

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF May 31, 2021 (UNAUDITED)

| Par | Issuer | YTM | Reset / Maturity | Amortized Cost | Fair Market Value | Rating |
|---------------------------------|-----------------------------|-------|------------------|----------------|-------------------|--------------|
| Bank Deposit Instruments | | | | | | 46.8% |
| 50,000,000 | ANZ Bank | 0.15% | 8/19/2021 | 50,000,000 | 50,000,000 | A-1+ |
| 50,000,000 | ANZ Bank | 0.15% | 9/20/2021 | 50,000,000 | 50,000,000 | A-1+ |
| 25,000,000 | ANZ Bank | 0.14% | 8/26/2021 | 25,000,000 | 25,000,000 | A-1+ |
| 50,000,000 | ANZ Bank | 0.20% | 6/1/2021 | 50,000,000 | 50,000,000 | A-1+ |
| 50,000,000 | ANZ Bank | 0.27% | 7/6/2021 | 50,000,000 | 50,000,000 | A-1+ |
| 50,000,000 | ANZ Bank | 0.19% | 7/14/2021 | 50,000,000 | 50,000,000 | A-1+ |
| 50,000,000 | ANZ Bank | 0.20% | 9/15/2021 | 50,000,000 | 50,000,000 | A-1+ |
| 25,000,000 | ANZ Bank | 0.20% | 8/9/2021 | 25,000,000 | 25,000,000 | A-1+ |
| 25,000,000 | ANZ Bank | 0.21% | 8/25/2021 | 25,000,000 | 25,000,000 | A-1+ |
| 50,000,000 | ANZ Bank | 0.19% | 7/22/2021 | 50,000,000 | 50,000,000 | A-1+ |
| 25,000,000 | ANZ Bank | 0.21% | 10/6/2021 | 25,000,000 | 25,000,000 | A-1+ |
| 50,000,000 | COMMONWEALTH BK AUSTR NY | 0.12% | 11/17/2021 | 50,000,000 | 50,005,500 | A-1+ |
| 50,000,000 | COMMONWEALTH BK AUSTR NY | 0.11% | 7/27/2021 | 50,000,000 | 50,003,500 | A-1+ |
| 50,000,000 | COOPERATIEVE RABOBANK UA | 0.14% | 7/12/2021 | 50,000,000 | 50,003,500 | A-1+ |
| 300,000,000 | DNB NOR BANK ASA NY | 0.02% | 6/4/2021 | 300,000,000 | 300,000,000 | A-1+ |
| 25,000,000 | DEXIA CREDIT LOCAL | 0.17% | 7/17/2021 | 25,000,000 | 25,000,000 | A-1+ |
| 50,000,000 | DEXIA CREDIT LOCAL | 0.11% | 8/17/2021 | 50,000,000 | 50,000,000 | A-1+ |
| 25,000,000 | DZ BANK NY | 0.14% | 6/3/2021 | 25,000,000 | 25,000,250 | A-1+ |
| 50,000,000 | DZ BANK NY | 0.16% | 7/1/2021 | 50,000,000 | 50,000,000 | A-1+ |
| 100,000,000 | DZ BANK NY | 0.02% | 6/1/2021 | 100,000,000 | 100,000,000 | A-1+ |
| 50,000,000 | DZ BANK NY | 0.14% | 7/8/2021 | 50,000,000 | 50,000,000 | A-1+ |
| 50,000,000 | MUFG BANK LTD/NY | 0.19% | 7/28/2021 | 50,000,000 | 50,010,000 | A-1 |
| 50,000,000 | MUFG BANK LTD/NY | 0.19% | 8/2/2021 | 50,000,000 | 50,010,500 | A-1 |
| 50,000,000 | MUFG BANK LTD/NY | 0.16% | 8/23/2021 | 50,000,000 | 50,006,500 | A-1 |
