

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of May 31, 2022 (UNAUDITED) (b)**

| CUSIP #                 | Issuer               | Final Maturity | Reset Maturity | Coupon | Yield  | Principal Amount (a) | Amortized Cost (a) |
|-------------------------|----------------------|----------------|----------------|--------|--------|----------------------|--------------------|
| <b>Bank Deposits</b>    |                      |                |                |        |        |                      |                    |
| CFBANKBD1               | Dep - CFBank         | 06/01/22       | 06/01/22       | 1.150  | 1.1500 | \$ 75,041,411        | \$ 75,041,411      |
| CITZINTR1               | Citizens Intrafi SW  | 06/01/22       | 06/01/22       | 0.750  | 0.7500 | 29,088,402           | 29,088,402         |
| OSBINTRA1               | Dep - Ohio State     | 06/01/22       | 06/01/22       | 1.150  | 1.1500 | 25,000,000           | 25,000,000         |
| TRUISTBD1               | Dep - Truist Bank    | 06/01/22       | 06/01/22       | 0.750  | 0.7500 | 200,077,275          | 200,077,275        |
|                         |                      |                |                |        |        | \$ 329,207,087       | \$ 329,207,087     |
| <b>Commercial Paper</b> |                      |                |                |        |        |                      |                    |
| 06054PM78               | Bank of America      | 12/07/22       | 12/07/22       | 0.000  | 2.1800 | \$ 49,432,963        | \$ 49,435,625      |
| 06366HG68               | Bank of Montreal Chi | 07/06/22       | 07/06/22       | 0.000  | 0.3300 | 24,991,941           | 24,991,979         |
| 06366HHW0               | Bank of Montreal Chi | 08/30/22       | 08/30/22       | 0.000  | 1.0100 | 49,873,611           | 49,875,000         |
| 06366HJC2               | Bank of Montreal Chi | 09/12/22       | 09/12/22       | 0.000  | 0.4200 | 24,969,847           | 24,969,958         |
| 06367NBH5               | Bank of Montreal Chi | 12/23/22       | 06/01/22       | 1.230  | 1.2300 | 50,000,000           | 50,000,000         |
| 06367NB1                | Bank of Montreal Chi | 10/05/22       | 06/01/22       | 1.130  | 1.1300 | 50,000,000           | 50,000,000         |
| 06743MF21               | Barclays Bank        | 06/02/22       | 06/02/22       | 0.000  | 0.2000 | 24,999,861           | 24,999,861         |
| 06743MGV6               | Barclays Bank        | 07/29/22       | 07/29/22       | 0.000  | 0.4500 | 49,963,560           | 49,963,750         |
| 06743MH37               | Barclays Bank        | 08/03/22       | 08/03/22       | 0.000  | 0.2300 | 24,988,502           | 24,988,534         |
| 17327BFE0               | Citigroup Global     | 06/14/22       | 06/14/22       | 0.000  | 0.1700 | 24,998,461           | 24,998,465         |
| 17327BG74               | Citigroup Global     | 07/07/22       | 07/07/22       | 0.000  | 0.2000 | 32,893,506           | 32,893,525         |
| 17327BGJ8               | Citigroup Global     | 07/18/22       | 07/18/22       | 0.000  | 0.1600 | 24,994,760           | 24,994,778         |
| 17327BJ63               | Citigroup Global     | 09/06/22       | 09/06/22       | 0.000  | 0.1900 | 49,974,326           | 49,974,403         |
| 17327BJ89               | Citigroup Global     | 09/08/22       | 09/08/22       | 0.000  | 0.8300 | 24,942,646           | 24,942,938         |
| 17327BKK0               | Citigroup Global     | 10/19/22       | 10/19/22       | 0.000  | 1.8400 | 49,644,145           | 49,646,111         |
| 17327BKX2               | Citigroup Global     | 10/31/22       | 10/31/22       | 0.000  | 2.0000 | 49,579,611           | 49,582,000         |
| 17327BMG7               | Citigroup Global     | 12/16/22       | 12/16/22       | 0.000  | 2.1800 | 39,524,840           | 39,527,000         |
| 21687BFH9               | Rabobank             | 06/17/22       | 06/17/22       | 0.000  | 0.3300 | 49,992,371           | 49,992,667         |
| 22533UFM0               | CACPNY               | 06/21/22       | 06/21/22       | 0.000  | 0.9500 | 49,973,318           | 49,973,611         |
| 22533UHK2               | CACPNY               | 08/19/22       | 08/19/22       | 0.000  | 1.5500 | 45,035,547           | 45,037,283         |
| 4497W1FD3               | ING Funding          | 06/13/22       | 06/13/22       | 0.000  | 0.3300 | 49,994,428           | 49,994,500         |
| 46590EFW3               | JPM SEC              | 06/30/22       | 06/30/22       | 0.000  | 0.2000 | 24,995,961           | 24,995,972         |
| 46590EGE2               | JPM SEC              | 07/14/22       | 07/14/22       | 0.000  | 0.2000 | 24,994,011           | 24,994,028         |
| 46590EKS6               | JPM SEC              | 10/26/22       | 10/26/22       | 0.000  | 1.8400 | 49,626,397           | 49,628,417         |
| 46590ELP1               | JPM SEC              | 11/23/22       | 11/23/22       | 0.000  | 2.0000 | 49,516,480           | 49,518,750         |
| 46590EMT2               | JPM SEC              | 12/27/22       | 12/27/22       | 0.000  | 2.1500 | 49,379,567           | 49,384,611         |
| 46640QHN4               | JPM SEC              | 08/22/22       | 08/22/22       | 0.000  | 1.5100 | 49,825,328           | 49,829,167         |
| 46640QHP9               | JPM SEC              | 08/23/22       | 08/23/22       | 0.000  | 0.8500 | 49,900,925           | 49,902,014         |
| 46640QL74               | JPM SEC              | 11/07/22       | 11/07/22       | 0.000  | 1.9700 | 49,567,047           | 49,569,375         |
| 46650WAX3               | JPM Sec- Floater     | 10/03/22       | 06/01/22       | 1.110  | 1.1100 | 50,000,000           | 50,000,000         |
| 53948BFW4               | Lloyds Bank Corp     | 06/30/22       | 06/30/22       | 0.000  | 0.1700 | 39,994,502           | 39,994,522         |
| 53948BKR9               | Lloyds Bank Corp     | 10/25/22       | 10/25/22       | 0.000  | 0.8000 | 49,837,166           | 49,837,778         |
| 57UUSBNA0               | CP - US Bank         | 06/01/22       | 06/01/22       | 0.800  | 0.8000 | 194,834,278          | 194,834,278        |
| 60689GFD3               | Mizuho Securities    | 06/13/22       | 06/13/22       | 0.000  | 0.9000 | 10,996,606           | 10,996,700         |
| 60689GFE1               | Mizuho Securities    | 06/14/22       | 06/14/22       | 0.000  | 0.8200 | 71,778,440           | 71,778,739         |
| 60689GFF8               | Mizuho Securities    | 06/15/22       | 06/15/22       | 0.000  | 0.8400 | 49,983,449           | 49,983,667         |
| 62479MFG3               | MUFG Bank NY         | 06/16/22       | 06/16/22       | 0.000  | 0.8800 | 149,943,514          | 149,945,000        |
| 62479MFH1               | MUFG Bank NY         | 06/17/22       | 06/17/22       | 0.000  | 0.9100 | 99,958,251           | 99,959,556         |
| 62479MFU2               | MUFG Bank NY         | 06/28/22       | 06/28/22       | 0.000  | 0.3200 | 24,993,967           | 24,994,000         |
| 62479MG80               | MUFG Bank NY         | 07/08/22       | 07/08/22       | 0.000  | 0.3200 | 49,983,469           | 49,983,556         |
| 62479MGM9               | MUFG Bank NY         | 07/21/22       | 07/21/22       | 0.000  | 1.1200 | 49,921,377           | 49,922,222         |
| 62479MHF3               | MUFG Bank NY         | 08/15/22       | 08/15/22       | 0.000  | 1.3300 | 49,861,239           | 49,862,500         |
| 63873KF77               | Natixis              | 06/07/22       | 06/07/22       | 0.000  | 0.9200 | 20,096,681           | 20,096,918         |
| 63873KG68               | Natixis              | 07/06/22       | 07/06/22       | 0.000  | 0.3500 | 49,982,893           | 49,982,986         |

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List of Investments as of May 31, 2022 (UNAUDITED) (b)**

| <b>CUSIP #</b>            | <b>Issuer</b>        | <b>Final Maturity</b> | <b>Reset Maturity</b> | <b>Coupon</b> | <b>Yield</b> | <b>Principal Amount (a)</b> | <b>Amortized Cost (a)</b> |
|---------------------------|----------------------|-----------------------|-----------------------|---------------|--------------|-----------------------------|---------------------------|
| 63873KGB7                 | Natixis              | 07/11/22              | 07/11/22              | 0.000         | 0.3500       | 49,980,348                  | 49,980,556                |
| 63873KGE1                 | Natixis              | 07/14/22              | 07/14/22              | 0.000         | 0.3500       | 49,978,987                  | 49,979,097                |
| 63873KK30                 | Natixis              | 10/03/22              | 10/03/22              | 0.000         | 0.5000       | 24,956,624                  | 24,956,944                |
| 63873KLM7                 | Natixis              | 11/21/22              | 11/21/22              | 0.000         | 2.1300       | 49,490,288                  | 49,493,014                |
| 63873LDK8                 | Natixis              | 10/07/22              | 06/01/22              | 0.960         | 0.9600       | 50,000,000                  | 50,000,000                |
| 78015DFG0                 | Royal Bank of Canada | 06/16/22              | 06/16/22              | 0.000         | 0.2000       | 29,997,493                  | 29,997,500                |
| 78015DFN5                 | Royal Bank of Canada | 06/22/22              | 06/22/22              | 0.000         | 0.2100       | 24,996,396                  | 24,996,406                |
| 78015DGU8                 | Royal Bank of Canada | 07/28/22              | 07/28/22              | 0.000         | 0.4400       | 24,982,113                  | 24,982,583                |
| 78015DJ76                 | Royal Bank of Canada | 09/07/22              | 09/07/22              | 0.000         | 0.3600       | 24,975,316                  | 24,975,500                |
| 78015DJW1                 | Royal Bank of Canada | 09/30/22              | 09/30/22              | 0.000         | 0.2000       | 49,966,295                  | 49,966,389                |
| 78015DKH2                 | Royal Bank of Canada | 10/17/22              | 10/17/22              | 0.000         | 0.9900       | 49,809,828                  | 49,812,167                |
| 78015DME7                 | Royal Bank of Canada | 12/14/22              | 12/14/22              | 0.000         | 0.5500       | 24,924,930                  | 24,925,139                |
| 78015DMK3                 | Royal Bank of Canada | 12/19/22              | 12/19/22              | 0.000         | 1.1400       | 49,681,429                  | 49,684,542                |
| 78015M3W8                 | Royal Bank of Canada | 07/08/22              | 06/01/22              | 0.920         | 0.9200       | 25,000,000                  | 25,000,000                |
| 78015M5L0                 | Royal Bank of Canada | 03/01/23              | 06/01/22              | 1.210         | 1.2100       | 50,000,000                  | 50,000,000                |
| 85324UF16                 | Standard Chartered   | 06/01/22              | 06/01/22              | 0.000         | 0.7000       | 25,000,000                  | 25,000,000                |
| 85324UGB3                 | Standard Chartered   | 07/11/22              | 07/11/22              | 0.000         | 0.2200       | 24,993,872                  | 24,993,889                |
| 85324UGC1                 | Standard Chartered   | 07/12/22              | 07/12/22              | 0.000         | 0.2200       | 19,994,975                  | 19,994,989                |
| 85324UGD9                 | Standard Chartered   | 07/13/22              | 07/13/22              | 0.000         | 0.2200       | 24,993,566                  | 24,993,583                |
| 85324UGK3                 | Standard Chartered   | 07/19/22              | 07/19/22              | 0.000         | 0.2200       | 24,992,647                  | 24,992,667                |
| 85324UGR8                 | Standard Chartered   | 07/25/22              | 07/25/22              | 0.000         | 0.2200       | 24,991,727                  | 24,991,750                |
| 85324UGT4                 | Standard Chartered   | 07/27/22              | 07/27/22              | 0.000         | 0.2200       | 24,991,421                  | 24,991,444                |
| 89116FFV7                 | TD Securities        | 06/29/22              | 06/29/22              | 0.000         | 0.1600       | 14,998,128                  | 14,998,133                |
| 89116FH86                 | TD Securities        | 08/08/22              | 08/08/22              | 0.000         | 0.3600       | 24,982,859                  | 24,983,000                |
| 89233BCE5                 | Toyota Motor - Float | 11/10/22              | 06/01/22              | 1.000         | 1.0000       | 50,000,000                  | 50,000,000                |
| 89233HF74                 | Toyota Motor Credit  | 06/07/22              | 06/07/22              | 0.000         | 0.7400       | 49,993,737                  | 49,993,833                |
| 89233HF90                 | Toyota Motor Credit  | 06/09/22              | 06/09/22              | 0.000         | 0.2900       | 49,996,756                  | 49,996,778                |
| 89233HFH2                 | Toyota Motor Credit  | 06/17/22              | 06/17/22              | 0.000         | 0.8500       | 49,980,471                  | 49,981,111                |
| 89233HFT6                 | Toyota Motor Credit  | 06/27/22              | 06/27/22              | 0.000         | 1.0000       | 49,963,316                  | 49,963,889                |
| 89233HFV1                 | Toyota Motor Credit  | 06/29/22              | 06/29/22              | 0.000         | 1.0900       | 24,978,464                  | 24,978,806                |
| 89233HG65                 | Toyota Motor Credit  | 07/06/22              | 07/06/22              | 0.000         | 1.1600       | 49,942,744                  | 49,943,611                |
| 89233HGE8                 | Toyota Motor Credit  | 07/14/22              | 07/14/22              | 0.000         | 1.2100       | 49,926,746                  | 49,927,736                |
| 89233HGJ7                 | Toyota Motor Credit  | 07/18/22              | 07/18/22              | 0.000         | 1.2400       | 49,917,771                  | 49,919,056                |
| 89233HLN2                 | Toyota Motor Credit  | 11/22/22              | 11/22/22              | 0.000         | 1.1200       | 49,730,756                  | 49,731,750                |
| 89233HLW2                 | Toyota Motor Credit  | 11/30/22              | 11/30/22              | 0.000         | 2.0000       | 49,497,059                  | 49,499,500                |
|                           |                      |                       |                       |               |              | <u>\$3,463,346,853</u>      | <u>\$3,463,402,103</u>    |
| <b>Corporate Bonds</b>    |                      |                       |                       |               |              |                             |                           |
| 14913R2J5                 | CAT Financial        | 03/01/23              | 03/01/23              | 0.250         | 1.1300       | \$ 9,934,089                | \$9,934,629               |
| 244199BE4                 | JDCC                 | 06/08/22              | 06/08/22              | 2.600         | 0.8300       | 15,005,146                  | 15,005,131                |
| 24422ERT8                 | JDCC                 | 01/27/23              | 01/27/23              | 2.800         | 1.1700       | 8,726,096                   | 8,725,283                 |
| 24422EVA4                 | JDCC                 | 06/13/22              | 06/13/22              | 1.950         | 0.1800       | 14,582,616                  | 14,582,591                |
| 665859AN4                 | Northern Trust Corp  | 08/02/22              | 08/02/22              | 2.375         | 0.2900       | 16,457,933                  | 16,457,773                |
| 86787EAT4                 | Truist Bank          | 08/01/22              | 08/01/22              | 2.450         | 1.5200       | 23,035,631                  | 23,034,899                |
| 89236TEA9                 | Toyota Motor - Float | 06/29/22              | 06/29/22              | 1.233         | 0.9900       | 10,001,884                  | 10,001,879                |
| 89236TGW9                 | Toyota Motor Credit  | 03/30/23              | 03/30/23              | 2.900         | 1.3200       | 26,595,806                  | 26,591,476                |
| 89236THD0                 | Toyota Motor Credit  | 07/22/22              | 07/22/22              | 0.450         | 0.1700       | 26,096,296                  | 26,096,268                |
| 89788JAB5                 | Truist Bank          | 03/09/23              | 03/09/23              | 1.250         | 1.5200       | 32,052,944                  | 32,053,634                |
| 90331HNL3                 | US Bank              | 01/23/23              | 01/23/23              | 2.850         | 1.2300       | 48,503,074                  | 48,497,048                |
| 90331HPF4                 | US Bank              | 01/09/23              | 01/09/23              | 1.950         | 1.2300       | 44,048,112                  | 44,046,523                |
|                           |                      |                       |                       |               |              | <u>\$275,039,627</u>        | <u>\$275,027,134</u>      |
| <b>Money Market Funds</b> |                      |                       |                       |               |              |                             |                           |

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| CUSIP #                                      | Issuer               | Final Maturity | Reset Maturity | Coupon | Yield  | Principal Amount (a) | Amortized Cost (a) |
|----------------------------------------------|----------------------|----------------|----------------|--------|--------|----------------------|--------------------|
| 26188J206                                    | MMKT- Dreyfus Cash   | 06/01/22       | 06/01/22       | 0.781  | 0.7800 | \$ 4,599,820         | \$ 4,606,183       |
| 31846V336                                    | MMKT- First American | 06/01/22       | 06/01/22       | 0.658  | 0.6600 | 1,350,333            | 1,350,333          |
| 31846V625                                    | MMKT- First Am Inst  | 06/01/22       | 06/01/22       | 0.725  | 0.7300 | 5,046,449            | 5,046,448          |
| 38141W273                                    | MMKT- GS GOVT        | 06/01/22       | 06/01/22       | 0.668  | 0.6700 | 149,988,931          | 149,988,931        |
| 60934N203                                    | Federated Inst Prime | 06/01/22       | 06/01/22       | 0.826  | 0.8300 | 1,918,523            | 1,919,971          |
| 61747C715                                    | MMKT- MS Liq Prime   | 06/01/22       | 06/01/22       | 0.809  | 0.8100 | 1,086,632,844        | 1,087,223,645      |
| 825252885                                    | MMKT- Invesco Govt   | 06/01/22       | 06/01/22       | 0.675  | 0.6700 | 10,597,076           | 10,597,076         |
|                                              |                      |                |                |        |        | \$ 1,260,133,975     | \$ 1,260,732,586   |
| <b>Federal Agency Discount Notes</b>         |                      |                |                |        |        |                      |                    |
| 313313G69                                    | FFCB Discount Note   | 09/21/22       | 09/21/22       | 0.000  | 0.7900 | \$ 24,939,046        | \$ 24,939,333      |
| 313313H35                                    | FFCB Discount Note   | 09/26/22       | 09/26/22       | 0.000  | 0.8100 | 24,934,706           | 24,935,000         |
| 313313H50                                    | FFCB Discount Note   | 09/28/22       | 09/28/22       | 0.000  | 0.8800 | 24,928,615           | 24,928,931         |
|                                              |                      |                |                |        |        | \$ 74,802,366        | \$ 74,803,264      |
| <b>Federal Agency Interest Bearing Notes</b> |                      |                |                |        |        |                      |                    |
| 3130ARQS3                                    | FHLB - Debenture     | 07/18/22       | 07/18/22       | 1.200  | 1.2000 | \$ 50,000,000        | \$ 50,000,000      |
| 3130AS2B4                                    | FHLB - Deb Callable  | 08/26/22       | 08/26/22       | 2.250  | 2.2500 | 10,000,000           | 10,000,000         |
| 313380GJ0                                    | FHLB - Debenture     | 09/09/22       | 09/09/22       | 2.000  | 0.7100 | 25,088,019           | 25,087,130         |
| 3133ELG40                                    | FFCB - Floater       | 06/08/22       | 06/01/22       | 1.030  | 1.0400 | 49,999,827           | 49,999,827         |
| 3133ELU69                                    | FFCB - Floater       | 07/15/22       | 06/01/22       | 1.040  | 1.0400 | 20,000,000           | 20,000,000         |
| 3133EMAN2                                    | FFCB - Floater       | 08/01/22       | 06/07/22       | 1.123  | 1.1200 | 14,999,936           | 14,999,936         |
| 3133EMAW2                                    | FFCB - Floater       | 09/23/22       | 06/01/22       | 0.930  | 0.9300 | 15,000,000           | 15,000,000         |
| 3133EMG30                                    | FFCB - Floater       | 02/09/23       | 06/01/22       | 0.825  | 0.8300 | 24,999,122           | 24,999,124         |
| 3133EMJ78                                    | FFCB - Floater       | 06/15/22       | 06/01/22       | 0.800  | 0.8100 | 24,999,901           | 24,999,901         |
| 3133EML83                                    | FFCB - Floater       | 03/22/23       | 06/01/22       | 0.835  | 0.8300 | 25,000,000           | 25,000,000         |
| 3133EMPG1                                    | FFCB - Floater       | 01/31/23       | 06/07/22       | 1.118  | 1.0900 | 25,004,491           | 25,004,484         |
|                                              |                      |                |                |        |        | \$ 285,091,297       | \$ 285,090,402     |
| <b>Asset-Backed Commercial Paper</b>         |                      |                |                |        |        |                      |                    |
| 0347M3F17                                    | Anglesea Funding     | 06/01/22       | 06/01/22       | 0.000  | 0.8400 | \$ 300,000,000       | \$ 300,000,000     |
| 0347M3F66                                    | Anglesea Funding     | 06/06/22       | 06/06/22       | 0.000  | 0.7100 | 199,975,617          | 199,977,361        |
| 0347M3FP4                                    | Anglesea Funding     | 06/23/22       | 06/23/22       | 0.000  | 0.9700 | 49,969,405           | 49,970,361         |
| 07644BFT4                                    | BEDFDG               | 06/27/22       | 06/27/22       | 0.000  | 0.2300 | 24,995,919           | 24,995,938         |
| 07644BHA3                                    | BEDFDG               | 08/10/22       | 08/10/22       | 0.000  | 0.5800 | 49,942,430           | 49,943,611         |
| 07644BJF0                                    | BEDFDG               | 09/15/22       | 09/15/22       | 0.000  | 0.8600 | 49,872,110           | 49,873,389         |
| 07644BKS0                                    | BEDFDG               | 10/26/22       | 10/26/22       | 0.000  | 1.8800 | 24,809,087           | 24,810,125         |
| 07644BL18                                    | BEDFDG               | 11/01/22       | 11/01/22       | 0.000  | 1.8800 | 24,801,329           | 24,802,375         |
| 07644CHV5                                    | BEDFDG               | 09/27/22       | 06/01/22       | 1.200  | 1.2000 | 50,000,000           | 50,000,000         |
| 07644CJA9                                    | BEDFDG               | 02/16/23       | 06/01/22       | 1.250  | 1.2500 | 50,000,000           | 50,000,000         |
| 07644DLL0                                    | BEDFDG               | 10/21/22       | 06/01/22       | 1.000  | 1.0000 | 100,000,000          | 100,000,000        |
| 07646KGA2                                    | BEDFDG               | 09/16/22       | 06/01/22       | 1.300  | 1.3000 | 50,000,000           | 50,000,000         |
| 07646KGB0                                    | BEDFDG               | 10/13/22       | 06/01/22       | 1.080  | 1.0800 | 50,000,000           | 50,000,000         |
| 07646KGC8                                    | BEDFDG               | 12/16/22       | 06/01/22       | 1.170  | 1.1700 | 50,000,000           | 50,000,000         |
| 07646KGD6                                    | BEDFDG               | 11/21/22       | 06/01/22       | 1.170  | 1.1700 | 50,000,000           | 50,000,000         |
| 07646KGE4                                    | BEDFDG               | 12/12/22       | 06/01/22       | 1.180  | 1.1800 | 50,000,000           | 50,000,000         |
| 07646KGF1                                    | BEDFDG               | 02/09/23       | 06/01/22       | 1.230  | 1.2300 | 50,000,000           | 50,000,000         |
| 15060YF62                                    | Cedar Springs Cap    | 06/06/22       | 06/06/22       | 0.000  | 0.3500 | 24,998,778           | 24,998,785         |
| 15060YHC7                                    | Cedar Springs Cap    | 08/12/22       | 08/12/22       | 0.000  | 1.5100 | 49,848,276           | 49,850,000         |
| 15060YM56                                    | Cedar Springs Cap    | 12/05/22       | 12/05/22       | 0.000  | 2.2300 | 49,425,928           | 49,428,611         |
| 15060YM98                                    | Cedar Springs Cap    | 12/09/22       | 12/09/22       | 0.000  | 2.1900 | 24,712,149           | 24,713,500         |
| 19423KF90                                    | Collateralized CP FX | 06/09/22       | 06/09/22       | 0.000  | 0.1800 | 24,998,997           | 24,999,000         |
| 19423KFA7                                    | Collateralized CP FX | 06/10/22       | 06/10/22       | 0.000  | 0.1800 | 24,998,872           | 24,998,875         |
| 19423KG57                                    | Collateralized CP FX | 07/05/22       | 07/05/22       | 0.000  | 0.7500 | 27,930,061           | 27,930,202         |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of May 31, 2022 (UNAUDITED) (b)**

| <b>CUSIP #</b> | <b>Issuer</b>        | <b>Final Maturity</b> | <b>Reset Maturity</b> | <b>Coupon</b> | <b>Yield</b> | <b>Principal Amount (a)</b> | <b>Amortized Cost (a)</b> |
|----------------|----------------------|-----------------------|-----------------------|---------------|--------------|-----------------------------|---------------------------|
| 19423KGN8      | Collateralized CP FX | 07/22/22              | 07/22/22              | 0.000         | 0.4700       | 49,966,526                  | 49,966,708                |
| 19423KKT0      | Collateralized CP FX | 10/27/22              | 10/27/22              | 0.000         | 0.6500       | 49,865,901                  | 49,866,389                |
| 19423KKU7      | Collateralized CP FX | 10/28/22              | 10/28/22              | 0.000         | 1.1600       | 49,761,022                  | 49,762,014                |
| 19423MCU2      | Collateralized CP FX | 09/28/22              | 06/01/22              | 0.930         | 0.9300       | 25,000,000                  | 25,000,000                |
| 19423MCV0      | Collateralized CP FX | 08/23/22              | 06/01/22              | 1.010         | 1.0100       | 50,000,000                  | 50,000,000                |
| 19423MCY4      | Collateralized CP FX | 07/21/22              | 06/01/22              | 0.950         | 0.9500       | 50,000,000                  | 50,000,000                |
| 19423MDK3      | Collateralized CP FX | 11/17/22              | 06/01/22              | 1.220         | 1.2200       | 50,000,000                  | 50,000,000                |
| 19423MDL1      | Collateralized CP FX | 12/01/22              | 06/01/22              | 1.220         | 1.2200       | 50,000,000                  | 50,000,000                |
| 19424G4R0      | Collateralized CP    | 10/12/22              | 06/01/22              | 1.170         | 1.1700       | 50,000,000                  | 50,000,000                |
| 19424JFH4      | Collateralized CP    | 06/17/22              | 06/17/22              | 0.000         | 0.3500       | 24,996,089                  | 24,996,111                |
| 19424JGR1      | Collateralized CP    | 07/25/22              | 07/25/22              | 0.000         | 0.5000       | 49,962,086                  | 49,962,500                |
| 19424JGS9      | Collateralized CP    | 07/26/22              | 07/26/22              | 0.000         | 0.4600       | 49,964,674                  | 49,964,861                |
| 19424JHV1      | Collateralized CP    | 08/29/22              | 08/29/22              | 0.000         | 0.8500       | 49,894,350                  | 49,894,931                |
| 19424JKB1      | Collateralized CP    | 10/11/22              | 10/11/22              | 0.000         | 1.8400       | 49,662,321                  | 49,664,500                |
| 19424JKK1      | Collateralized CP    | 10/19/22              | 10/19/22              | 0.000         | 1.6600       | 49,677,413                  | 49,679,167                |
| 19424JKL9      | Collateralized CP    | 10/20/22              | 10/20/22              | 0.000         | 1.0300       | 49,799,418                  | 49,800,250                |
| 19424JKQ8      | Collateralized CP    | 10/24/22              | 10/24/22              | 0.000         | 1.7300       | 49,651,922                  | 49,655,625                |
| 19424JKU9      | Collateralized CP    | 10/28/22              | 10/28/22              | 0.000         | 0.8300       | 49,829,039                  | 49,830,306                |
| 19424JLA2      | Collateralized CP    | 11/10/22              | 11/10/22              | 0.000         | 2.0200       | 49,547,554                  | 49,550,000                |
| 19424JM94      | Collateralized CP    | 12/09/22              | 12/09/22              | 0.000         | 2.1800       | 49,426,988                  | 49,429,653                |
| 22845AE63      | Crown Point Capital  | 12/30/22              | 12/30/22              | 0.700         | 0.7000       | 15,000,000                  | 15,000,000                |
| 2284K1GT4      | Crown Point Capital  | 07/27/22              | 07/27/22              | 0.000         | 1.3400       | 49,894,633                  | 49,895,778                |
| 2284K1M67      | Crown Point Capital  | 12/06/22              | 12/06/22              | 0.000         | 0.5800       | 24,923,858                  | 24,924,278                |
| 2284K1MG5      | Crown Point Capital  | 12/16/22              | 12/16/22              | 0.000         | 0.6500       | 24,910,377                  | 24,910,625                |
| 37828XGJ2      | Glencove Funding     | 07/18/22              | 07/18/22              | 0.000         | 1.1900       | 24,960,440                  | 24,961,160                |
| 37828XGR4      | Glencove Funding     | 07/25/22              | 07/25/22              | 0.000         | 1.2000       | 72,865,090                  | 72,867,220                |
| 37828XGU7      | Glencove Funding     | 07/28/22              | 07/28/22              | 0.000         | 1.2500       | 24,949,735                  | 24,950,521                |
| 37828XHF9      | Glencove Funding     | 08/15/22              | 08/15/22              | 0.000         | 1.4700       | 49,846,227                  | 49,847,917                |
| 37828XHJ1      | Glencove Funding     | 08/18/22              | 08/18/22              | 0.000         | 1.4700       | 49,840,076                  | 49,841,833                |
| 39014GAK2      | Great Bear Funding   | 10/14/22              | 06/01/22              | 0.980         | 0.9800       | 50,000,000                  | 50,000,000                |
| 39014JF13      | Great Bear Funding   | 06/01/22              | 06/01/22              | 0.000         | 0.8500       | 100,000,000                 | 100,000,000               |
| 39014JF88      | Great Bear Funding   | 06/08/22              | 06/08/22              | 0.000         | 0.8500       | 24,995,610                  | 24,995,868                |
| 40060XF13      | GTA Funding          | 06/01/22              | 06/01/22              | 0.000         | 0.8200       | 50,000,000                  | 50,000,000                |
| 40588MF28      | Halkin Finance       | 06/02/22              | 06/02/22              | 0.000         | 0.8300       | 99,997,406                  | 99,997,694                |
| 40588MF36      | Halkin Finance       | 06/03/22              | 06/03/22              | 0.000         | 0.8200       | 49,996,963                  | 49,997,722                |
| 40588MFF9      | Halkin Finance       | 06/15/22              | 06/15/22              | 0.000         | 0.7800       | 49,984,620                  | 49,984,833                |
| 40588MFG7      | Halkin Finance       | 06/16/22              | 06/16/22              | 0.000         | 0.8600       | 149,943,413                 | 149,945,000               |
| 54316UFM6      | Longship Funding     | 06/21/22              | 06/21/22              | 0.000         | 0.9000       | 49,974,219                  | 49,975,000                |
| 59157UF13      | MetLife Short Term   | 06/01/22              | 06/01/22              | 0.000         | 0.2300       | 25,000,000                  | 25,000,000                |
| 59157UFD7      | MetLife Short Term   | 06/13/22              | 06/13/22              | 0.000         | 0.7300       | 49,987,657                  | 49,987,833                |
| 59157UFE5      | MetLife Short Term   | 06/14/22              | 06/14/22              | 0.000         | 0.7300       | 19,994,652                  | 19,994,728                |
| 74154GF73      | Pricoa Short Term    | 06/06/22              | 06/06/22              | 0.000         | 0.3000       | 24,998,947                  | 24,998,953                |
| 74154GH22      | Pricoa Short Term    | 08/02/22              | 08/02/22              | 0.000         | 1.0000       | 24,956,583                  | 24,956,944                |
| 74154GHF3      | Pricoa Short Term    | 08/15/22              | 08/15/22              | 0.000         | 0.2000       | 9,995,822                   | 9,995,833                 |
| 74154GL84      | Pricoa Short Term    | 11/08/22              | 11/08/22              | 0.000         | 0.9300       | 24,897,392                  | 24,897,778                |
| 74154GLF8      | Pricoa Short Term    | 11/15/22              | 11/15/22              | 0.000         | 1.8900       | 49,564,106                  | 49,566,264                |
| 76582KF30      | Ridgefield Funding   | 06/03/22              | 06/03/22              | 0.000         | 0.3100       | 24,999,567                  | 24,999,569                |
| 76582KF63      | Ridgefield Funding   | 06/06/22              | 06/06/22              | 0.000         | 1.0000       | 24,996,450                  | 24,996,528                |
| 76582KF71      | Ridgefield Funding   | 06/07/22              | 06/07/22              | 0.000         | 0.3300       | 24,998,617                  | 24,998,625                |
| 76582KGL9      | Ridgefield Funding   | 07/20/22              | 07/20/22              | 0.000         | 1.1000       | 49,924,316                  | 49,925,139                |
| 76582KGM7      | Ridgefield Funding   | 07/21/22              | 07/21/22              | 0.000         | 0.2500       | 24,991,287                  | 24,991,319                |
| 76582KH53      | Ridgefield Funding   | 08/05/22              | 08/05/22              | 0.000         | 1.3200       | 49,879,642                  | 49,880,833                |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of May 31, 2022 (UNAUDITED) (b)**

| CUSIP #                      | Issuer               | Final Maturity | Reset Maturity | Coupon | Yield  | Principal Amount (a) | Amortized Cost (a) |
|------------------------------|----------------------|----------------|----------------|--------|--------|----------------------|--------------------|
| 76582KHG9                    | Ridgefield Funding   | 08/16/22       | 08/16/22       | 0.000  | 1.5100 | 24,919,954           | 24,920,833         |
| 76582KLE9                    | Ridgefield Funding   | 11/14/22       | 11/14/22       | 0.000  | 2.0400 | 49,524,421           | 49,534,278         |
|                              |                      |                |                |        |        | \$3,863,996,343      | \$3,864,056,054    |
| <b>Municipal Bonds</b>       |                      |                |                |        |        |                      |                    |
| 18085PJZ8                    | Clark County Dept of | 06/01/22       | 06/01/22       | 0.880  | 0.8800 | \$ 17,500,000        | \$17,500,000       |
| 18085PMX9                    | Clark County Dept 2  | 06/01/22       | 06/01/22       | 0.800  | 0.8000 | 23,670,000           | 23,670,000         |
| 19081PEN2                    | Cobb County Hospital | 06/02/22       | 06/02/22       | 0.790  | 0.7900 | 19,000,000           | 19,000,000         |
| 59447TXD0                    | Michigan St Fin Auth | 06/02/22       | 06/02/22       | 0.900  | 0.9000 | 50,000,000           | 50,000,000         |
| 626207VS0                    | MEA of Georgia       | 06/01/22       | 06/01/22       | 0.830  | 0.8300 | 52,770,000           | 52,770,000         |
| 956622P65                    | West Virginia St Hos | 06/02/22       | 06/02/22       | 0.800  | 0.8000 | 10,000,000           | 10,000,000         |
|                              |                      |                |                |        |        | \$172,940,000        | \$172,940,000      |
| <b>Repurchase Agreements</b> |                      |                |                |        |        |                      |                    |
| BS531221                     | Repurchase Agreement | 06/01/22       | 06/01/22       | 0.780  | 0.7800 | \$ 900,000,000       | \$900,000,000      |
| CS531221                     | Repurchase Agreement | 06/01/22       | 06/01/22       | 0.770  | 0.7700 | 500,000,000          | 500,000,000        |
| HS531221                     | Repurchase Agreement | 06/01/22       | 06/01/22       | 0.780  | 0.7800 | 850,000,000          | 850,000,000        |
|                              |                      |                |                |        |        | \$2,250,000,000      | \$2,250,000,000    |
| <b>Yankee CD's</b>           |                      |                |                |        |        |                      |                    |
| 05252WTF0                    | ANZ Banking Group NY | 12/20/22       | 12/20/22       | 1.030  | 1.0300 | \$ 50,000,000        | \$50,000,000       |
| 05586FYC5                    | BNP Paribas NY       | 07/27/22       | 07/27/22       | 0.560  | 0.5600 | 50,000,000           | 50,000,000         |
| 06367CRP4                    | Bank of Montreal Chi | 01/12/23       | 01/12/23       | 0.720  | 0.7200 | 25,000,000           | 25,000,000         |
| 06367CSG3                    | Bank of Montreal Chi | 11/29/22       | 11/29/22       | 1.070  | 1.0700 | 50,000,000           | 50,000,000         |
| 06367CSV0                    | Bank of Montreal Chi | 03/02/23       | 06/01/22       | 1.180  | 1.1800 | 50,000,000           | 50,000,000         |
| 06367CUG0                    | Bank of Montreal Chi | 11/22/22       | 06/01/22       | 1.150  | 1.1500 | 50,000,000           | 50,000,000         |
| 06367CUM7                    | Bank of Montreal Chi | 12/28/22       | 06/01/22       | 1.160  | 1.1600 | 50,000,000           | 50,000,000         |
| 06367CUU9                    | Bank of Montreal Chi | 12/07/22       | 06/01/22       | 1.210  | 1.2100 | 50,000,000           | 50,000,000         |
| 06417MRW7                    | Bank of Nova Scotia  | 07/05/22       | 06/01/22       | 0.890  | 0.8900 | 50,000,000           | 50,000,000         |
| 06417MUV5                    | Bank of Nova Scotia  | 10/04/22       | 06/01/22       | 0.940  | 0.9400 | 50,000,000           | 50,000,000         |
| 06417MVE2                    | Bank of Nova Scotia  | 10/11/22       | 06/01/22       | 0.960  | 0.9600 | 50,000,000           | 50,000,000         |
| 06742TF92                    | Barclays Bank        | 02/02/23       | 06/01/22       | 1.080  | 1.0800 | 50,000,000           | 50,000,000         |
| 06742TG26                    | Barclays Bank        | 02/03/23       | 02/03/23       | 1.000  | 1.0000 | 25,000,000           | 25,000,000         |
| 06742TG91                    | Barclays Bank        | 02/08/23       | 06/01/22       | 1.070  | 1.0700 | 25,000,000           | 25,000,000         |
| 06742TH58                    | Barclays Bank        | 11/16/22       | 06/01/22       | 1.010  | 1.0100 | 50,000,000           | 50,000,000         |
| 06742TH82                    | Barclays Bank        | 12/13/22       | 12/13/22       | 1.200  | 1.2000 | 75,000,000           | 75,000,000         |
| 06742TJ31                    | Barclays Bank        | 10/20/22       | 10/20/22       | 1.050  | 1.0500 | 50,000,000           | 50,000,000         |
| 06742TN51                    | Barclays Bank        | 10/07/22       | 06/01/22       | 1.210  | 1.2100 | 50,000,000           | 50,000,000         |
| 06742TP91                    | Barclays Bank        | 11/23/22       | 11/23/22       | 2.160  | 2.1600 | 50,000,000           | 50,000,000         |
| 06742TQ58                    | Barclays Bank        | 12/02/22       | 12/02/22       | 2.170  | 2.1700 | 50,000,000           | 50,000,000         |
| 13606KBR6                    | CIBCNY               | 02/10/23       | 06/01/22       | 1.030  | 1.0300 | 50,000,000           | 50,000,000         |
| 13606KED4                    | CIBCNY               | 12/01/22       | 12/01/22       | 1.120  | 1.1200 | 50,000,000           | 50,000,000         |
| 20271EYB9                    | Commonwealth Bnk Aus | 01/20/23       | 06/01/22       | 0.980  | 0.9800 | 50,000,000           | 50,000,000         |
| 22536APD0                    | CACPNY               | 08/15/22       | 08/15/22       | 1.400  | 1.3900 | 50,000,000           | 50,000,000         |
| 55380T2G4                    | MUFG Bank NY         | 11/29/22       | 06/01/22       | 1.230  | 1.2300 | 50,000,000           | 50,000,000         |
| 55380T2K5                    | MUFG Bank NY         | 11/30/22       | 06/01/22       | 1.230  | 1.2300 | 25,000,000           | 25,000,000         |
| 55380TH60                    | MUFG Bank NY         | 01/27/23       | 06/01/22       | 1.060  | 1.0600 | 50,000,000           | 50,000,000         |
| 55380TZ52                    | MUFG Bank NY         | 11/16/22       | 06/01/22       | 1.200  | 1.2000 | 50,000,000           | 50,000,000         |
| 60683B3Y7                    | MUFG Trust NY        | 07/29/22       | 07/29/22       | 0.460  | 0.4600 | 50,000,000           | 50,000,000         |
| 60683B4D2                    | MUFG Trust NY        | 07/28/22       | 06/01/22       | 0.970  | 0.9700 | 50,000,000           | 50,000,000         |
| 60710RMB8                    | Mizuho Securities    | 06/23/22       | 06/23/22       | 0.320  | 0.3200 | 50,000,000           | 50,000,000         |
| 60710RMX0                    | Mizuho Securities    | 07/01/22       | 07/01/22       | 0.320  | 0.3200 | 50,000,000           | 50,000,000         |
| 63873QSG0                    | Natixis              | 01/20/23       | 06/01/22       | 1.000  | 1.0000 | 50,000,000           | 50,000,000         |
| 63873QSY1                    | Natixis              | 12/21/22       | 12/21/22       | 1.220  | 1.2200 | 50,000,000           | 50,000,000         |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of May 31, 2022 (UNAUDITED) (b)**

