	ANZ Bank	1.92%	7/1/2020	50,000,000	50,000,000	A-1+
25,000,000	ANZ Bank	1.95%	5/18/2020	25,000,000	25,000,000	A-1+
25,000,000	ANZ Bank	1.97%	4/20/2020	25,000,000	25,000,000	A-1+
100,000,000	BANK OF NEW YORK MELLON	1.60%	4/24/2020	99,764,500	99,765,000	A-1+
50,000,000	DZ BANK	1.64%	5/18/2020	50,000,000	50,000,000	A-1+
25,000,000	DZ BANK	1.66%	5/4/2020	25,000,000	25,000,000	A-1+
50,000,000	DZ BANK	1.66%	5/15/2020	50,000,000	50,000,000	A-1+
50,000,000	DEXIA CREDIT LOCAL SA NY	1.86%	3/20/2020	50,000,000	50,010,500	A-1+
50,000,000	DEXIA CREDIT LOCAL SA NY	1.69%	3/24/2020	50,000,000	50,007,500	A-1+
200,000,000	DNB NOR BANK ASA NY	1.57%	3/4/2020	200,000,000	200,000,000	A-1+
200,000,000	DNB NOR BANK ASA NY	1.57%	3/2/2020	200,000,000	200,000,000	A-1+
25,000,000	DZ BANK NY	1.71%	4/27/2020	25,000,000	25,005,250	A-1+
25,000,000	DZ BANK	1.85%	4/2/2020	25,000,000	25,000,000	A-1+
50,000,000	DZ BANK	1.76%	4/14/2020	50,000,000	50,000,000	A-1+
50,000,000	DZ BANK	1.77%	4/20/2020	50,000,000	50,000,000	A-1+
888	BANK OF NEW YORK	0.01%	3/2/2020	888	888	A-1+
150,000,000	NATIONAL BANK OF CANADA (2)	1.98%	3/2/2020	150,000,000	150,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	1.98%	3/2/2020	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	1.98%	3/2/2020	50,000,000	50,000,000	A-1
50,000,000	NATIONAL BANK OF CANADA (2)	1.98%	3/2/2020	50,000,000	50,000,000	A-1
25,000,000	NORDEA BANK ABP NEW YORK	1.61%	8/17/2020	25,000,000	25,020,500	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	1.85%	6/9/2020	25,000,000	25,023,500	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.89%	4/16/2020	50,000,000	50,032,000	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	1.89%	4/20/2020	25,000,000	25,018,000	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.67%	7/27/2020	50,000,000	50,045,000	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	1.89%	3/17/2020	25,000,000	25,002,500	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	1.86%	3/23/2020	25,000,000	25,003,500	A-1+
50,000,000	NORDEA BANK ABP NEW YORK	1.86%	4/6/2020	50,000,000	49,999,500	A-1+
25,000,000	NORDEA BANK ABP NEW YORK	1.86%	4/6/2020	25,000,000	25,011,940	A-1+
25,000,000	NRW.BANK	1.64%	8/14/2020	24,814,979	24,843,750	A-1+
400,000,000	COOPERATIEVE RABOBANK UA	1.61%	3/2/2020	399,982,444	399,948,000	A-1+
50,000,000	ROYAL BANK OF CANADA NY	1.85%	4/28/2020	50,000,000	50,033,500	A-1+
15,000,000	ROYAL BANK OF CANADA NY	1.87%	1/1/2020	14,999,564	15,001,842	A-1+
50,000,000	ROYAL BANK OF CANADA NY	1.83%	3/18/2020	50,000,000	49,983,500	A-1+
50,000,000	ROYAL BANK OF CANADA NY	1.87%	1/1/2020	50,000,000	49,983,000	A-1+
250,000,000	SCOTIA BANK (2)	1.85%	3/2/2020	250,000,000	250,000,000	A-1
50,000,000	SCOTIA BANK (2)	1.85%	3/2/2020	50,000,000	50,000,000	A-1
25,000,000	SCOTIA BANK (2)	1.85%	3/2/2020	25,000,000	25,000,000	A-1
50,000,000	SVENSKA HANDELSBANKEN	1.74%	7/20/2020	50,000,000	50,083,500	A-1+