| 25,000,000 | MUFG BANK LTD/NY | 0.16% | 8/26/2021 | 25,000,000 | 25,003,000 | A-1 |
| 50,000,000 | MUFG BANK CD | 0.18% | 10/13/2021 | 50,000,000 | 50,008,000 | A-1 |
| 50,000,000 | MUFG BANK LTD/NY | 0.19% | 10/21/2021 | 50,000,000 | 50,009,000 | A-1 |
| 50,000,000 | MUFG BANK LTD/NY | 0.14% | 11/29/2021 | 50,000,000 | 49,996,500 | A-1 |
| 50,000,000 | MUFG BANK LTD/NY | 0.17% | 11/10/2021 | 50,000,000 | 50,004,500 | A-1 |
| 25,000,000 | MUFG BANK LTD/NY | 0.20% | 7/14/2021 | 25,000,000 | 25,004,500 | A-1 |
| 150,000,000 | NATIONAL BANK OF CANADA (2) | 0.25% | 10/8/2021 | 150,000,000 | 150,000,000 | A-1 |
| 50,000,000 | NATIONAL BANK OF CANADA (2) | 0.25% | 10/8/2021 | 50,000,000 | 50,000,000 | A-1 |
| 50,000,000 | NATIONAL BANK OF CANADA (2) | 0.25% | 10/8/2021 | 50,000,000 | 50,000,000 | A-1 |
| 50,000,000 | NATIONAL BANK OF CANADA (2) | 0.25% | 10/8/2021 | 50,000,000 | 50,000,000 | A-1 |
| 50,000,000 | NORDEA BANK ABP NEW YORK | 0.15% | 9/27/2021 | 50,000,000 | 50,000,000 | A-1+ |
| 25,000,000 | NORDEA BANK ABP NEW YORK | 0.15% | 10/20/2021 | 25,000,000 | 25,004,250 | A-1+ |
| 50,000,000 | NORDEA BANK ABP NEW YORK | 0.11% | 8/16/2021 | 50,000,000 | 50,003,500 | A-1+ |
| 35,000,000 | NORDEA BANK ABP NEW YORK | 0.15% | 11/5/2021 | 35,000,000 | 35,005,600 | A-1+ |
| 50,000,000 | NORDEA BANK ABP NEW YORK | 0.16% | 9/9/2021 | 50,000,000 | 50,011,000 | A-1+ |
| 50,000,000 | NORDEA BANK ABP NEW YORK | 0.17% | 7/21/2021 | 50,000,000 | 50,007,500 | A-1+ |
| 40,000,000 | NORDEA BANK ABP NEW YORK | 0.18% | 9/15/2021 | 40,000,000 | 40,008,800 | A-1+ |
| 50,000,000 | NORDEA BANK ABP NEW YORK | 0.14% | 10/12/2021 | 50,000,000 | 50,007,500 | A-1+ |
| 50,000,000 | NORDEA BANK ABP NEW YORK | 0.14% | 6/16/2021 | 50,000,000 | 50,002,500 | A-1+ |
| 50,000,000 | COOPERATIEVE RABOBANK UA | 0.15% | 9/9/2021 | 50,000,000 | 50,004,500 | A-1 |
| 25,000,000 | COOPERATIEVE RABOBANK UA | 0.15% | 10/22/2021 | 25,000,000 | 25,002,250 | A-1 |
| 50,000,000 | COOPERATIEVE RABOBANK UA | 0.12% | 11/26/2021 | 50,000,000 | 49,994,500 | A-1 |
| 50,000,000 | COOPERATIEVE RABOBANK UA | 0.14% | 8/16/2021 | 50,000,000 | 50,003,000 | A-1 |
| 50,000,000 | COOPERATIEVE RABOBANK UA | 0.14% | 11/15/2021 | 50,000,000 | 50,000,500 | A-1 |
| 50,000,000 | COOPERATIEVE RABOBANK UA | 0.15% | 8/25/2021 | 50,000,000 | 50,004,000 | A-1 |
| 25,000,000 | COOPERATIEVE RABOBANK UA | 0.16% | 10/7/2021 | 25,000,000 | 25,003,250 | A-1 |