| <b>CUSIP #</b> | <b>Issuer</b>         | <b>Final Maturity</b> | <b>Reset Maturity</b> | <b>Coupon</b> | <b>Yield</b> | <b>Principal Amount (a)</b> | <b>Amortized Cost (a)</b> |
|----------------|-----------------------|-----------------------|-----------------------|---------------|--------------|-----------------------------|---------------------------|
| 63873QTK0      | Natixis               | 11/28/22              | 11/28/22              | 2.030         | 2.0300       | 50,000,000                  | 50,000,000                |
| 65558UKP6      | Nordea Bank NY        | 07/05/22              | 07/05/22              | 0.320         | 0.3200       | 50,000,000                  | 50,000,000                |
| 65558UKQ4      | Nordea Bank NY        | 06/03/22              | 06/03/22              | 0.290         | 0.2900       | 25,000,000                  | 25,000,000                |
| 65558UKY7      | Nordea Bank NY        | 07/07/22              | 07/07/22              | 0.325         | 0.3300       | 50,000,000                  | 50,000,000                |
| 65558ULN0      | Nordea Bank NY        | 07/13/22              | 07/13/22              | 0.350         | 0.3500       | 50,000,000                  | 50,000,000                |
| 65558UMD1      | Nordea Bank NY        | 11/28/22              | 06/01/22              | 0.950         | 0.9500       | 50,000,000                  | 50,000,000                |
| 65558UMM1      | Nordea Bank NY        | 10/24/22              | 06/01/22              | 0.970         | 0.9700       | 50,000,000                  | 50,000,000                |
| 65558UMR0      | Nordea Bank NY        | 08/04/22              | 08/04/22              | 0.490         | 0.4900       | 50,000,000                  | 50,000,000                |
| 65558UMS8      | Nordea Bank NY        | 11/30/22              | 06/01/22              | 0.980         | 0.9800       | 50,000,000                  | 50,000,000                |
| 65558UNX6      | Nordea Bank NY        | 12/15/22              | 12/15/22              | 1.020         | 1.0200       | 50,000,000                  | 50,000,000                |
| 65558UPN6      | Nordea Bank NY        | 12/02/22              | 06/01/22              | 1.230         | 1.2300       | 50,000,000                  | 50,000,000                |
| 65558USQ6      | Nordea Bank NY        | 12/08/22              | 06/01/22              | 1.180         | 1.1800       | 50,000,000                  | 50,000,000                |
| 65558UTC6      | Nordea Bank NY        | 12/20/22              | 06/01/22              | 1.210         | 1.2100       | 50,000,000                  | 50,000,000                |
| 65558UTF9      | Nordea Bank NY        | 11/18/22              | 06/01/22              | 1.180         | 1.1800       | 50,000,000                  | 50,000,000                |
| 65558UTS1      | Nordea Bank NY        | 02/27/23              | 06/01/22              | 1.280         | 1.2800       | 50,000,000                  | 50,000,000                |
| 78012U3H6      | Royal Bank of Canada  | 12/22/22              | 12/22/22              | 0.750         | 0.7500       | 25,000,000                  | 25,000,000                |
| 78012UY58      | Royal Bank of Canada  | 08/09/22              | 06/01/22              | 0.930         | 0.9300       | 50,000,000                  | 50,000,000                |
| 78012UZ24      | Royal Bank of Canada  | 11/17/22              | 11/17/22              | 0.400         | 0.4000       | 50,000,000                  | 50,000,000                |
| 85325VV56      | Standard Chartered    | 12/29/22              | 06/01/22              | 0.990         | 0.9900       | 100,000,000                 | 100,000,000               |
| 85325VX47      | Standard Chartered    | 11/07/22              | 06/01/22              | 0.990         | 0.9900       | 50,000,000                  | 50,000,000                |
| 85325VZP8      | Standard Chartered    | 11/15/22              | 06/01/22              | 1.170         | 1.1700       | 50,000,000                  | 50,000,000                |
| 85325VZX1      | Standard Chartered    | 02/14/23              | 06/01/22              | 1.270         | 1.2700       | 50,000,000                  | 50,000,000                |
| 86564MDK1      | Sumitomo Mitsui       | 09/02/22              | 06/01/22              | 0.980         | 0.9800       | 50,000,000                  | 50,000,000                |
| 86565FAM4      | Sumitomo Bank         | 07/20/22              | 06/01/22              | 0.920         | 0.9200       | 50,000,000                  | 50,000,000                |
| 86565FEZ1      | Sumitomo Bank         | 10/03/22              | 06/01/22              | 0.990         | 0.9900       | 50,000,000                  | 50,000,000                |
| 86565FFC1      | Sumitomo Bank         | 10/04/22              | 06/01/22              | 0.990         | 0.9900       | 50,000,000                  | 50,000,000                |
| 86565FGH9      | Sumitomo Bank         | 11/07/22              | 06/01/22              | 0.990         | 0.9900       | 50,000,000                  | 50,000,000                |
| 86565FKE1      | Sumitomo Bank         | 10/27/22              | 06/01/22              | 1.180         | 1.1800       | 50,000,000                  | 50,000,000                |
| 86565FKY7      | Sumitomo Bank         | 11/04/22              | 06/01/22              | 1.200         | 1.2000       | 50,000,000                  | 50,000,000                |
| 86565FLD2      | Sumitomo Bank         | 05/03/23              | 06/01/22              | 1.380         | 1.3800       | 25,000,000                  | 25,000,000                |
| 86565FLN0      | Sumitomo Bank         | 11/14/22              | 06/01/22              | 1.180         | 1.1800       | 50,000,000                  | 50,000,000                |
| 86565FLT7      | Sumitomo Bank         | 12/14/22              | 06/01/22              | 1.240         | 1.2400       | 50,000,000                  | 50,000,000                |
| 86565FMA7      | Sumitomo Bank         | 02/16/23              | 06/01/22              | 1.300         | 1.3000       | 50,000,000                  | 50,000,000                |
| 86959RUV0      | Svenska Hannelsbanken | 06/21/22              | 06/21/22              | 0.220         | 0.2200       | 50,000,000                  | 50,000,000                |
| 86959RWC0      | Svenska Hannelsbanken | 06/02/22              | 06/02/22              | 0.300         | 0.3000       | 50,000,000                  | 50,000,000                |
| 86959RWT3      | Svenska Hannelsbanken | 07/26/22              | 07/26/22              | 0.480         | 0.4800       | 50,000,000                  | 50,000,000                |
| 86959RWW6      | Svenska Hannelsbanken | 08/31/22              | 08/31/22              | 0.620         | 0.6200       | 50,000,000                  | 50,000,000                |
| 86959RYW4      | Svenska Hannelsbanken | 10/20/22              | 06/01/22              | 1.130         | 1.1300       | 50,000,000                  | 50,000,000                |
| 86959RZN3      | Svenska Hannelsbanken | 02/22/23              | 06/01/22              | 1.270         | 1.2700       | 50,000,000                  | 50,000,000                |
| 89114WKL8      | TD Bank NY            | 06/10/22              | 06/01/22              | 0.950         | 0.9500       | 50,000,000                  | 50,000,000                |
| 89114WN35      | TD Bank NY            | 07/12/22              | 07/12/22              | 0.310         | 0.3100       | 50,000,000                  | 50,000,000                |
| 89114WP90      | TD Bank NY            | 10/12/22              | 06/01/22              | 0.970         | 0.9700       | 50,000,000                  | 50,000,000                |
| 89114WPW9      | TD Bank NY            | 08/26/22              | 08/26/22              | 0.620         | 0.6200       | 50,000,000                  | 50,000,000                |
| 89114WQ73      | TD Bank NY            | 06/16/22              | 06/16/22              | 0.500         | 0.5000       | 25,000,000                  | 25,000,000                |
| 89114WQE8      | TD Bank NY            | 11/03/22              | 11/03/22              | 0.800         | 0.8000       | 50,000,000                  | 50,000,000                |
| 89114WUQ6      | TD Bank NY            | 11/09/22              | 06/01/22              | 1.160         | 1.1600       | 50,000,000                  | 50,000,000                |
| 89114WVK8      | TD Bank NY            | 12/22/22              | 12/22/22              | 2.020         | 2.0200       | 50,000,000                  | 50,000,000                |
| 89114WVX0      | TD Bank NY            | 11/29/22              | 06/01/22              | 1.180         | 1.1800       | 50,000,000                  | 50,000,000                |
| 89114WX26      | TD Bank NY            | 12/12/22              | 06/01/22              | 1.180         | 1.1800       | 50,000,000                  | 50,000,000                |
| 89114WXB6      | TD Bank NY            | 02/15/23              | 06/01/22              | 1.230         | 1.2300       | 50,000,000                  | 50,000,000                |
| 89114WXN0      | TD Bank NY            | 12/27/22              | 06/01/22              | 1.210         | 1.2100       | 50,000,000                  | 50,000,000                |
| 96130ALA4      | Westpac Bank          | 10/26/22              | 10/26/22              | 0.300         | 0.3000       | 15,000,000                  | 15,000,000                |

**State Treasury Asset Reserve of Ohio (STAR Ohio)  
List of Investments as of May 31, 2022 (UNAUDITED) (b)**

| CUSIP #   | Issuer       | Final<br>Maturity | Reset<br>Maturity | Coupon | Yield  | Principal<br>Amount (a)  | Amortized Cost<br>(a)    |
|-----------|--------------|-------------------|-------------------|--------|--------|--------------------------|--------------------------|
| 96130ALG1 | Westpac Bank | 08/08/22          | 06/01/22          | 0.930  | 0.9300 | 50,000,000               | 50,000,000               |
| 96130ALM8 | Westpac Bank | 11/18/22          | 11/18/22          | 0.440  | 0.4400 | 50,000,000               | 50,000,000               |
| 96130ALT3 | Westpac Bank | 01/31/23          | 01/31/23          | 0.970  | 0.9700 | 25,000,000               | 25,000,000               |
| 96130ANZ7 | Westpac Bank | 11/08/22          | 06/01/22          | 1.180  | 1.1800 | 50,000,000               | 50,000,000               |
| 96130APG7 | Westpac Bank | 02/21/23          | 06/01/22          | 1.230  | 1.2300 | 50,000,000               | 50,000,000               |
|           |              |                   |                   |        |        | <u>\$ 4,365,000,000</u>  | <u>\$ 4,365,000,000</u>  |
|           |              |                   |                   |        |        | <u>\$ 16,339,557,549</u> | <u>\$ 16,340,258,631</u> |

WAM: 41 WAM refers to Weighted Average Maturity computed pursuant to regulations for registered money market funds. WAM is calculated based on the maturity date or reset date for floating rate and variable rate securities.

WAL: 83 WAL refers to Weighted Average Life Maturity computed pursuant to regulations for registered money market funds. WAL is calculated based on a securities final maturity date and does not take into account reset dates.

- Notes:
- a. Rounded to the nearest dollar
  - b. The foregoing unaudited information is being presented pursuant to the Fund's Policy of Disclosure of Portfolio Holdings.

**State Treasury Asset Reserve of Ohio (STAR Ohio)  
List of Investments as of April 30, 2022 (UNAUDITED) (b)**

| <b>CUSIP #</b>          | <b>Issuer</b>        | <b>Final Maturity</b> | <b>Reset Maturity</b> | <b>Coupon</b> | <b>Yield</b> | <b>Principal Amount (a)</b> | <b>Amortized Cost (a)</b> |
|-------------------------|----------------------|-----------------------|-----------------------|---------------|--------------|-----------------------------|---------------------------|
| <b>Bank Deposits</b>    |                      |                       |                       |               |              |                             |                           |
| CFBANKBD1               | Dep - CFBank         | 05/02/22              | 05/02/22              | 0.650         | 0.6500       | \$ 75,001,334               | \$ 75,001,334             |
| CITZINTR1               | Citizens Intrafi SW  | 05/02/22              | 05/02/22              | 0.300         | 0.3000       | 29,081,231                  | 29,081,231                |
| TRUISTBD1               | Dep - Truist Bank    | 05/02/22              | 05/02/22              | 0.300         | 0.3000       | 200,027,947                 | 200,027,947               |
|                         |                      |                       |                       |               |              | <u>\$ 304,110,512</u>       | <u>\$ 304,110,512</u>     |
| <b>Commercial Paper</b> |                      |                       |                       |               |              |                             |                           |
| 06054PE36               | Bank of America      | 05/03/22              | 05/03/22              | 0.000         | 0.1600       | \$ 19,999,821               | \$ 19,999,822             |
| 06366HG68               | Bank of Montreal Chi | 07/06/22              | 07/06/22              | 0.000         | 0.3300       | 24,984,803                  | 24,984,875                |
| 06366HHW0               | Bank of Montreal Chi | 08/30/22              | 08/30/22              | 0.000         | 1.0100       | 49,830,077                  | 49,831,944                |
| 06366HJC2               | Bank of Montreal Chi | 09/12/22              | 09/12/22              | 0.000         | 0.4200       | 24,960,772                  | 24,960,917                |
| 06367NBH5               | Bank of Montreal Chi | 12/23/22              | 05/02/22              | 0.730         | 0.4500       | 50,000,000                  | 50,000,000                |
| 06367NB1                | Bank of Montreal Chi | 10/05/22              | 05/02/22              | 0.630         | 0.6300       | 50,000,000                  | 50,000,000                |
| 06743ME22               | Barclays Bank        | 05/02/22              | 05/02/22              | 0.000         | 0.3500       | 199,997,861                 | 199,998,056               |
| 06743MEL0               | Barclays Bank        | 05/20/22              | 05/20/22              | 0.000         | 0.1900       | 49,994,962                  | 49,994,986                |
| 06743MF21               | Barclays Bank        | 06/02/22              | 06/02/22              | 0.000         | 0.2000       | 24,995,541                  | 24,995,556                |
| 06743MGV6               | Barclays Bank        | 07/29/22              | 07/29/22              | 0.000         | 0.4500       | 49,944,084                  | 49,944,375                |
| 06743MH37               | Barclays Bank        | 08/03/22              | 08/03/22              | 0.000         | 0.2300       | 24,982,844                  | 24,982,891                |
| 09659CE61               | BNP Paribas NY       | 05/06/22              | 05/06/22              | 0.000         | 0.1500       | 24,999,477                  | 24,999,479                |
| 17327BFE0               | Citigroup Global     | 06/14/22              | 06/14/22              | 0.000         | 0.1700       | 24,994,791                  | 24,994,806                |
| 17327BG74               | Citigroup Global     | 07/07/22              | 07/07/22              | 0.000         | 0.2000       | 32,887,915                  | 32,887,948                |
| 17327BGJ8               | Citigroup Global     | 07/18/22              | 07/18/22              | 0.000         | 0.1600       | 24,991,303                  | 24,991,333                |
| 17327BJ63               | Citigroup Global     | 09/06/22              | 09/06/22              | 0.000         | 0.1900       | 49,966,121                  | 49,966,222                |
| 17327BJ89               | Citigroup Global     | 09/08/22              | 09/08/22              | 0.000         | 0.8300       | 24,924,687                  | 24,925,069                |
| 17327BKK0               | Citigroup Global     | 10/19/22              | 10/19/22              | 0.000         | 1.8400       | 49,565,349                  | 49,567,750                |
| 21687BFH9               | Rabobank             | 06/17/22              | 06/17/22              | 0.000         | 0.3300       | 49,977,591                  | 49,978,458                |
| 22533UFM0               | CACPNY               | 06/21/22              | 06/21/22              | 0.000         | 0.9500       | 49,931,961                  | 49,932,708                |
| 4497W1FD3               | ING Funding          | 06/13/22              | 06/13/22              | 0.000         | 0.3300       | 49,980,032                  | 49,980,292                |
| 46590EFW3               | JPM SEC              | 06/30/22              | 06/30/22              | 0.000         | 0.2000       | 24,991,644                  | 24,991,667                |
| 46590EGE2               | JPM SEC              | 07/14/22              | 07/14/22              | 0.000         | 0.2000       | 24,989,694                  | 24,989,722                |
| 46590EKS6               | JPM SEC              | 10/26/22              | 10/26/22              | 0.000         | 1.8400       | 49,547,610                  | 49,550,056                |
| 46590ELP1               | JPM SEC              | 11/23/22              | 11/23/22              | 0.000         | 2.0000       | 49,430,828                  | 49,433,500                |
| 46590EMT2               | JPM SEC              | 12/27/22              | 12/27/22              | 0.000         | 2.1500       | 49,287,541                  | 49,293,333                |
| 46640QE56               | JPM SEC              | 05/05/22              | 05/05/22              | 0.000         | 0.1400       | 49,999,218                  | 49,999,222                |
| 46640QHP9               | JPM SEC              | 08/23/22              | 08/23/22              | 0.000         | 0.8500       | 49,863,921                  | 49,865,417                |
| 53948BFW4               | Lloyds Bank Corp     | 06/30/22              | 06/30/22              | 0.000         | 0.1700       | 39,988,624                  | 39,988,667                |
| 53948BKR9               | Lloyds Bank Corp     | 10/25/22              | 10/25/22              | 0.000         | 0.8000       | 49,802,591                  | 49,803,333                |
| 57UUSBNA0               | CP - US Bank         | 05/02/22              | 05/02/22              | 0.320         | 0.3200       | 230,719,966                 | 230,719,966               |
| 60689GET9               | Mizuho Securities    | 05/27/22              | 05/27/22              | 0.000         | 0.6400       | 49,976,490                  | 49,976,889                |
| 60689GFE1               | Mizuho Securities    | 06/14/22              | 06/14/22              | 0.000         | 0.8200       | 71,727,027                  | 71,728,040                |
| 60689GFF8               | Mizuho Securities    | 06/15/22              | 06/15/22              | 0.000         | 0.8400       | 49,946,800                  | 49,947,500                |
| 62479ME66               | MUFG Bank NY         | 05/06/22              | 05/06/22              | 0.000         | 0.4800       | 99,993,143                  | 99,993,333                |
| 62479MFU2               | MUFG Bank NY         | 06/28/22              | 06/28/22              | 0.000         | 0.3200       | 24,987,040                  | 24,987,111                |
| 62479MG80               | MUFG Bank NY         | 07/08/22              | 07/08/22              | 0.000         | 0.3200       | 49,969,620                  | 49,969,778                |
| 62479MGM9               | MUFG Bank NY         | 07/21/22              | 07/21/22              | 0.000         | 1.1200       | 49,872,630                  | 49,874,000                |
| 62479MHF3               | MUFG Bank NY         | 08/15/22              | 08/15/22              | 0.000         | 1.3300       | 49,803,884                  | 49,805,667                |
| 63873KG68               | Natixis              | 07/06/22              | 07/06/22              | 0.000         | 0.3500       | 49,967,741                  | 49,967,917                |
| 63873KGB7               | Natixis              | 07/11/22              | 07/11/22              | 0.000         | 0.3500       | 49,965,117                  | 49,965,486                |
| 63873KGE1               | Natixis              | 07/14/22              | 07/14/22              | 0.000         | 0.3500       | 49,963,838                  | 49,964,028                |
| 63873KK30               | Natixis              | 10/03/22              | 10/03/22              | 0.000         | 0.5000       | 24,945,780                  | 24,946,181                |
| 63873LDK8               | Natixis              | 10/07/22              | 05/02/22              | 0.460         | 0.2300       | 50,000,000                  | 50,000,000                |
| 74433HE26               | Prudential Funding   | 05/02/22              | 05/02/22              | 0.000         | 0.3700       | 24,999,735                  | 24,999,743                |



**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of April 30, 2022 (UNAUDITED) (b)**

| CUSIP #                   | Issuer               | Final Maturity | Reset Maturity | Coupon | Yield  | Principal Amount (a)   | Amortized Cost (a)     |
|---------------------------|----------------------|----------------|----------------|--------|--------|------------------------|------------------------|
| 78015DEX4                 | Royal Bank of Canada | 05/31/22       | 05/31/22       | 0.000  | 0.2900 | 49,987,839             | 49,987,917             |
| 78015DFG0                 | Royal Bank of Canada | 06/16/22       | 06/16/22       | 0.000  | 0.2000 | 29,992,312             | 29,992,333             |
| 78015DFN5                 | Royal Bank of Canada | 06/22/22       | 06/22/22       | 0.000  | 0.2100 | 24,991,077             | 24,991,101             |
| 78015DGU8                 | Royal Bank of Canada | 07/28/22       | 07/28/22       | 0.000  | 0.4400 | 24,972,384             | 24,973,111             |
| 78015DJ76                 | Royal Bank of Canada | 09/07/22       | 09/07/22       | 0.000  | 0.3600 | 24,967,508             | 24,967,750             |
| 78015DJW1                 | Royal Bank of Canada | 09/30/22       | 09/30/22       | 0.000  | 0.2000 | 49,957,660             | 49,957,778             |
| 78015DKH2                 | Royal Bank of Canada | 10/17/22       | 10/17/22       | 0.000  | 0.9900 | 49,767,109             | 49,769,972             |
| 78015DME7                 | Royal Bank of Canada | 12/14/22       | 12/14/22       | 0.000  | 0.5500 | 24,913,057             | 24,913,299             |
| 78015DMK3                 | Royal Bank of Canada | 12/19/22       | 12/19/22       | 0.000  | 1.1400 | 49,632,296             | 49,635,889             |
| 78015M3W8                 | Royal Bank of Canada | 07/08/22       | 05/02/22       | 0.420  | 0.1900 | 25,000,000             | 25,000,000             |
| 78015M4B3                 | Royal Bank of Canada | 05/02/22       | 05/02/22       | 0.400  | 0.4000 | 50,000,000             | 50,000,000             |
| 78015M5L0                 | Royal Bank of Canada | 03/01/23       | 05/02/22       | 0.710  | 0.4300 | 50,000,000             | 50,000,000             |
| 85324UF16                 | Standard Chartered   | 06/01/22       | 06/01/22       | 0.000  | 0.7000 | 24,984,767             | 24,984,931             |
| 85324UGB3                 | Standard Chartered   | 07/11/22       | 07/11/22       | 0.000  | 0.2200 | 24,989,123             | 24,989,153             |
| 85324UGC1                 | Standard Chartered   | 07/12/22       | 07/12/22       | 0.000  | 0.2200 | 19,991,175             | 19,991,200             |
| 85324UGD9                 | Standard Chartered   | 07/13/22       | 07/13/22       | 0.000  | 0.2200 | 24,988,817             | 24,988,847             |
| 85324UGK3                 | Standard Chartered   | 07/19/22       | 07/19/22       | 0.000  | 0.2200 | 24,987,897             | 24,987,931             |
| 85324UGR8                 | Standard Chartered   | 07/25/22       | 07/25/22       | 0.000  | 0.2200 | 24,986,978             | 24,987,014             |
| 85324UGT4                 | Standard Chartered   | 07/27/22       | 07/27/22       | 0.000  | 0.2200 | 24,986,672             | 24,986,708             |
| 89116FED8                 | TD Securities        | 05/13/22       | 05/13/22       | 0.000  | 0.2000 | 29,997,995             | 29,998,000             |
| 89116FEJ5                 | TD Securities        | 05/18/22       | 05/18/22       | 0.000  | 0.2100 | 24,996,974             | 24,996,982             |
| 89116FEK2                 | TD Securities        | 05/19/22       | 05/19/22       | 0.000  | 0.2000 | 24,997,493             | 24,997,500             |
| 89116FFV7                 | TD Securities        | 06/29/22       | 06/29/22       | 0.000  | 0.1600 | 14,996,055             | 14,996,067             |
| 89116FH86                 | TD Securities        | 08/08/22       | 08/08/22       | 0.000  | 0.3600 | 24,975,045             | 24,975,250             |
| 89233BCE5                 | Toyota Motor - Float | 11/10/22       | 05/02/22       | 0.500  | 0.2200 | 50,000,000             | 50,000,000             |
| 89233HEJ9                 | Toyota Motor Credit  | 05/18/22       | 05/18/22       | 0.000  | 0.8000 | 24,990,408             | 24,990,556             |
| 89233HF74                 | Toyota Motor Credit  | 06/07/22       | 06/07/22       | 0.000  | 0.7400 | 49,961,378             | 49,961,972             |
| 89233HF90                 | Toyota Motor Credit  | 06/09/22       | 06/09/22       | 0.000  | 0.2900 | 49,984,187             | 49,984,292             |
| 89233HFH2                 | Toyota Motor Credit  | 06/17/22       | 06/17/22       | 0.000  | 0.8500 | 49,942,633             | 49,944,514             |
| 89233HFT6                 | Toyota Motor Credit  | 06/27/22       | 06/27/22       | 0.000  | 1.0000 | 49,919,577             | 49,920,833             |
| 89233HFV1                 | Toyota Motor Credit  | 06/29/22       | 06/29/22       | 0.000  | 1.0900 | 24,954,620             | 24,955,340             |
| 89233HNL2                 | Toyota Motor Credit  | 11/22/22       | 11/22/22       | 0.000  | 1.1200 | 49,682,788             | 49,683,958             |
|                           |                      |                |                |        |        | <u>\$3,360,146,298</u> | <u>\$3,360,188,241</u> |
| <b>Corporate Bonds</b>    |                      |                |                |        |        |                        |                        |
| 14913R2J5                 | CAT Financial        | 03/01/23       | 03/01/23       | 0.250  | 1.1200 | \$ 9,926,604           | \$9,927,206            |
| 20453KAB1                 | PNC Bank NA          | 06/29/22       | 06/29/22       | 2.875  | 0.9100 | 8,980,575              | 8,979,469              |
| 244199BE4                 | JDCC                 | 06/08/22       | 06/08/22       | 2.600  | 0.8200 | 15,027,939             | 15,027,855             |
| 24422ERT8                 | JDCC                 | 01/27/23       | 01/27/23       | 2.800  | 1.1800 | 8,737,992              | 8,737,074              |
| 24422EVA4                 | JDCC                 | 06/13/22       | 06/13/22       | 1.950  | 0.1700 | 14,604,883             | 14,604,795             |
| 665859AN4                 | Northern Trust Corp  | 08/02/22       | 08/02/22       | 2.375  | 0.1700 | 16,486,966             | 16,486,726             |
| 86787EAT4                 | Truist Bank          | 08/01/22       | 08/01/22       | 2.450  | 1.2700 | 23,053,738             | 23,052,635             |
| 89236TEA9                 | Toyota Motor - Float | 06/29/22       | 06/29/22       | 1.233  | 0.2200 | 10,003,973             | 10,003,963             |
| 89236TGW9                 | Toyota Motor Credit  | 03/30/23       | 03/30/23       | 2.900  | 1.3200 | 26,631,303             | 26,626,528             |
| 89236TGZ2                 | Toyota Motor Credit  | 05/26/22       | 05/26/22       | 1.150  | 0.1600 | 55,048,779             | 55,048,673             |
| 89236THD0                 | Toyota Motor Credit  | 07/22/22       | 07/22/22       | 0.450  | 0.1700 | 26,102,554             | 26,102,509             |
| 89788JAB5                 | Truist Bank          | 03/09/23       | 03/09/23       | 1.250  | 1.4000 | 32,045,266             | 32,046,033             |
| 90331HNL3                 | US Bank              | 01/23/23       | 01/23/23       | 2.850  | 0.8700 | 48,579,370             | 48,572,431             |
| 90331HPF4                 | US Bank              | 01/09/23       | 01/09/23       | 1.950  | 1.1200 | 44,079,210             | 44,077,363             |
|                           |                      |                |                |        |        | <u>\$339,309,154</u>   | <u>\$339,293,260</u>   |
| <b>Money Market Funds</b> |                      |                |                |        |        |                        |                        |
| 26188J206                 | MMKT- Dreyfus Cash   | 05/02/22       | 05/02/22       | 0.339  | 0.3400 | \$ 4,598,620           | \$4,604,982            |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of April 30, 2022 (UNAUDITED) (b)**

| CUSIP #                                      | Issuer               | Final Maturity | Reset Maturity | Coupon | Yield  | Principal Amount (a) | Amortized Cost (a) |
|----------------------------------------------|----------------------|----------------|----------------|--------|--------|----------------------|--------------------|
| 31846V336                                    | MMKT- First American | 05/02/22       | 05/02/22       | 0.221  | 0.2200 | 1,350,101            | 1,350,101          |
| 31846V625                                    | MMKT- First Am Inst  | 05/02/22       | 05/02/22       | 0.307  | 0.3100 | 5,035,218            | 5,035,218          |
| 38141W273                                    | MMKT- GS GOVT        | 05/02/22       | 05/02/22       | 0.313  | 0.3100 | 22,194,253           | 22,194,253         |
| 60934N203                                    | Federated Inst Prime | 05/02/22       | 05/02/22       | 0.375  | 0.3700 | 1,917,954            | 1,919,402          |
| 61747C715                                    | MMKT- MS Liq Prime   | 05/02/22       | 05/02/22       | 0.368  | 0.3700 | 1,136,286,978        | 1,136,887,710      |
| 825252885                                    | MMKT- Invesco Govt   | 05/02/22       | 05/02/22       | 0.359  | 0.3600 | 989,375,545          | 989,375,545        |
|                                              |                      |                |                |        |        | \$ 2,160,758,668     | \$ 2,161,367,211   |
| <b>Federal Agency Discount Notes</b>         |                      |                |                |        |        |                      |                    |
| 313313G69                                    | FFCB Discount Note   | 09/21/22       | 09/21/22       | 0.000  | 0.7900 | \$ 24,922,175        | \$ 24,922,542      |
| 313313H35                                    | FFCB Discount Note   | 09/26/22       | 09/26/22       | 0.000  | 0.8100 | 24,917,406           | 24,917,778         |
| 313313H50                                    | FFCB Discount Note   | 09/28/22       | 09/28/22       | 0.000  | 0.8800 | 24,910,019           | 24,910,417         |
| 313385XF8                                    | FHLB Discount Note   | 05/25/22       | 05/25/22       | 0.000  | 0.4000 | 24,993,204           | 24,993,350         |
|                                              |                      |                |                |        |        | \$ 99,742,803        | \$ 99,744,086      |
| <b>Federal Agency Interest Bearing Notes</b> |                      |                |                |        |        |                      |                    |
| 3130ARQS3                                    | FHLB - Debenture     | 07/18/22       | 07/18/22       | 1.200  | 1.2000 | \$ 50,000,000        | \$ 50,000,000      |
| 313380GJ0                                    | FHLB - Debenture     | 09/09/22       | 09/09/22       | 2.000  | 0.7300 | 25,115,305           | 25,114,140         |
| 3133EKMB9                                    | FFCB - Floater       | 05/20/22       | 05/02/22       | 0.690  | 0.3200 | 57,003,523           | 57,003,518         |
| 3133ELD35                                    | FFCB - Floater       | 05/27/22       | 05/02/22       | 0.530  | 0.2800 | 71,389,764           | 71,389,764         |
| 3133ELG40                                    | FFCB - Floater       | 06/08/22       | 05/02/22       | 0.530  | 0.2900 | 49,999,060           | 49,999,062         |
| 3133ELU69                                    | FFCB - Floater       | 07/15/22       | 05/02/22       | 0.540  | 0.2900 | 20,000,000           | 20,000,000         |
| 3133EMAN2                                    | FFCB - Floater       | 08/01/22       | 05/03/22       | 0.952  | 0.1100 | 14,999,904           | 14,999,904         |
| 3133EMAW2                                    | FFCB - Floater       | 09/23/22       | 05/02/22       | 0.430  | 0.1800 | 15,000,000           | 15,000,000         |
| 3133EMG30                                    | FFCB - Floater       | 02/09/23       | 05/02/22       | 0.325  | 0.0800 | 24,999,015           | 24,999,016         |
| 3133EMJ78                                    | FFCB - Floater       | 06/15/22       | 05/02/22       | 0.300  | 0.0600 | 24,999,682           | 24,999,683         |
| 3133EML83                                    | FFCB - Floater       | 03/22/23       | 05/02/22       | 0.335  | 0.0900 | 25,000,000           | 25,000,000         |
| 3133EMPG1                                    | FFCB - Floater       | 01/31/23       | 05/03/22       | 0.947  | 0.0700 | 25,005,243           | 25,005,235         |
| 3135G04N0                                    | FNMA - Floater       | 05/13/22       | 05/02/22       | 0.460  | 0.2300 | 25,000,000           | 25,000,000         |
| 3135G04P5                                    | FNMA - Floater       | 05/19/22       | 05/02/22       | 0.470  | 0.2400 | 20,000,000           | 20,000,000         |
|                                              |                      |                |                |        |        | \$448,511,496        | \$448,510,322      |
| <b>Asset-Backed Commercial Paper</b>         |                      |                |                |        |        |                      |                    |
| 0347M3E34                                    | Anglesea Funding     | 05/03/22       | 05/03/22       | 0.000  | 0.6000 | \$ 297,891,457       | \$297,892,083      |
| 0347M3ED2                                    | Anglesea Funding     | 05/13/22       | 05/13/22       | 0.000  | 0.6500 | 49,988,393           | 49,989,167         |
| 0347M3EX8                                    | Anglesea Funding     | 05/31/22       | 05/31/22       | 0.000  | 0.7000 | 49,970,355           | 49,970,833         |
| 0347M3F66                                    | Anglesea Funding     | 06/06/22       | 06/06/22       | 0.000  | 0.7100 | 49,963,918           | 49,964,500         |
| 07644BEC2                                    | BEDFDG               | 05/12/22       | 05/12/22       | 0.000  | 0.1900 | 49,997,081           | 49,997,097         |
| 07644BEG3                                    | BEDFDG               | 05/16/22       | 05/16/22       | 0.000  | 0.2200 | 49,995,393           | 49,995,417         |
| 07644BEH1                                    | BEDFDG               | 05/17/22       | 05/17/22       | 0.000  | 0.8700 | 24,990,180           | 24,990,333         |
| 07644BFT4                                    | BEDFDG               | 06/27/22       | 06/27/22       | 0.000  | 0.2300 | 24,991,054           | 24,991,094         |
| 07644BHA3                                    | BEDFDG               | 08/10/22       | 08/10/22       | 0.000  | 0.5800 | 49,916,935           | 49,918,639         |
| 07644BJF0                                    | BEDFDG               | 09/15/22       | 09/15/22       | 0.000  | 0.8600 | 49,834,708           | 49,836,361         |
| 07644BKS0                                    | BEDFDG               | 10/26/22       | 10/26/22       | 0.000  | 1.8800 | 24,768,827           | 24,770,083         |
| 07644BL18                                    | BEDFDG               | 11/01/22       | 11/01/22       | 0.000  | 1.8800 | 24,761,076           | 24,762,333         |
| 07644CHV5                                    | BEDFDG               | 09/27/22       | 05/02/22       | 0.700  | 0.7000 | 50,000,000           | 50,000,000         |
| 07644DLL0                                    | BEDFDG               | 10/21/22       | 05/02/22       | 0.500  | 0.2500 | 100,000,000          | 100,000,000        |
| 07646KGA2                                    | BEDFDG               | 09/16/22       | 05/02/22       | 0.800  | 0.8000 | 50,000,000           | 50,000,000         |
| 07646KGB0                                    | BEDFDG               | 10/13/22       | 05/02/22       | 0.580  | 0.5800 | 50,000,000           | 50,000,000         |
| 07646KGC8                                    | BEDFDG               | 12/16/22       | 05/02/22       | 0.670  | 0.6700 | 50,000,000           | 50,000,000         |
| 07646KGD6                                    | BEDFDG               | 11/21/22       | 05/02/22       | 0.670  | 0.6700 | 50,000,000           | 50,000,000         |
| 15060YE22                                    | Cedar Springs Cap    | 05/02/22       | 05/02/22       | 0.000  | 0.7500 | 24,999,460           | 24,999,479         |
| 15060YE63                                    | Cedar Springs Cap    | 05/06/22       | 05/06/22       | 0.000  | 0.5500 | 49,996,121           | 49,996,181         |
| 15060YEG1                                    | Cedar Springs Cap    | 05/16/22       | 05/16/22       | 0.000  | 0.5000 | 99,972,276           | 99,972,708         |