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
25,000,000	SVENSKA HANDELSBANKEN	1.81%	5/22/2020	25,000,000	25,022,500	A-1+
25,000,000	SVENSKA HANDELSBANKEN	1.85%	4/22/2020	25,000,000	25,012,250	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.83%	5/1/2020	50,000,000	50,000,000	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.82%	3/27/2020	50,000,000	50,009,810	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.89%	3/6/2020	50,000,000	50,010,423	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.85%	3/16/2020	50,000,000	49,987,500	A-1+
50,000,000	SVENSKA HANDELSBANKEN NY	1.68%	3/25/2020	50,000,000	49,990,000	A-1+
100,000,000	TORONTO DOMINION BANK(2)	1.80%	3/2/2020	100,000,000	100,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	1.80%	3/2/2020	25,000,000	25,000,000	A-1+
50,000,000	TORONTO DOMINION BANK(2)	1.80%	3/2/2020	50,000,000	50,000,000	A-1+
25,000,000	TORONTO DOMINION BANK(2)	1.80%	3/2/2020	25,000,000	25,000,000	A-1+
100,000,000	TORONTO DOMINION BANK NY	2.00%	3/19/2020	100,000,000	100,025,000	A-1+
50,000,000	TORONTO DOMINION BANK NY	2.02%	4/23/2020	50,000,000	50,039,500	A-1+
125,000,000	TRUIST FINANCIAL (fka BB&T)	1.70%	3/2/2020	125,000,000	125,000,000	A-1
100,000,000	TRUIST FINANCIAL (fka BB&T)	1.70%	3/2/2020	100,000,000	100,000,000	A-1
25,000,000	TRUIST FINANCIAL (fka BB&T)	1.70%	3/2/2020	25,000,000	25,000,000	A-1
150,000,000	US BANK	1.65%	3/2/2020	150,000,000	150,000,000	A-1+
<b>3,890,000,888</b>				<b>3,889,562,376</b>	<b>3,889,919,652</b>	

#### Bank Deposit Instruments with Government Backing

**6.7%**

50,000,000	BERKSHIRE BANK (2,3)	1.78%	3/2/2020	50,000,000	50,000,000	N/A
25,000,000	CITIZENS BANK (2,3)	1.80%	3/2/2020	25,000,000	25,000,000	A-2
50,000,000	CITIZENS BANK (2,3)	1.80%	3/2/2020	50,000,000	50,000,000	A-2
100,000,000	CITIZENS BANK (2,3)	1.80%	3/2/2020	100,000,000	100,000,000	A-2
25,000,000	CITIZENS BANK (2,3)	1.80%	3/2/2020	25,000,000	25,000,000	A-2
50,000,000	FICA C/D (2)	1.55%	3/2/2020	50,000,000	50,000,000	N/A
150,000,000	FIRST REPUBLIC BANK (2,3)	1.75%	3/2/2020	150,000,000	150,000,000	A-2
100,000,000	SANTANDER BANK (2,3)	1.78%	3/2/2020	100,000,000	100,000,000	A-2
50,000,000	SANTANDER BANK (2,3)	1.78%	3/2/2020	50,000,000	50,000,000	A-2
<b>600,000,000</b>				<b>600,000,000</b>	<b>600,000,000</b>	