| 50,000,000 | COOPERATIEVE RABOBANK UA | 0.15% | 8/23/2021 | 50,000,000 | 50,004,000 | A-1 |
| 50,000,000 | COOPERATIEVE RABOBANK UA | 0.15% | 9/1/2021 | 50,000,000 | 50,004,000 | A-1 |
| 50,000,000 | ROYAL BANK OF CANADA NY | 0.16% | 8/9/2021 | 50,000,000 | 50,000,000 | A-1+ |
| 50,000,000 | ROYAL BANK OF CANADA NY | 0.18% | 7/1/2021 | 50,000,000 | 50,000,000 | A-1+ |

CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

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| Par | Issuer | YTM | Reset / Maturity | Amortized Cost | Fair Market Value | Rating |
|---|--------------------------|-------|------------------|----------------------|----------------------|--------------|
| 50,000,000 | ROYAL BANK OF CANADA NY | 0.17% | 7/14/2021 | 50,000,000 | 50,000,000 | A-1+ |
| 50,000,000 | ROYAL BANK OF CANADA NY | 0.18% | 8/2/2021 | 50,000,000 | 50,000,000 | A-1+ |
| 50,000,000 | ROYAL BANK OF CANADA NY | 0.18% | 9/1/2021 | 50,000,000 | 50,000,000 | A-1+ |
| 50,000,000 | ROYAL BANK OF CANADA NY | 0.18% | 9/13/2021 | 49,974,000 | 49,987,000 | A-1+ |
| 50,000,000 | ROYAL BANK OF CANADA NY | 0.17% | 6/1/2021 | 50,000,000 | 50,000,917 | A-1+ |
| 25,000,000 | SCOTIA BANK (2) | 0.30% | 10/8/2021 | 25,000,000 | 25,000,000 | A-1 |
| 250,000,000 | SCOTIA BANK (2) | 0.30% | 10/8/2021 | 250,000,000 | 250,000,000 | A-1 |
| 50,000,000 | SCOTIA BANK (2) | 0.30% | 10/8/2021 | 50,000,000 | 50,000,000 | A-1 |
| 25,000,000 | SCOTIA BANK (2) | 0.29% | 10/8/2021 | 25,000,000 | 25,000,000 | A-1 |
| 50,000,000 | SVENSKA HANDELSBANKEN NY | 0.16% | 9/1/2021 | 50,000,000 | 50,006,500 | A-1+ |
| 25,000,000 | SVENSKA HANDELSBANKEN NY | 0.16% | 10/18/2021 | 25,000,000 | 25,003,250 | A-1+ |
| 50,000,000 | SVENSKA HANDELSBANKEN NY | 0.16% | 11/2/2021 | 50,000,000 | 50,006,000 | A-1+ |
| 50,000,000 | SVENSKA HANDELSBANKEN NY | 0.18% | 10/6/2021 | 50,000,000 | 50,010,000 | A-1+ |
| 50,000,000 | SVENSKA HANDELSBANKEN NY | 0.10% | 8/13/2021 | 50,000,000 | 50,000,000 | A-1+ |
| 25,000,000 | SVENSKA HANDELSBANKEN NY | 0.15% | 8/6/2021 | 25,000,000 | 25,002,500 | A-1+ |
| 50,000,000 | SVENSKA HANDELSBANKEN NY | 0.15% | 8/16/2021 | 50,000,000 | 50,005,000 | A-1+ |
| 50,000,000 | SVENSKA HANDELSBANKEN NY | 0.18% | 9/10/2021 | 50,000,000 | 50,009,500 | A-1+ |
| 50,000,000 | SVENSKA HANDELSBANKEN NY | 0.18% | 9/22/2021 | 50,000,000 | 50,010,000 | A-1+ |