**State Treasury Asset Reserve of Ohio (STAR Ohio)  
List of Investments as of April 30, 2022 (UNAUDITED) (b)**

| <b>CUSIP #</b> | <b>Issuer</b>        | <b>Final Maturity</b> | <b>Reset Maturity</b> | <b>Coupon</b> | <b>Yield</b> | <b>Principal Amount (a)</b> | <b>Amortized Cost (a)</b> |
|----------------|----------------------|-----------------------|-----------------------|---------------|--------------|-----------------------------|---------------------------|
| 15060YEH9      | Cedar Springs Cap    | 05/17/22              | 05/17/22              | 0.000         | 0.8000       | 26,211,491                  | 26,211,677                |
| 15060YEP1      | Cedar Springs Cap    | 05/23/22              | 05/23/22              | 0.000         | 0.8200       | 49,974,540                  | 49,974,944                |
| 15060YF62      | Cedar Springs Cap    | 06/06/22              | 06/06/22              | 0.000         | 0.3500       | 24,991,201                  | 24,991,250                |
| 19423KF90      | Collateralized CP FX | 06/09/22              | 06/09/22              | 0.000         | 0.1800       | 24,995,111                  | 24,995,125                |
| 19423KFA7      | Collateralized CP FX | 06/10/22              | 06/10/22              | 0.000         | 0.1800       | 24,994,986                  | 24,995,000                |
| 19423KG57      | Collateralized CP FX | 07/05/22              | 07/05/22              | 0.000         | 0.7500       | 27,911,881                  | 27,912,151                |
| 19423KGN8      | Collateralized CP FX | 07/22/22              | 07/22/22              | 0.000         | 0.4700       | 49,946,180                  | 49,946,472                |
| 19423KKT0      | Collateralized CP FX | 10/27/22              | 10/27/22              | 0.000         | 0.6500       | 49,837,813                  | 49,838,403                |
| 19423KKU7      | Collateralized CP FX | 10/28/22              | 10/28/22              | 0.000         | 1.1600       | 49,711,302                  | 49,712,500                |
| 19423MCU2      | Collateralized CP FX | 09/28/22              | 05/02/22              | 0.430         | 0.2000       | 25,000,000                  | 25,000,000                |
| 19423MCV0      | Collateralized CP FX | 08/23/22              | 05/02/22              | 0.510         | 0.2800       | 50,000,000                  | 50,000,000                |
| 19423MCY4      | Collateralized CP FX | 07/21/22              | 05/02/22              | 0.450         | 0.2200       | 50,000,000                  | 50,000,000                |
| 19424G4R0      | Collateralized CP    | 10/12/22              | 05/02/22              | 0.670         | 0.3900       | 50,000,000                  | 50,000,000                |
| 19424JE93      | Collateralized CP    | 05/09/22              | 05/09/22              | 0.000         | 0.2600       | 24,998,544                  | 24,998,556                |
| 19424JEB8      | Collateralized CP    | 05/11/22              | 05/11/22              | 0.000         | 0.2600       | 24,998,180                  | 24,998,194                |
| 19424JEJ1      | Collateralized CP    | 05/18/22              | 05/18/22              | 0.000         | 0.3000       | 24,996,401                  | 24,996,458                |
| 19424JFH4      | Collateralized CP    | 06/17/22              | 06/17/22              | 0.000         | 0.3500       | 24,988,512                  | 24,988,576                |
| 19424JGR1      | Collateralized CP    | 07/25/22              | 07/25/22              | 0.000         | 0.5000       | 49,940,320                  | 49,940,972                |
| 19424JGS9      | Collateralized CP    | 07/26/22              | 07/26/22              | 0.000         | 0.4600       | 49,944,763                  | 49,945,056                |
| 19424JHV1      | Collateralized CP    | 08/29/22              | 08/29/22              | 0.000         | 0.8500       | 49,857,551                  | 49,858,333                |
| 19424JKK1      | Collateralized CP    | 10/19/22              | 10/19/22              | 0.000         | 1.6600       | 49,605,984                  | 49,608,125                |
| 19424JKL9      | Collateralized CP    | 10/20/22              | 10/20/22              | 0.000         | 1.0300       | 49,755,318                  | 49,756,333                |
| 19424JKQ8      | Collateralized CP    | 10/24/22              | 10/24/22              | 0.000         | 1.7300       | 49,577,505                  | 49,582,000                |
| 19424JKU9      | Collateralized CP    | 10/28/22              | 10/28/22              | 0.000         | 0.8300       | 49,793,470                  | 49,795,000                |
| 22845AE63      | Crown Point Capital  | 12/30/22              | 12/30/22              | 0.700         | 0.7000       | 15,000,000                  | 15,000,000                |
| 2284K1GT4      | Crown Point Capital  | 07/27/22              | 07/27/22              | 0.000         | 1.3400       | 49,836,304                  | 49,838,083                |
| 2284K1M67      | Crown Point Capital  | 12/06/22              | 12/06/22              | 0.000         | 0.5800       | 24,911,303                  | 24,911,792                |
| 2284K1MG5      | Crown Point Capital  | 12/16/22              | 12/16/22              | 0.000         | 0.6500       | 24,896,345                  | 24,896,632                |
| 37828XE39      | Glencove Funding     | 05/03/22              | 05/03/22              | 0.000         | 0.3300       | 24,999,537                  | 24,999,542                |
| 37828XE47      | Glencove Funding     | 05/04/22              | 05/04/22              | 0.000         | 0.2600       | 78,298,280                  | 78,298,301                |
| 37828XE54      | Glencove Funding     | 05/05/22              | 05/05/22              | 0.000         | 0.5000       | 49,997,187                  | 49,997,222                |
| 37828XE96      | Glencove Funding     | 05/09/22              | 05/09/22              | 0.000         | 0.2700       | 49,996,922                  | 49,997,000                |
| 37828XEB1      | Glencove Funding     | 05/11/22              | 05/11/22              | 0.000         | 0.5000       | 49,992,974                  | 49,993,056                |
| 37828XEH8      | Glencove Funding     | 05/17/22              | 05/17/22              | 0.000         | 0.6500       | 20,034,066                  | 20,034,211                |
| 37828XEJ4      | Glencove Funding     | 05/18/22              | 05/18/22              | 0.000         | 0.4700       | 49,988,779                  | 49,988,903                |
| 37828XES4      | Glencove Funding     | 05/26/22              | 05/26/22              | 0.000         | 0.8500       | 24,985,005                  | 24,985,243                |
| 39014GAK2      | Great Bear Funding   | 10/14/22              | 05/02/22              | 0.480         | 0.2800       | 50,000,000                  | 50,000,000                |
| 39014JE30      | Great Bear Funding   | 05/03/22              | 05/03/22              | 0.000         | 0.3500       | 99,997,569                  | 99,998,056                |
| 40588ME37      | Halkin Finance       | 05/03/22              | 05/03/22              | 0.000         | 0.3500       | 149,996,667                 | 149,997,083               |
| 40588ME60      | Halkin Finance       | 05/06/22              | 05/06/22              | 0.000         | 0.4200       | 49,996,667                  | 49,997,083                |
| 40588MEP8      | Halkin Finance       | 05/23/22              | 05/23/22              | 0.000         | 0.7800       | 32,684,023                  | 32,684,413                |
| 40588MER4      | Halkin Finance       | 05/25/22              | 05/25/22              | 0.000         | 0.5200       | 49,982,306                  | 49,982,667                |
| 40588MFF9      | Halkin Finance       | 06/15/22              | 06/15/22              | 0.000         | 0.7800       | 49,950,563                  | 49,951,250                |
| 54316UE39      | Longship Funding     | 05/03/22              | 05/03/22              | 0.000         | 0.2100       | 99,998,322                  | 99,998,361                |
| 54316UEB1      | Longship Funding     | 05/11/22              | 05/11/22              | 0.000         | 0.4200       | 74,989,257                  | 74,989,861                |
| 54316UEG0      | Longship Funding     | 05/16/22              | 05/16/22              | 0.000         | 0.5800       | 49,987,281                  | 49,987,917                |
| 59157UF13      | MetLife Short Term   | 06/01/22              | 06/01/22              | 0.000         | 0.2300       | 24,995,022                  | 24,995,049                |
| 59157UFD7      | MetLife Short Term   | 06/13/22              | 06/13/22              | 0.000         | 0.7300       | 49,955,771                  | 49,956,403                |
| 59157UFE5      | MetLife Short Term   | 06/14/22              | 06/14/22              | 0.000         | 0.7300       | 19,981,901                  | 19,982,156                |
| 74154GF73      | Pricoa Short Term    | 06/06/22              | 06/06/22              | 0.000         | 0.3000       | 24,992,416                  | 24,992,458                |
| 74154GH22      | Pricoa Short Term    | 08/02/22              | 08/02/22              | 0.000         | 1.0000       | 24,934,874                  | 24,935,417                |
| 74154GHF3      | Pricoa Short Term    | 08/15/22              | 08/15/22              | 0.000         | 0.2000       | 9,994,095                   | 9,994,111                 |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of April 30, 2022 (UNAUDITED) (b)**

| CUSIP #                             | Issuer               | Final Maturity | Reset Maturity | Coupon | Yield  | Principal Amount (a) | Amortized Cost (a) |
|-------------------------------------|----------------------|----------------|----------------|--------|--------|----------------------|--------------------|
| 74154GL84                           | Pricoa Short Term    | 11/08/22       | 11/08/22       | 0.000  | 0.9300 | 24,877,512           | 24,877,972         |
| 74154GLF8                           | Pricoa Short Term    | 11/15/22       | 11/15/22       | 0.000  | 1.8900 | 49,483,192           | 49,485,750         |
| 76582KF30                           | Ridgefield Funding   | 06/03/22       | 06/03/22       | 0.000  | 0.3100 | 24,992,856           | 24,992,896         |
| 76582KF63                           | Ridgefield Funding   | 06/06/22       | 06/06/22       | 0.000  | 1.0000 | 24,974,438           | 24,975,000         |
| 76582KF71                           | Ridgefield Funding   | 06/07/22       | 06/07/22       | 0.000  | 0.3300 | 24,991,474           | 24,991,521         |
| 76582KGL9                           | Ridgefield Funding   | 07/20/22       | 07/20/22       | 0.000  | 1.1000 | 49,876,435           | 49,877,778         |
| 76582KGM7                           | Ridgefield Funding   | 07/21/22       | 07/21/22       | 0.000  | 0.2500 | 24,985,884           | 24,985,938         |
| 76582KH53                           | Ridgefield Funding   | 08/05/22       | 08/05/22       | 0.000  | 1.3200 | 49,822,240           | 49,824,000         |
|                                     |                      |                |                |        |        | \$3,823,445,753      | \$3,823,484,557    |
| <b>Municipal Bonds</b>              |                      |                |                |        |        |                      |                    |
| 18085PJZ8                           | Clark County Dept of | 05/04/22       | 05/04/22       | 0.490  | 0.4900 | \$ 17,500,000        | \$17,500,000       |
| 18085PMX9                           | Clark County Dept 2  | 05/04/22       | 05/04/22       | 0.420  | 0.4200 | 23,670,000           | 23,670,000         |
| 19081PEN2                           | Cobb County Hospital | 05/05/22       | 05/05/22       | 0.440  | 0.0100 | 19,000,000           | 19,000,000         |
| 59447TXD0                           | Michigan St Fin Auth | 05/05/22       | 05/05/22       | 0.600  | 0.0800 | 50,000,000           | 50,000,000         |
| 62620VVS0                           | MEA of Georgia       | 05/04/22       | 05/04/22       | 0.460  | 0.4600 | 52,770,000           | 52,770,000         |
| 956622P65                           | West Virginia St Hos | 05/05/22       | 05/05/22       | 0.440  | 0.4400 | 10,000,000           | 10,000,000         |
|                                     |                      |                |                |        |        | \$172,940,000        | \$172,940,000      |
| <b>Repurchase Agreements</b>        |                      |                |                |        |        |                      |                    |
| BS429221                            | Repurchase Agreement | 05/02/22       | 05/02/22       | 0.280  | 0.2800 | \$ 500,000,000       | \$500,000,000      |
| CS429221                            | Repurchase Agreement | 05/02/22       | 05/02/22       | 0.280  | 0.2800 | 300,000,000          | 300,000,000        |
| HS429221                            | Repurchase Agreement | 05/02/22       | 05/02/22       | 0.290  | 0.2900 | 850,000,000          | 850,000,000        |
|                                     |                      |                |                |        |        | \$1,650,000,000      | \$1,650,000,000    |
| <b>United States Treasury Bills</b> |                      |                |                |        |        |                      |                    |
| 912796P45                           | U.S. T-BILL          | 05/05/22       | 05/05/22       | 0.000  | 0.2400 | \$ 49,998,624        | \$49,998,722       |
| 912796Q28                           | U.S. T-BILL          | 05/12/22       | 05/12/22       | 0.000  | 0.2500 | 49,995,928           | 49,996,257         |
| 912796V30                           | U.S. T-BILL          | 05/31/22       | 05/31/22       | 0.000  | 0.3000 | 49,987,288           | 49,987,500         |
|                                     |                      |                |                |        |        | \$149,981,840        | \$149,982,479      |
| <b>Yankee CD's</b>                  |                      |                |                |        |        |                      |                    |
| 05252WST1                           | ANZ Banking Group NY | 05/02/22       | 05/02/22       | 0.170  | 0.1700 | \$ 50,000,000        | \$50,000,000       |
| 05252WSU8                           | ANZ Banking Group NY | 05/06/22       | 05/06/22       | 0.170  | 0.1700 | 50,000,000           | 50,000,000         |
| 05252WTF0                           | ANZ Banking Group NY | 12/20/22       | 12/20/22       | 1.030  | 1.0300 | 50,000,000           | 50,000,000         |
| 05586FYC5                           | BNP Paribas NY       | 07/27/22       | 07/27/22       | 0.560  | 0.5600 | 50,000,000           | 50,000,000         |
| 06367CRP4                           | Bank of Montreal Chi | 01/12/23       | 01/12/23       | 0.720  | 0.7200 | 25,000,000           | 25,000,000         |
| 06367CSG3                           | Bank of Montreal Chi | 11/29/22       | 11/29/22       | 1.070  | 1.0700 | 50,000,000           | 50,000,000         |
| 06367CSV0                           | Bank of Montreal Chi | 03/02/23       | 05/02/22       | 0.680  | 0.6800 | 50,000,000           | 50,000,000         |
| 06367CUG0                           | Bank of Montreal Chi | 11/22/22       | 05/02/22       | 0.650  | 0.6500 | 50,000,000           | 50,000,000         |
| 06367CUM7                           | Bank of Montreal Chi | 12/28/22       | 05/02/22       | 0.660  | 0.6600 | 50,000,000           | 50,000,000         |
| 06417MRW7                           | Bank of Nova Scotia  | 07/05/22       | 05/02/22       | 0.390  | 0.1600 | 50,000,000           | 50,000,000         |
| 06417MUV5                           | Bank of Nova Scotia  | 10/04/22       | 05/02/22       | 0.440  | 0.2100 | 50,000,000           | 50,000,000         |
| 06417MVE2                           | Bank of Nova Scotia  | 10/11/22       | 05/02/22       | 0.460  | 0.2300 | 50,000,000           | 50,000,000         |
| 06742TF92                           | Barclays Bank        | 02/02/23       | 05/02/22       | 0.580  | 0.5800 | 50,000,000           | 50,000,000         |
| 06742TG26                           | Barclays Bank        | 02/03/23       | 02/03/23       | 1.000  | 1.0000 | 25,000,000           | 25,000,000         |
| 06742TG91                           | Barclays Bank        | 02/08/23       | 05/02/22       | 0.570  | 0.5700 | 25,000,000           | 25,000,000         |
| 06742TH58                           | Barclays Bank        | 11/16/22       | 05/02/22       | 0.510  | 0.5100 | 50,000,000           | 50,000,000         |
| 06742TH82                           | Barclays Bank        | 12/13/22       | 12/13/22       | 1.200  | 1.2000 | 75,000,000           | 75,000,000         |
| 06742TJ31                           | Barclays Bank        | 10/20/22       | 10/20/22       | 1.050  | 1.0500 | 50,000,000           | 50,000,000         |
| 06742TN51                           | Barclays Bank        | 10/07/22       | 05/02/22       | 0.710  | 0.7100 | 50,000,000           | 50,000,000         |
| 13606KBR6                           | CIBCNY               | 02/10/23       | 05/02/22       | 0.530  | 0.5300 | 50,000,000           | 50,000,000         |
| 13606KED4                           | CIBCNY               | 12/01/22       | 12/01/22       | 1.120  | 1.1200 | 50,000,000           | 50,000,000         |
| 20271EXA2                           | Commonwealth Bnk Aus | 05/19/22       | 05/02/22       | 0.420  | 0.1900 | 50,000,000           | 50,000,000         |
| 20271EYB9                           | Commonwealth Bnk Aus | 01/20/23       | 05/02/22       | 0.480  | 0.2500 | 50,000,000           | 50,000,000         |

**State Treasury Asset Reserve of Ohio (STAR Ohio)  
List of Investments as of April 30, 2022 (UNAUDITED) (b)**

| <b>CUSIP #</b> | <b>Issuer</b>         | <b>Final Maturity</b> | <b>Reset Maturity</b> | <b>Coupon</b> | <b>Yield</b> | <b>Principal Amount (a)</b> | <b>Amortized Cost (a)</b> |
|----------------|-----------------------|-----------------------|-----------------------|---------------|--------------|-----------------------------|---------------------------|
| 22536AEC4      | CACPNY                | 05/23/22              | 05/23/22              | 0.280         | 0.2800       | 50,000,000                  | 50,000,000                |
| 22536AMS0      | CACPNY                | 05/04/22              | 05/04/22              | 0.330         | 0.3300       | 200,000,000                 | 200,000,000               |
| 55380TH60      | MUFG Bank NY          | 01/27/23              | 05/02/22              | 0.560         | 0.5600       | 50,000,000                  | 50,000,000                |
| 60683B3Y7      | MUFG Trust NY         | 07/29/22              | 07/29/22              | 0.460         | 0.4600       | 50,000,000                  | 50,000,000                |
| 60683B3Z4      | MUFG Trust NY         | 05/10/22              | 05/10/22              | 0.270         | 0.2700       | 50,000,000                  | 50,000,000                |
| 60683B4D2      | MUFG Trust NY         | 07/28/22              | 05/02/22              | 0.470         | 0.4700       | 50,000,000                  | 50,000,000                |
| 60710RGP4      | Mizuho Securities     | 05/17/22              | 05/02/22              | 0.450         | 0.2200       | 50,000,000                  | 50,000,000                |
| 60710RMB8      | Mizuho Securities     | 06/23/22              | 06/23/22              | 0.320         | 0.3200       | 50,000,000                  | 50,000,000                |
| 60710RMX0      | Mizuho Securities     | 07/01/22              | 07/01/22              | 0.320         | 0.3200       | 50,000,000                  | 50,000,000                |
| 63873QQV9      | Natixis               | 05/12/22              | 05/12/22              | 0.160         | 0.1600       | 50,000,000                  | 50,000,000                |
| 63873QSG0      | Natixis               | 01/20/23              | 05/02/22              | 0.500         | 0.2700       | 50,000,000                  | 50,000,000                |
| 63873QSY1      | Natixis               | 12/21/22              | 12/21/22              | 1.220         | 1.2200       | 50,000,000                  | 50,000,000                |
| 63873QTK0      | Natixis               | 11/28/22              | 11/28/22              | 2.030         | 2.0300       | 50,000,000                  | 50,000,000                |
| 65558UKP6      | Nordea Bank NY        | 07/05/22              | 07/05/22              | 0.320         | 0.3200       | 50,000,000                  | 50,000,000                |
| 65558UKQ4      | Nordea Bank NY        | 06/03/22              | 06/03/22              | 0.290         | 0.2900       | 25,000,000                  | 25,000,000                |
| 65558UKY7      | Nordea Bank NY        | 07/07/22              | 07/07/22              | 0.325         | 0.3300       | 50,000,000                  | 50,000,000                |
| 65558ULN0      | Nordea Bank NY        | 07/13/22              | 07/13/22              | 0.350         | 0.3500       | 50,000,000                  | 50,000,000                |
| 65558UMD1      | Nordea Bank NY        | 11/28/22              | 05/02/22              | 0.450         | 0.2100       | 50,000,000                  | 50,000,000                |
| 65558UMM1      | Nordea Bank NY        | 10/24/22              | 05/02/22              | 0.470         | 0.4700       | 50,000,000                  | 50,000,000                |
| 65558UMR0      | Nordea Bank NY        | 08/04/22              | 08/04/22              | 0.490         | 0.4900       | 50,000,000                  | 50,000,000                |
| 65558UMS8      | Nordea Bank NY        | 11/30/22              | 05/02/22              | 0.480         | 0.4800       | 50,000,000                  | 50,000,000                |
| 65558UNX6      | Nordea Bank NY        | 12/15/22              | 12/15/22              | 1.020         | 1.0200       | 50,000,000                  | 50,000,000                |
| 65558UPN6      | Nordea Bank NY        | 12/02/22              | 05/02/22              | 0.730         | 0.7300       | 50,000,000                  | 50,000,000                |
| 78012U3H6      | Royal Bank of Canada  | 12/22/22              | 12/22/22              | 0.750         | 0.7500       | 25,000,000                  | 25,000,000                |
| 78012UW35      | Royal Bank of Canada  | 05/16/22              | 05/02/22              | 0.380         | 0.1500       | 50,000,000                  | 50,000,000                |
| 78012UX83      | Royal Bank of Canada  | 05/25/22              | 05/02/22              | 0.390         | 0.1600       | 50,000,000                  | 50,000,000                |
| 78012UY58      | Royal Bank of Canada  | 08/09/22              | 05/02/22              | 0.430         | 0.2000       | 50,000,000                  | 50,000,000                |
| 78012UZ24      | Royal Bank of Canada  | 11/17/22              | 11/17/22              | 0.400         | 0.4000       | 50,000,000                  | 50,000,000                |
| 85325VS50      | Standard Chartered    | 05/24/22              | 05/02/22              | 0.440         | 0.2100       | 100,000,000                 | 100,000,000               |
| 85325VV56      | Standard Chartered    | 12/29/22              | 05/02/22              | 0.490         | 0.2600       | 100,000,000                 | 100,000,000               |
| 85325VX47      | Standard Chartered    | 11/07/22              | 05/02/22              | 0.490         | 0.2600       | 50,000,000                  | 50,000,000                |
| 85325VZP8      | Standard Chartered    | 11/15/22              | 05/02/22              | 0.670         | 0.6700       | 50,000,000                  | 50,000,000                |
| 86564MDK1      | Sumitomo Mitsui       | 09/02/22              | 05/02/22              | 0.480         | 0.4800       | 50,000,000                  | 50,000,000                |
| 86565FAK8      | Sumitomo Bank         | 05/04/22              | 05/04/22              | 0.180         | 0.1800       | 50,000,000                  | 50,000,000                |
| 86565FAL6      | Sumitomo Bank         | 05/10/22              | 05/10/22              | 0.180         | 0.1800       | 50,000,000                  | 50,000,000                |
| 86565FAM4      | Sumitomo Bank         | 07/20/22              | 05/02/22              | 0.420         | 0.1900       | 50,000,000                  | 50,000,000                |
| 86565FAY8      | Sumitomo Bank         | 05/03/22              | 05/03/22              | 0.200         | 0.2000       | 50,000,000                  | 50,000,000                |
| 86565FBS0      | Sumitomo Bank         | 05/09/22              | 05/09/22              | 0.240         | 0.2400       | 50,000,000                  | 50,000,000                |
| 86565FEZ1      | Sumitomo Bank         | 10/03/22              | 05/02/22              | 0.490         | 0.2600       | 50,000,000                  | 50,000,000                |
| 86565FFC1      | Sumitomo Bank         | 10/04/22              | 05/02/22              | 0.490         | 0.2600       | 50,000,000                  | 50,000,000                |
| 86565FGH9      | Sumitomo Bank         | 11/07/22              | 05/02/22              | 0.490         | 0.2600       | 50,000,000                  | 50,000,000                |
| 86565FKE1      | Sumitomo Bank         | 10/27/22              | 05/02/22              | 0.680         | 0.6800       | 50,000,000                  | 50,000,000                |
| 86959RUG3      | Svenska Handelsbanken | 05/04/22              | 05/04/22              | 0.200         | 0.2000       | 50,000,000                  | 50,000,000                |
| 86959RUV0      | Svenska Handelsbanken | 06/21/22              | 06/21/22              | 0.220         | 0.2200       | 50,000,000                  | 50,000,000                |
| 86959RWC0      | Svenska Handelsbanken | 06/02/22              | 06/02/22              | 0.300         | 0.3000       | 50,000,000                  | 50,000,000                |
| 86959RWT3      | Svenska Handelsbanken | 07/26/22              | 07/26/22              | 0.480         | 0.4800       | 50,000,000                  | 50,000,000                |
| 86959RWW6      | Svenska Handelsbanken | 08/31/22              | 08/31/22              | 0.620         | 0.6200       | 50,000,000                  | 50,000,000                |
| 86959RYW4      | Svenska Handelsbanken | 10/20/22              | 05/02/22              | 0.630         | 0.6300       | 50,000,000                  | 50,000,000                |
| 89114WHX6      | TD Bank NY            | 05/11/22              | 05/02/22              | 0.380         | 0.1500       | 50,000,000                  | 50,000,000                |
| 89114WK20      | TD Bank NY            | 05/31/22              | 05/31/22              | 0.200         | 0.2000       | 50,000,000                  | 50,000,000                |
| 89114WKB0      | TD Bank NY            | 05/05/22              | 05/02/22              | 0.420         | 0.1900       | 50,000,000                  | 50,000,000                |
| 89114WKL8      | TD Bank NY            | 06/10/22              | 05/02/22              | 0.450         | 0.2000       | 50,000,000                  | 50,000,000                |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of April 30, 2022 (UNAUDITED) (b)**

| <b>CUSIP #</b> | <b>Issuer</b> | <b>Final Maturity</b> | <b>Reset Maturity</b> | <b>Coupon</b> | <b>Yield</b> | <b>Principal Amount (a)</b> | <b>Amortized Cost (a)</b> |
|----------------|---------------|-----------------------|-----------------------|---------------|--------------|-----------------------------|---------------------------|
| 89114WN35      | TD Bank NY    | 07/12/22              | 07/12/22              | 0.310         | 0.3100       | 50,000,000                  | 50,000,000                |
| 89114WP90      | TD Bank NY    | 10/12/22              | 05/02/22              | 0.470         | 0.2200       | 50,000,000                  | 50,000,000                |
| 89114WPW9      | TD Bank NY    | 08/26/22              | 08/26/22              | 0.620         | 0.6200       | 50,000,000                  | 50,000,000                |
| 89114WQ73      | TD Bank NY    | 06/16/22              | 06/16/22              | 0.500         | 0.5000       | 25,000,000                  | 25,000,000                |
| 89114WQE8      | TD Bank NY    | 11/03/22              | 11/03/22              | 0.800         | 0.8000       | 50,000,000                  | 50,000,000                |
| 89114WUQ6      | TD Bank NY    | 11/09/22              | 05/02/22              | 0.660         | 0.6600       | 50,000,000                  | 50,000,000                |
| 89114WVK8      | TD Bank NY    | 12/22/22              | 12/22/22              | 2.020         | 2.0200       | 50,000,000                  | 50,000,000                |
| 89114WVX0      | TD Bank NY    | 11/29/22              | 05/02/22              | 0.680         | 0.6800       | 50,000,000                  | 50,000,000                |
| 96130ALA4      | Westpac Bank  | 10/26/22              | 10/26/22              | 0.300         | 0.3000       | 15,000,000                  | 15,000,000                |
| 96130ALG1      | Westpac Bank  | 08/08/22              | 05/02/22              | 0.430         | 0.2000       | 50,000,000                  | 50,000,000                |
| 96130ALJ5      | Westpac Bank  | 05/09/22              | 05/02/22              | 0.410         | 0.1800       | 50,000,000                  | 50,000,000                |
| 96130ALM8      | Westpac Bank  | 11/18/22              | 11/18/22              | 0.440         | 0.4400       | 50,000,000                  | 50,000,000                |
| 96130ALT3      | Westpac Bank  | 01/31/23              | 01/31/23              | 0.970         | 0.9700       | 25,000,000                  | 25,000,000                |
|                |               |                       |                       |               |              | <u>\$ 4,465,000,000</u>     | <u>\$ 4,465,000,000</u>   |
|                |               |                       |                       |               |              | <u>\$ 16,973,946,525</u>    | <u>\$ 16,974,620,668</u>  |

WAM: 43 WAM refers to Weighted Average Maturity computed pursuant to regulations for registered money market funds. WAM is calculated based on the maturity date or reset date for floating rate and variable rate securities.

WAL: 74 WAL refers to Weighted Average Life Maturity computed pursuant to regulations for registered money market funds. WAL is calculated based on a securities final maturity date and does not take into account reset dates.

Notes:  
a. Rounded to the nearest dollar  
b. The foregoing unaudited information is being presented pursuant to the Fund's Policy of Disclosure of Portfolio Holdings.

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of March 31, 2022 (UNAUDITED) (b)**

| CUSIP #                 | Issuer               | Final Maturity | Reset Maturity | Coupon | Yield   | Principal Amount (a) | Amortized Cost (a) |
|-------------------------|----------------------|----------------|----------------|--------|---------|----------------------|--------------------|
| <b>Bank Deposits</b>    |                      |                |                |        |         |                      |                    |
| CFBANKBD1               | CF Bank              | 04/01/22       | 04/01/22       | 0.650  | 0.6500  | \$ 75,000,000        | \$ 75,000,000      |
| CITZINTR1               | Citizens Intrafi SW  | 04/01/22       | 04/01/22       | 0.300  | 0.3000  | 29,077,019           | 29,077,019         |
| TRUISTBD1               | Truist Bank          | 04/01/22       | 04/01/22       | 0.300  | 0.3000  | 200,001,096          | 200,001,096        |
|                         |                      |                |                |        |         | \$ 304,078,115       | \$ 304,078,115     |
| <b>Commercial Paper</b> |                      |                |                |        |         |                      |                    |
| 06054PE36               | Bank of America      | 05/03/22       | 05/03/22       | 0.000  | 0.1600  | \$ 19,997,142        | \$ 19,997,156      |
| 06366HG68               | Bank of Montreal Chi | 07/06/22       | 07/06/22       | 0.000  | 0.3300  | 24,977,896           | 24,978,000         |
| 06366HHW0               | Bank of Montreal Chi | 08/30/22       | 08/30/22       | 0.000  | 1.0100  | 49,787,948           | 49,790,278         |
| 06366HJC2               | Bank of Montreal Chi | 09/12/22       | 09/12/22       | 0.000  | 0.4200  | 24,951,990           | 24,952,167         |
| 06367NBE2               | Bank of Montreal Chi | 04/28/22       | 04/01/22       | 0.380  | 0.1600  | 25,000,000           | 25,000,000         |
| 06367NBH5               | BMC - Float          | 12/23/22       | 04/01/22       | 0.730  | 45.0000 | 50,000,000           | 50,000,000         |
| 06743MD56               | Barclays Bank        | 04/05/22       | 04/05/22       | 0.000  | 0.3500  | 99,995,555           | 99,996,111         |
| 06743MD64               | Barclays Bank        | 04/06/22       | 04/06/22       | 0.000  | 0.3500  | 99,994,444           | 99,995,139         |
| 06743MEL0               | Barclays Bank        | 05/20/22       | 05/20/22       | 0.000  | 0.1900  | 49,987,008           | 49,987,069         |
| 06743MF21               | Barclays Bank        | 06/02/22       | 06/02/22       | 0.000  | 0.2000  | 24,991,360           | 24,991,389         |
| 06743MGV6               | Barclays Bank        | 07/29/22       | 07/29/22       | 0.000  | 0.4500  | 49,925,236           | 49,925,625         |
| 06743MH37               | Barclays Bank        | 08/03/22       | 08/03/22       | 0.000  | 0.2300  | 24,977,369           | 24,977,431         |
| 09659CD62               | BNP Paribas NY       | 04/06/22       | 04/06/22       | 0.000  | 0.1400  | 24,999,511           | 24,999,514         |
| 09659CE61               | BNP Paribas NY       | 05/06/22       | 05/06/22       | 0.000  | 0.1500  | 24,996,337           | 24,996,354         |
| 14912ED12               | CAT Financial        | 04/01/22       | 04/01/22       | 0.000  | 0.3600  | 45,000,000           | 45,000,000         |
| 17327BFE0               | Citigroup Global     | 06/14/22       | 06/14/22       | 0.000  | 0.1700  | 24,991,240           | 24,991,264         |
| 17327BG74               | Citigroup Global     | 07/07/22       | 07/07/22       | 0.000  | 0.2000  | 32,882,504           | 32,882,552         |
| 17327BGJ8               | Citigroup Global     | 07/18/22       | 07/18/22       | 0.000  | 0.1600  | 24,987,959           | 24,988,000         |
| 17327BJ63               | Citigroup Global     | 09/06/22       | 09/06/22       | 0.000  | 0.1900  | 49,958,181           | 49,958,306         |
| 17327BJ89               | Citigroup Global     | 09/08/22       | 09/08/22       | 0.000  | 0.8300  | 24,907,307           | 24,907,778         |
| 21687BFH9               | Rabobank             | 06/17/22       | 06/17/22       | 0.000  | 0.3300  | 49,963,287           | 49,964,708         |
| 22533UFM0               | CACPNY               | 06/21/22       | 06/21/22       | 0.000  | 0.9500  | 49,891,938           | 49,893,125         |
| 4497W1FD3               | ING Funding          | 06/13/22       | 06/13/22       | 0.000  | 0.3300  | 49,966,101           | 49,966,542         |
| 46590ED47               | JPM SEC              | 04/04/22       | 04/04/22       | 0.000  | 0.1700  | 24,999,645           | 24,999,646         |
| 46590EDR6               | JPM SEC              | 04/25/22       | 04/25/22       | 0.000  | 0.1700  | 24,997,156           | 24,997,167         |
| 46590EFW3               | JPM SEC              | 06/30/22       | 06/30/22       | 0.000  | 0.2000  | 24,987,466           | 24,987,500         |
| 46590EGE2               | JPM SEC              | 07/14/22       | 07/14/22       | 0.000  | 0.2000  | 24,985,516           | 24,985,556         |
| 46640QDV0               | JPM SEC              | 04/29/22       | 04/29/22       | 0.000  | 0.1700  | 24,996,682           | 24,996,694         |
| 46640QE56               | JPM SEC              | 05/05/22       | 05/05/22       | 0.000  | 0.1400  | 49,993,357           | 49,993,389         |
| 46640QHP9               | JPM SEC              | 08/23/22       | 08/23/22       | 0.000  | 0.8500  | 49,828,111           | 49,830,000         |
| 53948BD55               | Lloyds Bank Corp     | 04/05/22       | 04/05/22       | 0.000  | 0.1400  | 24,999,609           | 24,999,611         |
| 53948BDB2               | Lloyds Bank Corp     | 04/11/22       | 04/11/22       | 0.000  | 0.1500  | 24,998,953           | 24,998,958         |
| 53948BDN6               | Lloyds Bank Corp     | 04/22/22       | 04/22/22       | 0.000  | 0.1800  | 24,997,365           | 24,997,375         |
| 53948BFW4               | Lloyds Bank Corp     | 06/30/22       | 06/30/22       | 0.000  | 0.1700  | 39,982,936           | 39,983,000         |
| 53948BKR9               | Lloyds Bank Corp     | 10/25/22       | 10/25/22       | 0.000  | 0.8000  | 49,769,132           | 49,770,000         |
| 57UUSBNA0               | CP - US Bank         | 04/01/22       | 04/01/22       | 0.300  | 0.3000  | 3,018,486            | 3,018,486          |
| 60689GDN3               | Mizuho Securities    | 04/22/22       | 04/22/22       | 0.000  | 0.1800  | 74,982,400           | 74,982,865         |
| 60689GDV5               | Mizuho Securities    | 04/29/22       | 04/29/22       | 0.000  | 0.1800  | 54,992,487           | 54,992,514         |
| 60689GET9               | Mizuho Securities    | 05/27/22       | 05/27/22       | 0.000  | 0.6400  | 49,949,364           | 49,950,222         |
| 62479MDL4               | MUFG Bank NY         | 04/20/22       | 04/20/22       | 0.000  | 0.3200  | 49,991,422           | 49,991,556         |
| 62479MDT7               | MUFG Bank NY         | 04/27/22       | 04/27/22       | 0.000  | 0.4800  | 49,982,089           | 49,982,667         |
| 62479MFU2               | MUFG Bank NY         | 06/28/22       | 06/28/22       | 0.000  | 0.3200  | 24,980,336           | 24,980,444         |
| 62479MG80               | MUFG Bank NY         | 07/08/22       | 07/08/22       | 0.000  | 0.3200  | 49,956,216           | 49,956,444         |
| 63873KG68               | Natixis              | 07/06/22       | 07/06/22       | 0.000  | 0.3500  | 49,953,078           | 49,953,333         |
| 63873KGB7               | Natixis              | 07/11/22       | 07/11/22       | 0.000  | 0.3500  | 49,950,378           | 49,950,903         |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of March 31, 2022 (UNAUDITED) (b)**

| CUSIP #   | Issuer               | Final Maturity | Reset Maturity | Coupon | Yield  | Principal Amount (a) | Amortized Cost (a) |
|-----------|----------------------|----------------|----------------|--------|--------|----------------------|--------------------|
| 63873KGE1 | Natixis              | 07/14/22       | 07/14/22       | 0.000  | 0.3500 | 49,949,178           | 49,949,444         |
| 63873KK30 | Natixis              | 10/03/22       | 10/03/22       | 0.000  | 0.5000 | 24,935,286           | 24,935,764         |
| 63873LDK8 | Natixis              | 10/07/22       | 04/01/22       | 0.450  | 0.2300 | 50,000,000           | 50,000,000         |
| 78015DEX4 | Royal Bank of Canada | 05/31/22       | 05/31/22       | 0.000  | 0.2900 | 49,975,677           | 49,975,833         |
| 78015DFG0 | Royal Bank of Canada | 06/16/22       | 06/16/22       | 0.000  | 0.2000 | 29,987,298           | 29,987,333         |
| 78015DFN5 | Royal Bank of Canada | 06/22/22       | 06/22/22       | 0.000  | 0.2100 | 24,985,929           | 24,985,968         |
| 78015DGU8 | Royal Bank of Canada | 07/28/22       | 07/28/22       | 0.000  | 0.4400 | 24,962,970           | 24,963,944         |
| 78015DJ76 | Royal Bank of Canada | 09/07/22       | 09/07/22       | 0.000  | 0.3600 | 24,959,951           | 24,960,250         |
| 78015DJW1 | Royal Bank of Canada | 09/30/22       | 09/30/22       | 0.000  | 0.2000 | 49,949,304           | 49,949,444         |
| 78015DKH2 | Royal Bank of Canada | 10/17/22       | 10/17/22       | 0.000  | 0.9900 | 49,725,767           | 49,729,139         |
| 78015DME7 | Royal Bank of Canada | 12/14/22       | 12/14/22       | 0.000  | 0.5500 | 24,901,567           | 24,901,840         |
| 78015DMK3 | Royal Bank of Canada | 12/19/22       | 12/19/22       | 0.000  | 1.1400 | 49,584,748           | 49,588,806         |
| 78015M3W8 | Royal Bank of Canada | 07/08/22       | 04/01/22       | 0.410  | 0.1900 | 25,000,000           | 25,000,000         |
| 78015M4B3 | Royal Bank of Canada | 05/02/22       | 04/01/22       | 0.390  | 0.1700 | 50,000,000           | 50,000,000         |
| 78015M5L0 | Royal Bank of Canada | 03/01/23       | 04/01/22       | 0.700  | 0.4300 | 50,000,000           | 50,000,000         |
| 85324UD67 | Standard Chartered   | 04/06/22       | 04/06/22       | 0.000  | 0.1800 | 19,999,497           | 19,999,500         |
| 85324UF16 | Standard Chartered   | 06/01/22       | 06/01/22       | 0.000  | 0.7000 | 24,970,025           | 24,970,347         |
| 85324UGB3 | Standard Chartered   | 07/11/22       | 07/11/22       | 0.000  | 0.2200 | 24,984,527           | 24,984,569         |
| 85324UGC1 | Standard Chartered   | 07/12/22       | 07/12/22       | 0.000  | 0.2200 | 19,987,499           | 19,987,533         |
| 85324UGD9 | Standard Chartered   | 07/13/22       | 07/13/22       | 0.000  | 0.2200 | 24,984,221           | 24,984,264         |
| 85324UGK3 | Standard Chartered   | 07/19/22       | 07/19/22       | 0.000  | 0.2200 | 24,983,301           | 24,983,347         |
| 85324UGR8 | Standard Chartered   | 07/25/22       | 07/25/22       | 0.000  | 0.2200 | 24,982,382           | 24,982,431         |
| 85324UGT4 | Standard Chartered   | 07/27/22       | 07/27/22       | 0.000  | 0.2200 | 24,982,076           | 24,982,125         |
| 89116FED8 | TD Securities        | 05/13/22       | 05/13/22       | 0.000  | 0.2000 | 29,992,981           | 29,993,000         |
| 89116FEJ5 | TD Securities        | 05/18/22       | 05/18/22       | 0.000  | 0.2100 | 24,991,633           | 24,991,656         |
| 89116FEK2 | TD Securities        | 05/19/22       | 05/19/22       | 0.000  | 0.2000 | 24,993,315           | 24,993,333         |
| 89116FFV7 | TD Securities        | 06/29/22       | 06/29/22       | 0.000  | 0.1600 | 14,994,049           | 14,994,067         |
| 89116FH86 | TD Securities        | 08/08/22       | 08/08/22       | 0.000  | 0.3600 | 24,967,482           | 24,967,750         |
| 89233BBW6 | Toyota Motor - Float | 04/07/22       | 04/01/22       | 0.380  | 0.1600 | 50,000,000           | 50,000,000         |
| 89233BCE5 | Toyota Motor - Float | 11/10/22       | 04/01/22       | 0.490  | 0.2200 | 50,000,000           | 50,000,000         |
| 89233HDJ0 | Toyota Motor Credit  | 04/18/22       | 04/18/22       | 0.000  | 0.2000 | 49,995,225           | 49,995,278         |
| 89233HEJ9 | Toyota Motor Credit  | 05/18/22       | 05/18/22       | 0.000  | 0.8000 | 24,973,481           | 24,973,889         |
| 89233HF90 | Toyota Motor Credit  | 06/09/22       | 06/09/22       | 0.000  | 0.2900 | 49,972,023           | 49,972,208         |
| 89233HLN2 | Toyota Motor Credit  | 11/22/22       | 11/22/22       | 0.000  | 1.1200 | 49,636,367           | 49,637,708         |
|           |                      |                |                |        |        | \$2,957,730,254      | \$2,957,757,609    |

**Corporate Bonds**

|           |                      |          |          |       |        |              |             |
|-----------|----------------------|----------|----------|-------|--------|--------------|-------------|
| 14913R2J5 | CAT Financial        | 03/01/23 | 03/01/23 | 0.250 | 1.1300 | \$ 9,919,361 | \$9,920,022 |
| 244199BE4 | JDCC                 | 06/08/22 | 06/08/22 | 2.600 | 0.8200 | 15,049,996   | 15,049,846  |
| 24422ERT8 | JDCC                 | 01/27/23 | 01/27/23 | 2.800 | 1.1700 | 8,749,504    | 8,748,485   |
| 24422EVA4 | JDCC                 | 06/13/22 | 06/13/22 | 1.950 | 0.1700 | 14,626,430   | 14,626,280  |
| 665859AN4 | Northern Trust Corp  | 08/02/22 | 08/02/22 | 2.375 | 0.1700 | 16,515,064   | 16,514,746  |
| 86787EAT4 | Truist Bank          | 08/01/22 | 08/01/22 | 2.450 | 1.2700 | 23,071,262   | 23,069,798  |
| 86787EBE6 | Truist Bank          | 05/17/22 | 05/17/22 | 2.800 | 0.4100 | 73,211,249   | 73,210,637  |
| 89236TEA9 | Toyota Motor - Float | 06/29/22 | 06/29/22 | 1.233 | 0.2200 | 10,005,995   | 10,005,980  |
| 89236TFX8 | Toyota Motor Credit  | 04/12/22 | 04/12/22 | 2.650 | 0.2400 | 27,943,561   | 27,943,505  |
| 89236TGW9 | Toyota Motor Credit  | 03/30/23 | 03/30/23 | 2.900 | 1.3200 | 26,665,655   | 26,660,450  |
| 89236TGZ2 | Toyota Motor Credit  | 05/26/22 | 05/26/22 | 1.150 | 0.1600 | 55,094,115   | 55,093,880  |
| 89236THD0 | Toyota Motor Credit  | 07/22/22 | 07/22/22 | 0.450 | 0.1700 | 26,108,610   | 26,108,549  |
| 89788JAB5 | Truist Bank          | 03/09/23 | 03/09/23 | 1.250 | 1.4000 | 32,037,835   | 32,038,678  |
| 90331HNL3 | US Bank              | 01/23/23 | 01/23/23 | 2.850 | 0.8700 | 48,653,205   | 48,645,381  |
| 90331HPC1 | US Bank              | 05/23/22 | 05/23/22 | 2.650 | 0.3800 | 35,896,499   | 35,896,159  |