#### Commercial Paper and Corporate Notes

**15.2%**

25,000,000	APPLE INC	1.92%	3/6/2020	24,993,507	24,992,500	A-1+
25,000,000	APPLE INC	1.65%	3/6/2020	24,994,375	24,992,500	A-1+
25,000,000	APPLE INC	1.88%	3/20/2020	24,975,854	24,977,750	A-1+
10,000,000	APPLE INC	1.67%	7/1/2020	9,944,761	9,953,900	A-1+
23,410,000	APPLE INC	1.65%	7/20/2020	23,262,380	23,286,863	A-1+
25,000,000	APPLE INC	1.65%	3/5/2020	24,995,500	24,993,500	A-1+
50,000,000	COCA-COLA CO	1.64%	5/20/2020	49,822,222	49,840,500	A-1
25,000,000	COCA-COLA CO	1.67%	6/16/2020	24,878,882	24,893,250	A-1
25,000,000	COCA-COLA CO	1.66%	6/18/2020	24,876,997	24,891,250	A-1
50,000,000	EXXON MOBIL CORP	1.65%	6/24/2020	49,742,847	49,759,500	A-1+
50,000,000	EXXON MOBIL CORP	1.64%	6/5/2020	49,786,667	49,798,500	A-1+
25,000,000	EXXON MOBIL CORP	1.72%	3/16/2020	24,982,396	24,981,750	A-1+
50,000,000	EXXON MOBIL CORP	1.64%	5/27/2020	49,805,458	49,817,000	A-1+
25,000,000	EXXON MOBIL CORP	1.64%	6/4/2020	24,894,444	24,900,250	A-1+
25,000,000	EXXON MOBIL CORP	1.65%	6/30/2020	24,864,715	24,874,250	A-1+
50,000,000	EXXON MOBIL CORP	1.65%	6/30/2020	49,729,431	49,748,500	A-1+
50,000,000	EXXON MOBIL CORP	1.61%	7/14/2020	49,705,625	49,726,952	A-1+
25,000,000	NATL SEC CLEARING CORP	1.86%	3/30/2020	24,963,347	24,967,500	A-1+
25,000,000	NATL SEC CLEARING CORP	1.67%	3/30/2020	24,966,972	24,967,500	A-1+
25,000,000	NATL SEC CLEARING CORP	1.81%	5/18/2020	24,904,667	24,919,000	A-1+
25,000,000	NATL SEC CLEARING CORP	1.74%	7/8/2020	24,847,708	24,872,750	A-1+
25,000,000	NATL SEC CLEARING CORP	1.73%	7/14/2020	24,841,563	24,867,500	A-1+
23,550,000	NATL SEC CLEARING CORP	1.73%	7/15/2020	23,399,670	23,424,243	A-1+

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
25,000,000	NATL SEC CLEARING CORP	1.67%	8/4/2020	24,823,417	24,848,500	A-1+
25,000,000	NATL SEC CLEARING CORP	1.66%	8/21/2020	24,805,375	24,832,250	A-1+
25,000,000	NATL SEC CLEARING CORP	1.69%	4/24/2020	24,938,125	24,942,000	A-1+
30,000,000	NATL SEC CLEARING CORP	1.67%	4/30/2020	29,918,000	29,923,200	A-1+
15,850,000	NATL SEC CLEARING CORP	1.79%	7/10/2020	15,749,066	15,768,214	A-1+
25,000,000	NATL SEC CLEARING CORP	1.87%	5/29/2020	24,887,514	24,909,000	A-1+
10,000,000	NATL SEC CLEARING CORP	1.74%	5/15/2020	9,964,583	9,968,700	A-1+
25,000,000	NATL SEC CLEARING CORP	1.66%	8/20/2020	24,806,500	24,833,250	A-1+
24,000,000	NATL SEC CLEARING CORP	1.67%	4/8/2020	23,958,453	23,959,920	A-1+
15,000,000	TOYOTA MOTOR CREDIT CORP	1.68%	8/7/2020	14,891,350	14,899,650	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.71%	8/5/2020	24,817,924	24,834,750	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.86%	7/6/2020	24,840,368	24,863,750	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	1.95%	4/6/2020	50,000,000	50,032,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.87%	3/3/2020	25,000,000	25,000,750	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.88%	3/10/2020	25,000,000	25,002,250	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	1.90%	3/13/2020	50,000,000	50,006,131	A-1+
50,000,000	TOYOTA MOTOR CREDIT CORP	1.90%	3/17/2020	50,000,000	50,006,500	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.90%	3/9/2020	25,000,000	25,012,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.86%	3/3/2020	25,000,000	25,023,500	A-1+
10,000,000	TOYOTA MOTOR CREDIT CORP	1.75%	3/10/2020	10,000,000	10,000,000	A-1+
25,000,000	TOYOTA MOTOR CREDIT CORP	1.68%	3/26/2020	25,000,000	25,000,000	A-1+
50,000,000	WALMART INC	1.59%	3/16/2020	49,967,500	49,963,500	A-1+
50,000,000	WALMART INC	1.60%	3/16/2020	49,967,292	49,963,500	A-1+
<b>1,361,810,000</b>				<b>\$1,357,515,455</b>	<b>\$1,358,040,523</b>	