| 100,000,000 | TORONTO DOMINION BANK(2) | 0.20% | 6/1/2021 | 100,000,000 | 100,000,000 | A-1+ |
| 25,000,000 | TORONTO DOMINION BANK(2) | 0.20% | 6/1/2021 | 25,000,000 | 25,000,000 | A-1+ |
| 50,000,000 | TORONTO DOMINION BANK(2) | 0.20% | 6/1/2021 | 50,000,000 | 50,000,000 | A-1+ |
| 25,000,000 | TORONTO DOMINION BANK(2) | 0.20% | 6/1/2021 | 25,000,000 | 25,000,000 | A-1+ |
| 100,000,000 | TORONTO DOMINION BANK(2) | 0.20% | 6/1/2021 | 100,000,000 | 100,000,000 | A-1+ |
| 100,000,000 | US BANK (2) | 0.05% | 6/1/2021 | 100,000,000 | 100,000,000 | A-1+ |
| <u>4,200,000,000</u> | | | | <u>4,199,974,000</u> | <u>4,200,176,567</u> | |
| Bank Deposit Instruments with Government Backing | | | | | | 2.8% |
| 200,000,000 | CITIZENS BANK (2,3) | 0.12% | 6/1/2021 | 200,000,000 | 200,000,000 | A-2 |
| 50,000,000 | SANTANDER BANK (2,3) | 0.10% | 6/1/2021 | 50,000,000 | 50,000,000 | A-2 |
| <u>250,000,000</u> | | | | <u>250,000,000</u> | <u>250,000,000</u> | |
| Commercial Paper and Corporate Notes | | | | | | 14.9% |
| 50,000,000 | APPLE INC | 0.04% | 6/21/2021 | 49,998,889 | 49,999,000 | A-1+ |
| 50,000,000 | APPLE INC | 0.01% | 6/21/2021 | 49,999,722 | 49,999,000 | A-1+ |
| 100,000,000 | APPLE INC | 0.02% | 6/21/2021 | 99,998,889 | 99,998,000 | A-1+ |
| 35,000,000 | APPLE INC | 0.04% | 6/15/2021 | 34,999,456 | 34,999,650 | A-1+ |
| 50,000,000 | APPLE INC | 0.04% | 6/2/2021 | 49,999,944 | 50,000,000 | A-1+ |
| 50,000,000 | EXXON MOBIL CORP | 0.14% | 10/4/2021 | 49,975,694 | 49,985,000 | A-1+ |
| 50,000,000 | EXXON MOBIL CORP | 0.17% | 9/3/2021 | 49,977,806 | 49,991,000 | A-1+ |
| 50,000,000 | EXXON MOBIL CORP | 0.10% | 7/26/2021 | 49,992,361 | 49,996,000 | A-1+ |
| 50,000,000 | EXXON MOBIL CORP | 0.03% | 6/17/2021 | 49,999,333 | 49,999,000 | A-1+ |
| 50,000,000 | NATL SEC CLEARING CORP | 0.05% | 8/23/2021 | 49,994,236 | 49,991,663 | A-1+ |
| 50,000,000 | NATL SEC CLEARING CORP | 0.06% | 7/15/2021 | 49,996,333 | 49,996,000 | A-1+ |
| 50,000,000 | NATL SEC CLEARING CORP | 0.06% | 7/1/2021 | 49,997,500 | 49,997,500 | A-1+ |
| 48,500,000 | NATL SEC CLEARING CORP | 0.06% | 6/24/2021 | 48,498,141 | 48,498,060 | A-1+ |
| 50,000,000 | NATL SEC CLEARING CORP | 0.05% | 6/16/2021 | 49,998,958 | 49,999,000 | A-1+ |
| 50,000,000 | NATL SEC CLEARING CORP | 0.08% | 6/8/2021 | 49,999,271 | 49,999,500 | A-1+ |
| 25,000,000 | NATL SEC CLEARING CORP | 0.06% | 6/7/2021 | 24,999,750 | 24,999,750 | A-1+ |