**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of March 31, 2022 (UNAUDITED) (b)**

| CUSIP #                                      | Issuer               | Final Maturity | Reset Maturity | Coupon | Yield  | Principal Amount (a) | Amortized Cost (a) |
|----------------------------------------------|----------------------|----------------|----------------|--------|--------|----------------------|--------------------|
| 90331HPF4                                    | US Bank              | 01/09/23       | 01/09/23       | 1.950  | 1.1200 | 44,109,305           | 44,107,207         |
|                                              |                      |                |                |        |        | \$ 467,657,645       | \$ 467,639,603     |
| <b>Money Market Funds</b>                    |                      |                |                |        |        |                      |                    |
| 26188J206                                    | MMKT- Dreyfus Cash   | 04/01/22       | 04/01/22       | 0.278  | 0.2800 | \$ 4,597,983         | \$ 4,604,345       |
| 31846V336                                    | MMKT- First American | 04/01/22       | 04/01/22       | 0.191  | 0.1900 | 1,349,982            | 1,349,982          |
| 31846V625                                    | MMKT- First Am Inst  | 04/01/22       | 04/01/22       | 0.250  | 0.2500 | 75,026,849           | 75,026,849         |
| 38141W273                                    | MMKT- GS GOVT        | 04/01/22       | 04/01/22       | 0.260  | 0.2600 | 280,887,656          | 280,887,656        |
| 60934N203                                    | Federated Inst Prime | 04/01/22       | 04/01/22       | 0.344  | 0.3400 | 1,917,604            | 1,919,052          |
| 61747C715                                    | MMKT- MS Liq Prime   | 04/01/22       | 04/01/22       | 0.357  | 0.3600 | 1,186,072,618        | 1,186,683,307      |
| 825252885                                    | MMKT- Invesco Govt   | 04/01/22       | 04/01/22       | 0.262  | 0.2600 | 310,819,068          | 310,819,068        |
|                                              |                      |                |                |        |        | \$ 1,860,671,759     | \$ 1,861,290,258   |
| <b>Federal Agency Discount Notes</b>         |                      |                |                |        |        |                      |                    |
| 313313G69                                    | FFCB Discount Note   | 09/21/22       | 09/21/22       | 0.000  | 0.7900 | \$ 24,905,848        | \$ 24,906,292      |
| 313313H35                                    | FFCB Discount Note   | 09/26/22       | 09/26/22       | 0.000  | 0.8100 | 24,900,664           | 24,901,111         |
| 313313H50                                    | FFCB Discount Note   | 09/28/22       | 09/28/22       | 0.000  | 0.8800 | 24,892,022           | 24,892,500         |
| 313385VU7                                    | FHLB Discount Note   | 04/20/22       | 04/20/22       | 0.000  | 0.1800 | 38,466,279           | 38,466,345         |
| 313385XF8                                    | FHLB Discount Note   | 05/25/22       | 05/25/22       | 0.000  | 0.4000 | 24,984,709           | 24,985,038         |
|                                              |                      |                |                |        |        | \$ 138,149,521       | \$ 138,151,286     |
| <b>Federal Agency Interest Bearing Notes</b> |                      |                |                |        |        |                      |                    |
| 313380GJ0                                    | FHLB - Debenture     | 09/09/22       | 09/09/22       | 2.000  | 0.7200 | \$ 25,141,711        | \$ 25,140,279      |
| 3133EKMB9                                    | FFCB - Floater       | 05/20/22       | 04/01/22       | 0.690  | 0.3200 | 57,009,084           | 57,009,072         |
| 3133ELD35                                    | FFCB - Floater       | 05/27/22       | 04/01/22       | 0.530  | 0.2800 | 71,389,492           | 71,389,493         |
| 3133ELG40                                    | FFCB - Floater       | 06/08/22       | 04/01/22       | 0.530  | 0.2900 | 49,998,319           | 49,998,321         |
| 3133ELU69                                    | FFCB - Floater       | 07/15/22       | 04/01/22       | 0.540  | 0.2900 | 20,000,000           | 20,000,000         |
| 3133EMAN2                                    | FFCB - Floater       | 08/01/22       | 04/05/22       | 0.541  | 0.1100 | 14,999,873           | 14,999,873         |
| 3133EMAW2                                    | FFCB - Floater       | 09/23/22       | 04/01/22       | 0.430  | 0.1800 | 15,000,000           | 15,000,000         |
| 3133EMDN9                                    | FFCB - Floater       | 04/20/22       | 04/01/22       | 0.405  | 0.1600 | 53,949,786           | 53,949,786         |
| 3133EMG30                                    | FFCB - Floater       | 02/09/23       | 04/01/22       | 0.325  | 0.0800 | 24,998,911           | 24,998,913         |
| 3133EMJ78                                    | FFCB - Floater       | 06/15/22       | 04/01/22       | 0.300  | 0.0600 | 24,999,470           | 24,999,472         |
| 3133EML83                                    | FFCB - Floater       | 03/22/23       | 04/01/22       | 0.335  | 0.0900 | 25,000,000           | 25,000,000         |
| 3133EMPG1                                    | FFCB - Floater       | 01/31/23       | 04/05/22       | 0.661  | 0.0700 | 25,005,971           | 25,005,961         |
| 3135G04N0                                    | FNMA - Floater       | 05/13/22       | 04/01/22       | 0.450  | 0.2300 | 25,000,000           | 25,000,000         |
| 3135G04P5                                    | FNMA - Floater       | 05/19/22       | 04/01/22       | 0.460  | 0.2400 | 20,000,000           | 20,000,000         |
|                                              |                      |                |                |        |        | \$ 452,492,617       | \$ 452,491,170     |
| <b>Asset-Backed Commercial Paper</b>         |                      |                |                |        |        |                      |                    |
| 0347M3D19                                    | Anglesea Funding     | 04/01/22       | 04/01/22       | 0.000  | 0.3500 | \$ 100,000,000       | \$100,000,000      |
| 0347M3D43                                    | Anglesea Funding     | 04/04/22       | 04/04/22       | 0.000  | 0.4500 | 24,999,013           | 24,999,063         |
| 0347M3D50                                    | Anglesea Funding     | 04/05/22       | 04/05/22       | 0.000  | 0.3800 | 99,995,426           | 99,995,778         |
| 0347M3D68                                    | Anglesea Funding     | 04/06/22       | 04/06/22       | 0.000  | 0.3500 | 49,997,222           | 49,997,569         |
| 0347M3D76                                    | Anglesea Funding     | 04/07/22       | 04/07/22       | 0.000  | 0.2800 | 49,997,627           | 49,997,667         |
| 0347M3D84                                    | Anglesea Funding     | 04/08/22       | 04/08/22       | 0.000  | 0.3600 | 49,996,063           | 49,996,500         |
| 0347M3DB7                                    | Anglesea Funding     | 04/11/22       | 04/11/22       | 0.000  | 0.2400 | 49,996,618           | 49,996,667         |
| 0347M3E34                                    | Anglesea Funding     | 05/03/22       | 05/03/22       | 0.000  | 0.6000 | 149,922,958          | 149,924,444        |
| 0347M3EX8                                    | Anglesea Funding     | 05/31/22       | 05/31/22       | 0.000  | 0.7000 | 49,940,710           | 49,941,667         |
| 07644BD41                                    | BEDFDG               | 04/04/22       | 04/04/22       | 0.000  | 0.3500 | 49,998,497           | 49,998,542         |
| 07644BD74                                    | BEDFDG               | 04/07/22       | 04/07/22       | 0.000  | 0.2100 | 49,998,231           | 49,998,250         |
| 07644BD82                                    | BEDFDG               | 04/08/22       | 04/08/22       | 0.000  | 0.6000 | 29,996,379           | 29,996,500         |
| 07644BDE9                                    | BEDFDG               | 04/14/22       | 04/14/22       | 0.000  | 0.1500 | 24,998,639           | 24,998,646         |
| 07644BDK5                                    | BEDFDG               | 04/19/22       | 04/19/22       | 0.000  | 0.5500 | 39,988,738           | 39,989,000         |
| 07644BDR0                                    | BEDFDG               | 04/25/22       | 04/25/22       | 0.000  | 0.1700 | 24,997,151           | 24,997,167         |
| 07644BEC2                                    | BEDFDG               | 05/12/22       | 05/12/22       | 0.000  | 0.1900 | 49,989,121           | 49,989,181         |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of March 31, 2022 (UNAUDITED) (b)**

| <b>CUSIP #</b> | <b>Issuer</b>        | <b>Final Maturity</b> | <b>Reset Maturity</b> | <b>Coupon</b> | <b>Yield</b> | <b>Principal Amount (a)</b> | <b>Amortized Cost (a)</b> |
|----------------|----------------------|-----------------------|-----------------------|---------------|--------------|-----------------------------|---------------------------|
| 07644BEG3      | BEDFDG               | 05/16/22              | 05/16/22              | 0.000         | 0.2200       | 49,986,179                  | 49,986,250                |
| 07644BEH1      | BEDFDG               | 05/17/22              | 05/17/22              | 0.000         | 0.8700       | 24,971,767                  | 24,972,208                |
| 07644BFT4      | BEDFDG               | 06/27/22              | 06/27/22              | 0.000         | 0.2300       | 24,986,345                  | 24,986,406                |
| 07644BHA3      | BEDFDG               | 08/10/22              | 08/10/22              | 0.000         | 0.5800       | 49,892,262                  | 49,894,472                |
| 07644BJF0      | BEDFDG               | 09/15/22              | 09/15/22              | 0.000         | 0.8600       | 49,798,513                  | 49,800,528                |
| 07644DLL0      | BEDFDG               | 10/21/22              | 04/01/22              | 0.500         | 0.2500       | 100,000,000                 | 100,000,000               |
| 07646KGA2      | BEDFDG Floater       | 09/16/22              | 04/01/22              | 0.790         | 0.7900       | 50,000,000                  | 50,000,000                |
| 15060YE22      | Cedar Springs Cap    | 05/02/22              | 05/02/22              | 0.000         | 0.7500       | 24,983,256                  | 24,983,854                |
| 15060YE63      | Cedar Springs Cap    | 05/06/22              | 05/06/22              | 0.000         | 0.5500       | 49,972,846                  | 49,973,264                |
| 15060YEG1      | Cedar Springs Cap    | 05/16/22              | 05/16/22              | 0.000         | 0.5000       | 99,916,828                  | 99,918,125                |
| 15060YEH9      | Cedar Springs Cap    | 05/17/22              | 05/17/22              | 0.000         | 0.8000       | 26,193,660                  | 26,194,196                |
| 15060YEP1      | Cedar Springs Cap    | 05/23/22              | 05/23/22              | 0.000         | 0.8200       | 49,939,823                  | 49,940,778                |
| 15060YF62      | Cedar Springs Cap    | 06/06/22              | 06/06/22              | 0.000         | 0.3500       | 24,983,869                  | 24,983,958                |
| 16537JD11      | Chesham Series 3     | 04/01/22              | 04/01/22              | 0.000         | 0.2500       | 50,000,000                  | 50,000,000                |
| 19423KD43      | Collateralized CP FX | 04/04/22              | 04/04/22              | 0.000         | 0.1800       | 9,999,849                   | 9,999,850                 |
| 19423KF90      | Collateralized CP FX | 06/09/22              | 06/09/22              | 0.000         | 0.1800       | 24,991,351                  | 24,991,375                |
| 19423KFA7      | Collateralized CP FX | 06/10/22              | 06/10/22              | 0.000         | 0.1800       | 24,991,226                  | 24,991,250                |
| 19423KG57      | Collateralized CP FX | 07/05/22              | 07/05/22              | 0.000         | 0.7500       | 27,894,287                  | 27,894,682                |
| 19423KGN8      | Collateralized CP FX | 07/22/22              | 07/22/22              | 0.000         | 0.4700       | 49,926,489                  | 49,926,889                |
| 19423KKT0      | Collateralized CP FX | 10/27/22              | 10/27/22              | 0.000         | 0.6500       | 49,810,631                  | 49,811,319                |
| 19423KKU7      | Collateralized CP FX | 10/28/22              | 10/28/22              | 0.000         | 1.1600       | 49,663,186                  | 49,664,583                |
| 19423MCU2      | Collateralized CP FX | 09/28/22              | 04/01/22              | 0.420         | 0.2000       | 25,000,000                  | 25,000,000                |
| 19423MCV0      | Collateralized CP FX | 08/23/22              | 04/01/22              | 0.500         | 0.2800       | 50,000,000                  | 50,000,000                |
| 19423MCY4      | Collateralized CP FX | 07/21/22              | 04/01/22              | 0.440         | 0.2200       | 50,000,000                  | 50,000,000                |
| 19424JD86      | Collateralized CP    | 04/08/22              | 04/08/22              | 0.000         | 0.1800       | 24,999,122                  | 24,999,125                |
| 19424JDE3      | Collateralized CP    | 04/14/22              | 04/14/22              | 0.000         | 0.1800       | 29,998,043                  | 29,998,050                |
| 19424JE93      | Collateralized CP    | 05/09/22              | 05/09/22              | 0.000         | 0.2600       | 24,993,083                  | 24,993,139                |
| 19424JEB8      | Collateralized CP    | 05/11/22              | 05/11/22              | 0.000         | 0.2600       | 24,992,718                  | 24,992,778                |
| 19424JEU1      | Collateralized CP    | 05/18/22              | 05/18/22              | 0.000         | 0.3000       | 24,990,050                  | 24,990,208                |
| 19424JFH4      | Collateralized CP    | 06/17/22              | 06/17/22              | 0.000         | 0.3500       | 24,981,180                  | 24,981,285                |
| 19424JGR1      | Collateralized CP    | 07/25/22              | 07/25/22              | 0.000         | 0.5000       | 49,919,256                  | 49,920,139                |
| 19424JGS9      | Collateralized CP    | 07/26/22              | 07/26/22              | 0.000         | 0.4600       | 49,925,495                  | 49,925,889                |
| 19424JHV1      | Collateralized CP    | 08/29/22              | 08/29/22              | 0.000         | 0.8500       | 49,821,938                  | 49,822,917                |
| 19424JKL9      | Collateralized CP    | 10/20/22              | 10/20/22              | 0.000         | 1.0300       | 49,712,641                  | 49,713,833                |
| 19424JKU9      | Collateralized CP    | 10/28/22              | 10/28/22              | 0.000         | 0.8300       | 49,759,049                  | 49,760,833                |
| 22845AE63      | Crown Point Capital  | 12/30/22              | 12/30/22              | 0.700         | 0.7000       | 15,000,000                  | 15,000,000                |
| 2284K1D18      | Crown Point Capital  | 04/01/22              | 04/01/22              | 0.000         | 0.2500       | 25,000,000                  | 25,000,000                |
| 2284K1D83      | Crown Point Capital  | 04/08/22              | 04/08/22              | 0.000         | 0.2800       | 24,998,628                  | 24,998,639                |
| 2284K1DN0      | Crown Point Capital  | 04/22/22              | 04/22/22              | 0.000         | 0.3200       | 24,995,294                  | 24,995,333                |
| 2284K1M67      | Crown Point Capital  | 12/06/22              | 12/06/22              | 0.000         | 0.5800       | 24,899,153                  | 24,899,708                |
| 2284K1MG5      | Crown Point Capital  | 12/16/22              | 12/16/22              | 0.000         | 0.6500       | 24,882,766                  | 24,883,090                |
| 37828XE39      | Glencove Funding     | 05/03/22              | 05/03/22              | 0.000         | 0.3300       | 24,992,585                  | 24,992,667                |
| 37828XE47      | Glencove Funding     | 05/04/22              | 05/04/22              | 0.000         | 0.2600       | 78,281,085                  | 78,281,308                |
| 37828XE54      | Glencove Funding     | 05/05/22              | 05/05/22              | 0.000         | 0.5000       | 49,976,090                  | 49,976,389                |
| 37828XE96      | Glencove Funding     | 05/09/22              | 05/09/22              | 0.000         | 0.2700       | 49,985,381                  | 49,985,750                |
| 37828XEB1      | Glencove Funding     | 05/11/22              | 05/11/22              | 0.000         | 0.5000       | 49,971,895                  | 49,972,222                |
| 37828XEJ4      | Glencove Funding     | 05/18/22              | 05/18/22              | 0.000         | 0.4700       | 49,968,979                  | 49,969,319                |
| 37828XES4      | Glencove Funding     | 05/26/22              | 05/26/22              | 0.000         | 0.8500       | 24,967,011                  | 24,967,535                |
| 39014GAK2      | Great Bear Funding   | 10/14/22              | 04/01/22              | 0.470         | 0.2800       | 50,000,000                  | 50,000,000                |
| 39014JD15      | Great Bear Funding   | 04/01/22              | 04/01/22              | 0.000         | 0.3500       | 100,000,000                 | 100,000,000               |
| 40588MD53      | Halkin Finance       | 04/05/22              | 04/05/22              | 0.000         | 0.2200       | 149,994,320                 | 149,994,889               |
| 40588MDS3      | Halkin Finance       | 04/26/22              | 04/26/22              | 0.000         | 0.5000       | 49,982,143                  | 49,982,639                |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of March 31, 2022 (UNAUDITED) (b)**

| CUSIP #                             | Issuer               | Final Maturity | Reset Maturity | Coupon | Yield  | Principal Amount (a) | Amortized Cost (a) |
|-------------------------------------|----------------------|----------------|----------------|--------|--------|----------------------|--------------------|
| 40588MEP8                           | Halkin Finance       | 05/23/22       | 05/23/22       | 0.000  | 0.7800 | 32,662,237           | 32,663,158         |
| 40588MER4                           | Halkin Finance       | 05/25/22       | 05/25/22       | 0.000  | 0.5200 | 49,960,188           | 49,961,000         |
| 54316UD14                           | Longship Funding     | 04/01/22       | 04/01/22       | 0.000  | 0.1500 | 25,000,000           | 25,000,000         |
| 54316UD55                           | Longship Funding     | 04/05/22       | 04/05/22       | 0.000  | 0.4200 | 69,996,561           | 69,996,733         |
| 54316UD71                           | Longship Funding     | 04/07/22       | 04/07/22       | 0.000  | 0.3600 | 49,996,538           | 49,997,000         |
| 54316UD89                           | Longship Funding     | 04/08/22       | 04/08/22       | 0.000  | 0.4800 | 49,995,187           | 49,995,333         |
| 54316UDK2                           | Longship Funding     | 04/19/22       | 04/19/22       | 0.000  | 0.5400 | 24,993,051           | 24,993,250         |
| 54316UE39                           | Longship Funding     | 05/03/22       | 05/03/22       | 0.000  | 0.2100 | 49,990,571           | 49,990,667         |
| 59157UDJ6                           | MetLife Short Term   | 04/18/22       | 04/18/22       | 0.000  | 0.3900 | 49,990,065           | 49,990,792         |
| 59157UDL1                           | MetLife Short Term   | 04/20/22       | 04/20/22       | 0.000  | 0.4800 | 29,992,215           | 29,992,400         |
| 59157UF13                           | MetLife Short Term   | 06/01/22       | 06/01/22       | 0.000  | 0.2300 | 24,990,204           | 24,990,257         |
| 74154GD67                           | Pricoa Short Term    | 04/06/22       | 04/06/22       | 0.000  | 0.1200 | 24,999,581           | 24,999,583         |
| 74154GF73                           | Pricoa Short Term    | 06/06/22       | 06/06/22       | 0.000  | 0.3000 | 24,986,096           | 24,986,173         |
| 74154GHF3                           | Pricoa Short Term    | 08/15/22       | 08/15/22       | 0.000  | 0.2000 | 9,992,424            | 9,992,444          |
| 74154GL84                           | Pricoa Short Term    | 11/08/22       | 11/08/22       | 0.000  | 0.9300 | 24,858,273           | 24,858,806         |
| 76582KDD0                           | Ridgefield Funding   | 04/13/22       | 04/13/22       | 0.000  | 0.1600 | 49,997,319           | 49,997,333         |
| 76582KDE8                           | Ridgefield Funding   | 04/14/22       | 04/14/22       | 0.000  | 0.1600 | 24,998,548           | 24,998,556         |
| 76582KDJ7                           | Ridgefield Funding   | 04/18/22       | 04/18/22       | 0.000  | 0.2400 | 24,997,148           | 24,997,167         |
| 76582KF30                           | Ridgefield Funding   | 06/03/22       | 06/03/22       | 0.000  | 0.3100 | 24,986,361           | 24,986,438         |
| 76582KF63                           | Ridgefield Funding   | 06/06/22       | 06/06/22       | 0.000  | 1.0000 | 24,953,137           | 24,954,167         |
| 76582KF71                           | Ridgefield Funding   | 06/07/22       | 06/07/22       | 0.000  | 0.3300 | 24,984,561           | 24,984,646         |
| 76582KGM7                           | Ridgefield Funding   | 07/21/22       | 07/21/22       | 0.000  | 0.2500 | 24,980,656           | 24,980,729         |
|                                     |                      |                |                |        |        | \$3,897,003,587      | \$3,897,034,944    |
| <b>Municipal Bonds</b>              |                      |                |                |        |        |                      |                    |
| 18085PJZ8                           | Clark County Dept of | 04/06/22       | 04/06/22       | 0.550  | 0.5500 | \$ 17,500,000        | \$17,500,000       |
| 18085PMX9                           | Clark County Dept of | 04/06/22       | 04/06/22       | 0.490  | 0.4900 | 23,670,000           | 23,670,000         |
| 19081PEN2                           | Cobb County Hospital | 04/07/22       | 04/07/22       | 0.500  | 0.0100 | 19,000,000           | 19,000,000         |
| 59447TXD0                           | Michigan St Fin Auth | 04/07/22       | 04/07/22       | 0.550  | 0.0800 | 50,000,000           | 50,000,000         |
| 62620VVS0                           | Municipal Electric   | 04/06/22       | 04/06/22       | 0.510  | 0.5100 | 52,770,000           | 52,770,000         |
|                                     |                      |                |                |        |        | \$162,940,000        | \$162,940,000      |
| <b>Repurchase Agreements</b>        |                      |                |                |        |        |                      |                    |
| BS331221                            | Repurchase Agreement | 04/01/22       | 04/01/22       | 0.280  | 0.2800 | \$ 700,000,000       | \$700,000,000      |
| CS331221                            | Repurchase Agreement | 04/01/22       | 04/01/22       | 0.300  | 0.3000 | 150,000,000          | 150,000,000        |
| HS331221                            | Repurchase Agreement | 04/01/22       | 04/01/22       | 0.280  | 0.2800 | 850,000,000          | 850,000,000        |
| SS331221                            | Repurchase Agreement | 04/01/22       | 04/01/22       | 0.290  | 0.2900 | 200,000,000          | 200,000,000        |
|                                     |                      |                |                |        |        | \$1,900,000,000      | \$1,900,000,000    |
| <b>United States Treasury Bills</b> |                      |                |                |        |        |                      |                    |
| 912796G45                           | U.S. T-BILL          | 04/21/22       | 04/21/22       | 0.000  | 0.1600 | \$ 49,995,451        | \$49,995,556       |
| 912796P37                           | U.S. T-BILL          | 04/28/22       | 04/28/22       | 0.000  | 0.2000 | 49,992,125           | 49,992,687         |
| 912796P45                           | U.S. T-BILL          | 05/05/22       | 05/05/22       | 0.000  | 0.2400 | 49,988,303           | 49,989,139         |
| 912796Q28                           | U.S. T-BILL          | 05/12/22       | 05/12/22       | 0.000  | 0.2500 | 49,984,822           | 49,986,049         |
| 912796V30                           | U.S. T-BILL          | 05/31/22       | 05/31/22       | 0.000  | 0.3000 | 49,974,576           | 49,975,000         |
|                                     |                      |                |                |        |        | \$249,935,278        | \$249,938,430      |
| <b>Yankee CD's</b>                  |                      |                |                |        |        |                      |                    |
| 05252WST1                           | ANZ Banking Group NY | 05/02/22       | 05/02/22       | 0.170  | 0.1700 | \$ 50,000,000        | \$50,000,000       |
| 05252WSU8                           | ANZ Banking Group NY | 05/06/22       | 05/06/22       | 0.170  | 0.1700 | 50,000,000           | 50,000,000         |
| 05252WTF0                           | ANZ Banking Group NY | 12/20/22       | 12/20/22       | 1.030  | 1.0300 | 50,000,000           | 50,000,000         |
| 05586FYC5                           | BNP Paribas NY       | 07/27/22       | 07/27/22       | 0.560  | 0.5600 | 50,000,000           | 50,000,000         |
| 06367CRP4                           | Bank of Montreal Chi | 01/12/23       | 01/12/23       | 0.720  | 0.7200 | 25,000,000           | 25,000,000         |
| 06367CSG3                           | Bank of Montreal Chi | 11/29/22       | 11/29/22       | 1.070  | 1.0700 | 50,000,000           | 50,000,000         |
| 06367CSV0                           | Bank of Montreal Chi | 03/02/23       | 04/01/22       | 0.670  | 0.6700 | 50,000,000           | 50,000,000         |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of March 31, 2022 (UNAUDITED) (b)**

| <b>CUSIP #</b> | <b>Issuer</b>        | <b>Final Maturity</b> | <b>Reset Maturity</b> | <b>Coupon</b> | <b>Yield</b> | <b>Principal Amount (a)</b> | <b>Amortized Cost (a)</b> |
|----------------|----------------------|-----------------------|-----------------------|---------------|--------------|-----------------------------|---------------------------|
| 06417MRW7      | Bank of Nova Scotia  | 07/05/22              | 04/01/22              | 0.380         | 0.1600       | 50,000,000                  | 50,000,000                |
| 06417MUV5      | Bank of Nova Scotia  | 10/04/22              | 04/01/22              | 0.430         | 0.2100       | 50,000,000                  | 50,000,000                |
| 06417MVE2      | Bank of Nova Scotia  | 10/11/22              | 04/01/22              | 0.450         | 0.2300       | 50,000,000                  | 50,000,000                |
| 06742TF50      | Barclays Bank        | 04/21/22              | 04/21/22              | 0.230         | 0.2300       | 50,000,000                  | 50,000,000                |
| 06742TF92      | Barclays Bank        | 02/02/23              | 04/01/22              | 0.570         | 0.5700       | 50,000,000                  | 50,000,000                |
| 06742TG26      | Barclays Bank        | 02/03/23              | 02/03/23              | 1.000         | 1.0000       | 25,000,000                  | 25,000,000                |
| 06742TG91      | Barclays Bank        | 02/08/23              | 04/01/22              | 0.560         | 0.5600       | 25,000,000                  | 25,000,000                |
| 06742TH58      | Barclays Bank        | 11/16/22              | 04/01/22              | 0.500         | 0.5000       | 50,000,000                  | 50,000,000                |
| 06742TH82      | Barclays Bank        | 12/13/22              | 12/13/22              | 1.200         | 1.2000       | 75,000,000                  | 75,000,000                |
| 06742TJ31      | Barclays Bank        | 10/20/22              | 10/20/22              | 1.050         | 1.0500       | 50,000,000                  | 50,000,000                |
| 13606CXA7      | CIBCNY               | 04/12/22              | 04/12/22              | 0.140         | 0.1400       | 25,000,000                  | 25,000,000                |
| 13606KBR6      | CIBCNY               | 02/10/23              | 04/01/22              | 0.520         | 0.5200       | 50,000,000                  | 50,000,000                |
| 13606KED4      | CIBCNY               | 12/01/22              | 12/01/22              | 1.120         | 1.1200       | 50,000,000                  | 50,000,000                |
| 20271EXA2      | Commonwealth Bnk Aus | 05/19/22              | 04/01/22              | 0.410         | 0.1900       | 50,000,000                  | 50,000,000                |
| 20271EYB9      | Commonwealth Bnk Aus | 01/20/23              | 04/01/22              | 0.470         | 0.2500       | 50,000,000                  | 50,000,000                |
| 22536AEC4      | CACPNY               | 05/23/22              | 05/23/22              | 0.280         | 0.2800       | 50,000,000                  | 50,000,000                |
| 55380TH60      | MUFG Bank NY         | 01/27/23              | 04/01/22              | 0.550         | 0.5500       | 50,000,000                  | 50,000,000                |
| 55380TXE5      | MUFG Bank NY         | 04/26/22              | 04/26/22              | 0.160         | 0.1600       | 50,000,000                  | 50,000,000                |
| 55380TXN5      | MUFG Bank NY         | 04/28/22              | 04/28/22              | 0.170         | 0.1700       | 50,000,000                  | 50,000,000                |
| 60683B2T9      | MUFG Trust NY        | 04/11/22              | 04/11/22              | 0.170         | 0.1700       | 50,000,000                  | 50,000,000                |
| 60683B3C5      | MUFG Trust NY        | 04/21/22              | 04/21/22              | 0.190         | 0.1900       | 50,000,000                  | 50,000,000                |
| 60683B3Y7      | MUFG Trust NY        | 07/29/22              | 07/29/22              | 0.460         | 0.4600       | 50,000,000                  | 50,000,000                |
| 60683B3Z4      | MUFG Trust NY        | 05/10/22              | 05/10/22              | 0.270         | 0.2700       | 50,000,000                  | 50,000,000                |
| 60683B4D2      | MUFG Trust NY        | 07/28/22              | 04/01/22              | 0.460         | 0.4600       | 50,000,000                  | 50,000,000                |
| 60710RGP4      | Mizuho Securities    | 05/17/22              | 04/01/22              | 0.440         | 0.2200       | 50,000,000                  | 50,000,000                |
| 60710RMB8      | Mizuho Securities    | 06/23/22              | 06/23/22              | 0.320         | 0.3200       | 50,000,000                  | 50,000,000                |
| 60710RMX0      | Mizuho Securities    | 07/01/22              | 07/01/22              | 0.320         | 0.3200       | 50,000,000                  | 50,000,000                |
| 63873QQV9      | Natixis              | 05/12/22              | 05/12/22              | 0.160         | 0.1600       | 50,000,000                  | 50,000,000                |
| 63873QQW7      | Natixis              | 04/18/22              | 04/01/22              | 0.370         | 0.1500       | 50,000,000                  | 50,000,000                |
| 63873QSG0      | Natixis              | 01/20/23              | 04/01/22              | 0.490         | 0.2700       | 50,000,000                  | 50,000,000                |
| 63873QSY1      | Natixis              | 12/21/22              | 12/21/22              | 1.220         | 1.2200       | 50,000,000                  | 50,000,000                |
| 65558UHP0      | Nordea Bank NY       | 04/26/22              | 04/26/22              | 0.160         | 0.1600       | 50,000,000                  | 50,000,000                |
| 65558UKP6      | Nordea Bank NY       | 07/05/22              | 07/05/22              | 0.320         | 0.3200       | 50,000,000                  | 50,000,000                |
| 65558UKQ4      | Nordea Bank NY       | 06/03/22              | 06/03/22              | 0.290         | 0.2900       | 25,000,000                  | 25,000,000                |
| 65558UKY7      | Nordea Bank NY       | 07/07/22              | 07/07/22              | 0.325         | 0.3300       | 50,000,000                  | 50,000,000                |
| 65558ULN0      | Nordea Bank NY       | 07/13/22              | 07/13/22              | 0.350         | 0.3500       | 50,000,000                  | 50,000,000                |
| 65558UMD1      | Nordea Bank NY       | 11/28/22              | 04/01/22              | 0.440         | 0.2100       | 50,000,000                  | 50,000,000                |
| 65558UMM1      | Nordea Bank NY       | 10/24/22              | 04/01/22              | 0.460         | 0.4600       | 50,000,000                  | 50,000,000                |
| 65558UMR0      | Nordea Bank NY       | 08/04/22              | 08/04/22              | 0.490         | 0.4900       | 50,000,000                  | 50,000,000                |
| 65558UMS8      | Nordea Bank NY       | 11/30/22              | 04/01/22              | 0.470         | 0.4700       | 50,000,000                  | 50,000,000                |
| 65558UNX6      | Nordea Bank NY       | 12/15/22              | 12/15/22              | 1.020         | 1.0200       | 50,000,000                  | 50,000,000                |
| 65558UPN6      | Nordea Bank NY       | 12/02/22              | 04/01/22              | 0.720         | 0.7200       | 50,000,000                  | 50,000,000                |
| 78012U3H6      | Royal Bank of Canada | 12/22/22              | 12/22/22              | 0.750         | 0.7500       | 25,000,000                  | 25,000,000                |
| 78012UW35      | Royal Bank of Canada | 05/16/22              | 04/01/22              | 0.370         | 0.1500       | 50,000,000                  | 50,000,000                |
| 78012UX83      | Royal Bank of Canada | 05/25/22              | 04/01/22              | 0.380         | 0.1600       | 50,000,000                  | 50,000,000                |
| 78012UY58      | Royal Bank of Canada | 08/09/22              | 04/01/22              | 0.420         | 0.2000       | 50,000,000                  | 50,000,000                |
| 78012UZ24      | Royal Bank of Canada | 11/17/22              | 11/17/22              | 0.400         | 0.4000       | 50,000,000                  | 50,000,000                |
| 85325VR69      | Standard Chartered   | 04/12/22              | 04/12/22              | 0.180         | 0.1800       | 50,000,000                  | 50,000,000                |
| 85325VS50      | Standard Chartered   | 05/24/22              | 04/01/22              | 0.430         | 0.2100       | 100,000,000                 | 100,000,000               |
| 85325VV56      | Standard Chartered   | 12/29/22              | 04/01/22              | 0.480         | 0.2600       | 100,000,000                 | 100,000,000               |
| 85325VX47      | Standard Chartered   | 11/07/22              | 04/01/22              | 0.480         | 0.2600       | 50,000,000                  | 50,000,000                |
| 86564G2B6      | Sumitomo Mitsui      | 04/19/22              | 04/19/22              | 0.150         | 0.1500       | 25,000,000                  | 25,000,000                |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of March 31, 2022 (UNAUDITED) (b)**

| CUSIP #   | Issuer              | Final Maturity | Reset Maturity | Coupon | Yield  | Principal Amount (a) | Amortized Cost (a) |
|-----------|---------------------|----------------|----------------|--------|--------|----------------------|--------------------|
| 86564G2M2 | Sumitomo Mitsui     | 04/27/22       | 04/27/22       | 0.170  | 0.1700 | 50,000,000           | 50,000,000         |
| 86564G3G4 | Sumitomo Mitsui     | 04/29/22       | 04/29/22       | 0.180  | 0.1800 | 50,000,000           | 50,000,000         |
| 86564MDK1 | Sumitomo Mitsui     | 09/02/22       | 04/01/22       | 0.470  | 0.4700 | 50,000,000           | 50,000,000         |
| 86565FAC6 | Sumitomo Bank       | 04/21/22       | 04/21/22       | 0.160  | 0.1600 | 50,000,000           | 50,000,000         |
| 86565FAG7 | Sumitomo Bank       | 04/19/22       | 04/19/22       | 0.160  | 0.1600 | 50,000,000           | 50,000,000         |
| 86565FAK8 | Sumitomo Bank       | 05/04/22       | 05/04/22       | 0.180  | 0.1800 | 50,000,000           | 50,000,000         |
| 86565FAL6 | Sumitomo Bank       | 05/10/22       | 05/10/22       | 0.180  | 0.1800 | 50,000,000           | 50,000,000         |
| 86565FAM4 | Sumitomo Bank       | 07/20/22       | 04/01/22       | 0.410  | 0.1900 | 50,000,000           | 50,000,000         |
| 86565FAN2 | Sumitomo Bank       | 04/25/22       | 04/01/22       | 0.390  | 0.1700 | 100,000,000          | 100,000,000        |
| 86565FAP7 | Sumitomo Bank       | 04/27/22       | 04/27/22       | 0.200  | 0.2000 | 50,000,000           | 50,000,000         |
| 86565FAY8 | Sumitomo Bank       | 05/03/22       | 05/03/22       | 0.200  | 0.2000 | 50,000,000           | 50,000,000         |
| 86565FBS0 | Sumitomo Bank       | 05/09/22       | 05/09/22       | 0.240  | 0.2400 | 50,000,000           | 50,000,000         |
| 86565FEZ1 | Sumitomo Bank       | 10/03/22       | 04/01/22       | 0.480  | 0.2600 | 50,000,000           | 50,000,000         |
| 86565FFC1 | Sumitomo Bank       | 10/04/22       | 04/01/22       | 0.480  | 0.2600 | 50,000,000           | 50,000,000         |
| 86565FGH9 | Sumitomo Bank       | 11/07/22       | 04/01/22       | 0.480  | 0.2600 | 50,000,000           | 50,000,000         |
| 86959RUG3 | Svenska Hanelbanken | 05/04/22       | 05/04/22       | 0.200  | 0.2000 | 50,000,000           | 50,000,000         |
| 86959RUV0 | Svenska Hanelbanken | 06/21/22       | 06/21/22       | 0.220  | 0.2200 | 50,000,000           | 50,000,000         |
| 86959RWC0 | Svenska Hanelbanken | 06/02/22       | 06/02/22       | 0.300  | 0.3000 | 50,000,000           | 50,000,000         |
| 86959RWT3 | Svenska Hanelbanken | 07/26/22       | 07/26/22       | 0.480  | 0.4800 | 50,000,000           | 50,000,000         |
| 86959RWW6 | Svenska Hanelbanken | 08/31/22       | 08/31/22       | 0.620  | 0.6200 | 50,000,000           | 50,000,000         |
| 89114WHR9 | TD Bank NY          | 04/11/22       | 04/11/22       | 0.160  | 0.1600 | 50,000,000           | 50,000,000         |
| 89114WHX6 | TD Bank NY          | 05/11/22       | 04/01/22       | 0.370  | 0.1500 | 50,000,000           | 50,000,000         |
| 89114WJA4 | TD Bank NY          | 04/22/22       | 04/01/22       | 0.390  | 0.1700 | 50,000,000           | 50,000,000         |
| 89114WJQ9 | TD Bank NY          | 04/28/22       | 04/01/22       | 0.390  | 0.1700 | 50,000,000           | 50,000,000         |
| 89114WK20 | TD Bank NY          | 05/31/22       | 05/31/22       | 0.200  | 0.2000 | 50,000,000           | 50,000,000         |
| 89114WKB0 | TD Bank NY          | 05/05/22       | 04/01/22       | 0.410  | 0.1900 | 50,000,000           | 50,000,000         |
| 89114WKL8 | TD Bank NY          | 06/10/22       | 04/01/22       | 0.450  | 0.2000 | 50,000,000           | 50,000,000         |
| 89114WN35 | TD Bank NY          | 07/12/22       | 07/12/22       | 0.310  | 0.3100 | 50,000,000           | 50,000,000         |
| 89114WP90 | TD Bank NY          | 10/12/22       | 04/01/22       | 0.470  | 0.2200 | 50,000,000           | 50,000,000         |
| 89114WPW9 | TD Bank NY          | 08/26/22       | 08/26/22       | 0.620  | 0.6200 | 50,000,000           | 50,000,000         |
| 89114WQ73 | TD Bank NY          | 06/16/22       | 06/16/22       | 0.500  | 0.5000 | 25,000,000           | 25,000,000         |
| 89114WQE8 | TD Bank NY          | 11/03/22       | 11/03/22       | 0.800  | 0.8000 | 50,000,000           | 50,000,000         |
| 96130AKT4 | Westpac Bank        | 04/25/22       | 04/25/22       | 0.150  | 0.1500 | 50,000,000           | 50,000,000         |
| 96130AKU1 | Westpac Bank        | 04/13/22       | 04/13/22       | 0.150  | 0.1500 | 25,000,000           | 25,000,000         |
| 96130AKX5 | Westpac Bank        | 04/14/22       | 04/01/22       | 0.360  | 0.1400 | 50,000,000           | 50,000,000         |
| 96130ALA4 | Westpac Bank        | 10/26/22       | 10/26/22       | 0.300  | 0.3000 | 15,000,000           | 15,000,000         |
| 96130ALG1 | Westpac Bank        | 08/08/22       | 04/01/22       | 0.420  | 0.2000 | 50,000,000           | 50,000,000         |
| 96130ALJ5 | Westpac Bank        | 05/09/22       | 04/01/22       | 0.400  | 0.1800 | 50,000,000           | 50,000,000         |
| 96130ALM8 | Westpac Bank        | 11/18/22       | 11/18/22       | 0.440  | 0.4400 | 50,000,000           | 50,000,000         |
| 96130ALT3 | Westpac Bank        | 01/31/23       | 01/31/23       | 0.970  | 0.9700 | 25,000,000           | 25,000,000         |
|           |                     |                |                |        |        | \$ 4,840,000,000     | \$ 4,840,000,000   |
|           |                     |                |                |        |        | \$ 17,230,658,775    | \$ 17,231,321,414  |

WAM: 46 WAM refers to Weighted Average Maturity computed pursuant to regulations for registered money market funds. WAM is calculated based on the maturity date or reset date for floating rate and variable rate securities.