### Government Securities

**22.7%**

6,456,000	FANNIE MAE	2.01%	7/30/2020	\$6,442,669	\$6,465,582	AA+
2,000,000	FEDERAL FARM CREDIT BANK	1.77%	7/6/2020	\$1,998,978	\$2,000,060	AA+
1,055,000	FEDERAL FARM CREDIT BANK	2.11%	6/29/2020	\$1,051,689	\$1,054,995	AA+
4,000,000	FEDERAL FARM CREDIT BANK	1.81%	7/13/2020	\$3,992,470	\$4,000,033	AA+
10,000,000	FEDERAL FARM CREDIT BANK	2.08%	4/13/2020	\$9,992,163	\$10,000,043	AA+
19,000,000	FEDERAL FARM CREDIT BANK	1.82%	8/19/2020	\$18,994,159	\$19,055,597	AA+
15,000,000	FEDERAL FARM CREDIT BANK	1.77%	8/26/2020	\$14,998,794	\$15,049,349	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.67%	1/1/2020	\$24,997,808	\$25,005,113	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.70%	4/19/2020	\$24,999,119	\$24,988,371	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.79%	1/1/2020	\$25,000,000	\$25,035,431	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.79%	1/1/2020	\$25,000,000	\$24,994,469	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.94%	1/1/2020	\$25,129,259	\$25,120,085	AA+
8,000,000	FEDERAL FARM CREDIT BANK	1.71%	1/1/2020	\$8,000,000	\$7,996,874	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.79%	1/1/2020	\$24,999,918	\$25,000,099	AA+
15,000,000	FEDERAL FARM CREDIT BANK	1.79%	1/1/2020	\$14,999,804	\$15,000,060	AA+
7,500,000	FEDERAL FARM CREDIT BANK	1.67%	1/1/2020	\$7,499,615	\$7,500,544	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.75%	1/1/2020	\$24,997,331	\$25,000,963	AA+
20,000,000	FEDERAL FARM CREDIT BANK	1.66%	1/1/2020	\$20,000,000	\$19,993,676	AA+
10,000,000	FEDERAL FARM CREDIT BANK	1.68%	1/1/2020	\$10,000,000	\$10,002,174	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.78%	1/1/2020	\$24,998,447	\$25,004,700	AA+
9,475,000	FEDERAL FARM CREDIT BANK	1.69%	3/13/2020	\$9,473,943	\$9,480,239	AA+
10,000,000	FEDERAL FARM CREDIT BANK	1.67%	1/1/2020	\$9,999,060	\$9,987,572	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.86%	1/1/2020	\$24,999,627	\$25,011,269	AA+
10,000,000	FEDERAL FARM CREDIT BANK	1.74%	1/1/2020	\$10,002,470	\$9,996,724	AA+
5,600,000	FEDERAL FARM CREDIT BANK	1.78%	1/1/2020	\$5,606,463	\$5,607,581	AA+
10,000,000	FEDERAL FARM CREDIT BANK	1.61%	3/28/2020	\$9,994,206	\$10,001,601	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.67%	1/1/2020	\$24,996,714	\$24,978,390	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.67%	1/1/2020	\$24,996,709	\$24,978,390	AA+