| 50,000,000 | NATL SEC CLEARING CORP | 0.05% | 6/3/2021 | 49,999,861 | 50,000,000 | A-1+ |
| 50,000,000 | NATL SEC CLEARING CORP | 0.05% | 6/1/2021 | 50,000,000 | 50,000,000 | A-1+ |
| 100,000,000 | PROCTER & GAMBLE CO | 0.07% | 6/25/2021 | 99,995,333 | 99,998,000 | A-1+ |
| 50,000,000 | TOYOTA MOTOR CREDIT CORP | 0.22% | 1/18/2022 | 49,929,417 | 49,938,500 | A-1+ |
| 25,000,000 | TOYOTA MOTOR CREDIT CORP | 0.21% | 1/10/2022 | 24,967,479 | 24,970,750 | A-1+ |
| 50,000,000 | TOYOTA MOTOR CREDIT CORP | 0.16% | 9/24/2021 | 49,974,444 | 49,980,000 | A-1+ |
| 50,000,000 | TOYOTA MOTOR CREDIT CORP | 0.15% | 8/19/2021 | 49,983,542 | 49,987,500 | A-1+ |
| 50,000,000 | TOYOTA MOTOR CREDIT CORP | 0.15% | 8/9/2021 | 49,985,625 | 49,989,500 | A-1+ |
| 50,000,000 | TOYOTA MOTOR CREDIT CORP | 0.15% | 8/3/2021 | 49,986,875 | 49,990,500 | A-1+ |

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| Par | Issuer | YTM | Reset / Maturity | Amortized Cost | Fair Market Value | Rating |
|-------------------------------------|----------------------------|-------|------------------|----------------|-------------------|---------------|
| 50,000,000 | TOYOTA MOTOR CREDIT CORP | 0.18% | 7/13/2021 | 49,989,500 | 49,995,000 | A-1+ |
| 1,333,500,000 | | | | 1,333,238,360 | 1,333,297,873 | |
| Government Agency Securities | | | | | | 11.3% |
| 25,000,000 | FANNIE MAE | 0.12% | 6/1/2021 | 25,000,000 | 25,020,439 | AA+ |
| 25,000,000 | FEDERAL FARM CREDIT BANK | 0.20% | 6/23/2021 | 24,999,658 | 25,002,011 | AA+ |
| 25,000,000 | FEDERAL FARM CREDIT BANK | 0.22% | 6/1/2021 | 25,000,000 | 25,015,626 | AA+ |
| 25,000,000 | FEDERAL FARM CREDIT BANK | 0.29% | 6/1/2021 | 25,000,000 | 25,025,183 | AA+ |
| 25,000,000 | FEDERAL FARM CREDIT BANK | 0.45% | 6/1/2021 | 25,035,792 | 25,048,281 | AA+ |
| 50,000,000 | FEDERAL FARM CREDIT BANK | 0.08% | 6/1/2021 | 50,000,000 | 49,995,596 | AA+ |
| 8,000,000 | FEDERAL FARM CREDIT BANK | 0.14% | 6/1/2021 | 8,000,000 | 8,004,408 | AA+ |
| 20,000,000 | FEDERAL FARM CREDIT BANK | 0.15% | 6/1/2021 | 20,000,000 | 20,012,312 | AA+ |
| 12,000,000 | FEDERAL FARM CREDIT BANK | 0.07% | 6/1/2021 | 12,000,000 | 12,005,691 | AA+ |
| 25,000,000 | FEDERAL FARM CREDIT BANK | 0.20% | 6/1/2021 | 25,000,000 | 25,026,774 | AA+ |
| 25,000,000 | FEDERAL FARM CREDIT BANK | 0.20% | 6/1/2021 | 24,990,361 | 25,026,774 | AA+ |