WAL: 74 WAL refers to Weighted Average Life Maturity computed pursuant to regulations for registered money market funds. WAL is calculated based on a securities final maturity date and does not take into account reset dates.

Notes:  
a. Rounded to the nearest dollar  
b. The foregoing unaudited information is being presented pursuant to the Fund's Policy of Disclosure of Portfolio Holdings.

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of February 28, 2022 (UNAUDITED) (b)**

| CUSIP #                 | Issuer               | Final Maturity | Reset Maturity | Coupon | Yield  | Principal Amount (a) | Amortized Cost (a) |
|-------------------------|----------------------|----------------|----------------|--------|--------|----------------------|--------------------|
| <b>Bank Deposits</b>    |                      |                |                |        |        |                      |                    |
| CITZINTR1               | Citizens Intrafi SW  | 03/01/22       | 03/01/22       | 0.100  | 0.1000 | \$ 29,074,789        | \$ 29,074,789      |
| TRUISTBD1               | Truist Bank          | 03/01/22       | 03/01/22       | 0.050  | 0.0500 | 200,000,000          | 200,000,000        |
|                         |                      |                |                |        |        | \$ 229,074,789       | \$ 229,074,789     |
| <b>Commercial Paper</b> |                      |                |                |        |        |                      |                    |
| 06054PC95               | Bank of America      | 03/09/22       | 03/09/22       | 0.000  | 0.1200 | \$ 24,999,329        | \$ 24,999,333      |
| 06054PCF1               | Bank of America      | 03/15/22       | 03/15/22       | 0.000  | 0.1400 | 19,998,904           | 19,998,911         |
| 06054PCG9               | Bank of America      | 03/16/22       | 03/16/22       | 0.000  | 0.1400 | 19,998,826           | 19,998,833         |
| 06054PCH7               | Bank of America      | 03/17/22       | 03/17/22       | 0.000  | 0.1200 | 24,998,659           | 24,998,667         |
| 06054PCN4               | Bank of America      | 03/22/22       | 03/22/22       | 0.000  | 0.1300 | 49,996,186           | 49,996,208         |
| 06054PCR5               | Bank of America      | 03/25/22       | 03/25/22       | 0.000  | 0.1300 | 39,996,513           | 39,996,533         |
| 06054PE36               | Bank of America      | 05/03/22       | 05/03/22       | 0.000  | 0.1600 | 19,994,372           | 19,994,400         |
| 06366HG68               | Bank of Montreal Chi | 07/06/22       | 07/06/22       | 0.000  | 0.3300 | 24,970,758           | 24,970,896         |
| 06366HJC2               | Bank of Montreal Chi | 09/12/22       | 09/12/22       | 0.000  | 0.4200 | 24,942,914           | 24,943,125         |
| 06367NBC6               | Bank of Montreal Chi | 03/04/22       | 03/01/22       | 0.150  | 0.1500 | 25,000,000           | 25,000,000         |
| 06367NBD4               | Bank of Montreal Chi | 03/29/22       | 03/01/22       | 0.150  | 0.1500 | 25,000,000           | 25,000,000         |
| 06367NBE2               | Bank of Montreal Chi | 04/28/22       | 03/01/22       | 0.160  | 0.1600 | 25,000,000           | 25,000,000         |
| 06743MC24               | Barclays Bank        | 03/02/22       | 03/02/22       | 0.000  | 0.0900 | 99,999,714           | 99,999,750         |
| 06743MC32               | Barclays Bank        | 03/03/22       | 03/03/22       | 0.000  | 0.0900 | 99,999,438           | 99,999,500         |
| 06743MEL0               | Barclays Bank        | 05/20/22       | 05/20/22       | 0.000  | 0.1900 | 49,978,789           | 49,978,889         |
| 06743MF21               | Barclays Bank        | 06/02/22       | 06/02/22       | 0.000  | 0.2000 | 24,987,041           | 24,987,083         |
| 06743MGV6               | Barclays Bank        | 07/29/22       | 07/29/22       | 0.000  | 0.4500 | 49,905,759           | 49,906,250         |
| 06743MH37               | Barclays Bank        | 08/03/22       | 08/03/22       | 0.000  | 0.2300 | 24,971,711           | 24,971,789         |
| 09659CD62               | BNP Paribas NY       | 04/06/22       | 04/06/22       | 0.000  | 0.1400 | 24,996,481           | 24,996,500         |
| 09659CE61               | BNP Paribas NY       | 05/06/22       | 05/06/22       | 0.000  | 0.1500 | 24,993,092           | 24,993,125         |
| 17327BFE0               | Citigroup Global     | 06/14/22       | 06/14/22       | 0.000  | 0.1700 | 24,987,570           | 24,987,604         |
| 17327BG74               | Citigroup Global     | 07/07/22       | 07/07/22       | 0.000  | 0.2000 | 32,876,912           | 32,876,976         |
| 17327BGJ8               | Citigroup Global     | 07/18/22       | 07/18/22       | 0.000  | 0.1600 | 24,984,502           | 24,984,556         |
| 17327BJ63               | Citigroup Global     | 09/06/22       | 09/06/22       | 0.000  | 0.1900 | 49,949,976           | 49,950,125         |
| 17327BJ89               | Citigroup Global     | 09/08/22       | 09/08/22       | 0.000  | 0.8300 | 24,889,348           | 24,889,910         |
| 21687BFH9               | Rabobank             | 06/17/22       | 06/17/22       | 0.000  | 0.3300 | 49,948,507           | 49,950,500         |
| 22533UCH4               | CACPNY               | 03/17/22       | 03/17/22       | 0.000  | 0.2200 | 74,992,235           | 74,992,667         |
| 22533UCM3               | CACPNY               | 03/21/22       | 03/21/22       | 0.000  | 0.1800 | 99,989,833           | 99,990,000         |
| 22533UCP6               | CACPNY               | 03/23/22       | 03/23/22       | 0.000  | 0.2200 | 49,993,203           | 49,993,278         |
| 4497W1FD3               | ING Funding          | 06/13/22       | 06/13/22       | 0.000  | 0.3300 | 49,951,706           | 49,952,333         |
| 46590EC22               | JPM SEC              | 03/02/22       | 03/02/22       | 0.000  | 0.2300 | 24,999,840           | 24,999,840         |
| 46590EC97               | JPM SEC              | 03/09/22       | 03/09/22       | 0.000  | 0.2100 | 24,998,830           | 24,998,833         |
| 46590ECB2               | JPM SEC              | 03/11/22       | 03/11/22       | 0.000  | 0.2100 | 24,998,538           | 24,998,542         |
| 46590ECE6               | JPM SEC              | 03/14/22       | 03/14/22       | 0.000  | 0.2300 | 24,997,918           | 24,997,924         |
| 46590ECM8               | JPM SEC              | 03/21/22       | 03/21/22       | 0.000  | 0.2400 | 24,996,657           | 24,996,667         |
| 46590ED47               | JPM SEC              | 04/04/22       | 04/04/22       | 0.000  | 0.1700 | 24,995,971           | 24,995,986         |
| 46590EDR6               | JPM SEC              | 04/25/22       | 04/25/22       | 0.000  | 0.1700 | 24,993,483           | 24,993,507         |
| 46590EFW3               | JPM SEC              | 06/30/22       | 06/30/22       | 0.000  | 0.2000 | 24,983,148           | 24,983,194         |
| 46590EGE2               | JPM SEC              | 07/14/22       | 07/14/22       | 0.000  | 0.2000 | 24,981,198           | 24,981,250         |
| 46640QCU3               | JPM SEC              | 03/28/22       | 03/28/22       | 0.000  | 0.1700 | 24,996,801           | 24,996,813         |
| 46640QDV0               | JPM SEC              | 04/29/22       | 04/29/22       | 0.000  | 0.1700 | 24,993,009           | 24,993,035         |
| 46640QE56               | JPM SEC              | 05/05/22       | 05/05/22       | 0.000  | 0.1400 | 49,987,301           | 49,987,361         |
| 46640QHP9               | JPM SEC              | 08/23/22       | 08/23/22       | 0.000  | 0.8500 | 49,791,107           | 49,793,403         |
| 53948BCX5               | Lloyds Bank Corp     | 03/31/22       | 03/31/22       | 0.000  | 0.1400 | 24,997,067           | 24,997,083         |
| 53948BD55               | Lloyds Bank Corp     | 04/05/22       | 04/05/22       | 0.000  | 0.1400 | 24,996,579           | 24,996,597         |
| 53948BDB2               | Lloyds Bank Corp     | 04/11/22       | 04/11/22       | 0.000  | 0.1500 | 24,995,707           | 24,995,729         |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of February 28, 2022 (UNAUDITED) (b)**

| <b>CUSIP #</b> | <b>Issuer</b>        | <b>Final Maturity</b> | <b>Reset Maturity</b> | <b>Coupon</b> | <b>Yield</b> | <b>Principal Amount (a)</b> | <b>Amortized Cost (a)</b> |
|----------------|----------------------|-----------------------|-----------------------|---------------|--------------|-----------------------------|---------------------------|
| 53948BDN6      | Lloyds Bank Corp     | 04/22/22              | 04/22/22              | 0.000         | 0.1800       | 24,993,476                  | 24,993,500                |
| 53948BFW4      | Lloyds Bank Corp     | 06/30/22              | 06/30/22              | 0.000         | 0.1700       | 39,977,059                  | 39,977,144                |
| 53948BKR9      | Lloyds Bank Corp     | 10/25/22              | 10/25/22              | 0.000         | 0.8000       | 49,734,558                  | 49,735,556                |
| 57UUSBNA0      | CP - US Bank         | 03/01/22              | 03/01/22              | 0.050         | 0.0500       | 542,999,244                 | 542,999,244               |
| 60689GC87      | Mizuho Securities    | 03/08/22              | 03/08/22              | 0.000         | 0.1700       | 24,999,194                  | 24,999,198                |
| 60689GCF1      | Mizuho Securities    | 03/15/22              | 03/15/22              | 0.000         | 0.1600       | 24,998,488                  | 24,998,493                |
| 60689GDN3      | Mizuho Securities    | 04/22/22              | 04/22/22              | 0.000         | 0.1800       | 24,993,657                  | 24,993,681                |
| 60689GDV5      | Mizuho Securities    | 04/29/22              | 04/29/22              | 0.000         | 0.1800       | 54,984,169                  | 54,984,226                |
| 62479MDL4      | MUFG Bank NY         | 04/20/22              | 04/20/22              | 0.000         | 0.3200       | 49,977,425                  | 49,977,778                |
| 62479MFU2      | MUFG Bank NY         | 06/28/22              | 06/28/22              | 0.000         | 0.3200       | 24,973,409                  | 24,973,556                |
| 62479MG80      | MUFG Bank NY         | 07/08/22              | 07/08/22              | 0.000         | 0.3200       | 49,942,366                  | 49,942,667                |
| 63873KG68      | Natixis              | 07/06/22              | 07/06/22              | 0.000         | 0.3500       | 49,937,927                  | 49,938,264                |
| 63873KGB7      | Natixis              | 07/11/22              | 07/11/22              | 0.000         | 0.3500       | 49,935,147                  | 49,935,833                |
| 63873KGE1      | Natixis              | 07/14/22              | 07/14/22              | 0.000         | 0.3500       | 49,934,030                  | 49,934,375                |
| 63873KK30      | Natixis              | 10/03/22              | 10/03/22              | 0.000         | 0.5000       | 24,924,442                  | 24,925,000                |
| 63873LDK8      | Natixis              | 10/07/22              | 03/01/22              | 0.230         | 0.2300       | 50,000,000                  | 50,000,000                |
| 74432KCR7      | Prudential Funding   | 03/25/22              | 03/25/22              | 0.000         | 0.3000       | 24,994,833                  | 24,995,000                |
| 78015DC81      | Royal Bank of Canada | 03/08/22              | 03/08/22              | 0.000         | 0.2000       | 14,999,415                  | 14,999,417                |
| 78015DCH1      | Royal Bank of Canada | 03/17/22              | 03/17/22              | 0.000         | 0.1600       | 19,998,566                  | 19,998,578                |
| 78015DEX4      | Royal Bank of Canada | 05/31/22              | 05/31/22              | 0.000         | 0.2900       | 49,963,111                  | 49,963,347                |
| 78015DFG0      | Royal Bank of Canada | 06/16/22              | 06/16/22              | 0.000         | 0.2000       | 29,982,117                  | 29,982,167                |
| 78015DFN5      | Royal Bank of Canada | 06/22/22              | 06/22/22              | 0.000         | 0.2100       | 24,980,610                  | 24,980,663                |
| 78015DGU8      | Royal Bank of Canada | 07/28/22              | 07/28/22              | 0.000         | 0.4400       | 24,953,242                  | 24,954,472                |
| 78015DJ76      | Royal Bank of Canada | 09/07/22              | 09/07/22              | 0.000         | 0.3600       | 24,952,143                  | 24,952,500                |
| 78015DJW1      | Royal Bank of Canada | 09/30/22              | 09/30/22              | 0.000         | 0.2000       | 49,940,669                  | 49,940,833                |
| 78015DKH2      | Royal Bank of Canada | 10/17/22              | 10/17/22              | 0.000         | 0.9900       | 49,683,047                  | 49,686,944                |
| 78015DME7      | Royal Bank of Canada | 12/14/22              | 12/14/22              | 0.000         | 0.5500       | 24,889,694                  | 24,890,000                |
| 78015DMK3      | Royal Bank of Canada | 12/19/22              | 12/19/22              | 0.000         | 1.1400       | 49,535,615                  | 49,540,153                |
| 78015M3W8      | Royal Bank of Canada | 07/08/22              | 03/01/22              | 0.190         | 0.1900       | 25,000,000                  | 25,000,000                |
| 78015M4B3      | Royal Bank of Canada | 05/02/22              | 03/01/22              | 0.170         | 0.1700       | 50,000,000                  | 50,000,000                |
| 85324UCW1      | Standard Chartered   | 03/30/22              | 03/30/22              | 0.000         | 0.1700       | 24,996,558                  | 24,996,576                |
| 85324UD67      | Standard Chartered   | 04/06/22              | 04/06/22              | 0.000         | 0.1800       | 19,996,379                  | 19,996,400                |
| 85324UGB3      | Standard Chartered   | 07/11/22              | 07/11/22              | 0.000         | 0.2200       | 24,979,777                  | 24,979,833                |
| 85324UGC1      | Standard Chartered   | 07/12/22              | 07/12/22              | 0.000         | 0.2200       | 19,983,699                  | 19,983,744                |
| 85324UGD9      | Standard Chartered   | 07/13/22              | 07/13/22              | 0.000         | 0.2200       | 24,979,472                  | 24,979,528                |
| 85324UGK3      | Standard Chartered   | 07/19/22              | 07/19/22              | 0.000         | 0.2200       | 24,978,552                  | 24,978,611                |
| 85324UGR8      | Standard Chartered   | 07/25/22              | 07/25/22              | 0.000         | 0.2200       | 24,977,633                  | 24,977,694                |
| 85324UGT4      | Standard Chartered   | 07/27/22              | 07/27/22              | 0.000         | 0.2200       | 24,977,327                  | 24,977,389                |
| 86563HCP3      | Sumitomo Mitsui      | 03/23/22              | 03/23/22              | 0.000         | 0.1500       | 24,997,693                  | 24,997,708                |
| 89116FCX6      | TD Securities        | 03/31/22              | 03/31/22              | 0.000         | 0.1800       | 24,996,239                  | 24,996,250                |
| 89116FED8      | TD Securities        | 05/13/22              | 05/13/22              | 0.000         | 0.2000       | 29,987,800                  | 29,987,833                |
| 89116FEJ5      | TD Securities        | 05/18/22              | 05/18/22              | 0.000         | 0.2100       | 24,986,114                  | 24,986,152                |
| 89116FEK2      | TD Securities        | 05/19/22              | 05/19/22              | 0.000         | 0.2000       | 24,988,998                  | 24,989,028                |
| 89116FFV7      | TD Securities        | 06/29/22              | 06/29/22              | 0.000         | 0.1600       | 14,991,976                  | 14,992,000                |
| 89116FH86      | TD Securities        | 08/08/22              | 08/08/22              | 0.000         | 0.3600       | 24,959,668                  | 24,960,000                |
| 89233BBS5      | Toyota Motor - Float | 03/03/22              | 03/01/22              | 0.150         | 0.1500       | 25,000,000                  | 25,000,000                |
| 89233BBV8      | Toyota Motor - Float | 03/18/22              | 03/01/22              | 0.170         | 0.1700       | 25,000,000                  | 25,000,000                |
| 89233BBW6      | Toyota Motor - Float | 04/07/22              | 03/01/22              | 0.160         | 0.1600       | 50,000,000                  | 50,000,000                |
| 89233BCE5      | Toyota Motor - Float | 11/10/22              | 03/01/22              | 0.270         | 0.2200       | 50,000,000                  | 50,000,000                |
| 89233HC44      | Toyota Motor Credit  | 03/04/22              | 03/04/22              | 0.000         | 0.1400       | 14,999,824                  | 14,999,825                |
| 89233HC77      | Toyota Motor Credit  | 03/07/22              | 03/07/22              | 0.000         | 0.1400       | 24,999,415                  | 24,999,417                |
| 89233HCE2      | Toyota Motor Credit  | 03/14/22              | 03/14/22              | 0.000         | 0.1500       | 24,998,641                  | 24,998,646                |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of February 28, 2022 (UNAUDITED) (b)**

| CUSIP #                                      | Issuer               | Final Maturity | Reset Maturity | Coupon | Yield  | Principal Amount (a) | Amortized Cost (a) |
|----------------------------------------------|----------------------|----------------|----------------|--------|--------|----------------------|--------------------|
| 89233HCJ1                                    | Toyota Motor Credit  | 03/18/22       | 03/18/22       | 0.000  | 0.1700 | 79,993,741           | 79,993,814         |
| 89233HDJ0                                    | Toyota Motor Credit  | 04/18/22       | 04/18/22       | 0.000  | 0.2000 | 49,986,519           | 49,986,667         |
| 89233HF90                                    | Toyota Motor Credit  | 06/09/22       | 06/09/22       | 0.000  | 0.2900 | 49,959,454           | 49,959,722         |
| 89233HLN2                                    | Toyota Motor Credit  | 11/22/22       | 11/22/22       | 0.000  | 1.1200 | 49,588,398           | 49,589,917         |
|                                              |                      |                |                |        |        | \$ 4,062,476,960     | \$ 4,062,502,847   |
| <b>Corporate Bonds</b>                       |                      |                |                |        |        |                      |                    |
| 244199BE4                                    | JDCC                 | 06/08/22       | 06/08/22       | 2.600  | 0.8200 | \$ 15,072,789        | \$ 15,072,569      |
| 24422ERT8                                    | JDCC                 | 01/27/23       | 01/27/23       | 2.800  | 1.1900 | 8,761,399            | 8,760,275          |
| 24422EVA4                                    | JDCC                 | 06/13/22       | 06/13/22       | 1.950  | 0.1700 | 14,648,694           | 14,648,481         |
| 665859AN4                                    | Northern Trust Corp  | 08/02/22       | 08/02/22       | 2.375  | 0.1700 | 16,545,708           | 16,545,306         |
| 69371RP75                                    | Paccar Financial     | 03/01/22       | 03/01/22       | 2.850  | 0.2100 | 7,200,000            | 7,200,000          |
| 86787EBE6                                    | Truist Bank          | 05/17/22       | 05/17/22       | 2.800  | 0.4100 | 73,361,699           | 73,360,674         |
| 89236TEA9                                    | Toyota Motor - Float | 06/29/22       | 03/29/22       | 0.470  | 0.2200 | 10,007,971           | 10,007,950         |
| 89236TFX8                                    | Toyota Motor Credit  | 04/12/22       | 04/12/22       | 2.650  | 0.2400 | 28,001,505           | 28,001,292         |
| 89236TGW9                                    | Toyota Motor Credit  | 03/30/23       | 03/30/23       | 2.900  | 1.3000 | 7,122,283            | 7,120,754          |
| 89236TGZ2                                    | Toyota Motor Credit  | 05/26/22       | 05/26/22       | 1.150  | 0.1600 | 55,140,961           | 55,140,594         |
| 89236THD0                                    | Toyota Motor Credit  | 07/22/22       | 07/22/22       | 0.450  | 0.1700 | 26,114,868           | 26,114,790         |
| 89236TJC0                                    | Toyota Motor - Float | 03/28/22       | 03/01/22       | 0.270  | 0.2100 | 50,002,351           | 50,002,345         |
| 90331HNL3                                    | US Bank              | 01/23/23       | 01/23/23       | 2.850  | 0.8700 | 48,728,965           | 48,720,233         |
| 90331HPC1                                    | US Bank              | 05/23/22       | 05/23/22       | 2.650  | 0.3800 | 35,966,546           | 35,966,004         |
| 90331HPF4                                    | US Bank              | 01/09/23       | 01/09/23       | 1.950  | 1.1200 | 44,140,180           | 44,137,826         |
|                                              |                      |                |                |        |        | \$ 440,815,920       | \$ 440,799,094     |
| <b>Money Market Funds</b>                    |                      |                |                |        |        |                      |                    |
| 26188J206                                    | MMKT- Dreyfus Cash   | 03/01/22       | 03/01/22       | 0.073  | 0.0700 | \$ 4,597,732         | \$ 4,604,094       |
| 31846V336                                    | MMKT- First American | 03/01/22       | 03/01/22       | 0.026  | 0.0300 | 1,349,955            | 1,349,955          |
| 31846V625                                    | MMKT- First Am Inst  | 03/01/22       | 03/01/22       | 0.046  | 0.0500 | 75,024,202           | 75,024,202         |
| 38141W273                                    | MMKT- GS GOVT        | 03/01/22       | 03/01/22       | 0.026  | 0.0300 | 744,779,462          | 744,779,462        |
| 60934N203                                    | Federated Inst Prime | 03/01/22       | 03/01/22       | 0.070  | 0.0700 | 1,917,515            | 1,918,963          |
| 61747C715                                    | MMKT- MS Liq Prime   | 03/01/22       | 03/01/22       | 0.060  | 0.0600 | 1,356,057,195        | 1,356,701,881      |
| 825252885                                    | MMKT- Invesco Govt   | 03/01/22       | 03/01/22       | 0.035  | 0.0300 | 216,585,213          | 216,585,213        |
|                                              |                      |                |                |        |        | \$ 2,400,311,275     | \$ 2,400,963,771   |
| <b>Federal Agency Discount Notes</b>         |                      |                |                |        |        |                      |                    |
| 313313G69                                    | FFCB Discount Note   | 09/21/22       | 09/21/22       | 0.000  | 0.7900 | \$ 24,888,976        | \$ 24,889,500      |
| 313313H35                                    | FFCB Discount Note   | 09/26/22       | 09/26/22       | 0.000  | 0.8100 | 24,883,364           | 24,883,889         |
| 313313H50                                    | FFCB Discount Note   | 09/28/22       | 09/28/22       | 0.000  | 0.8800 | 24,873,426           | 24,873,986         |
| 313385VU7                                    | FHLB Discount Note   | 04/20/22       | 04/20/22       | 0.000  | 0.1800 | 38,460,208           | 38,460,383         |
| 313385XF8                                    | FHLB Discount Note   | 05/25/22       | 05/25/22       | 0.000  | 0.4000 | 24,975,930           | 24,976,448         |
|                                              |                      |                |                |        |        | \$ 138,081,904       | \$ 138,084,205     |
| <b>Federal Agency Interest Bearing Notes</b> |                      |                |                |        |        |                      |                    |
| 3130AMWA6                                    | FHLB - Debenture     | 03/17/22       | 03/17/22       | 0.050  | 0.0600 | \$ 24,999,882        | \$ 24,999,883      |
| 313380GJ0                                    | FHLB - Debenture     | 09/09/22       | 09/09/22       | 2.000  | 0.7300 | 25,168,997           | 25,167,290         |
| 3133EKMB9                                    | FFCB - Floater       | 05/20/22       | 03/01/22       | 0.440  | 0.3200 | 57,014,832           | 57,014,812         |
| 3133EL7H1                                    | FFCB - Floater       | 03/15/22       | 03/01/22       | 0.150  | 0.1500 | 39,999,971           | 39,999,971         |
| 3133ELD35                                    | FFCB - Floater       | 05/27/22       | 03/01/22       | 0.280  | 0.2800 | 71,389,211           | 71,389,212         |
| 3133ELG40                                    | FFCB - Floater       | 06/08/22       | 03/01/22       | 0.280  | 0.2900 | 49,997,553           | 49,997,556         |
| 3133ELRQ9                                    | FFCB - Floater       | 03/09/22       | 03/01/22       | 0.200  | 0.3300 | 59,997,535           | 59,997,538         |
| 3133ELU69                                    | FFCB - Floater       | 07/15/22       | 03/01/22       | 0.290  | 0.2900 | 20,000,000           | 20,000,000         |
| 3133EMAN2                                    | FFCB - Floater       | 08/01/22       | 03/01/22       | 0.440  | 0.1100 | 14,999,840           | 14,999,840         |
| 3133EMAW2                                    | FFCB - Floater       | 09/23/22       | 03/01/22       | 0.180  | 0.1800 | 15,000,000           | 15,000,000         |
| 3133EMDN9                                    | FFCB - Floater       | 04/20/22       | 03/01/22       | 0.155  | 0.1600 | 53,949,726           | 53,949,726         |
| 3133EMG30                                    | FFCB - Floater       | 02/09/23       | 03/01/22       | 0.075  | 0.0800 | 24,998,803           | 24,998,805         |



**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of February 28, 2022 (UNAUDITED) (b)**

| CUSIP #                              | Issuer               | Final Maturity | Reset Maturity | Coupon | Yield  | Principal Amount (a) | Amortized Cost (a) |
|--------------------------------------|----------------------|----------------|----------------|--------|--------|----------------------|--------------------|
| 3133EMJ78                            | FFCB - Floater       | 06/15/22       | 03/01/22       | 0.110  | 0.0600 | 24,999,251           | 24,999,254         |
| 3133EML83                            | FFCB - Floater       | 03/22/23       | 03/01/22       | 0.085  | 0.0900 | 25,000,000           | 25,000,000         |
| 3133EMPG1                            | FFCB - Floater       | 01/31/23       | 03/01/22       | 0.435  | 0.0700 | 25,006,723           | 25,006,712         |
| 3135G04N0                            | FNMA - Floater       | 05/13/22       | 03/01/22       | 0.230  | 0.2300 | 25,000,000           | 25,000,000         |
| 3135G04P5                            | FNMA - Floater       | 05/19/22       | 03/01/22       | 0.240  | 0.2400 | 20,000,000           | 20,000,000         |
|                                      |                      |                |                |        |        | \$ 577,522,323       | \$ 577,520,598     |
| <b>Asset-Backed Commercial Paper</b> |                      |                |                |        |        |                      |                    |
| 0347M3C36                            | Anglesea Funding     | 03/03/22       | 03/03/22       | 0.000  | 0.1300 | \$ 34,999,737        | \$ 34,999,747      |
| 0347M3CH5                            | Anglesea Funding     | 03/17/22       | 03/17/22       | 0.000  | 0.1700 | 99,992,328           | 99,992,444         |
| 0347M3D76                            | Anglesea Funding     | 04/07/22       | 04/07/22       | 0.000  | 0.2800 | 49,985,367           | 49,985,611         |
| 0347M3DB7                            | Anglesea Funding     | 04/11/22       | 04/11/22       | 0.000  | 0.2400 | 49,986,135           | 49,986,333         |
| 0347M3E34                            | Anglesea Funding     | 05/03/22       | 05/03/22       | 0.000  | 0.6000 | 99,893,359           | 99,895,000         |
| 07644BCQ3                            | BEDFDG               | 03/24/22       | 03/24/22       | 0.000  | 0.1400 | 49,995,499           | 49,995,528         |
| 07644BD74                            | BEDFDG               | 04/07/22       | 04/07/22       | 0.000  | 0.2100 | 49,989,090           | 49,989,208         |
| 07644BDE9                            | BEDFDG               | 04/14/22       | 04/14/22       | 0.000  | 0.1500 | 24,995,392           | 24,995,417         |
| 07644BDR0                            | BEDFDG               | 04/25/22       | 04/25/22       | 0.000  | 0.1700 | 24,993,471           | 24,993,507         |
| 07644BEC2                            | BEDFDG               | 05/12/22       | 05/12/22       | 0.000  | 0.1900 | 49,980,895           | 49,981,000         |
| 07644BEG3                            | BEDFDG               | 05/16/22       | 05/16/22       | 0.000  | 0.2200 | 49,976,658           | 49,976,778         |
| 07644BFT4                            | BEDFDG               | 06/27/22       | 06/27/22       | 0.000  | 0.2300 | 24,981,480           | 24,981,563         |
| 07644BHA3                            | BEDFDG               | 08/10/22       | 08/10/22       | 0.000  | 0.5800 | 49,866,767           | 49,869,500         |
| 07644DLL0                            | BEDFDG               | 10/21/22       | 03/01/22       | 0.250  | 0.2500 | 100,000,000          | 100,000,000        |
| 15060YC16                            | Cedar Springs Cap    | 03/01/22       | 03/01/22       | 0.000  | 0.1900 | 50,000,000           | 50,000,000         |
| 15060YC73                            | Cedar Springs Cap    | 03/07/22       | 03/07/22       | 0.000  | 0.2000 | 34,998,798           | 34,998,833         |
| 15060YEG1                            | Cedar Springs Cap    | 05/16/22       | 05/16/22       | 0.000  | 0.5000 | 49,946,616           | 49,947,222         |
| 15060YF62                            | Cedar Springs Cap    | 06/06/22       | 06/06/22       | 0.000  | 0.3500 | 24,976,293           | 24,976,424         |
| 16537JC12                            | Chesham Series 3     | 03/01/22       | 03/01/22       | 0.000  | 0.0800 | 300,000,000          | 300,000,000        |
| 16537JD11                            | Chesham Series 3     | 04/01/22       | 04/01/22       | 0.000  | 0.2500 | 49,987,820           | 49,989,236         |
| 19423KC10                            | Collateralized CP FX | 03/01/22       | 03/01/22       | 0.000  | 0.1500 | 25,000,000           | 25,000,000         |
| 19423KC44                            | Collateralized CP FX | 03/04/22       | 03/04/22       | 0.000  | 0.1700 | 24,999,645           | 24,999,646         |
| 19423KCG7                            | Collateralized CP FX | 03/16/22       | 03/16/22       | 0.000  | 0.1700 | 24,998,223           | 24,998,229         |
| 19423KD43                            | Collateralized CP FX | 04/04/22       | 04/04/22       | 0.000  | 0.1800 | 9,998,294            | 9,998,300          |
| 19423KF90                            | Collateralized CP FX | 06/09/22       | 06/09/22       | 0.000  | 0.1800 | 24,987,465           | 24,987,500         |
| 19423KFA7                            | Collateralized CP FX | 06/10/22       | 06/10/22       | 0.000  | 0.1800 | 24,987,340           | 24,987,375         |
| 19423KG57                            | Collateralized CP FX | 07/05/22       | 07/05/22       | 0.000  | 0.7500 | 27,876,107           | 27,876,631         |
| 19423KGN8                            | Collateralized CP FX | 07/22/22       | 07/22/22       | 0.000  | 0.4700 | 49,906,143           | 49,906,653         |
| 19423KKT0                            | Collateralized CP FX | 10/27/22       | 10/27/22       | 0.000  | 0.6500 | 49,782,543           | 49,783,333         |
| 19423MCU2                            | Collateralized CP FX | 09/28/22       | 03/01/22       | 0.200  | 0.2000 | 25,000,000           | 25,000,000         |
| 19423MCV0                            | Collateralized CP FX | 08/23/22       | 03/01/22       | 0.280  | 0.2800 | 50,000,000           | 50,000,000         |
| 19423MCY4                            | Collateralized CP FX | 07/21/22       | 03/01/22       | 0.220  | 0.2200 | 50,000,000           | 50,000,000         |
| 19424JC20                            | Collateralized CP    | 03/02/22       | 03/02/22       | 0.000  | 0.1700 | 34,999,834           | 34,999,835         |
| 19424JC38                            | Collateralized CP    | 03/03/22       | 03/03/22       | 0.000  | 0.1700 | 24,999,763           | 24,999,764         |
| 19424JCA2                            | Collateralized CP    | 03/10/22       | 03/10/22       | 0.000  | 0.1700 | 24,998,934           | 24,998,938         |
| 19424JCB0                            | Collateralized CP    | 03/11/22       | 03/11/22       | 0.000  | 0.1500 | 24,998,954           | 24,998,958         |
| 19424JCE4                            | Collateralized CP    | 03/14/22       | 03/14/22       | 0.000  | 0.1700 | 24,998,460           | 24,998,465         |
| 19424JCJ3                            | Collateralized CP    | 03/18/22       | 03/18/22       | 0.000  | 0.1800 | 24,997,867           | 24,997,875         |
| 19424JCM6                            | Collateralized CP    | 03/21/22       | 03/21/22       | 0.000  | 0.1800 | 49,994,981           | 49,995,000         |
| 19424JCP9                            | Collateralized CP    | 03/23/22       | 03/23/22       | 0.000  | 0.1400 | 24,997,849           | 24,997,861         |
| 19424JD86                            | Collateralized CP    | 04/08/22       | 04/08/22       | 0.000  | 0.1800 | 24,995,232           | 24,995,250         |
| 19424JDE3                            | Collateralized CP    | 04/14/22       | 04/14/22       | 0.000  | 0.1800 | 29,993,375           | 29,993,400         |
| 19424JE93                            | Collateralized CP    | 05/09/22       | 05/09/22       | 0.000  | 0.2600 | 24,987,440           | 24,987,542         |
| 19424JEB8                            | Collateralized CP    | 05/11/22       | 05/11/22       | 0.000  | 0.2600 | 24,987,075           | 24,987,181         |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of February 28, 2022 (UNAUDITED) (b)**

| CUSIP #                      | Issuer               | Final Maturity | Reset Maturity | Coupon | Yield  | Principal Amount (a) | Amortized Cost (a) |
|------------------------------|----------------------|----------------|----------------|--------|--------|----------------------|--------------------|
| 19424JEJ1                    | Collateralized CP    | 05/18/22       | 05/18/22       | 0.000  | 0.3000 | 24,983,488           | 24,983,750         |
| 19424JFH4                    | Collateralized CP    | 06/17/22       | 06/17/22       | 0.000  | 0.3500 | 24,973,603           | 24,973,750         |
| 19424JGR1                    | Collateralized CP    | 07/25/22       | 07/25/22       | 0.000  | 0.5000 | 49,897,491           | 49,898,611         |
| 19424JGS9                    | Collateralized CP    | 07/26/22       | 07/26/22       | 0.000  | 0.4600 | 49,905,584           | 49,906,083         |
| 19424JKL9                    | Collateralized CP    | 10/20/22       | 10/20/22       | 0.000  | 1.0300 | 49,668,541           | 49,669,917         |
| 19424JKU9                    | Collateralized CP    | 10/28/22       | 10/28/22       | 0.000  | 0.8300 | 49,723,479           | 49,725,528         |
| 22845AE63                    | Crown Point Capital  | 12/30/22       | 12/30/22       | 0.700  | 0.7000 | 15,000,000           | 15,000,000         |
| 2284K1CA9                    | Crown Point Capital  | 03/10/22       | 03/10/22       | 0.000  | 0.2100 | 24,998,677           | 24,998,688         |
| 2284K1CH4                    | Crown Point Capital  | 03/17/22       | 03/17/22       | 0.000  | 0.2200 | 24,997,535           | 24,997,556         |
| 2284K1D18                    | Crown Point Capital  | 04/01/22       | 04/01/22       | 0.000  | 0.2500 | 24,994,573           | 24,994,618         |
| 2284K1D83                    | Crown Point Capital  | 04/08/22       | 04/08/22       | 0.000  | 0.2800 | 24,992,550           | 24,992,611         |
| 2284K1DN0                    | Crown Point Capital  | 04/22/22       | 04/22/22       | 0.000  | 0.3200 | 24,988,348           | 24,988,444         |
| 2284K1M67                    | Crown Point Capital  | 12/06/22       | 12/06/22       | 0.000  | 0.5800 | 24,886,597           | 24,887,222         |
| 2284K1MG5                    | Crown Point Capital  | 12/16/22       | 12/16/22       | 0.000  | 0.6500 | 24,868,734           | 24,869,097         |
| 37828XC�7                    | Glencove Funding     | 03/22/22       | 03/22/22       | 0.000  | 0.2400 | 24,996,462           | 24,996,500         |
| 37828XCQ0                    | Glencove Funding     | 03/24/22       | 03/24/22       | 0.000  | 0.2300 | 24,996,286           | 24,996,326         |
| 37828XE39                    | Glencove Funding     | 05/03/22       | 05/03/22       | 0.000  | 0.3300 | 24,985,402           | 24,985,563         |
| 37828XE47                    | Glencove Funding     | 05/04/22       | 05/04/22       | 0.000  | 0.2600 | 78,263,316           | 78,263,749         |
| 37828XE54                    | Glencove Funding     | 05/05/22       | 05/05/22       | 0.000  | 0.5000 | 49,954,290           | 49,954,861         |
| 37828XE96                    | Glencove Funding     | 05/09/22       | 05/09/22       | 0.000  | 0.2700 | 49,973,456           | 49,974,125         |
| 37828XEB1                    | Glencove Funding     | 05/11/22       | 05/11/22       | 0.000  | 0.5000 | 49,950,114           | 49,950,694         |
| 37828XEJ4                    | Glencove Funding     | 05/18/22       | 05/18/22       | 0.000  | 0.4700 | 49,948,518           | 49,949,083         |
| 39014GAK2                    | Great Bear Funding   | 10/14/22       | 03/01/22       | 0.250  | 0.2800 | 50,000,000           | 50,000,000         |
| 40588MD53                    | Halkin Finance       | 04/05/22       | 04/05/22       | 0.000  | 0.2200 | 49,989,187           | 49,989,306         |
| 40588MER4                    | Halkin Finance       | 05/25/22       | 05/25/22       | 0.000  | 0.5200 | 49,937,332           | 49,938,611         |
| 54316UCQ0                    | Longship Funding     | 03/24/22       | 03/24/22       | 0.000  | 0.1600 | 49,994,719           | 49,994,889         |
| 54316UD14                    | Longship Funding     | 04/01/22       | 04/01/22       | 0.000  | 0.1500 | 24,996,690           | 24,996,771         |
| 54316UE39                    | Longship Funding     | 05/03/22       | 05/03/22       | 0.000  | 0.2100 | 49,981,438           | 49,981,625         |
| 59157UCH1                    | MetLife Short Term   | 03/17/22       | 03/17/22       | 0.000  | 0.1200 | 36,969,959           | 36,970,028         |
| 59157UCV0                    | MetLife Short Term   | 03/29/22       | 03/29/22       | 0.000  | 0.1500 | 41,994,944           | 41,995,100         |
| 59157UF13                    | MetLife Short Term   | 06/01/22       | 06/01/22       | 0.000  | 0.2300 | 24,985,226           | 24,985,306         |
| 74154GD67                    | Pricoa Short Term    | 04/06/22       | 04/06/22       | 0.000  | 0.1200 | 24,996,984           | 24,997,000         |
| 74154GF73                    | Pricoa Short Term    | 06/06/22       | 06/06/22       | 0.000  | 0.3000 | 24,979,565           | 24,979,679         |
| 74154GHF3                    | Pricoa Short Term    | 08/15/22       | 08/15/22       | 0.000  | 0.2000 | 9,990,697            | 9,990,722          |
| 74154GL84                    | Pricoa Short Term    | 11/08/22       | 11/08/22       | 0.000  | 0.9300 | 24,838,392           | 24,839,000         |
| 76582KCE9                    | Ridgefield Funding   | 03/14/22       | 03/14/22       | 0.000  | 0.1600 | 19,998,828           | 19,998,844         |
| 76582KCG4                    | Ridgefield Funding   | 03/16/22       | 03/16/22       | 0.000  | 0.1600 | 9,999,329            | 9,999,333          |
| 76582KDD0                    | Ridgefield Funding   | 04/13/22       | 04/13/22       | 0.000  | 0.1600 | 49,990,394           | 49,990,444         |
| 76582KDE8                    | Ridgefield Funding   | 04/14/22       | 04/14/22       | 0.000  | 0.1600 | 24,995,084           | 24,995,111         |
| 76582KDJ7                    | Ridgefield Funding   | 04/18/22       | 04/18/22       | 0.000  | 0.2400 | 24,991,947           | 24,992,000         |
| 76582KF30                    | Ridgefield Funding   | 06/03/22       | 06/03/22       | 0.000  | 0.3100 | 24,979,650           | 24,979,764         |
| 76582KF71                    | Ridgefield Funding   | 06/07/22       | 06/07/22       | 0.000  | 0.3300 | 24,977,417           | 24,977,542         |
| 76582KGM7                    | Ridgefield Funding   | 07/21/22       | 07/21/22       | 0.000  | 0.2500 | 24,975,254           | 24,975,347         |
|                              |                      |                |                |        |        | \$3,457,541,307      | \$3,457,564,286    |
| <b>Municipal Bonds</b>       |                      |                |                |        |        |                      |                    |
| 18085PJZ8                    | Clark County Dept of | 03/02/22       | 03/02/22       | 0.230  | 0.2300 | \$ 17,500,000        | \$17,500,000       |
| 59447TXD0                    | Michigan St Fin Auth | 03/03/22       | 03/03/22       | 0.170  | 0.0800 | 50,000,000           | 50,000,000         |
|                              |                      |                |                |        |        | \$67,500,000         | \$67,500,000       |
| <b>Repurchase Agreements</b> |                      |                |                |        |        |                      |                    |
| BS228221                     | Repurchase Agreement | 03/01/22       | 03/01/22       | 0.050  | 0.0500 | \$ 450,000,000       | \$450,000,000      |
| CS228221                     | Repurchase Agreement | 03/01/22       | 03/01/22       | 0.050  | 0.0500 | 150,000,000          | 150,000,000        |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of February 28, 2022 (UNAUDITED) (b)**