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
25,000,000	FEDERAL FARM CREDIT BANK	1.67%	1/1/2020	\$24,970,197	\$24,978,390	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.63%	3/16/2020	\$24,999,528	\$25,001,800	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.68%	1/1/2020	\$25,000,000	\$24,966,820	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.82%	1/1/2020	\$24,998,786	\$25,018,718	AA+
50,000,000	FEDERAL FARM CREDIT BANK	1.70%	1/1/2020	\$49,992,832	\$49,940,327	AA+
25,000,000	FEDERAL FARM CREDIT BANK	1.70%	1/1/2020	\$24,963,811	\$24,970,164	AA+
10,000,000	FEDERAL FARM CREDIT BANK	1.64%	1/1/2020	\$10,000,000	\$9,993,806	AA+
21,000,000	FEDERAL FARM CREDIT BANK	1.72%	3/10/2020	\$21,000,000	\$21,010,070	AA+
20,000,000	FEDERAL FARM CREDIT BANK	1.65%	1/1/2020	\$20,000,000	\$19,988,328	AA+
8,500,000	FEDERAL HOME LOAN BANK	1.65%	10/28/2020	\$8,498,600	\$8,525,052	AA+
5,000,000	FEDERAL HOME LOAN BANK	1.65%	10/28/2020	\$4,999,342	\$5,014,737	AA+
2,000,000	FEDERAL HOME LOAN BANK	1.63%	12/11/2020	\$2,003,771	\$2,011,685	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.82%	10/1/2020	\$10,046,478	\$10,083,394	AA+
37,000,000	FEDERAL HOME LOAN BANK	1.61%	9/28/2020	\$36,949,573	\$37,021,045	AA+
20,000,000	FEDERAL HOME LOAN BANK	1.81%	8/6/2020	\$20,005,276	\$20,048,892	AA+
15,750,000	FEDERAL HOME LOAN BANK	1.75%	8/6/2020	\$15,758,074	\$15,788,502	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.97%	6/16/2020	\$25,000,151	\$25,009,553	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.97%	6/16/2020	\$25,000,151	\$25,009,553	AA+
4,475,000	FEDERAL HOME LOAN BANK	2.09%	6/12/2020	\$4,470,726	\$4,478,712	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.75%	8/19/2020	\$9,999,886	\$10,021,196	AA+
17,000,000	FEDERAL HOME LOAN BANK	1.75%	8/26/2020	\$16,999,869	\$17,047,487	AA+
10,000,000	FEDERAL HOME LOAN BANK	1.80%	9/16/2020	\$9,997,499	\$10,031,000	AA+
14,000,000	FEDERAL HOME LOAN BANK	1.70%	1/1/2020	\$14,000,000	\$14,005,039	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.71%	1/1/2020	\$25,000,000	\$25,010,733	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.62%	3/26/2020	\$25,000,000	\$25,003,664	AA+
15,000,000	FEDERAL HOME LOAN BANK	1.56%	2/3/2021	\$14,992,274	\$15,057,705	AA+
20,000,000	FEDERAL HOME LOAN BANK	1.81%	8/12/2020	\$19,998,934	\$20,052,973	AA+
1,180,000	FEDERAL HOME LOAN BANK	2.12%	6/11/2020	\$1,179,627	\$1,182,142	AA+
20,000,000	FEDERAL HOME LOAN BANK	1.63%	1/1/2020	\$20,000,000	\$19,995,240	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.62%	1/1/2020	\$25,000,000	\$24,990,751	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.64%	1/1/2020	\$25,000,000	\$24,995,889	AA+
6,100,000	FEDERAL HOME LOAN BANK	1.65%	1/1/2020	\$6,095,758	\$6,098,997	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.61%	1/1/2020	\$25,000,000	\$24,999,389	AA+
15,000,000	FEDERAL HOME LOAN BANK	1.62%	1/1/2020	\$14,998,162	\$14,999,633	AA+
5,000,000	FEDERAL HOME LOAN BANK	1.65%	1/1/2020	\$5,000,000	\$4,998,547	AA+
13,000,000	FEDERAL HOME LOAN BANK	1.65%	1/1/2020	\$13,000,000	\$12,996,222	AA+
25,000,000	FEDERAL HOME LOAN BANK	1.61%	1/1/2020	\$25,000,000	\$24,998,300	AA+
15,000,000	FED FARM CRD DISCOUNT NT	1.83%	8/13/2020	\$14,878,313	\$14,909,800	AA+
25,000,000	FED HOME LN DISCOUNT NT	2.59%	3/11/2020	\$24,982,778	\$24,990,375	AA+
25,000,000	FED HOME LN DISCOUNT NT	1.60%	4/24/2020	\$24,941,313	\$24,944,424	AA+
100,000,000	FED HOME LN DISCOUNT NT	1.60%	5/6/2020	\$99,713,083	\$99,740,000	AA+
25,000,000	FED HOME LN DISCOUNT NT	1.58%	5/22/2020	\$24,911,736	\$24,919,000	AA+
50,000,000	FED HOME LN DISCOUNT NT	1.59%	5/27/2020	\$49,811,500	\$49,828,000	AA+
25,000,000	FED HOME LN DISCOUNT NT	1.60%	7/22/2020	\$24,845,083	\$24,865,889	AA+
25,000,000	FED HOME LN DISCOUNT NT	1.60%	5/8/2020	\$24,925,814	\$24,933,000	AA+
100,000,000	FED HOME LN DISCOUNT NT	1.53%	7/9/2020	\$99,458,333	\$99,512,667	AA+
25,000,000	FED HOME LN DISCOUNT NT	1.58%	5/4/2020	\$24,931,111	\$24,937,000	AA+
50,000,000	FED HOME LN DISCOUNT NT	1.60%	5/4/2020	\$49,860,889	\$49,874,000	AA+
5,000,000	FREDDIE MAC	1.80%	8/10/2020	\$5,000,000	\$5,002,107	AA+
5,900,000	FREDDIE MAC	1.66%	11/17/2020	\$5,909,023	\$5,928,500	AA+
20,000,000	FREDDIE MAC	2.46%	4/23/2020	\$20,001,168	\$20,028,432	AA+
12,200,000	FREDDIE MAC	2.47%	4/23/2020	\$12,200,536	\$12,217,344	AA+
25,000,000	TREASURY BILL	1.89%	3/12/2020	\$24,985,921	\$24,989,764	A-1+