| 10,000,000 | FEDERAL FARM CREDIT BANK | 0.20% | 6/1/2021 | 9,985,184 | 10,010,710 | AA+ |
| 50,000,000 | FEDERAL FARM CREDIT BANK | 0.11% | 6/1/2021 | 50,000,000 | 50,001,799 | AA+ |
| 58,000,000 | FEDERAL FARM CREDIT BANK | 0.11% | 6/1/2021 | 57,994,746 | 58,002,087 | AA+ |
| 25,000,000 | FEDERAL FARM CREDIT BANK | 0.16% | 6/1/2021 | 24,998,877 | 25,019,596 | AA+ |
| 25,000,000 | FEDERAL FARM CREDIT BANK | 0.28% | 6/1/2021 | 25,000,000 | 25,051,795 | AA+ |
| 25,000,000 | FEDERAL FARM CREDIT BANK | 0.28% | 6/1/2021 | 24,997,507 | 25,051,795 | AA+ |
| 10,000,000 | FEDERAL FARM CREDIT BANK | 0.24% | 6/1/2021 | 10,000,032 | 10,000,355 | AA+ |
| 5,600,000 | FEDERAL FARM CREDIT BANK | 0.26% | 6/1/2021 | 5,600,271 | 5,600,694 | AA+ |
| 10,000,000 | FEDERAL FARM CREDIT BANK | 0.10% | 6/28/2021 | 9,999,677 | 10,000,309 | AA+ |
| 25,000,000 | FEDERAL FARM CREDIT BANK | 0.17% | 6/1/2021 | 24,999,810 | 25,002,727 | AA+ |
| 25,000,000 | FEDERAL FARM CREDIT BANK | 0.17% | 6/1/2021 | 24,999,810 | 25,002,727 | AA+ |
| 25,000,000 | FEDERAL FARM CREDIT BANK | 0.17% | 6/1/2021 | 24,998,279 | 25,002,727 | AA+ |
| 25,000,000 | FEDERAL FARM CREDIT BANK | 0.28% | 6/1/2021 | 24,998,710 | 25,052,910 | AA+ |
| 25,000,000 | FEDERAL FARM CREDIT BANK | 0.28% | 6/1/2021 | 25,000,000 | 25,052,910 | AA+ |
| 25,000,000 | FEDERAL FARM CREDIT BANK | 0.18% | 6/1/2021 | 25,000,000 | 25,004,926 | AA+ |
| 15,000,000 | FEDERAL FARM CREDIT BANK | 0.20% | 6/1/2021 | 15,000,000 | 15,029,711 | AA+ |
| 25,000,000 | FEDERAL FARM CREDIT BANK | 0.29% | 6/1/2021 | 25,000,000 | 25,059,907 | AA+ |
| 25,000,000 | FEDERAL FARM CREDIT BANK | 0.18% | 6/1/2021 | 24,999,127 | 25,029,538 | AA+ |
| 50,000,000 | FEDERAL FARM CREDIT BANK | 0.20% | 6/1/2021 | 49,999,013 | 50,016,694 | AA+ |
| 25,000,000 | FEDERAL FARM CREDIT BANK | 0.20% | 6/1/2021 | 24,995,015 | 25,008,347 | AA+ |
| 10,000,000 | FEDERAL FARM CREDIT BANK | 0.07% | 6/1/2021 | 10,000,000 | 10,000,689 | AA+ |
| 20,000,000 | FEDERAL FARM CREDIT BANK | 0.08% | 6/1/2021 | 20,000,000 | 20,001,968 | AA+ |
| 50,000,000 | FEDERAL FARM CREDIT BANK | 0.18% | 6/1/2021 | 50,000,000 | 50,062,874 | AA+ |
| 9,125,000 | FEDERAL HOME LOAN BANK | 0.28% | 7/28/2021 | 9,133,544 | 9,133,379 | AA+ |
| 25,000,000 | FEDERAL HOME LOAN BANK | 0.10% | 6/1/2021 | 25,000,000 | 25,020,013 | AA+ |
| 22,000,000 | FEDERAL HOME LOAN BANK | 0.13% | 6/1/2021 | 22,000,000 | 22,014,211 | AA+ |