| CUSIP #                             | Issuer               | Final Maturity | Reset Maturity | Coupon | Yield  | Principal Amount (a) | Amortized Cost (a) |
|-------------------------------------|----------------------|----------------|----------------|--------|--------|----------------------|--------------------|
| HS228221                            | Repurchase Agreement | 03/01/22       | 03/01/22       | 0.050  | 0.0500 | 850,000,000          | 850,000,000        |
| SS228221                            | Repurchase Agreement | 03/01/22       | 03/01/22       | 0.050  | 0.0500 | 200,000,000          | 200,000,000        |
|                                     |                      |                |                |        |        | \$1,650,000,000      | \$1,650,000,000    |
| <b>United States Treasury Bills</b> |                      |                |                |        |        |                      |                    |
| 912796G45                           | U.S. T-BILL          | 04/21/22       | 04/21/22       | 0.000  | 0.1600 | \$ 49,988,400        | \$49,988,667       |
| 912796H44                           | U.S. T-BILL          | 05/19/22       | 05/19/22       | 0.000  | 0.4500 | 49,949,600           | 49,951,722         |
| 912796P37                           | U.S. T-BILL          | 04/28/22       | 04/28/22       | 0.000  | 0.2000 | 49,983,083           | 49,984,292         |
| 912796P45                           | U.S. T-BILL          | 05/05/22       | 05/05/22       | 0.000  | 0.2400 | 49,977,639           | 49,979,236         |
| 912796Q28                           | U.S. T-BILL          | 05/12/22       | 05/12/22       | 0.000  | 0.2500 | 74,953,137           | 74,955,750         |
| 912796V30                           | U.S. T-BILL          | 05/31/22       | 05/31/22       | 0.000  | 0.3000 | 49,961,441           | 49,962,083         |
|                                     |                      |                |                |        |        | \$324,813,300        | \$324,821,750      |
| <b>United States Treasury Notes</b> |                      |                |                |        |        |                      |                    |
| 91282CAC5                           | U.S. T-Note          | 07/31/22       | 07/31/22       | 0.125  | 0.6300 | \$ 49,893,715        | \$49,894,364       |
|                                     |                      |                |                |        |        | \$49,893,715         | \$49,894,364       |
| <b>Yankee CD's</b>                  |                      |                |                |        |        |                      |                    |
| 05252WST1                           | ANZ Banking Group NY | 05/02/22       | 05/02/22       | 0.170  | 0.1700 | \$ 50,000,000        | \$50,000,000       |
| 05252WSU8                           | ANZ Banking Group NY | 05/06/22       | 05/06/22       | 0.170  | 0.1700 | 50,000,000           | 50,000,000         |
| 05252WTF0                           | ANZ Banking Group NY | 12/20/22       | 12/20/22       | 1.030  | 1.0300 | 50,000,000           | 50,000,000         |
| 05586FYC5                           | BNP Paribas NY       | 07/27/22       | 07/27/22       | 0.560  | 0.5600 | 50,000,000           | 50,000,000         |
| 06367CRP4                           | Bank of Montreal Chi | 01/12/23       | 01/12/23       | 0.720  | 0.7200 | 25,000,000           | 25,000,000         |
| 06367CSG3                           | Bank of Montreal Chi | 11/29/22       | 11/29/22       | 1.070  | 1.0700 | 50,000,000           | 50,000,000         |
| 06417MRW7                           | Bank of Nova Scotia  | 07/05/22       | 03/01/22       | 0.160  | 0.1600 | 50,000,000           | 50,000,000         |
| 06417MUV5                           | Bank of Nova Scotia  | 10/04/22       | 03/01/22       | 0.210  | 0.2100 | 50,000,000           | 50,000,000         |
| 06417MVE2                           | Bank of Nova Scotia  | 10/11/22       | 03/01/22       | 0.230  | 0.2300 | 50,000,000           | 50,000,000         |
| 06742TF50                           | Barclays Bank        | 04/21/22       | 04/21/22       | 0.230  | 0.2300 | 50,000,000           | 50,000,000         |
| 06742TF92                           | Barclays Bank        | 02/02/23       | 03/01/22       | 0.350  | 0.3500 | 50,000,000           | 50,000,000         |
| 06742TG26                           | Barclays Bank        | 02/03/23       | 02/03/23       | 1.000  | 1.0000 | 25,000,000           | 25,000,000         |
| 06742TG91                           | Barclays Bank        | 02/08/23       | 03/01/22       | 0.340  | 0.3400 | 25,000,000           | 25,000,000         |
| 06742TH58                           | Barclays Bank        | 11/16/22       | 03/01/22       | 0.280  | 0.2800 | 50,000,000           | 50,000,000         |
| 06742TH82                           | Barclays Bank        | 12/13/22       | 12/13/22       | 1.200  | 1.2000 | 75,000,000           | 75,000,000         |
| 06742TJ31                           | Barclays Bank        | 10/20/22       | 10/20/22       | 1.050  | 1.0500 | 50,000,000           | 50,000,000         |
| 13606CXA7                           | CIBCNY               | 04/12/22       | 04/12/22       | 0.140  | 0.1400 | 25,000,000           | 25,000,000         |
| 13606KBR6                           | CIBCNY               | 02/10/23       | 03/01/22       | 0.300  | 0.3000 | 50,000,000           | 50,000,000         |
| 13606KED4                           | CIBCNY               | 12/01/22       | 12/01/22       | 1.120  | 1.1200 | 50,000,000           | 50,000,000         |
| 20271EXA2                           | Commonwealth Bnk Aus | 05/19/22       | 03/01/22       | 0.190  | 0.1900 | 50,000,000           | 50,000,000         |
| 20271EYB9                           | Commonwealth Bnk Aus | 01/20/23       | 03/01/22       | 0.250  | 0.2500 | 50,000,000           | 50,000,000         |
| 22536AEC4                           | CACPNY               | 05/23/22       | 05/23/22       | 0.280  | 0.2800 | 50,000,000           | 50,000,000         |
| 55380TH60                           | MUFG Bank NY         | 01/27/23       | 03/01/22       | 0.330  | 0.3300 | 50,000,000           | 50,000,000         |
| 55380TXE5                           | MUFG Bank NY         | 04/26/22       | 04/26/22       | 0.160  | 0.1600 | 50,000,000           | 50,000,000         |
| 55380TXN5                           | MUFG Bank NY         | 04/28/22       | 04/28/22       | 0.170  | 0.1700 | 50,000,000           | 50,000,000         |
| 60683B2T9                           | MUFG Trust NY        | 04/11/22       | 04/11/22       | 0.170  | 0.1700 | 50,000,000           | 50,000,000         |
| 60683B3C5                           | MUFG Trust NY        | 04/21/22       | 04/21/22       | 0.190  | 0.1900 | 50,000,000           | 50,000,000         |
| 60683B3Y7                           | MUFG Trust NY        | 07/29/22       | 07/29/22       | 0.460  | 0.4600 | 50,000,000           | 50,000,000         |
| 60683B3Z4                           | MUFG Trust NY        | 05/10/22       | 05/10/22       | 0.270  | 0.2700 | 50,000,000           | 50,000,000         |
| 60683B4D2                           | MUFG Trust NY        | 07/28/22       | 03/01/22       | 0.240  | 0.2400 | 50,000,000           | 50,000,000         |
| 60710RGP4                           | Mizuho Securities    | 05/17/22       | 03/01/22       | 0.220  | 0.2200 | 50,000,000           | 50,000,000         |
| 60710RMB8                           | Mizuho Securities    | 06/23/22       | 06/23/22       | 0.320  | 0.3200 | 50,000,000           | 50,000,000         |
| 60710RMX0                           | Mizuho Securities    | 07/01/22       | 07/01/22       | 0.320  | 0.3200 | 50,000,000           | 50,000,000         |
| 63873QQV9                           | Natixis              | 05/12/22       | 05/12/22       | 0.160  | 0.1600 | 50,000,000           | 50,000,000         |
| 63873QQW7                           | Natixis              | 04/18/22       | 03/01/22       | 0.150  | 0.1500 | 50,000,000           | 50,000,000         |
| 63873QSG0                           | Natixis              | 01/20/23       | 03/01/22       | 0.270  | 0.2700 | 50,000,000           | 50,000,000         |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of February 28, 2022 (UNAUDITED) (b)**

| <b>CUSIP #</b> | <b>Issuer</b>         | <b>Final Maturity</b> | <b>Reset Maturity</b> | <b>Coupon</b> | <b>Yield</b> | <b>Principal Amount (a)</b> | <b>Amortized Cost (a)</b> |
|----------------|-----------------------|-----------------------|-----------------------|---------------|--------------|-----------------------------|---------------------------|
| 63873QSY1      | Natixis               | 12/21/22              | 12/21/22              | 1.220         | 1.2200       | 50,000,000                  | 50,000,000                |
| 65558UHP0      | Nordea Bank NY        | 04/26/22              | 04/26/22              | 0.160         | 0.1600       | 50,000,000                  | 50,000,000                |
| 65558UKP6      | Nordea Bank NY        | 07/05/22              | 07/05/22              | 0.320         | 0.3200       | 50,000,000                  | 50,000,000                |
| 65558UKQ4      | Nordea Bank NY        | 06/03/22              | 06/03/22              | 0.290         | 0.2900       | 25,000,000                  | 25,000,000                |
| 65558UKY7      | Nordea Bank NY        | 07/07/22              | 07/07/22              | 0.325         | 0.3300       | 50,000,000                  | 50,000,000                |
| 65558ULN0      | Nordea Bank NY        | 07/13/22              | 07/13/22              | 0.350         | 0.3500       | 50,000,000                  | 50,000,000                |
| 65558UMD1      | Nordea Bank NY        | 11/28/22              | 03/01/22              | 0.220         | 0.2100       | 50,000,000                  | 50,000,000                |
| 65558UMM1      | Nordea Bank NY        | 10/24/22              | 03/01/22              | 0.240         | 0.2400       | 50,000,000                  | 50,000,000                |
| 65558UMR0      | Nordea Bank NY        | 08/04/22              | 08/04/22              | 0.490         | 0.4900       | 50,000,000                  | 50,000,000                |
| 65558UMS8      | Nordea Bank NY        | 11/30/22              | 03/01/22              | 0.250         | 0.2500       | 50,000,000                  | 50,000,000                |
| 65558UNX6      | Nordea Bank NY        | 12/15/22              | 12/15/22              | 1.020         | 1.0200       | 50,000,000                  | 50,000,000                |
| 78012U3H6      | Royal Bank of Canada  | 12/22/22              | 12/22/22              | 0.750         | 0.7500       | 25,000,000                  | 25,000,000                |
| 78012UW35      | Royal Bank of Canada  | 05/16/22              | 03/01/22              | 0.150         | 0.1500       | 50,000,000                  | 50,000,000                |
| 78012UX83      | Royal Bank of Canada  | 05/25/22              | 03/01/22              | 0.160         | 0.1600       | 50,000,000                  | 50,000,000                |
| 78012UY58      | Royal Bank of Canada  | 08/09/22              | 03/01/22              | 0.200         | 0.2000       | 50,000,000                  | 50,000,000                |
| 78012UZ24      | Royal Bank of Canada  | 11/17/22              | 11/17/22              | 0.400         | 0.4000       | 50,000,000                  | 50,000,000                |
| 85325VR69      | Standard Chartered    | 04/12/22              | 04/12/22              | 0.180         | 0.1800       | 50,000,000                  | 50,000,000                |
| 85325VS50      | Standard Chartered    | 05/24/22              | 03/01/22              | 0.210         | 0.2100       | 100,000,000                 | 100,000,000               |
| 85325VV56      | Standard Chartered    | 12/29/22              | 03/01/22              | 0.260         | 0.2600       | 100,000,000                 | 100,000,000               |
| 85325VX47      | Standard Chartered    | 11/07/22              | 03/01/22              | 0.260         | 0.2600       | 50,000,000                  | 50,000,000                |
| 86564G2B6      | Sumitomo Mitsui       | 04/19/22              | 04/19/22              | 0.150         | 0.1500       | 25,000,000                  | 25,000,000                |
| 86564G2M2      | Sumitomo Mitsui       | 04/27/22              | 04/27/22              | 0.170         | 0.1700       | 50,000,000                  | 50,000,000                |
| 86564G3G4      | Sumitomo Mitsui       | 04/29/22              | 04/29/22              | 0.180         | 0.1800       | 50,000,000                  | 50,000,000                |
| 86564MDK1      | Sumitomo Mitsui       | 09/02/22              | 03/01/22              | 0.250         | 0.2500       | 50,000,000                  | 50,000,000                |
| 86565FAC6      | Sumitomo Bank         | 04/21/22              | 04/21/22              | 0.160         | 0.1600       | 50,000,000                  | 50,000,000                |
| 86565FAG7      | Sumitomo Bank         | 04/19/22              | 04/19/22              | 0.160         | 0.1600       | 50,000,000                  | 50,000,000                |
| 86565FAK8      | Sumitomo Bank         | 05/04/22              | 05/04/22              | 0.180         | 0.1800       | 50,000,000                  | 50,000,000                |
| 86565FAL6      | Sumitomo Bank         | 05/10/22              | 05/10/22              | 0.180         | 0.1800       | 50,000,000                  | 50,000,000                |
| 86565FAM4      | Sumitomo Bank         | 07/20/22              | 03/01/22              | 0.190         | 0.1900       | 50,000,000                  | 50,000,000                |
| 86565FAN2      | Sumitomo Bank         | 04/25/22              | 03/01/22              | 0.170         | 0.1700       | 100,000,000                 | 100,000,000               |
| 86565FAP7      | Sumitomo Bank         | 04/27/22              | 04/27/22              | 0.200         | 0.2000       | 50,000,000                  | 50,000,000                |
| 86565FAY8      | Sumitomo Bank         | 05/03/22              | 05/03/22              | 0.200         | 0.2000       | 50,000,000                  | 50,000,000                |
| 86565FBS0      | Sumitomo Bank         | 05/09/22              | 05/09/22              | 0.240         | 0.2400       | 50,000,000                  | 50,000,000                |
| 86565FEZ1      | Sumitomo Bank         | 10/03/22              | 03/01/22              | 0.260         | 0.2600       | 50,000,000                  | 50,000,000                |
| 86565FFC1      | Sumitomo Bank         | 10/04/22              | 03/01/22              | 0.260         | 0.2600       | 50,000,000                  | 50,000,000                |
| 86565FGH9      | Sumitomo Bank         | 11/07/22              | 03/01/22              | 0.260         | 0.2600       | 50,000,000                  | 50,000,000                |
| 86959RUG3      | Svenska Handelsbanken | 05/04/22              | 05/04/22              | 0.200         | 0.2000       | 50,000,000                  | 50,000,000                |
| 86959RUV0      | Svenska Handelsbanken | 06/21/22              | 06/21/22              | 0.220         | 0.2200       | 50,000,000                  | 50,000,000                |
| 86959RWC0      | Svenska Handelsbanken | 06/02/22              | 06/02/22              | 0.300         | 0.3000       | 50,000,000                  | 50,000,000                |
| 86959RWT3      | Svenska Handelsbanken | 07/26/22              | 07/26/22              | 0.480         | 0.4800       | 50,000,000                  | 50,000,000                |
| 86959RWW6      | Svenska Handelsbanken | 08/31/22              | 08/31/22              | 0.620         | 0.6200       | 50,000,000                  | 50,000,000                |
| 89114WHR9      | TD Bank NY            | 04/11/22              | 04/11/22              | 0.160         | 0.1600       | 50,000,000                  | 50,000,000                |
| 89114WHX6      | TD Bank NY            | 05/11/22              | 03/01/22              | 0.150         | 0.1500       | 50,000,000                  | 50,000,000                |
| 89114WJA4      | TD Bank NY            | 04/22/22              | 03/01/22              | 0.170         | 0.1700       | 50,000,000                  | 50,000,000                |
| 89114WJQ9      | TD Bank NY            | 04/28/22              | 03/01/22              | 0.170         | 0.1700       | 50,000,000                  | 50,000,000                |
| 89114WK20      | TD Bank NY            | 05/31/22              | 05/31/22              | 0.200         | 0.2000       | 50,000,000                  | 50,000,000                |
| 89114WKB0      | TD Bank NY            | 05/05/22              | 03/01/22              | 0.190         | 0.1900       | 50,000,000                  | 50,000,000                |
| 89114WKL8      | TD Bank NY            | 06/10/22              | 03/01/22              | 0.200         | 0.2000       | 50,000,000                  | 50,000,000                |
| 89114WN35      | TD Bank NY            | 07/12/22              | 07/12/22              | 0.310         | 0.3100       | 50,000,000                  | 50,000,000                |
| 89114WP90      | TD Bank NY            | 10/12/22              | 03/01/22              | 0.220         | 0.2200       | 50,000,000                  | 50,000,000                |
| 89114WPW9      | TD Bank NY            | 08/26/22              | 08/26/22              | 0.620         | 0.6200       | 50,000,000                  | 50,000,000                |
| 89114WQ73      | TD Bank NY            | 06/16/22              | 06/16/22              | 0.500         | 0.5000       | 25,000,000                  | 25,000,000                |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of February 28, 2022 (UNAUDITED) (b)**

| <b>CUSIP #</b> | <b>Issuer</b> | <b>Final Maturity</b> | <b>Reset Maturity</b> | <b>Coupon</b> | <b>Yield</b> | <b>Principal Amount (a)</b> | <b>Amortized Cost (a)</b> |
|----------------|---------------|-----------------------|-----------------------|---------------|--------------|-----------------------------|---------------------------|
| 89114WQE8      | TD Bank NY    | 11/03/22              | 11/03/22              | 0.800         | 0.8000       | 50,000,000                  | 50,000,000                |
| 96130AKT4      | Westpac Bank  | 04/25/22              | 04/25/22              | 0.150         | 0.1500       | 50,000,000                  | 50,000,000                |
| 96130AKU1      | Westpac Bank  | 04/13/22              | 04/13/22              | 0.150         | 0.1500       | 25,000,000                  | 25,000,000                |
| 96130AKX5      | Westpac Bank  | 04/14/22              | 03/01/22              | 0.140         | 0.1400       | 50,000,000                  | 50,000,000                |
| 96130ALA4      | Westpac Bank  | 10/26/22              | 10/26/22              | 0.300         | 0.3000       | 15,000,000                  | 15,000,000                |
| 96130ALG1      | Westpac Bank  | 08/08/22              | 03/01/22              | 0.200         | 0.2000       | 50,000,000                  | 50,000,000                |
| 96130ALJ5      | Westpac Bank  | 05/09/22              | 03/01/22              | 0.180         | 0.1800       | 50,000,000                  | 50,000,000                |
| 96130ALM8      | Westpac Bank  | 11/18/22              | 11/18/22              | 0.440         | 0.4400       | 50,000,000                  | 50,000,000                |
| 96130ALT3      | Westpac Bank  | 01/31/23              | 01/31/23              | 0.970         | 0.9700       | 25,000,000                  | 25,000,000                |
|                |               |                       |                       |               |              | <b>\$ 4,740,000,000</b>     | <b>\$ 4,740,000,000</b>   |
|                |               |                       |                       |               |              | <b>\$ 18,138,031,493</b>    | <b>\$ 18,138,725,704</b>  |

WAM: 54 WAM refers to Weighted Average Maturity computed pursuant to regulations for registered money market funds. WAM is calculated based on the maturity date or reset date for floating rate and variable rate securities.

WAL: 82 WAL refers to Weighted Average Life Maturity computed pursuant to regulations for registered money market funds. WAL is calculated based on a securities final maturity date and does not take into account reset dates.

- Notes:
- a. Rounded to the nearest dollar
  - b. The foregoing unaudited information is being presented pursuant to the Fund's Policy of Disclosure of Portfolio Holdings.

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of January 31, 2022 (UNAUDITED) (b)**

| CUSIP #                 | Issuer               | Final Maturity | Reset Maturity | Coupon | Yield  | Principal Amount (a) | Amortized Cost (a) |
|-------------------------|----------------------|----------------|----------------|--------|--------|----------------------|--------------------|
| <b>Bank Deposits</b>    |                      |                |                |        |        |                      |                    |
| AXOSMMKT3               | DEP - Axos Bank      | 02/01/22       | 02/01/22       | 0.120  | 0.1200 | \$ 400,157,515       | \$ 400,157,515     |
| CITZINTR1               | Citizens Intrafi SW  | 02/01/22       | 02/01/22       | 0.100  | 0.1000 | 29,072,320           | 29,072,320         |
| PNCBMMKT9               | DEP - PNC Bank Int B | 02/01/22       | 02/01/22       | 0.030  | 0.0300 | 2,934,188            | 2,934,188          |
|                         |                      |                |                |        |        | \$ 432,164,024       | \$ 432,164,024     |
| <b>Commercial Paper</b> |                      |                |                |        |        |                      |                    |
| 06054PC95               | Bank of America      | 03/09/22       | 03/09/22       | 0.000  | 0.1200 | \$ 24,996,981        | \$ 24,997,000      |
| 06054PCF1               | Bank of America      | 03/15/22       | 03/15/22       | 0.000  | 0.1400 | 19,996,713           | 19,996,733         |
| 06054PCG9               | Bank of America      | 03/16/22       | 03/16/22       | 0.000  | 0.1400 | 19,996,635           | 19,996,656         |
| 06054PCH7               | Bank of America      | 03/17/22       | 03/17/22       | 0.000  | 0.1200 | 24,996,311           | 24,996,333         |
| 06054PCN4               | Bank of America      | 03/22/22       | 03/22/22       | 0.000  | 0.1300 | 49,991,100           | 49,991,153         |
| 06054PCR5               | Bank of America      | 03/25/22       | 03/25/22       | 0.000  | 0.1300 | 39,992,445           | 39,992,489         |
| 06054PE36               | Bank of America      | 05/03/22       | 05/03/22       | 0.000  | 0.1600 | 19,991,871           | 19,991,911         |
| 06366HB71               | Bank of Montreal Chi | 02/07/22       | 02/07/22       | 0.000  | 0.1900 | 29,999,046           | 29,999,050         |
| 06366HBE6               | Bank of Montreal Chi | 02/14/22       | 02/14/22       | 0.000  | 0.1600 | 24,998,550           | 24,998,556         |
| 06366HBP1               | Bank of Montreal Chi | 02/23/22       | 02/23/22       | 0.000  | 0.1500 | 24,997,699           | 24,997,708         |
| 06366HG68               | Bank of Montreal Chi | 07/06/22       | 07/06/22       | 0.000  | 0.3300 | 24,964,311           | 24,964,479         |
| 06366HJC2               | Bank of Montreal Chi | 09/12/22       | 09/12/22       | 0.000  | 0.4200 | 24,934,717           | 24,934,958         |
| 06367NBA0               | Bank of Montreal Chi | 02/04/22       | 02/01/22       | 0.210  | 0.2100 | 25,000,000           | 25,000,000         |
| 06367NBC6               | Bank of Montreal Chi | 03/04/22       | 02/01/22       | 0.150  | 0.1500 | 25,000,000           | 25,000,000         |
| 06367NBD4               | Bank of Montreal Chi | 03/29/22       | 02/01/22       | 0.150  | 0.1500 | 25,000,000           | 25,000,000         |
| 06367NBE2               | Bank of Montreal Chi | 04/28/22       | 02/01/22       | 0.160  | 0.1600 | 25,000,000           | 25,000,000         |
| 06743MEL0               | Barclays Bank        | 05/20/22       | 05/20/22       | 0.000  | 0.1900 | 49,971,365           | 49,971,500         |
| 06743MF21               | Barclays Bank        | 06/02/22       | 06/02/22       | 0.000  | 0.2000 | 24,983,139           | 24,983,194         |
| 06743MGV6               | Barclays Bank        | 07/29/22       | 07/29/22       | 0.000  | 0.4500 | 49,888,168           | 49,888,750         |
| 06743MH37               | Barclays Bank        | 08/03/22       | 08/03/22       | 0.000  | 0.2300 | 24,966,601           | 24,966,692         |
| 09659CD62               | BNP Paribas NY       | 04/06/22       | 04/06/22       | 0.000  | 0.1400 | 24,993,743           | 24,993,778         |
| 09659CE61               | BNP Paribas NY       | 05/06/22       | 05/06/22       | 0.000  | 0.1500 | 24,990,162           | 24,990,208         |
| 17327BBQ7               | Citigroup Global     | 02/24/22       | 02/24/22       | 0.000  | 0.1400 | 24,997,835           | 24,997,844         |
| 17327BBU8               | Citigroup Global     | 02/28/22       | 02/28/22       | 0.000  | 0.1400 | 10,698,912           | 10,698,917         |
| 17327BFE0               | Citigroup Global     | 06/14/22       | 06/14/22       | 0.000  | 0.1700 | 24,984,255           | 24,984,299         |
| 17327BG74               | Citigroup Global     | 07/07/22       | 07/07/22       | 0.000  | 0.2000 | 32,871,861           | 32,871,940         |
| 17327BGJ8               | Citigroup Global     | 07/18/22       | 07/18/22       | 0.000  | 0.1600 | 24,981,380           | 24,981,444         |
| 17327BJ63               | Citigroup Global     | 09/06/22       | 09/06/22       | 0.000  | 0.1900 | 49,942,565           | 49,942,736         |
| 21687BFH9               | Rabobank             | 06/17/22       | 06/17/22       | 0.000  | 0.3300 | 49,935,157           | 49,937,667         |
| 22533UCM3               | CACP NY              | 03/21/22       | 03/21/22       | 0.000  | 0.1800 | 99,975,600           | 99,976,000         |
| 22533UCP6               | CACP NY              | 03/23/22       | 03/23/22       | 0.000  | 0.2200 | 49,984,552           | 49,984,722         |
| 4497W1FD3               | ING Funding          | 06/13/22       | 06/13/22       | 0.000  | 0.3300 | 49,938,704           | 49,939,500         |
| 46590EBR8               | JPM SEC              | 02/25/22       | 02/25/22       | 0.000  | 0.2100 | 29,995,788           | 29,995,800         |
| 46590EC22               | JPM SEC              | 03/02/22       | 03/02/22       | 0.000  | 0.2300 | 24,995,355           | 24,995,368         |
| 46590EC97               | JPM SEC              | 03/09/22       | 03/09/22       | 0.000  | 0.2100 | 24,994,736           | 24,994,750         |
| 46590ECB2               | JPM SEC              | 03/11/22       | 03/11/22       | 0.000  | 0.2100 | 24,994,443           | 24,994,458         |
| 46590ECE6               | JPM SEC              | 03/14/22       | 03/14/22       | 0.000  | 0.2300 | 24,993,433           | 24,993,451         |
| 46590ECM8               | JPM SEC              | 03/21/22       | 03/21/22       | 0.000  | 0.2400 | 24,991,978           | 24,992,000         |
| 46590ED47               | JPM SEC              | 04/04/22       | 04/04/22       | 0.000  | 0.1700 | 24,992,653           | 24,992,681         |
| 46590EDR6               | JPM SEC              | 04/25/22       | 04/25/22       | 0.000  | 0.1700 | 24,990,165           | 24,990,201         |
| 46590EFW3               | JPM SEC              | 06/30/22       | 06/30/22       | 0.000  | 0.2000 | 24,979,249           | 24,979,306         |
| 46590EGE2               | JPM SEC              | 07/14/22       | 07/14/22       | 0.000  | 0.2000 | 24,977,299           | 24,977,361         |
| 46640QCU3               | JPM SEC              | 03/28/22       | 03/28/22       | 0.000  | 0.1700 | 24,993,483           | 24,993,507         |
| 46640QDV0               | JPM SEC              | 04/29/22       | 04/29/22       | 0.000  | 0.1700 | 24,989,691           | 24,989,729         |
| 46640QE56               | JPM SEC              | 05/05/22       | 05/05/22       | 0.000  | 0.1400 | 49,981,830           | 49,981,917         |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of January 31, 2022 (UNAUDITED) (b)**

| <b>CUSIP #</b> | <b>Issuer</b>        | <b>Final Maturity</b> | <b>Reset Maturity</b> | <b>Coupon</b> | <b>Yield</b> | <b>Principal Amount (a)</b> | <b>Amortized Cost (a)</b> |
|----------------|----------------------|-----------------------|-----------------------|---------------|--------------|-----------------------------|---------------------------|
| 53948BCX5      | Lloyds Bank Corp     | 03/31/22              | 03/31/22              | 0.000         | 0.1400       | 24,994,330                  | 24,994,361                |
| 53948BD55      | Lloyds Bank Corp     | 04/05/22              | 04/05/22              | 0.000         | 0.1400       | 24,993,843                  | 24,993,875                |
| 53948BDB2      | Lloyds Bank Corp     | 04/11/22              | 04/11/22              | 0.000         | 0.1500       | 24,992,775                  | 24,992,813                |
| 53948BDN6      | Lloyds Bank Corp     | 04/22/22              | 04/22/22              | 0.000         | 0.1800       | 24,989,963                  | 24,990,000                |
| 53948BFW4      | Lloyds Bank Corp     | 06/30/22              | 06/30/22              | 0.000         | 0.1700       | 39,971,750                  | 39,971,856                |
| 57UUSBNA0      | CP - US Bank         | 02/01/22              | 02/01/22              | 0.050         | 0.0500       | 450,959,142                 | 450,959,142               |
| 60689GB21      | Mizuho Securities    | 02/02/22              | 02/02/22              | 0.000         | 0.1500       | 29,999,879                  | 29,999,879                |
| 60689GB96      | Mizuho Securities    | 02/09/22              | 02/09/22              | 0.000         | 0.1700       | 24,999,079                  | 24,999,083                |
| 60689GBG0      | Mizuho Securities    | 02/16/22              | 02/16/22              | 0.000         | 0.1700       | 24,998,274                  | 24,998,281                |
| 60689GBH8      | Mizuho Securities    | 02/17/22              | 02/17/22              | 0.000         | 0.1700       | 24,998,147                  | 24,998,167                |
| 60689GBU9      | Mizuho Securities    | 02/28/22              | 02/28/22              | 0.000         | 0.1700       | 54,993,257                  | 54,993,288                |
| 60689GC87      | Mizuho Securities    | 03/08/22              | 03/08/22              | 0.000         | 0.1700       | 24,995,971                  | 24,995,990                |
| 60689GCF1      | Mizuho Securities    | 03/15/22              | 03/15/22              | 0.000         | 0.1600       | 24,995,463                  | 24,995,479                |
| 60689GDN3      | Mizuho Securities    | 04/22/22              | 04/22/22              | 0.000         | 0.1800       | 24,990,242                  | 24,990,278                |
| 60689GDV5      | Mizuho Securities    | 04/29/22              | 04/29/22              | 0.000         | 0.1800       | 54,976,656                  | 54,976,740                |
| 62479MBU6      | MUFG Bank NY         | 02/28/22              | 02/28/22              | 0.000         | 0.1500       | 24,997,165                  | 24,997,188                |
| 62479MFU2      | MUFG Bank NY         | 06/28/22              | 06/28/22              | 0.000         | 0.3200       | 24,967,152                  | 24,967,333                |
| 62479MG80      | MUFG Bank NY         | 07/08/22              | 07/08/22              | 0.000         | 0.3200       | 49,929,857                  | 49,930,222                |
| 63873KG68      | Natixis              | 07/06/22              | 07/06/22              | 0.000         | 0.3500       | 49,924,241                  | 49,924,653                |
| 63873KGB7      | Natixis              | 07/11/22              | 07/11/22              | 0.000         | 0.3500       | 49,921,390                  | 49,922,222                |
| 63873KGE1      | Natixis              | 07/14/22              | 07/14/22              | 0.000         | 0.3500       | 49,920,347                  | 49,920,764                |
| 63873KK30      | Natixis              | 10/03/22              | 10/03/22              | 0.000         | 0.5000       | 24,914,648                  | 24,915,278                |
| 63873LDK8      | Natixix              | 10/07/22              | 02/01/22              | 0.230         | 0.2300       | 50,000,000                  | 50,000,000                |
| 74432KBP2      | Prudential Funding   | 02/23/22              | 02/23/22              | 0.000         | 0.2500       | 24,996,053                  | 24,996,181                |
| 78015DC81      | Royal Bank of Canada | 03/08/22              | 03/08/22              | 0.000         | 0.2000       | 14,997,075                  | 14,997,083                |
| 78015DCH1      | Royal Bank of Canada | 03/17/22              | 03/17/22              | 0.000         | 0.1600       | 19,996,058                  | 19,996,089                |
| 78015DEX4      | Royal Bank of Canada | 05/31/22              | 05/31/22              | 0.000         | 0.2900       | 49,951,760                  | 49,952,069                |
| 78015DFG0      | Royal Bank of Canada | 06/16/22              | 06/16/22              | 0.000         | 0.2000       | 29,977,438                  | 29,977,500                |
| 78015DFN5      | Royal Bank of Canada | 06/22/22              | 06/22/22              | 0.000         | 0.2100       | 24,975,806                  | 24,975,872                |
| 78015DGU8      | Royal Bank of Canada | 07/28/22              | 07/28/22              | 0.000         | 0.4400       | 24,944,455                  | 24,945,917                |
| 78015DJ76      | Royal Bank of Canada | 09/07/22              | 09/07/22              | 0.000         | 0.3600       | 24,945,090                  | 24,945,500                |
| 78015DJW1      | Royal Bank of Canada | 09/30/22              | 09/30/22              | 0.000         | 0.2000       | 49,932,869                  | 49,933,056                |
| 78015DME7      | Royal Bank of Canada | 12/14/22              | 12/14/22              | 0.000         | 0.5500       | 24,878,969                  | 24,879,306                |
| 78015M3W8      | Royal Bank of Canada | 07/08/22              | 02/01/22              | 0.190         | 0.1900       | 25,000,000                  | 25,000,000                |
| 78015M4B3      | Royal Bank of Canada | 05/02/22              | 02/01/22              | 0.170         | 0.1700       | 50,000,000                  | 50,000,000                |
| 85324UCW1      | Standard Chartered   | 03/30/22              | 03/30/22              | 0.000         | 0.1700       | 24,993,234                  | 24,993,271                |
| 85324UD67      | Standard Chartered   | 04/06/22              | 04/06/22              | 0.000         | 0.1800       | 19,993,563                  | 19,993,600                |
| 85324UGB3      | Standard Chartered   | 07/11/22              | 07/11/22              | 0.000         | 0.2200       | 24,975,488                  | 24,975,556                |
| 85324UGC1      | Standard Chartered   | 07/12/22              | 07/12/22              | 0.000         | 0.2200       | 19,980,267                  | 19,980,322                |
| 85324UGD9      | Standard Chartered   | 07/13/22              | 07/13/22              | 0.000         | 0.2200       | 24,975,182                  | 24,975,250                |
| 85324UGK3      | Standard Chartered   | 07/19/22              | 07/19/22              | 0.000         | 0.2200       | 24,974,263                  | 24,974,333                |
| 85324UGR8      | Standard Chartered   | 07/25/22              | 07/25/22              | 0.000         | 0.2200       | 24,973,344                  | 24,973,417                |
| 85324UGT4      | Standard Chartered   | 07/27/22              | 07/27/22              | 0.000         | 0.2200       | 24,973,037                  | 24,973,111                |
| 86563HCP3      | Sumitomo Mitsui      | 03/23/22              | 03/23/22              | 0.000         | 0.1500       | 24,994,758                  | 24,994,792                |
| 89116FCX6      | TD Securities        | 03/31/22              | 03/31/22              | 0.000         | 0.1800       | 24,992,728                  | 24,992,750                |
| 89116FED8      | TD Securities        | 05/13/22              | 05/13/22              | 0.000         | 0.2000       | 29,983,120                  | 29,983,167                |
| 89116FEJ5      | TD Securities        | 05/18/22              | 05/18/22              | 0.000         | 0.2100       | 24,981,130                  | 24,981,181                |
| 89116FEK2      | TD Securities        | 05/19/22              | 05/19/22              | 0.000         | 0.2000       | 24,985,098                  | 24,985,139                |
| 89116FFV7      | TD Securities        | 06/29/22              | 06/29/22              | 0.000         | 0.1600       | 14,990,103                  | 14,990,133                |
| 89116FH86      | TD Securities        | 08/08/22              | 08/08/22              | 0.000         | 0.3600       | 24,952,610                  | 24,953,000                |
| 89233BBP1      | Toyota Motor - Float | 02/11/22              | 02/01/22              | 0.200         | 0.2000       | 25,000,000                  | 25,000,000                |
| 89233BBQ9      | Toyota Motor - Float | 02/25/22              | 02/01/22              | 0.150         | 0.1500       | 25,000,000                  | 25,000,000                |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of January 31, 2022 (UNAUDITED) (b)**