Par	Issuer	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating
20,000,000	TREASURY BILL	1.73%	8/13/2020	\$19,846,229	\$19,896,111	A-1+
20,000,000	TREASURY BILL	1.76%	8/13/2020	\$19,844,167	\$19,896,111	A-1+
25,000,000	TREASURY BILL	1.84%	9/10/2020	\$24,761,725	\$24,852,000	A-1+
10,000,000	TREASURY BILL	2.08%	5/21/2020	\$9,954,775	\$9,971,750	A-1+
20,000,000	US TREASURY FRN	1.73%	1/1/2020	\$19,996,393	\$20,039,793	A-1+
25,000,000	US TREASURY N/B	1.67%	12/31/2020	\$25,144,756	\$25,254,883	A-1+
5,000,000	US TREASURY N/B	1.59%	4/30/2020	\$4,998,200	\$4,999,420	A-1+
25,000,000	US TREASURY N/B	1.78%	9/30/2020	\$24,941,770	\$25,017,578	A-1+
50,000,000	US TREASURY N/B	2.02%	6/30/2020	\$49,934,818	\$50,048,828	A-1+
50,000,000	US TREASURY N/B	1.81%	7/31/2020	\$49,961,633	\$50,074,219	A-1+
25,000,000	US TREASURY N/B	1.87%	5/15/2020	\$24,980,998	\$24,999,024	A-1+
25,000,000	US TREASURY N/B	1.88%	6/15/2020	\$24,972,571	\$25,008,789	A-1+
25,000,000	US TREASURY N/B	1.87%	7/31/2020	\$25,013,443	\$25,072,266	A-1+
25,000,000	US TREASURY N/B	1.88%	9/30/2020	\$25,016,509	\$25,110,352	A-1+
25,000,000	US TREASURY N/B	1.63%	9/30/2020	\$25,160,821	\$25,218,750	A-1+
<u>2,021,191,000</u>				<u>\$2,018,966,126</u>	<u>\$2,020,734,608</u>	
<b>Repurchase Agreements</b>						<b>11.7%</b>
142,253,000	BANK OF AMERICA SECURITIES REPO	1.59%	3/2/2020	\$142,253,000	\$142,253,000	A-1
450,000,000	MIZUHO SECURITIES REPO	1.58%	3/2/2020	\$450,000,000	\$450,000,000	A-1
450,000,000	RBC SECURITIES REPO	1.58%	3/2/2020	\$450,000,000	\$450,000,000	A-1+
<u>1,042,253,000</u>				<u>\$1,042,253,000</u>	<u>\$1,042,253,000</u>	
<b>8,915,254,888</b>				<b>8,908,296,956</b>	<b>8,910,947,784</b>	

## Fund Summary Statistics and Notes

Amortized Cost	\$8,908,296,956
Fair market value	\$8,910,947,784
Shares Outstanding	\$8,834,595,824
Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	1.64%
Effective 7-Day Gross Yield	1.75%
WAM(R) (6)	38 Days
WAM(F) (7)	79 Days
Ratio of Amortized Cost to Fair Market Value	1.0003

(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, Citizens Bank N.A., and First Republic Bank deposits are backed by irrevocable standby letter of credit provided by the Federal Home Loan Bank of Pittsburgh, Boston and San Francisco 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.