| 5,000,000 | FEDERAL HOME LOAN BANK | 0.08% | 6/1/2021 | 5,000,000 | 5,000,086 | AA+ |
| 13,000,000 | FEDERAL HOME LOAN BANK | 0.08% | 6/1/2021 | 13,000,000 | 13,000,223 | AA+ |
| 25,000,000 | FEDERAL HOME LOAN BANK | 0.10% | 6/1/2021 | 25,000,000 | 25,018,421 | AA+ |
| 25,000,000 | FEDERAL HOME LOAN BANK | 0.10% | 6/1/2021 | 25,000,000 | 25,021,985 | AA+ |
| 25,000,000 | FEDERAL HOME LOAN BANK | 0.10% | 6/1/2021 | 25,000,000 | 25,021,985 | AA+ |
| 15,000,000 | FREDDIE MAC | 0.16% | 6/1/2021 | 15,000,000 | 15,016,879 | AA+ |
| 1,017,725,000 | | | | 1,017,725,414 | 1,018,498,068 | |
| US Treasury Securities | | | | | | 2.84% |
| 100,000,000 | TREASURY BILL | 0.06% | 9/2/2021 | 99,984,500 | 99,996,797 | A-1+ |
| 100,000,000 | TREASURY BILL | 0.06% | 9/9/2021 | 99,983,333 | 99,996,528 | A-1+ |
| 20,000,000 | US TREASURY FRN | 0.24% | 6/1/2021 | 19,999,581 | 20,007,123 | A-1+ |
| 35,000,000 | US TREASURY N/B | 0.07% | 8/31/2021 | 35,124,031 | 35,127,818 | A-1+ |
| 255,000,000 | | | | 255,091,446 | 255,128,266 | |
| Money Market Funds | | | | | | 14.99% |
| 448,718,120 | FIDELITY MONEY MARKET FUND | 0.01% | 6/1/2021 | 448,718,120 | 448,718,120 | AAAm |

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| 447,137,868 | FEDERATED MONEY MARKET FUND | 0.01% | 6/1/2021 | 447,137,868 | 447,137,868 | AAAm |
| 449,586,972 | WESTERN ASSET MANAGEMENT | 0.01% | 6/1/2021 | 449,586,972 | 449,586,972 | AAAm |
| <hr/> | | | | 1,345,442,960 | 1,345,442,960 | |
| Repurchase Agreements | | | | | | 6.40% |
| 374,138,000 | BANK OF AMERICA SECURITIES REPO | 0.01% | 6/1/2021 | 374,138,000 | 374,138,000 | A-1 |
| 200,000,000 | SCOTIA BANK REPO | 0.01% | 6/1/2021 | 200,000,000 | 200,000,000 | A-1+ |
| <hr/> | | | | 574,138,000 | 574,138,000 | |
| <hr/> | | | | \$ 8,975,805,960 | \$ 8,975,610,180 | \$ 8,976,681,732 |

Fund Summary Statistics and Notes

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|--|------------------|
| Amortized Cost | \$ 8,975,610,180 |
| Fair market value | \$ 8,976,681,732 |
| Shares Outstanding | \$8,894,765,997 |
| Fund Net Asset Value (4) | \$1.01 |
| Effective 7-Day Net Yield (5) | 0.003% |
| Effective 7-Day Gross Yield | 0.120% |
| WAM(R) (6) | 38 Days |
| WAM(F) (7) | 73 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 are calculated as 1 day for WAL and WAM purposes.

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