| CUSIP #                                      | Issuer               | Final Maturity | Reset Maturity | Coupon | Yield  | Principal Amount (a)   | Amortized Cost (a)     |
|----------------------------------------------|----------------------|----------------|----------------|--------|--------|------------------------|------------------------|
| 89233BBS5                                    | Toyota Motor - Float | 03/03/22       | 02/01/22       | 0.150  | 0.1500 | 25,000,000             | 25,000,000             |
| 89233BBV8                                    | Toyota Motor - Float | 03/18/22       | 02/01/22       | 0.170  | 0.1700 | 25,000,000             | 25,000,000             |
| 89233BBW6                                    | Toyota Motor - Float | 04/07/22       | 02/01/22       | 0.160  | 0.1600 | 50,000,000             | 50,000,000             |
| 89233HC44                                    | Toyota Motor Credit  | 03/04/22       | 03/04/22       | 0.000  | 0.1400 | 14,998,185             | 14,998,192             |
| 89233HC77                                    | Toyota Motor Credit  | 03/07/22       | 03/07/22       | 0.000  | 0.1400 | 24,996,682             | 24,996,694             |
| 89233HCE2                                    | Toyota Motor Credit  | 03/14/22       | 03/14/22       | 0.000  | 0.1500 | 24,995,713             | 24,995,729             |
| 89233HCJ1                                    | Toyota Motor Credit  | 03/18/22       | 03/18/22       | 0.000  | 0.1700 | 79,983,432             | 79,983,625             |
| 89233HDJ0                                    | Toyota Motor Credit  | 04/18/22       | 04/18/22       | 0.000  | 0.2000 | 49,978,654             | 49,978,889             |
| 89233HF90                                    | Toyota Motor Credit  | 06/09/22       | 06/09/22       | 0.000  | 0.2900 | 49,948,101             | 49,948,444             |
|                                              |                      |                |                |        |        | <u>\$3,727,468,317</u> | <u>\$3,727,482,803</u> |
| <b>Corporate Bonds</b>                       |                      |                |                |        |        |                        |                        |
| 244199BE4                                    | JDCC                 | 06/08/22       | 06/08/22       | 2.600  | 0.8200 | \$ 15,093,375          | \$15,093,094           |
| 24422EVA4                                    | JDCC                 | 06/13/22       | 06/13/22       | 1.950  | 0.1700 | 14,668,804             | 14,668,533             |
| 665859AN4                                    | Northern Trust Corp  | 08/02/22       | 08/02/22       | 2.375  | 0.1700 | 16,577,569             | 16,577,079             |
| 69371RP75                                    | Paccar Financial     | 03/01/22       | 03/01/22       | 2.850  | 0.2100 | 7,214,947              | 7,214,908              |
| 86787EBE6                                    | Truist Bank          | 05/17/22       | 05/17/22       | 2.800  | 0.4100 | 73,497,590             | 73,496,192             |
| 89236TEA9                                    | Toyota Motor - Float | 06/29/22       | 03/29/22       | 0.470  | 0.2200 | 10,009,459             | 10,009,435             |
| 89236TFX8                                    | Toyota Motor Credit  | 04/12/22       | 04/12/22       | 2.650  | 0.2400 | 28,053,841             | 28,053,487             |
| 89236TGZ2                                    | Toyota Motor Credit  | 05/26/22       | 05/26/22       | 1.150  | 0.1600 | 55,183,274             | 55,182,787             |
| 89236THD0                                    | Toyota Motor Credit  | 07/22/22       | 07/22/22       | 0.450  | 0.1700 | 26,120,520             | 26,120,427             |
| 89236TJC0                                    | Toyota Motor - Float | 03/28/22       | 02/01/22       | 0.270  | 0.2100 | 50,004,790             | 50,004,776             |
| 90331HPC1                                    | US Bank              | 05/23/22       | 05/23/22       | 2.650  | 0.3800 | 36,029,815             | 36,029,090             |
| 91159HHC7                                    | US Bancorp           | 03/15/22       | 03/15/22       | 3.000  | 0.4800 | 23,274,877             | 23,274,679             |
|                                              |                      |                |                |        |        | <u>\$355,728,863</u>   | <u>\$355,724,488</u>   |
| <b>Money Market Funds</b>                    |                      |                |                |        |        |                        |                        |
| 26188J206                                    | MMKT- Dreyfus Cash   | 02/01/22       | 02/01/22       | 0.065  | 0.0700 | \$ 4,597,519           | \$4,603,881            |
| 31846V336                                    | MMKT- First American | 02/01/22       | 02/01/22       | 0.026  | 0.0300 | 1,349,925              | 1,349,925              |
| 31846V625                                    | MMKT- First Am Inst  | 02/01/22       | 02/01/22       | 0.046  | 0.0500 | 75,021,270             | 75,021,270             |
| 38141W273                                    | MMKT- GS GOVT        | 02/01/22       | 02/01/22       | 0.026  | 0.0300 | 173,592,264            | 173,592,264            |
| 60934N203                                    | Federated Inst Prime | 02/01/22       | 02/01/22       | 0.056  | 0.0600 | 1,917,431              | 1,918,879              |
| 61747C715                                    | MMKT- MS Liq Prime   | 02/01/22       | 02/01/22       | 0.060  | 0.0600 | 1,430,976,775          | 1,431,636,437          |
| 825252885                                    | MMKT- Invesco Govt   | 02/01/22       | 02/01/22       | 0.026  | 0.0300 | 198,216,141            | 198,216,141            |
|                                              |                      |                |                |        |        | <u>\$1,885,671,326</u> | <u>\$1,886,338,798</u> |
| <b>Federal Agency Interest Bearing Notes</b> |                      |                |                |        |        |                        |                        |
| 3130AJC49                                    | FHLB - Floater       | 02/28/22       | 02/01/22       | 0.170  | 0.1700 | \$ 30,000,000          | \$30,000,000           |
| 3130AMWA6                                    | FHLB - Debenture     | 03/17/22       | 03/17/22       | 0.050  | 0.0600 | 24,999,677             | 24,999,678             |
| 3133EKMB9                                    | FFCB - Floater       | 05/20/22       | 02/01/22       | 0.440  | 0.3200 | 57,020,023             | 57,019,996             |
| 3133EKVV5                                    | FFCB - Floater       | 02/22/22       | 02/01/22       | 0.440  | 0.1700 | 20,001,488             | 20,001,486             |
| 3133EL3W2                                    | FFCB - Floater       | 02/14/22       | 02/01/22       | 0.145  | 0.1500 | 19,999,990             | 19,999,990             |
| 3133EL7H1                                    | FFCB - Floater       | 03/15/22       | 02/01/22       | 0.150  | 0.1500 | 39,999,912             | 39,999,912             |
| 3133ELD35                                    | FFCB - Floater       | 05/27/22       | 02/01/22       | 0.280  | 0.2800 | 71,388,956             | 71,388,958             |
| 3133ELG40                                    | FFCB - Floater       | 06/08/22       | 02/01/22       | 0.280  | 0.2900 | 49,996,860             | 49,996,865             |
| 3133ELNV2                                    | FFCB - Floater       | 02/24/22       | 02/01/22       | 0.305  | 0.1700 | 29,999,972             | 29,999,972             |
| 3133ELRQ9                                    | FFCB - Floater       | 03/09/22       | 02/01/22       | 0.200  | 0.3300 | 59,988,905             | 59,988,922             |
| 3133ELU69                                    | FFCB - Floater       | 07/15/22       | 02/01/22       | 0.290  | 0.2900 | 20,000,000             | 20,000,000             |
| 3133ELYN8                                    | FFCB - Floater       | 02/07/22       | 02/01/22       | 0.380  | 0.3000 | 25,000,332             | 25,000,331             |
| 3133EMAN2                                    | FFCB - Floater       | 08/01/22       | 02/01/22       | 0.230  | 0.1100 | 14,999,811             | 14,999,811             |
| 3133EMAW2                                    | FFCB - Floater       | 09/23/22       | 02/01/22       | 0.180  | 0.1800 | 15,000,000             | 15,000,000             |
| 3133EMDN9                                    | FFCB - Floater       | 04/20/22       | 02/01/22       | 0.155  | 0.1600 | 53,949,671             | 53,949,672             |
| 3133EMG30                                    | FFCB - Floater       | 02/09/23       | 02/01/22       | 0.075  | 0.0800 | 24,998,706             | 24,998,708             |
| 3133EMJ78                                    | FFCB - Floater       | 06/15/22       | 02/01/22       | 0.050  | 0.0600 | 24,999,054             | 24,999,056             |



**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of January 31, 2022 (UNAUDITED) (b)**

| CUSIP #                              | Issuer               | Final Maturity | Reset Maturity | Coupon | Yield  | Principal Amount (a) | Amortized Cost (a) |
|--------------------------------------|----------------------|----------------|----------------|--------|--------|----------------------|--------------------|
| 3133EML83                            | FFCB - Floater       | 03/22/23       | 02/01/22       | 0.085  | 0.0900 | 25,000,000           | 25,000,000         |
| 3133EMPG1                            | FFCB - Floater       | 01/31/23       | 02/01/22       | 0.245  | 0.0700 | 25,007,403           | 25,007,390         |
| 3135G04N0                            | FNMA - Floater       | 05/13/22       | 02/01/22       | 0.230  | 0.2300 | 25,000,000           | 25,000,000         |
| 3135G04P5                            | FNMA - Floater       | 05/19/22       | 02/01/22       | 0.240  | 0.2400 | 20,000,000           | 20,000,000         |
|                                      |                      |                |                |        |        | \$677,350,760        | \$677,350,748      |
| <b>Asset-Backed Commercial Paper</b> |                      |                |                |        |        |                      |                    |
| 0347M3B11                            | Anglesea Funding     | 02/01/22       | 02/01/22       | 0.000  | 0.0800 | \$ 100,000,000       | \$100,000,000      |
| 0347M3B45                            | Anglesea Funding     | 02/04/22       | 02/04/22       | 0.000  | 0.2200 | 49,999,106           | 49,999,125         |
| 0347M3CH5                            | Anglesea Funding     | 03/17/22       | 03/17/22       | 0.000  | 0.1700 | 99,978,903           | 99,979,222         |
| 07644BBA9                            | BEDFDG               | 02/10/22       | 02/10/22       | 0.000  | 0.1200 | 24,999,247           | 24,999,250         |
| 07644BBF8                            | BEDFDG               | 02/15/22       | 02/15/22       | 0.000  | 0.1700 | 24,998,341           | 24,998,347         |
| 07644BBG6                            | BEDFDG               | 02/16/22       | 02/16/22       | 0.000  | 0.1700 | 24,998,223           | 24,998,229         |
| 07644BBH4                            | BEDFDG               | 02/17/22       | 02/17/22       | 0.000  | 0.1700 | 24,998,104           | 24,998,111         |
| 07644BBJ0                            | BEDFDG               | 02/18/22       | 02/18/22       | 0.000  | 0.1700 | 24,997,986           | 24,997,993         |
| 07644BCQ3                            | BEDFDG               | 03/24/22       | 03/24/22       | 0.000  | 0.1400 | 49,990,019           | 49,990,083         |
| 07644BD74                            | BEDFDG               | 04/07/22       | 04/07/22       | 0.000  | 0.2100 | 49,980,833           | 49,981,042         |
| 07644BDE9                            | BEDFDG               | 04/14/22       | 04/14/22       | 0.000  | 0.1500 | 24,992,460           | 24,992,500         |
| 07644BDR0                            | BEDFDG               | 04/25/22       | 04/25/22       | 0.000  | 0.1700 | 24,990,148           | 24,990,201         |
| 07644BEC2                            | BEDFDG               | 05/12/22       | 05/12/22       | 0.000  | 0.1900 | 49,973,465           | 49,973,611         |
| 07644BEG3                            | BEDFDG               | 05/16/22       | 05/16/22       | 0.000  | 0.2200 | 49,968,058           | 49,968,222         |
| 07644BFT4                            | BEDFDG               | 06/27/22       | 06/27/22       | 0.000  | 0.2300 | 24,977,085           | 24,977,188         |
| 07644BHA3                            | BEDFDG               | 08/10/22       | 08/10/22       | 0.000  | 0.5800 | 49,843,739           | 49,846,944         |
| 07644DLL0                            | BEDFDG               | 10/21/22       | 02/01/22       | 0.250  | 0.2500 | 100,000,000          | 100,000,000        |
| 15060YB17                            | Cedar Springs Cap    | 02/01/22       | 02/01/22       | 0.000  | 0.2100 | 30,000,000           | 30,000,000         |
| 15060YB74                            | Cedar Springs Cap    | 02/07/22       | 02/07/22       | 0.000  | 0.1700 | 49,998,567           | 49,998,583         |
| 15060YBA7                            | Cedar Springs Cap    | 02/10/22       | 02/10/22       | 0.000  | 0.1600 | 14,999,394           | 14,999,400         |
| 15060YBJ8                            | Cedar Springs Cap    | 02/18/22       | 02/18/22       | 0.000  | 0.1200 | 44,069,360           | 44,069,503         |
| 15060YC16                            | Cedar Springs Cap    | 03/01/22       | 03/01/22       | 0.000  | 0.1900 | 49,992,548           | 49,992,611         |
| 15060YC73                            | Cedar Springs Cap    | 03/07/22       | 03/07/22       | 0.000  | 0.2000 | 34,993,189           | 34,993,389         |
| 15060YF62                            | Cedar Springs Cap    | 06/06/22       | 06/06/22       | 0.000  | 0.3500 | 24,969,449           | 24,969,618         |
| 16537JB13                            | Chesham Series 3     | 02/01/22       | 02/01/22       | 0.000  | 0.0800 | 300,000,000          | 300,000,000        |
| 19423KB37                            | Collateralized CP FX | 02/03/22       | 02/03/22       | 0.000  | 0.1400 | 24,999,805           | 24,999,806         |
| 19423KB94                            | Collateralized CP FX | 02/09/22       | 02/09/22       | 0.000  | 0.1600 | 19,999,286           | 19,999,289         |
| 19423KC10                            | Collateralized CP FX | 03/01/22       | 03/01/22       | 0.000  | 0.1500 | 24,997,071           | 24,997,083         |
| 19423KC44                            | Collateralized CP FX | 03/04/22       | 03/04/22       | 0.000  | 0.1700 | 24,996,327           | 24,996,340         |
| 19423KCG7                            | Collateralized CP FX | 03/16/22       | 03/16/22       | 0.000  | 0.1700 | 24,994,905           | 24,994,924         |
| 19423KD43                            | Collateralized CP FX | 04/04/22       | 04/04/22       | 0.000  | 0.1800 | 9,996,889            | 9,996,900          |
| 19423KF90                            | Collateralized CP FX | 06/09/22       | 06/09/22       | 0.000  | 0.1800 | 24,983,955           | 24,984,000         |
| 19423KFA7                            | Collateralized CP FX | 06/10/22       | 06/10/22       | 0.000  | 0.1800 | 24,983,830           | 24,983,875         |
| 19423KGN8                            | Collateralized CP FX | 07/22/22       | 07/22/22       | 0.000  | 0.4700 | 49,887,765           | 49,888,375         |
| 19423KKT0                            | Collateralized CP FX | 10/27/22       | 10/27/22       | 0.000  | 0.6500 | 49,757,173           | 49,758,056         |
| 19423MCU2                            | Collateralized CP FX | 09/28/22       | 02/01/22       | 0.200  | 0.2000 | 25,000,000           | 25,000,000         |
| 19423MCV0                            | Collateralized CP FX | 08/23/22       | 02/01/22       | 0.280  | 0.2800 | 50,000,000           | 50,000,000         |
| 19423MCY4                            | Collateralized CP FX | 07/21/22       | 02/01/22       | 0.220  | 0.2200 | 50,000,000           | 50,000,000         |
| 19424JB88                            | Collateralized CP    | 02/08/22       | 02/08/22       | 0.000  | 0.1600 | 14,999,531           | 14,999,533         |
| 19424JBF2                            | Collateralized CP    | 02/15/22       | 02/15/22       | 0.000  | 0.1900 | 14,323,938           | 14,323,942         |
| 19424JBN5                            | Collateralized CP    | 02/22/22       | 02/22/22       | 0.000  | 0.1600 | 49,995,462           | 49,995,479         |
| 19424JC20                            | Collateralized CP    | 03/02/22       | 03/02/22       | 0.000  | 0.1700 | 34,995,189           | 34,995,207         |
| 19424JC38                            | Collateralized CP    | 03/03/22       | 03/03/22       | 0.000  | 0.1700 | 24,996,445           | 24,996,458         |
| 19424JCA2                            | Collateralized CP    | 03/10/22       | 03/10/22       | 0.000  | 0.1700 | 24,995,616           | 24,995,632         |
| 19424JCB0                            | Collateralized CP    | 03/11/22       | 03/11/22       | 0.000  | 0.1500 | 24,996,027           | 24,996,042         |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of January 31, 2022 (UNAUDITED) (b)**

| CUSIP #                      | Issuer               | Final Maturity | Reset Maturity | Coupon | Yield  | Principal Amount (a) | Amortized Cost (a) |
|------------------------------|----------------------|----------------|----------------|--------|--------|----------------------|--------------------|
| 19424JCE4                    | Collateralized CP    | 03/14/22       | 03/14/22       | 0.000  | 0.1700 | 24,995,142           | 24,995,160         |
| 19424JCJ3                    | Collateralized CP    | 03/18/22       | 03/18/22       | 0.000  | 0.1800 | 24,994,354           | 24,994,375         |
| 19424JCM6                    | Collateralized CP    | 03/21/22       | 03/21/22       | 0.000  | 0.1800 | 49,987,955           | 49,988,000         |
| 19424JCP9                    | Collateralized CP    | 03/23/22       | 03/23/22       | 0.000  | 0.1400 | 24,995,112           | 24,995,139         |
| 19424JD86                    | Collateralized CP    | 04/08/22       | 04/08/22       | 0.000  | 0.1800 | 24,991,719           | 24,991,750         |
| 19424JDE3                    | Collateralized CP    | 04/14/22       | 04/14/22       | 0.000  | 0.1800 | 29,989,160           | 29,989,200         |
| 19424JE93                    | Collateralized CP    | 05/09/22       | 05/09/22       | 0.000  | 0.2600 | 24,982,343           | 24,982,486         |
| 19424JEB8                    | Collateralized CP    | 05/11/22       | 05/11/22       | 0.000  | 0.2600 | 24,981,977           | 24,982,125         |
| 19424JEJ1                    | Collateralized CP    | 05/18/22       | 05/18/22       | 0.000  | 0.3000 | 24,977,560           | 24,977,917         |
| 19424JFH4                    | Collateralized CP    | 06/17/22       | 06/17/22       | 0.000  | 0.3500 | 24,966,759           | 24,966,944         |
| 19424JGR1                    | Collateralized CP    | 07/25/22       | 07/25/22       | 0.000  | 0.5000 | 49,877,831           | 49,879,167         |
| 19424JGS9                    | Collateralized CP    | 07/26/22       | 07/26/22       | 0.000  | 0.4600 | 49,887,600           | 49,888,194         |
| 22845AE63                    | Crown Point Capital  | 12/30/22       | 12/30/22       | 0.700  | 0.7000 | 15,000,000           | 15,000,000         |
| 2284K1CA9                    | Crown Point Capital  | 03/10/22       | 03/10/22       | 0.000  | 0.2100 | 24,994,559           | 24,994,604         |
| 2284K1CH4                    | Crown Point Capital  | 03/17/22       | 03/17/22       | 0.000  | 0.2200 | 24,993,221           | 24,993,278         |
| 2284K1D18                    | Crown Point Capital  | 04/01/22       | 04/01/22       | 0.000  | 0.2500 | 24,989,671           | 24,989,757         |
| 2284K1D83                    | Crown Point Capital  | 04/08/22       | 04/08/22       | 0.000  | 0.2800 | 24,987,061           | 24,987,167         |
| 2284K1DN0                    | Crown Point Capital  | 04/22/22       | 04/22/22       | 0.000  | 0.3200 | 24,982,074           | 24,982,222         |
| 2284K1M67                    | Crown Point Capital  | 12/06/22       | 12/06/22       | 0.000  | 0.5800 | 24,875,257           | 24,875,944         |
| 2284K1MG5                    | Crown Point Capital  | 12/16/22       | 12/16/22       | 0.000  | 0.6500 | 24,856,060           | 24,856,458         |
| 37828XCN7                    | Glencove Funding     | 03/22/22       | 03/22/22       | 0.000  | 0.2400 | 24,991,745           | 24,991,833         |
| 37828XCQ0                    | Glencove Funding     | 03/24/22       | 03/24/22       | 0.000  | 0.2300 | 24,991,766           | 24,991,854         |
| 37828XE47                    | Glencove Funding     | 05/04/22       | 05/04/22       | 0.000  | 0.2600 | 78,247,267           | 78,247,890         |
| 37828XE96                    | Glencove Funding     | 05/09/22       | 05/09/22       | 0.000  | 0.2700 | 49,962,684           | 49,963,625         |
| 39014GAK2                    | Great Bear Funding   | 10/14/22       | 02/01/22       | 0.250  | 0.2800 | 50,000,000           | 50,000,000         |
| 40588MB14                    | Halkin Finance       | 02/01/22       | 02/01/22       | 0.000  | 0.0800 | 200,000,000          | 200,000,000        |
| 40588MBP1                    | Halkin Finance       | 02/23/22       | 02/23/22       | 0.000  | 0.2000 | 49,993,790           | 49,993,889         |
| 40588MD53                    | Halkin Finance       | 04/05/22       | 04/05/22       | 0.000  | 0.2200 | 49,980,536           | 49,980,750         |
| 54316UD14                    | Longship Funding     | 04/01/22       | 04/01/22       | 0.000  | 0.1500 | 24,993,701           | 24,993,854         |
| 54316UE39                    | Longship Funding     | 05/03/22       | 05/03/22       | 0.000  | 0.2100 | 49,973,188           | 49,973,458         |
| 59157UB25                    | MetLife Short Term   | 02/02/22       | 02/02/22       | 0.000  | 0.1000 | 63,085,823           | 63,085,825         |
| 59157UCH1                    | MetLife Short Term   | 03/17/22       | 03/17/22       | 0.000  | 0.1200 | 36,966,387           | 36,966,577         |
| 59157UCV0                    | MetLife Short Term   | 03/29/22       | 03/29/22       | 0.000  | 0.1500 | 41,989,889           | 41,990,200         |
| 59157UF13                    | MetLife Short Term   | 06/01/22       | 06/01/22       | 0.000  | 0.2300 | 24,980,729           | 24,980,833         |
| 74154GD67                    | Pricoa Short Term    | 04/06/22       | 04/06/22       | 0.000  | 0.1200 | 24,994,638           | 24,994,667         |
| 74154GF73                    | Pricoa Short Term    | 06/06/22       | 06/06/22       | 0.000  | 0.3000 | 24,973,667           | 24,973,813         |
| 74154GHF3                    | Pricoa Short Term    | 08/15/22       | 08/15/22       | 0.000  | 0.2000 | 9,989,137            | 9,989,167          |
| 76582KCE9                    | Ridgefield Funding   | 03/14/22       | 03/14/22       | 0.000  | 0.1600 | 19,996,303           | 19,996,356         |
| 76582KCG4                    | Ridgefield Funding   | 03/16/22       | 03/16/22       | 0.000  | 0.1600 | 9,998,076            | 9,998,089          |
| 76582KDD0                    | Ridgefield Funding   | 04/13/22       | 04/13/22       | 0.000  | 0.1600 | 49,984,139           | 49,984,222         |
| 76582KDE8                    | Ridgefield Funding   | 04/14/22       | 04/14/22       | 0.000  | 0.1600 | 24,991,956           | 24,992,000         |
| 76582KDJ7                    | Ridgefield Funding   | 04/18/22       | 04/18/22       | 0.000  | 0.2400 | 24,987,249           | 24,987,333         |
| 76582KF30                    | Ridgefield Funding   | 06/03/22       | 06/03/22       | 0.000  | 0.3100 | 24,973,589           | 24,973,736         |
| 76582KF71                    | Ridgefield Funding   | 06/07/22       | 06/07/22       | 0.000  | 0.3300 | 24,970,965           | 24,971,125         |
| 76582KGM7                    | Ridgefield Funding   | 07/21/22       | 07/21/22       | 0.000  | 0.2500 | 24,970,375           | 24,970,486         |
|                              |                      |                |                |        |        | \$3,546,900,449      | \$3,546,915,584    |
| <b>Municipal Bonds</b>       |                      |                |                |        |        |                      |                    |
| 18085PJZ8                    | Clark County Dept of | 02/02/22       | 02/02/22       | 0.090  | 0.0900 | \$ 17,500,000        | \$17,500,000       |
| 59447TXD0                    | Michigan St Fin Auth | 02/03/22       | 02/03/22       | 0.110  | 0.0800 | 50,000,000           | 50,000,000         |
|                              |                      |                |                |        |        | \$67,500,000         | \$67,500,000       |
| <b>Repurchase Agreements</b> |                      |                |                |        |        |                      |                    |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of January 31, 2022 (UNAUDITED) (b)**

| CUSIP #                             | Issuer               | Final Maturity | Reset Maturity | Coupon | Yield  | Principal Amount (a) | Amortized Cost (a) |
|-------------------------------------|----------------------|----------------|----------------|--------|--------|----------------------|--------------------|
| BS131221                            | Repurchase Agreement | 02/01/22       | 02/01/22       | 0.040  | 0.0400 | \$ 400,000,000       | \$400,000,000      |
| CS131221                            | Repurchase Agreement | 02/01/22       | 02/01/22       | 0.050  | 0.0500 | 150,000,000          | 150,000,000        |
| HS131221                            | Repurchase Agreement | 02/01/22       | 02/01/22       | 0.050  | 0.0500 | 850,000,000          | 850,000,000        |
| SS131221                            | Repurchase Agreement | 02/01/22       | 02/01/22       | 0.040  | 0.0400 | 200,000,000          | 200,000,000        |
|                                     |                      |                |                |        |        | \$1,600,000,000      | \$1,600,000,000    |
| <b>United States Treasury Bills</b> |                      |                |                |        |        |                      |                    |
| 912796G45                           | U.S. T-BILL          | 04/21/22       | 04/21/22       | 0.000  | 0.1600 | \$ 49,982,031        | \$49,982,444       |
| 912796P37                           | U.S. T-BILL          | 04/28/22       | 04/28/22       | 0.000  | 0.2000 | 49,974,917           | 49,976,708         |
|                                     |                      |                |                |        |        | \$99,956,948         | \$99,959,153       |
| <b>Yankee CD's</b>                  |                      |                |                |        |        |                      |                    |
| 05252WST1                           | ANZ Banking Group NY | 05/02/22       | 05/02/22       | 0.170  | 0.1700 | \$ 50,000,000        | \$50,000,000       |
| 05252WSU8                           | ANZ Banking Group NY | 05/06/22       | 05/06/22       | 0.170  | 0.1700 | 50,000,000           | 50,000,000         |
| 05586FYC5                           | BNP Paribas NY       | 07/27/22       | 07/27/22       | 0.560  | 0.5600 | 50,000,000           | 50,000,000         |
| 06367CRP4                           | Bank of Montreal     | 01/12/23       | 01/12/23       | 0.720  | 0.7200 | 25,000,000           | 25,000,000         |
| 06417MRW7                           | Bank of Nova Scotia  | 07/05/22       | 02/01/22       | 0.160  | 0.1600 | 50,000,000           | 50,000,000         |
| 06417MUV5                           | Bank of Nova Scotia  | 10/04/22       | 02/01/22       | 0.210  | 0.2100 | 50,000,000           | 50,000,000         |
| 06417MVE2                           | Bank of Nova Scotia  | 10/11/22       | 02/01/22       | 0.230  | 0.2300 | 50,000,000           | 50,000,000         |
| 06742TF50                           | Barclays Bank        | 04/21/22       | 04/21/22       | 0.230  | 0.2300 | 50,000,000           | 50,000,000         |
| 13606CXA7                           | CIBCNY               | 04/12/22       | 04/12/22       | 0.140  | 0.1400 | 25,000,000           | 25,000,000         |
| 13606KBR6                           | CIBCNY               | 02/10/23       | 02/01/22       | 0.300  | 0.3000 | 50,000,000           | 50,000,000         |
| 20271EWW5                           | Commonwealth Bnk Aus | 02/08/22       | 02/08/22       | 0.130  | 0.1300 | 50,000,000           | 50,000,000         |
| 20271EXA2                           | Commonwealth Bnk Aus | 05/19/22       | 02/01/22       | 0.190  | 0.1900 | 50,000,000           | 50,000,000         |
| 20271EYB9                           | Commonwealth Bnk Aus | 01/20/23       | 02/01/22       | 0.250  | 0.2500 | 50,000,000           | 50,000,000         |
| 22536AEC4                           | CACPNY               | 05/23/22       | 05/23/22       | 0.280  | 0.2800 | 50,000,000           | 50,000,000         |
| 22536AEH3                           | CACPNY               | 02/02/22       | 02/02/22       | 0.080  | 0.0800 | 100,000,000          | 100,000,000        |
| 22536AEJ9                           | CACPNY               | 02/03/22       | 02/03/22       | 0.080  | 0.0800 | 100,000,000          | 100,000,000        |
| 22536AEK6                           | CACPNY               | 02/04/22       | 02/04/22       | 0.080  | 0.0800 | 100,000,000          | 100,000,000        |
| 55380TH60                           | MUFG Bank NY         | 01/27/23       | 02/01/22       | 0.330  | 0.3300 | 50,000,000           | 50,000,000         |
| 55380TXE5                           | MUFG Bank NY         | 04/26/22       | 04/26/22       | 0.160  | 0.1600 | 50,000,000           | 50,000,000         |
| 55380TXN5                           | MUFG Bank NY         | 04/28/22       | 04/28/22       | 0.170  | 0.1700 | 50,000,000           | 50,000,000         |
| 60683B2T9                           | MUFG Trust NY        | 04/11/22       | 04/11/22       | 0.170  | 0.1700 | 50,000,000           | 50,000,000         |
| 60683B2W2                           | MUFG Trust NY        | 02/11/22       | 02/11/22       | 0.150  | 0.1500 | 50,000,000           | 50,000,000         |
| 60683B3C5                           | MUFG Trust NY        | 04/21/22       | 04/21/22       | 0.190  | 0.1900 | 50,000,000           | 50,000,000         |
| 60683B3Y7                           | MUFG Trust NY        | 07/29/22       | 07/29/22       | 0.460  | 0.4600 | 50,000,000           | 50,000,000         |
| 60683B3Z4                           | MUFG Trust NY        | 05/10/22       | 05/10/22       | 0.270  | 0.2700 | 50,000,000           | 50,000,000         |
| 60683B4D2                           | MUFG Trust NY        | 07/28/22       | 02/01/22       | 0.240  | 0.2400 | 50,000,000           | 50,000,000         |
| 60710RGP4                           | Mizuho Securities    | 05/17/22       | 02/01/22       | 0.220  | 0.2200 | 50,000,000           | 50,000,000         |
| 60710RMB8                           | Mizuho Securities    | 06/23/22       | 06/23/22       | 0.320  | 0.3200 | 50,000,000           | 50,000,000         |
| 60710RMX0                           | Mizuho Securities    | 07/01/22       | 07/01/22       | 0.320  | 0.3200 | 50,000,000           | 50,000,000         |
| 63873QQV9                           | Natixis              | 05/12/22       | 05/12/22       | 0.160  | 0.1600 | 50,000,000           | 50,000,000         |
| 63873QQW7                           | Natixis              | 04/18/22       | 02/01/22       | 0.150  | 0.1500 | 50,000,000           | 50,000,000         |
| 63873QSG0                           | Natixis              | 01/20/23       | 02/01/22       | 0.270  | 0.2700 | 50,000,000           | 50,000,000         |
| 65558UHP0                           | Nordea Bank NY       | 04/26/22       | 04/26/22       | 0.160  | 0.1600 | 50,000,000           | 50,000,000         |
| 65558UKP6                           | Nordea Bank NY       | 07/05/22       | 07/05/22       | 0.320  | 0.3200 | 50,000,000           | 50,000,000         |
| 65558UKQ4                           | Nordea Bank NY       | 06/03/22       | 06/03/22       | 0.290  | 0.2900 | 25,000,000           | 25,000,000         |
| 65558UKY7                           | Nordea Bank NY       | 07/07/22       | 07/07/22       | 0.325  | 0.3300 | 50,000,000           | 50,000,000         |
| 65558ULN0                           | Nordea Bank NY       | 07/13/22       | 07/13/22       | 0.350  | 0.3500 | 50,000,000           | 50,000,000         |
| 65558UMD1                           | Nordea Bank NY       | 11/28/22       | 02/01/22       | 0.220  | 0.2100 | 50,000,000           | 50,000,000         |
| 65558UMM1                           | Nordea Bank NY       | 10/24/22       | 02/01/22       | 0.240  | 0.2400 | 50,000,000           | 50,000,000         |
| 65558UMR0                           | Nordea Bank NY       | 08/04/22       | 08/04/22       | 0.490  | 0.4900 | 50,000,000           | 50,000,000         |
| 65558UMS8                           | Nordea Bank NY       | 11/30/22       | 02/01/22       | 0.240  | 0.2400 | 50,000,000           | 50,000,000         |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of January 31, 2022 (UNAUDITED) (b)**

| <b>CUSIP #</b> | <b>Issuer</b>         | <b>Final Maturity</b> | <b>Reset Maturity</b> | <b>Coupon</b> | <b>Yield</b> | <b>Principal Amount (a)</b> | <b>Amortized Cost (a)</b> |
|----------------|-----------------------|-----------------------|-----------------------|---------------|--------------|-----------------------------|---------------------------|
| 78012U3H6      | Royal Bank of Canada  | 12/22/22              | 12/22/22              | 0.750         | 0.7500       | 25,000,000                  | 25,000,000                |
| 78012UW35      | Royal Bank of Canada  | 05/16/22              | 02/01/22              | 0.150         | 0.1500       | 50,000,000                  | 50,000,000                |
| 78012UX83      | Royal Bank of Canada  | 05/25/22              | 02/01/22              | 0.160         | 0.1600       | 50,000,000                  | 50,000,000                |
| 78012UY58      | Royal Bank of Canada  | 08/09/22              | 02/01/22              | 0.200         | 0.2000       | 50,000,000                  | 50,000,000                |
| 78012UZ24      | Royal Bank of Canada  | 11/17/22              | 11/17/22              | 0.400         | 0.4000       | 50,000,000                  | 50,000,000                |
| 85325VR69      | Standard Chartered    | 04/12/22              | 04/12/22              | 0.180         | 0.1800       | 50,000,000                  | 50,000,000                |
| 85325VS50      | Standard Chartered    | 05/24/22              | 02/01/22              | 0.210         | 0.2100       | 100,000,000                 | 100,000,000               |
| 85325VV56      | Standard Chartered    | 12/29/22              | 02/01/22              | 0.260         | 0.2600       | 100,000,000                 | 100,000,000               |
| 86564G2B6      | Sumitomo Mitsui       | 04/19/22              | 04/19/22              | 0.150         | 0.1500       | 25,000,000                  | 25,000,000                |
| 86564G2M2      | Sumitomo Mitsui       | 04/27/22              | 04/27/22              | 0.170         | 0.1700       | 50,000,000                  | 50,000,000                |
| 86564G3G4      | Sumitomo Mitsui       | 04/29/22              | 04/29/22              | 0.180         | 0.1800       | 50,000,000                  | 50,000,000                |
| 86565FAC6      | Sumitomo Bank         | 04/21/22              | 04/21/22              | 0.160         | 0.1600       | 50,000,000                  | 50,000,000                |
| 86565FAG7      | Sumitomo Bank         | 04/19/22              | 04/19/22              | 0.160         | 0.1600       | 50,000,000                  | 50,000,000                |
| 86565FAK8      | Sumitomo Bank         | 05/04/22              | 05/04/22              | 0.180         | 0.1800       | 50,000,000                  | 50,000,000                |
| 86565FAL6      | Sumitomo Bank         | 05/10/22              | 05/10/22              | 0.180         | 0.1800       | 50,000,000                  | 50,000,000                |
| 86565FAM4      | Sumitomo Bank         | 07/20/22              | 02/01/22              | 0.190         | 0.1900       | 50,000,000                  | 50,000,000                |
| 86565FAN2      | Sumitomo Bank         | 04/25/22              | 02/01/22              | 0.170         | 0.1700       | 100,000,000                 | 100,000,000               |
| 86565FAP7      | Sumitomo Bank         | 04/27/22              | 04/27/22              | 0.200         | 0.2000       | 50,000,000                  | 50,000,000                |
| 86565FAY8      | Sumitomo Bank         | 05/03/22              | 05/03/22              | 0.200         | 0.2000       | 50,000,000                  | 50,000,000                |
| 86565FBS0      | Sumitomo Bank         | 05/09/22              | 05/09/22              | 0.240         | 0.2400       | 50,000,000                  | 50,000,000                |
| 86565FEZ1      | Sumitomo Bank         | 10/03/22              | 02/01/22              | 0.260         | 0.2600       | 50,000,000                  | 50,000,000                |
| 86565FFC1      | Sumitomo Bank         | 10/04/22              | 02/01/22              | 0.260         | 0.2600       | 50,000,000                  | 50,000,000                |
| 86959RUG3      | Svenska Handelsbanken | 05/04/22              | 05/04/22              | 0.200         | 0.2000       | 50,000,000                  | 50,000,000                |
| 86959RUV0      | Svenska Handelsbanken | 06/21/22              | 06/21/22              | 0.220         | 0.2200       | 50,000,000                  | 50,000,000                |
| 86959RWC0      | Svenska Handelsbanken | 06/02/22              | 06/02/22              | 0.300         | 0.3000       | 50,000,000                  | 50,000,000                |
| 86959RWT3      | Svenska Handelsbanken | 07/26/22              | 07/26/22              | 0.480         | 0.4800       | 50,000,000                  | 50,000,000                |
| 89114WHR9      | TD Bank NY            | 04/11/22              | 04/11/22              | 0.160         | 0.1600       | 50,000,000                  | 50,000,000                |
| 89114WHX6      | TD Bank NY            | 05/11/22              | 02/01/22              | 0.150         | 0.1500       | 50,000,000                  | 50,000,000                |
| 89114WJA4      | TD Bank NY            | 04/22/22              | 02/01/22              | 0.170         | 0.1700       | 50,000,000                  | 50,000,000                |
| 89114WJQ9      | TD Bank NY            | 04/28/22              | 02/01/22              | 0.170         | 0.1700       | 50,000,000                  | 50,000,000                |
| 89114WK20      | TD Bank NY            | 05/31/22              | 05/31/22              | 0.200         | 0.2000       | 50,000,000                  | 50,000,000                |
| 89114WKB0      | TD Bank NY            | 05/05/22              | 02/01/22              | 0.190         | 0.1900       | 50,000,000                  | 50,000,000                |
| 89114WKL8      | TD Bank NY            | 06/10/22              | 02/01/22              | 0.200         | 0.2000       | 50,000,000                  | 50,000,000                |
| 89114WN35      | TD Bank NY            | 07/12/22              | 07/12/22              | 0.310         | 0.3100       | 50,000,000                  | 50,000,000                |
| 89114WP90      | TD Bank NY            | 10/12/22              | 02/01/22              | 0.220         | 0.2200       | 50,000,000                  | 50,000,000                |
| 89114WPW9      | TD Bank NY            | 08/26/22              | 08/26/22              | 0.620         | 0.6200       | 50,000,000                  | 50,000,000                |
| 96130AKT4      | Westpac Bank          | 04/25/22              | 04/25/22              | 0.150         | 0.1500       | 50,000,000                  | 50,000,000                |
| 96130AKU1      | Westpac Bank          | 04/13/22              | 04/13/22              | 0.150         | 0.1500       | 25,000,000                  | 25,000,000                |
| 96130AKX5      | Westpac Bank          | 04/14/22              | 02/01/22              | 0.140         | 0.1400       | 50,000,000                  | 50,000,000                |
| 96130ALA4      | Westpac Bank          | 10/26/22              | 10/26/22              | 0.300         | 0.3000       | 15,000,000                  | 15,000,000                |
| 96130ALG1      | Westpac Bank          | 08/08/22              | 02/01/22              | 0.200         | 0.2000       | 50,000,000                  | 50,000,000                |
| 96130ALJ5      | Westpac Bank          | 05/09/22              | 02/01/22              | 0.180         | 0.1800       | 50,000,000                  | 50,000,000                |
| 96130ALM8      | Westpac Bank          | 11/18/22              | 11/18/22              | 0.440         | 0.4400       | 50,000,000                  | 50,000,000                |
| 96130ALT3      | Westpac Bank          | 01/31/23              | 01/31/23              | 0.970         | 0.9700       | 25,000,000                  | 25,000,000                |
|                |                       |                       |                       |               |              | <b>\$4,340,000,000</b>      | <b>\$4,340,000,000</b>    |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of January 31, 2022 (UNAUDITED) (b)**

| CUSIP # | Issuer | Final<br>Maturity | Reset<br>Maturity | Coupon | Yield | Principal<br>Amount (a)  | Amortized Cost<br>(a)    |
|---------|--------|-------------------|-------------------|--------|-------|--------------------------|--------------------------|
|         |        |                   |                   |        |       | <u>\$ 16,732,740,687</u> | <u>\$ 16,733,435,597</u> |

WAM: 50 WAM refers to Weighted Average Maturity computed pursuant to regulations for registered money market funds. WAM is calculated based on the maturity date or reset date for floating rate and variable rate securities.

WAL: 80 WAL refers to Weighted Average Life Maturity computed pursuant to regulations for registered money market funds. WAL is calculated based on a securities final maturity date and does not take into account reset dates.

- Notes:
- a. Rounded to the nearest dollar
  - b. The foregoing unaudited information is being presented pursuant to the Fund's Policy of Disclosure of Portfolio Holdings.

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of December 31, 2021 (UNAUDITED) (b)**

| CUSIP #                 | Issuer               | Final Maturity | Reset Maturity | Coupon | Yield  | Principal Amount (a) | Amortized Cost (a) |
|-------------------------|----------------------|----------------|----------------|--------|--------|----------------------|--------------------|
| <b>Bank Deposits</b>    |                      |                |                |        |        |                      |                    |
| AXOSMMKT3               | DEP - Axos Bank      | 01/03/22       | 01/03/22       | 0.120  | 0.1200 | \$ 400,116,734       | \$ 400,116,734     |
| CITZINTR1               | Citizens Intrafi SW  | 01/03/22       | 01/03/22       | 0.100  | 0.1000 | 29,069,852           | 29,069,852         |
| PNCBMMKT9               | DEP - PNC Bank Int B | 01/03/22       | 01/03/22       | 0.030  | 0.0300 | 2,934,114            | 2,934,114          |
|                         |                      |                |                |        |        | \$ 432,120,699       | \$ 432,120,699     |
| <b>Commercial Paper</b> |                      |                |                |        |        |                      |                    |
| 06054PC95               | Bank of America      | 03/09/22       | 03/09/22       | 0.000  | 0.1200 | \$ 24,994,381        | \$ 24,994,417      |
| 06054PCF1               | Bank of America      | 03/15/22       | 03/15/22       | 0.000  | 0.1400 | 19,994,286           | 19,994,322         |
| 06054PCG9               | Bank of America      | 03/16/22       | 03/16/22       | 0.000  | 0.1400 | 19,994,208           | 19,994,244         |
| 06054PCH7               | Bank of America      | 03/17/22       | 03/17/22       | 0.000  | 0.1200 | 24,993,712           | 24,993,750         |
| 06054PCN4               | Bank of America      | 03/22/22       | 03/22/22       | 0.000  | 0.1300 | 49,985,469           | 49,985,556         |
| 06054PCR5               | Bank of America      | 03/25/22       | 03/25/22       | 0.000  | 0.1300 | 39,987,941           | 39,988,011         |
| 06054PE36               | Bank of America      | 05/03/22       | 05/03/22       | 0.000  | 0.1600 | 19,989,102           | 19,989,156         |
| 06366HA72               | Bank of Montreal Chi | 01/07/22       | 01/07/22       | 0.000  | 0.0700 | 49,999,358           | 49,999,417         |
| 06366HAA5               | Bank of Montreal Chi | 01/10/22       | 01/10/22       | 0.000  | 0.1500 | 49,998,116           | 49,998,125         |
| 06366HB71               | Bank of Montreal Chi | 02/07/22       | 02/07/22       | 0.000  | 0.1900 | 29,994,120           | 29,994,142         |
| 06366HBE6               | Bank of Montreal Chi | 02/14/22       | 02/14/22       | 0.000  | 0.1600 | 24,995,093           | 24,995,111         |
| 06366HBP1               | Bank of Montreal Chi | 02/23/22       | 02/23/22       | 0.000  | 0.1500 | 24,994,457           | 24,994,479         |
| 06366HG68               | Bank of Montreal Chi | 07/06/22       | 07/06/22       | 0.000  | 0.3300 | 24,957,173           | 24,957,375         |
| 06366HJC2               | Bank of Montreal Chi | 09/12/22       | 09/12/22       | 0.000  | 0.4200 | 24,925,642           | 24,925,917         |
| 06367NAX1               | Bank of Montreal Chi | 01/21/22       | 01/03/22       | 0.200  | 0.2000 | 70,000,000           | 70,000,000         |
| 06367NAY9               | Bank of Montreal Chi | 01/20/22       | 01/03/22       | 0.190  | 0.1900 | 25,000,000           | 25,000,000         |
| 06367NAZ6               | Bank of Montreal Chi | 01/28/22       | 01/03/22       | 0.200  | 0.2000 | 50,000,000           | 50,000,000         |
| 06367NBA0               | Bank of Montreal Chi | 02/04/22       | 01/03/22       | 0.210  | 0.2100 | 25,000,000           | 25,000,000         |
| 06367NBC6               | Bank of Montreal Chi | 03/04/22       | 01/03/22       | 0.150  | 0.1500 | 25,000,000           | 25,000,000         |
| 06367NBD4               | Bank of Montreal Chi | 03/29/22       | 01/03/22       | 0.150  | 0.1500 | 25,000,000           | 25,000,000         |
| 06367NBE2               | Bank of Montreal Chi | 04/28/22       | 01/03/22       | 0.160  | 0.1600 | 25,000,000           | 25,000,000         |
| 06743MEL0               | Barclays Bank        | 05/20/22       | 05/20/22       | 0.000  | 0.1900 | 49,963,146           | 49,963,319         |
| 06743MF21               | Barclays Bank        | 06/02/22       | 06/02/22       | 0.000  | 0.2000 | 24,978,819           | 24,978,889         |
| 06743MH37               | Barclays Bank        | 08/03/22       | 08/03/22       | 0.000  | 0.2300 | 24,960,943           | 24,961,050         |
| 09659CD62               | BNP Paribas NY       | 04/06/22       | 04/06/22       | 0.000  | 0.1400 | 24,990,713           | 24,990,764         |
| 09659CE61               | BNP Paribas NY       | 05/06/22       | 05/06/22       | 0.000  | 0.1500 | 24,986,917           | 24,986,979         |
| 17327BBQ7               | Citigroup Global     | 02/24/22       | 02/24/22       | 0.000  | 0.1400 | 24,994,917           | 24,994,938         |
| 17327BBU8               | Citigroup Global     | 02/28/22       | 02/28/22       | 0.000  | 0.1400 | 10,697,663           | 10,697,673         |
| 17327BFE0               | Citigroup Global     | 06/14/22       | 06/14/22       | 0.000  | 0.1700 | 24,980,586           | 24,980,639         |
| 17327BG74               | Citigroup Global     | 07/07/22       | 07/07/22       | 0.000  | 0.2000 | 32,866,270           | 32,866,363         |
| 17327BGJ8               | Citigroup Global     | 07/18/22       | 07/18/22       | 0.000  | 0.1600 | 24,977,924           | 24,978,000         |
| 17327BJ63               | Citigroup Global     | 09/06/22       | 09/06/22       | 0.000  | 0.1900 | 49,934,360           | 49,934,556         |
| 22533UCP6               | CACP NY              | 03/23/22       | 03/23/22       | 0.000  | 0.2200 | 49,974,975           | 49,975,250         |
| 46590EA65               | JPM SEC              | 01/06/22       | 01/06/22       | 0.000  | 0.2100 | 24,999,268           | 24,999,271         |
| 46590EBR8               | JPM SEC              | 02/25/22       | 02/25/22       | 0.000  | 0.2100 | 29,990,349           | 29,990,375         |
| 46590EC22               | JPM SEC              | 03/02/22       | 03/02/22       | 0.000  | 0.2300 | 24,990,390           | 24,990,417         |
| 46590EC97               | JPM SEC              | 03/09/22       | 03/09/22       | 0.000  | 0.2100 | 24,990,202           | 24,990,229         |
| 46590ECB2               | JPM SEC              | 03/11/22       | 03/11/22       | 0.000  | 0.2100 | 24,989,910           | 24,989,938         |
| 46590ECE6               | JPM SEC              | 03/14/22       | 03/14/22       | 0.000  | 0.2300 | 24,988,468           | 24,988,500         |
| 46590ECM8               | JPM SEC              | 03/21/22       | 03/21/22       | 0.000  | 0.2400 | 24,986,797           | 24,986,833         |
| 46590ED47               | JPM SEC              | 04/04/22       | 04/04/22       | 0.000  | 0.1700 | 24,988,980           | 24,989,021         |
| 46590EDR6               | JPM SEC              | 04/25/22       | 04/25/22       | 0.000  | 0.1700 | 24,986,492           | 24,986,542         |
| 46590EFW3               | JPM SEC              | 06/30/22       | 06/30/22       | 0.000  | 0.2000 | 24,974,931           | 24,975,000         |
| 46590EGE2               | JPM SEC              | 07/14/22       | 07/14/22       | 0.000  | 0.2000 | 24,972,981           | 24,973,056         |
| 46640QCU3               | JPM SEC              | 03/28/22       | 03/28/22       | 0.000  | 0.1700 | 24,989,810           | 24,989,847         |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
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| <b>CUSIP #</b> | <b>Issuer</b>        | <b>Final Maturity</b> | <b>Reset Maturity</b> | <b>Coupon</b> | <b>Yield</b> | <b>Principal Amount (a)</b> | <b>Amortized Cost (a)</b> |
|----------------|----------------------|-----------------------|-----------------------|---------------|--------------|-----------------------------|---------------------------|
| 46640QDV0      | JPM SEC              | 04/29/22              | 04/29/22              | 0.000         | 0.1700       | 24,986,018                  | 24,986,069                |
| 46640QE56      | JPM SEC              | 05/05/22              | 05/05/22              | 0.000         | 0.1400       | 49,975,774                  | 49,975,889                |
| 46650WAA3      | JPM SEC - FLOATER    | 01/25/22              | 01/03/22              | 0.190         | 0.1900       | 25,000,000                  | 25,000,000                |
| 53948BCX5      | Lloyds Bank Corp     | 03/31/22              | 03/31/22              | 0.000         | 0.1400       | 24,991,300                  | 24,991,347                |
| 53948BD55      | Lloyds Bank Corp     | 04/05/22              | 04/05/22              | 0.000         | 0.1400       | 24,990,813                  | 24,990,861                |
| 53948BDB2      | Lloyds Bank Corp     | 04/11/22              | 04/11/22              | 0.000         | 0.1500       | 24,989,529                  | 24,989,583                |
| 53948BDN6      | Lloyds Bank Corp     | 04/22/22              | 04/22/22              | 0.000         | 0.1800       | 24,986,073                  | 24,986,125                |
| 53948BFW4      | Lloyds Bank Corp     | 06/30/22              | 06/30/22              | 0.000         | 0.1700       | 39,965,873                  | 39,966,000                |
| 57UUSBNA0      | CP - US Bank         | 01/03/22              | 01/03/22              | 0.005         | 0.0100       | 100,958,999                 | 100,958,999               |
| 60689GAJ5      | Mizuho Securities    | 01/18/22              | 01/18/22              | 0.000         | 0.1500       | 19,998,576                  | 19,998,583                |
| 60689GAX4      | Mizuho Securities    | 01/31/22              | 01/31/22              | 0.000         | 0.1500       | 49,993,717                  | 49,993,750                |
| 60689GB21      | Mizuho Securities    | 02/02/22              | 02/02/22              | 0.000         | 0.1500       | 29,996,112                  | 29,996,133                |
| 60689GB96      | Mizuho Securities    | 02/09/22              | 02/09/22              | 0.000         | 0.1700       | 24,995,510                  | 24,995,531                |
| 60689GBG0      | Mizuho Securities    | 02/16/22              | 02/16/22              | 0.000         | 0.1700       | 24,994,705                  | 24,994,729                |
| 60689GBH8      | Mizuho Securities    | 02/17/22              | 02/17/22              | 0.000         | 0.1700       | 24,994,555                  | 24,994,615                |
| 60689GBU9      | Mizuho Securities    | 02/28/22              | 02/28/22              | 0.000         | 0.1700       | 54,985,516                  | 54,985,581                |
| 60689GC87      | Mizuho Securities    | 03/08/22              | 03/08/22              | 0.000         | 0.1700       | 24,992,403                  | 24,992,438                |
| 60689GCF1      | Mizuho Securities    | 03/15/22              | 03/15/22              | 0.000         | 0.1600       | 24,992,113                  | 24,992,142                |
| 60689GDN3      | Mizuho Securities    | 04/22/22              | 04/22/22              | 0.000         | 0.1800       | 24,986,461                  | 24,986,510                |
| 60689GDV5      | Mizuho Securities    | 04/29/22              | 04/29/22              | 0.000         | 0.1800       | 54,968,338                  | 54,968,451                |
| 62479MAB9      | MUFG Bank NY         | 01/11/22              | 01/11/22              | 0.000         | 0.1100       | 49,998,447                  | 49,998,472                |
| 62479MBU6      | MUFG Bank NY         | 02/28/22              | 02/28/22              | 0.000         | 0.1500       | 24,993,910                  | 24,993,958                |
| 62479MFU2      | MUFG Bank NY         | 06/28/22              | 06/28/22              | 0.000         | 0.3200       | 24,960,225                  | 24,960,444                |
| 62479MG80      | MUFG Bank NY         | 07/08/22              | 07/08/22              | 0.000         | 0.3200       | 49,916,007                  | 49,916,444                |
| 78015DAU4      | Royal Bank of Canada | 01/28/22              | 01/28/22              | 0.000         | 0.1600       | 24,996,992                  | 24,997,000                |
| 78015DC81      | Royal Bank of Canada | 03/08/22              | 03/08/22              | 0.000         | 0.2000       | 14,994,485                  | 14,994,500                |
| 78015DCH1      | Royal Bank of Canada | 03/17/22              | 03/17/22              | 0.000         | 0.1600       | 19,993,280                  | 19,993,333                |
| 78015DEX4      | Royal Bank of Canada | 05/31/22              | 05/31/22              | 0.000         | 0.2900       | 49,939,194                  | 49,939,583                |
| 78015DFG0      | Royal Bank of Canada | 06/16/22              | 06/16/22              | 0.000         | 0.2000       | 29,972,256                  | 29,972,333                |
| 78015DFN5      | Royal Bank of Canada | 06/22/22              | 06/22/22              | 0.000         | 0.2100       | 24,970,486                  | 24,970,567                |
| 78015DJ76      | Royal Bank of Canada | 09/07/22              | 09/07/22              | 0.000         | 0.3600       | 24,937,282                  | 24,937,750                |
| 78015DJW1      | Royal Bank of Canada | 09/30/22              | 09/30/22              | 0.000         | 0.2000       | 49,924,234                  | 49,924,444                |
| 78015DME7      | Royal Bank of Canada | 12/14/22              | 12/14/22              | 0.000         | 0.5500       | 24,867,096                  | 24,867,465                |
| 78015M3W8      | Royal Bank of Canada | 07/08/22              | 01/03/22              | 0.190         | 0.1900       | 25,000,000                  | 25,000,000                |
| 78015M4B3      | Royal Bank of Canada | 05/02/22              | 01/03/22              | 0.170         | 0.1700       | 50,000,000                  | 50,000,000                |
| 85324UCW1      | Standard Chartered   | 03/30/22              | 03/30/22              | 0.000         | 0.1700       | 24,989,555                  | 24,989,611                |
| 85324UD67      | Standard Chartered   | 04/06/22              | 04/06/22              | 0.000         | 0.1800       | 19,990,445                  | 19,990,500                |
| 85324UGB3      | Standard Chartered   | 07/11/22              | 07/11/22              | 0.000         | 0.2200       | 24,970,738                  | 24,970,819                |
| 85324UGC1      | Standard Chartered   | 07/12/22              | 07/12/22              | 0.000         | 0.2200       | 19,976,468                  | 19,976,533                |
| 85324UGD9      | Standard Chartered   | 07/13/22              | 07/13/22              | 0.000         | 0.2200       | 24,970,433                  | 24,970,514                |
| 85324UGK3      | Standard Chartered   | 07/19/22              | 07/19/22              | 0.000         | 0.2200       | 24,969,514                  | 24,969,597                |
| 85324UGR8      | Standard Chartered   | 07/25/22              | 07/25/22              | 0.000         | 0.2200       | 24,968,595                  | 24,968,681                |
| 85324UGT4      | Standard Chartered   | 07/27/22              | 07/27/22              | 0.000         | 0.2200       | 24,968,288                  | 24,968,375                |
| 86563HA59      | Sumitomo Mitsui      | 01/05/22              | 01/05/22              | 0.000         | 0.1200       | 29,999,597                  | 29,999,600                |
| 86563HCP3      | Sumitomo Mitsui      | 03/23/22              | 03/23/22              | 0.000         | 0.1500       | 24,991,507                  | 24,991,563                |
| 89116FAS9      | TD Securities        | 01/26/22              | 01/26/22              | 0.000         | 0.2000       | 24,996,515                  | 24,996,528                |
| 89116FCX6      | TD Securities        | 03/31/22              | 03/31/22              | 0.000         | 0.1800       | 24,988,841                  | 24,988,875                |
| 89116FED8      | TD Securities        | 05/13/22              | 05/13/22              | 0.000         | 0.2000       | 29,977,939                  | 29,978,000                |
| 89116FEJ5      | TD Securities        | 05/18/22              | 05/18/22              | 0.000         | 0.2100       | 24,975,611                  | 24,975,678                |
| 89116FEK2      | TD Securities        | 05/19/22              | 05/19/22              | 0.000         | 0.2000       | 24,980,781                  | 24,980,833                |
| 89116FFV7      | TD Securities        | 06/29/22              | 06/29/22              | 0.000         | 0.1600       | 14,988,031                  | 14,988,067                |
| 89116FH86      | TD Securities        | 08/08/22              | 08/08/22              | 0.000         | 0.3600       | 24,944,796                  | 24,945,250                |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
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| CUSIP #                                      | Issuer               | Final Maturity | Reset Maturity | Coupon | Yield  | Principal Amount (a) | Amortized Cost (a) |
|----------------------------------------------|----------------------|----------------|----------------|--------|--------|----------------------|--------------------|
| 89233BBH9                                    | Toyota Motor - Float | 01/10/22       | 01/03/22       | 0.220  | 0.2200 | 30,000,000           | 30,000,000         |
| 89233BBK2                                    | Toyota Motor - Float | 01/14/22       | 01/03/22       | 0.230  | 0.2300 | 30,000,000           | 30,000,000         |
| 89233BBM8                                    | Toyota Motor - Float | 01/27/22       | 01/03/22       | 0.220  | 0.2200 | 35,000,000           | 35,000,000         |
| 89233BBP1                                    | Toyota Motor - Float | 02/11/22       | 01/03/22       | 0.200  | 0.2000 | 25,000,000           | 25,000,000         |
| 89233BBQ9                                    | Toyota Motor - Float | 02/25/22       | 01/03/22       | 0.150  | 0.1500 | 25,000,000           | 25,000,000         |
| 89233BBS5                                    | Toyota Motor - Float | 03/03/22       | 01/03/22       | 0.150  | 0.1500 | 25,000,000           | 25,000,000         |
| 89233BBV8                                    | Toyota Motor - Float | 03/18/22       | 01/03/22       | 0.170  | 0.1700 | 25,000,000           | 25,000,000         |
| 89233BBW6                                    | Toyota Motor - Float | 04/07/22       | 01/03/22       | 0.160  | 0.1600 | 50,000,000           | 50,000,000         |
| 89233HAX2                                    | Toyota Motor Credit  | 01/31/22       | 01/31/22       | 0.000  | 0.2200 | 14,997,240           | 14,997,250         |
| 89233HC44                                    | Toyota Motor Credit  | 03/04/22       | 03/04/22       | 0.000  | 0.1400 | 14,996,370           | 14,996,383         |
| 89233HC77                                    | Toyota Motor Credit  | 03/07/22       | 03/07/22       | 0.000  | 0.1400 | 24,993,657           | 24,993,681         |
| 89233HCE2                                    | Toyota Motor Credit  | 03/14/22       | 03/14/22       | 0.000  | 0.1500 | 24,992,472           | 24,992,500         |
| 89233HCJ1                                    | Toyota Motor Credit  | 03/18/22       | 03/18/22       | 0.000  | 0.1700 | 29,989,193           | 29,989,233         |
|                                              |                      |                |                |        |        | \$3,307,781,734      | \$3,307,789,173    |
| <b>Corporate Bonds</b>                       |                      |                |                |        |        |                      |                    |
| 06406RAA5                                    | Bank of NY Mellon    | 02/07/22       | 02/07/22       | 2.600  | 0.5000 | \$ 2,159,583         | \$2,159,562        |
| 244199BE4                                    | JDCC                 | 06/08/22       | 06/08/22       | 2.600  | 0.8200 | 15,116,168           | 15,115,818         |
| 24422ETL3                                    | JDCC                 | 01/06/22       | 01/06/22       | 2.650  | 0.1800 | 3,101,069            | 3,101,064          |
| 24422EVA4                                    | JDCC                 | 06/13/22       | 06/13/22       | 1.950  | 0.1700 | 14,691,069           | 14,690,734         |
| 665859AN4                                    | Northern Trust Corp  | 08/02/22       | 08/02/22       | 2.375  | 0.1700 | 16,612,844           | 16,612,256         |
| 69353RFB9                                    | PNCC Bond            | 02/17/22       | 02/17/22       | 2.625  | 0.4000 | 92,062,523           | 92,061,769         |
| 69371RP75                                    | Paccar Financial     | 03/01/22       | 03/01/22       | 2.850  | 0.2100 | 7,231,496            | 7,231,413          |
| 86787EBE6                                    | Truist Bank          | 05/17/22       | 05/17/22       | 2.800  | 0.4100 | 73,648,040           | 73,646,230         |
| 89236TEA9                                    | Toyota Motor - Float | 06/29/22       | 03/29/22       | 0.470  | 0.2200 | 10,011,108           | 10,011,079         |
| 89236TFX8                                    | Toyota Motor Credit  | 04/12/22       | 04/12/22       | 2.650  | 0.2400 | 28,111,785           | 28,111,274         |
| 89236TGZ2                                    | Toyota Motor Credit  | 05/26/22       | 05/26/22       | 1.150  | 0.1600 | 55,230,120           | 55,229,501         |
| 89236THD0                                    | Toyota Motor Credit  | 07/22/22       | 07/22/22       | 0.450  | 0.1700 | 26,126,778           | 26,126,668         |
| 89236TJC0                                    | Toyota Motor - Float | 03/28/22       | 01/03/22       | 0.270  | 0.2100 | 50,007,490           | 50,007,468         |
| 90331HPC1                                    | US Bank              | 05/23/22       | 05/23/22       | 2.650  | 0.3800 | 36,099,863           | 36,098,935         |
| 91159HHC7                                    | US Bancorp           | 03/15/22       | 03/15/22       | 3.000  | 0.4800 | 23,325,716           | 23,325,371         |
|                                              |                      |                |                |        |        | \$ 453,535,651       | \$ 453,529,141     |
| <b>Money Market Funds</b>                    |                      |                |                |        |        |                      |                    |
| 09248U619                                    | MMKT- Blackrock Temp | 01/03/22       | 01/03/22       | 0.035  | 0.0400 | \$ 275,862,496       | \$ 276,165,945     |
| 09248U643                                    | MMKT- Blackrock Cash | 01/03/22       | 01/03/22       | 0.035  | 0.0400 | 225,564,729          | 225,857,953        |
| 09248U700                                    | MMKT- BlackRock Fed  | 01/03/22       | 01/03/22       | 0.025  | 0.0300 | 4,133,523            | 4,133,523          |
| 26188J206                                    | MMKT- Dreyfus Cash   | 01/03/22       | 01/03/22       | 0.000  | 0.0600 | 4,597,333            | 4,603,695          |
| 31846V336                                    | MMKT- First American | 01/03/22       | 01/03/22       | 0.026  | 0.0300 | 1,349,891            | 1,349,891          |
| 31846V625                                    | MMKT- First Am Inst  | 01/03/22       | 01/03/22       | 0.046  | 0.0500 | 75,018,340           | 75,018,340         |
| 38141W273                                    | MMKT- GS GOVT        | 01/03/22       | 01/03/22       | 0.026  | 0.0300 | 437,607,156          | 437,607,156        |
| 60934N203                                    | Federated Inst Prime | 01/03/22       | 01/03/22       | 0.055  | 0.0600 | 1,917,354            | 1,918,802          |
| 61747C715                                    | MMKT- MS Liq Prime   | 01/03/22       | 01/03/22       | 0.060  | 0.0600 | 1,430,902,871        | 1,431,562,527      |
| 825252885                                    | MMKT- Invesco Govt   | 01/03/22       | 01/03/22       | 0.026  | 0.0300 | 203,044,633          | 203,044,633        |
|                                              |                      |                |                |        |        | \$ 2,659,998,326     | \$ 2,661,262,463   |
| <b>Federal Agency Interest Bearing Notes</b> |                      |                |                |        |        |                      |                    |
| 3130AJC49                                    | FHLB - Floater       | 02/28/22       | 01/03/22       | 0.170  | 0.1700 | \$ 30,000,000        | \$ 30,000,000      |
| 3130AMWA6                                    | FHLB - Debenture     | 03/17/22       | 03/17/22       | 0.050  | 0.0600 | 24,999,449           | 24,999,451         |
| 3133EKMB9                                    | FFCB - Floater       | 05/20/22       | 01/03/22       | 0.440  | 0.3200 | 57,025,770           | 57,025,735         |
| 3133EKVV5                                    | FFCB - Floater       | 02/22/22       | 01/04/22       | 0.335  | 0.1700 | 20,003,685           | 20,003,680         |
| 3133EL3W2                                    | FFCB - Floater       | 02/14/22       | 01/03/22       | 0.145  | 0.1500 | 19,999,967           | 19,999,967         |
| 3133EL7H1                                    | FFCB - Floater       | 03/15/22       | 01/03/22       | 0.150  | 0.1500 | 39,999,847           | 39,999,848         |
| 3133ELD35                                    | FFCB - Floater       | 05/27/22       | 01/03/22       | 0.280  | 0.2800 | 71,388,675           | 71,388,677         |



**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of December 31, 2021 (UNAUDITED) (b)**

| CUSIP #   | Issuer         | Final Maturity | Reset Maturity | Coupon | Yield  | Principal Amount (a) | Amortized Cost (a) |
|-----------|----------------|----------------|----------------|--------|--------|----------------------|--------------------|
| 3133ELG40 | FFCB - Floater | 06/08/22       | 01/03/22       | 0.280  | 0.2900 | 49,996,094           | 49,996,100         |
| 3133ELNV2 | FFCB - Floater | 02/24/22       | 01/04/22       | 0.200  | 0.1700 | 29,999,933           | 29,999,933         |
| 3133ELRQ9 | FFCB - Floater | 03/09/22       | 01/03/22       | 0.200  | 0.3300 | 59,979,352           | 59,979,382         |
| 3133ELU69 | FFCB - Floater | 07/15/22       | 01/03/22       | 0.290  | 0.2900 | 20,000,000           | 20,000,000         |
| 3133ELYN8 | FFCB - Floater | 02/07/22       | 01/03/22       | 0.380  | 0.3000 | 25,002,046           | 25,002,043         |
| 3133EMAN2 | FFCB - Floater | 08/01/22       | 01/04/22       | 0.145  | 0.1100 | 14,999,779           | 14,999,779         |
| 3133EMAW2 | FFCB - Floater | 09/23/22       | 01/03/22       | 0.180  | 0.1800 | 15,000,000           | 15,000,000         |
| 3133EMDN9 | FFCB - Floater | 04/20/22       | 01/03/22       | 0.155  | 0.1600 | 53,949,611           | 53,949,612         |
| 3133EMG30 | FFCB - Floater | 02/09/23       | 01/03/22       | 0.075  | 0.0800 | 24,998,599           | 24,998,601         |
| 3133EMJ78 | FFCB - Floater | 06/15/22       | 01/03/22       | 0.050  | 0.0600 | 24,998,835           | 24,998,838         |
| 3133EML83 | FFCB - Floater | 03/22/23       | 01/03/22       | 0.085  | 0.0900 | 25,000,000           | 25,000,000         |
| 3133EMPG1 | FFCB - Floater | 01/31/23       | 01/04/22       | 0.140  | 0.0700 | 25,008,155           | 25,008,141         |
| 3135G04N0 | FNMA - Floater | 05/13/22       | 01/03/22       | 0.230  | 0.2300 | 25,000,000           | 25,000,000         |
| 3135G04P5 | FNMA - Floater | 05/19/22       | 01/03/22       | 0.240  | 0.2400 | 20,000,000           | 20,000,000         |
|           |                |                |                |        |        | \$ 677,349,796       | \$ 677,349,786     |

**Asset-Backed Commercial Paper**

|           |                      |          |          |       |        |                |                |
|-----------|----------------------|----------|----------|-------|--------|----------------|----------------|
| 0347M3A46 | Anglesea Funding     | 01/04/22 | 01/04/22 | 0.000 | 0.1400 | \$ 124,998,935 | \$ 124,999,104 |
| 0347M3A61 | Anglesea Funding     | 01/06/22 | 01/06/22 | 0.000 | 0.0500 | 114,998,981    | 114,999,201    |
| 0347M3AB0 | Anglesea Funding     | 01/11/22 | 01/11/22 | 0.000 | 0.1400 | 49,998,019     | 49,998,056     |
| 0347M3B45 | Anglesea Funding     | 02/04/22 | 02/04/22 | 0.000 | 0.2200 | 49,989,870     | 49,990,083     |
| 07644BBA9 | BEDFDG               | 02/10/22 | 02/10/22 | 0.000 | 0.1200 | 24,996,653     | 24,996,667     |
| 07644BBF8 | BEDFDG               | 02/15/22 | 02/15/22 | 0.000 | 0.1700 | 24,994,668     | 24,994,688     |
| 07644BBG6 | BEDFDG               | 02/16/22 | 02/16/22 | 0.000 | 0.1700 | 24,994,549     | 24,994,569     |
| 07644BBH4 | BEDFDG               | 02/17/22 | 02/17/22 | 0.000 | 0.1700 | 24,994,431     | 24,994,451     |
| 07644BBJ0 | BEDFDG               | 02/18/22 | 02/18/22 | 0.000 | 0.1700 | 24,994,312     | 24,994,333     |
| 07644BCQ3 | BEDFDG               | 03/24/22 | 03/24/22 | 0.000 | 0.1400 | 49,983,953     | 49,984,056     |
| 07644BDE9 | BEDFDG               | 04/14/22 | 04/14/22 | 0.000 | 0.1500 | 24,989,214     | 24,989,271     |
| 07644BDR0 | BEDFDG               | 04/25/22 | 04/25/22 | 0.000 | 0.1700 | 24,986,468     | 24,986,542     |
| 07644BEC2 | BEDFDG               | 05/12/22 | 05/12/22 | 0.000 | 0.1900 | 49,965,240     | 49,965,431     |
| 07644BEG3 | BEDFDG               | 05/16/22 | 05/16/22 | 0.000 | 0.2200 | 49,958,537     | 49,958,750     |
| 07644BFT4 | BEDFDG               | 06/27/22 | 06/27/22 | 0.000 | 0.2300 | 24,972,220     | 24,972,344     |
| 15060YB17 | Cedar Springs Cap    | 02/01/22 | 02/01/22 | 0.000 | 0.2100 | 29,994,443     | 29,994,575     |
| 15060YB74 | Cedar Springs Cap    | 02/07/22 | 02/07/22 | 0.000 | 0.1700 | 49,991,163     | 49,991,264     |
| 15060YBA7 | Cedar Springs Cap    | 02/10/22 | 02/10/22 | 0.000 | 0.1600 | 14,997,305     | 14,997,333     |
| 15060YC16 | Cedar Springs Cap    | 03/01/22 | 03/01/22 | 0.000 | 0.1900 | 49,984,299     | 49,984,431     |
| 15060YC73 | Cedar Springs Cap    | 03/07/22 | 03/07/22 | 0.000 | 0.2000 | 34,986,978     | 34,987,361     |
| 15060YF62 | Cedar Springs Cap    | 06/06/22 | 06/06/22 | 0.000 | 0.3500 | 24,961,873     | 24,962,083     |
| 19423KA53 | Collateralized CP FX | 01/05/22 | 01/05/22 | 0.000 | 0.1500 | 12,999,782     | 12,999,783     |
| 19423KA61 | Collateralized CP FX | 01/06/22 | 01/06/22 | 0.000 | 0.1300 | 27,999,492     | 27,999,494     |
| 19423KB37 | Collateralized CP FX | 02/03/22 | 02/03/22 | 0.000 | 0.1400 | 24,996,777     | 24,996,792     |
| 19423KB94 | Collateralized CP FX | 02/09/22 | 02/09/22 | 0.000 | 0.1600 | 19,996,520     | 19,996,533     |
| 19423KC10 | Collateralized CP FX | 03/01/22 | 03/01/22 | 0.000 | 0.1500 | 24,993,829     | 24,993,854     |
| 19423KC44 | Collateralized CP FX | 03/04/22 | 03/04/22 | 0.000 | 0.1700 | 24,992,653     | 24,992,681     |
| 19423KCG7 | Collateralized CP FX | 03/16/22 | 03/16/22 | 0.000 | 0.1700 | 24,991,232     | 24,991,264     |
| 19423KD43 | Collateralized CP FX | 04/04/22 | 04/04/22 | 0.000 | 0.1800 | 9,995,333      | 9,995,350      |
| 19423KF90 | Collateralized CP FX | 06/09/22 | 06/09/22 | 0.000 | 0.1800 | 24,980,069     | 24,980,125     |
| 19423KFA7 | Collateralized CP FX | 06/10/22 | 06/10/22 | 0.000 | 0.1800 | 24,979,944     | 24,980,000     |
| 19423MCU2 | Collateralized CP FX | 09/28/22 | 01/03/22 | 0.200 | 0.2000 | 25,000,000     | 25,000,000     |
| 19423MCO0 | Collateralized CP FX | 08/23/22 | 01/03/22 | 0.280 | 0.2800 | 50,000,000     | 50,000,000     |
| 19424JA71 | Collateralized CP    | 01/07/22 | 01/07/22 | 0.000 | 0.1500 | 24,999,372     | 24,999,375     |
| 19424JAE6 | Collateralized CP    | 01/14/22 | 01/14/22 | 0.000 | 0.1800 | 17,173,879     | 17,173,884     |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of December 31, 2021 (UNAUDITED) (b)**

| CUSIP #                      | Issuer               | Final Maturity | Reset Maturity | Coupon | Yield  | Principal Amount (a) | Amortized Cost (a) |
|------------------------------|----------------------|----------------|----------------|--------|--------|----------------------|--------------------|
| 19424JAJ5                    | Collateralized CP    | 01/18/22       | 01/18/22       | 0.000  | 0.1600 | 24,998,103           | 24,998,111         |
| 19424JB88                    | Collateralized CP    | 02/08/22       | 02/08/22       | 0.000  | 0.1600 | 14,997,456           | 14,997,467         |
| 19424JBF2                    | Collateralized CP    | 02/15/22       | 02/15/22       | 0.000  | 0.1900 | 14,321,585           | 14,321,598         |
| 19424JBN5                    | Collateralized CP    | 02/22/22       | 02/22/22       | 0.000  | 0.1600 | 49,988,762           | 49,988,806         |
| 19424JC20                    | Collateralized CP    | 03/02/22       | 03/02/22       | 0.000  | 0.1700 | 34,990,046           | 34,990,083         |
| 19424JC38                    | Collateralized CP    | 03/03/22       | 03/03/22       | 0.000  | 0.1700 | 24,992,771           | 24,992,799         |
| 19424JCA2                    | Collateralized CP    | 03/10/22       | 03/10/22       | 0.000  | 0.1700 | 24,991,942           | 24,991,972         |
| 19424JCB0                    | Collateralized CP    | 03/11/22       | 03/11/22       | 0.000  | 0.1500 | 24,992,786           | 24,992,813         |
| 19424JCE4                    | Collateralized CP    | 03/14/22       | 03/14/22       | 0.000  | 0.1700 | 24,991,468           | 24,991,500         |
| 19424JCJ3                    | Collateralized CP    | 03/18/22       | 03/18/22       | 0.000  | 0.1800 | 24,990,465           | 24,990,500         |
| 19424JCM6                    | Collateralized CP    | 03/21/22       | 03/21/22       | 0.000  | 0.1800 | 49,980,176           | 49,980,250         |
| 19424JCP9                    | Collateralized CP    | 03/23/22       | 03/23/22       | 0.000  | 0.1400 | 24,992,081           | 24,992,125         |
| 19424JD86                    | Collateralized CP    | 04/08/22       | 04/08/22       | 0.000  | 0.1800 | 24,987,830           | 24,987,875         |
| 19424JDE3                    | Collateralized CP    | 04/14/22       | 04/14/22       | 0.000  | 0.1800 | 29,984,492           | 29,984,550         |
| 19424JFH4                    | Collateralized CP    | 06/17/22       | 06/17/22       | 0.000  | 0.3500 | 24,959,182           | 24,959,410         |
| 2284K1CA9                    | Crown Point Capital  | 03/10/22       | 03/10/22       | 0.000  | 0.2100 | 24,990,001           | 24,990,083         |
| 2284K1CH4                    | Crown Point Capital  | 03/17/22       | 03/17/22       | 0.000  | 0.2200 | 24,988,445           | 24,988,542         |
| 2284K1D18                    | Crown Point Capital  | 04/01/22       | 04/01/22       | 0.000  | 0.2500 | 24,984,244           | 24,984,375         |
| 2284K1D83                    | Crown Point Capital  | 04/08/22       | 04/08/22       | 0.000  | 0.2800 | 24,980,983           | 24,981,139         |
| 2284K1DN0                    | Crown Point Capital  | 04/22/22       | 04/22/22       | 0.000  | 0.3200 | 24,975,128           | 24,975,333         |
| 2284K1M67                    | Crown Point Capital  | 12/06/22       | 12/06/22       | 0.000  | 0.5800 | 24,862,702           | 24,863,458         |
| 2284K1MG5                    | Crown Point Capital  | 12/16/22       | 12/16/22       | 0.000  | 0.6500 | 24,842,028           | 24,842,465         |
| 37828XCN7                    | Glencove Funding     | 03/22/22       | 03/22/22       | 0.000  | 0.2400 | 24,986,522           | 24,986,667         |
| 37828XCQ0                    | Glencove Funding     | 03/24/22       | 03/24/22       | 0.000  | 0.2300 | 24,986,760           | 24,986,903         |
| 39014JAC4                    | Great Bear Funding   | 01/12/22       | 01/12/22       | 0.000  | 0.1500 | 24,998,800           | 24,998,854         |
| 40588MA31                    | Halkin Finance       | 01/03/22       | 01/03/22       | 0.000  | 0.0800 | 249,998,561          | 249,998,889        |
| 40588MA56                    | Halkin Finance       | 01/05/22       | 01/05/22       | 0.000  | 0.0800 | 99,998,992           | 99,999,111         |
| 40588MAC1                    | Halkin Finance       | 01/12/22       | 01/12/22       | 0.000  | 0.0900 | 49,998,527           | 49,998,625         |
| 40588MAD9                    | Halkin Finance       | 01/13/22       | 01/13/22       | 0.000  | 0.1600 | 74,997,017           | 74,997,167         |
| 40588MBP1                    | Halkin Finance       | 02/23/22       | 02/23/22       | 0.000  | 0.2000 | 49,985,040           | 49,985,278         |
| 59157UAE0                    | MetLife Short Term   | 01/14/22       | 01/14/22       | 0.000  | 0.1000 | 12,074,556           | 12,074,564         |
| 59157UB25                    | MetLife Short Term   | 02/02/22       | 02/02/22       | 0.000  | 0.1000 | 63,080,324           | 63,080,392         |
| 59157UF13                    | MetLife Short Term   | 06/01/22       | 06/01/22       | 0.000  | 0.2300 | 24,975,751           | 24,975,882         |
| 74154GD67                    | Pricoa Short Term    | 04/06/22       | 04/06/22       | 0.000  | 0.1200 | 24,992,041           | 24,992,083         |
| 74154GF73                    | Pricoa Short Term    | 06/06/22       | 06/06/22       | 0.000  | 0.3000 | 24,967,136           | 24,967,318         |
| 74154GHF3                    | Pricoa Short Term    | 08/15/22       | 08/15/22       | 0.000  | 0.2000 | 9,987,410            | 9,987,444          |
| 76582KCG4                    | Ridgefield Funding   | 03/16/22       | 03/16/22       | 0.000  | 0.1600 | 9,996,690            | 9,996,711          |
| 76582KDD0                    | Ridgefield Funding   | 04/13/22       | 04/13/22       | 0.000  | 0.1600 | 49,977,213           | 49,977,333         |
| 76582KDE8                    | Ridgefield Funding   | 04/14/22       | 04/14/22       | 0.000  | 0.1600 | 24,988,493           | 24,988,556         |
| 76582KDJ7                    | Ridgefield Funding   | 04/18/22       | 04/18/22       | 0.000  | 0.2400 | 24,982,049           | 24,982,167         |
| 76582KF30                    | Ridgefield Funding   | 06/03/22       | 06/03/22       | 0.000  | 0.3100 | 24,966,877           | 24,967,063         |
| 76582KF71                    | Ridgefield Funding   | 06/07/22       | 06/07/22       | 0.000  | 0.3300 | 24,963,821           | 24,964,021         |
| 76582KGM7                    | Ridgefield Funding   | 07/21/22       | 07/21/22       | 0.000  | 0.2500 | 24,964,972           | 24,965,104         |
|                              |                      |                |                |        |        | \$2,771,481,220      | \$2,771,489,112    |
| <b>Municipal Bonds</b>       |                      |                |                |        |        |                      |                    |
| 18085PJZ8                    | Clark County Dept of | 01/05/22       | 01/05/22       | 0.160  | 0.1600 | \$ 17,500,000        | \$17,500,000       |
| 59447TXD0                    | Michigan St Fin Auth | 01/06/22       | 01/06/22       | 0.090  | 0.0900 | 50,000,000           | 50,000,000         |
|                              |                      |                |                |        |        | \$67,500,000         | \$67,500,000       |
| <b>Repurchase Agreements</b> |                      |                |                |        |        |                      |                    |
| BSD29211                     | Repurchase Agreement | 01/03/22       | 01/03/22       | 0.030  | 0.0300 | \$ 400,000,000       | \$400,000,000      |
| CSD30211                     | Repurchase Agreement | 01/03/22       | 01/03/22       | 0.050  | 0.0500 | 150,000,000          | 150,000,000        |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of December 31, 2021 (UNAUDITED) (b)**

| CUSIP #                             | Issuer                | Final Maturity | Reset Maturity | Coupon | Yield  | Principal Amount (a) | Amortized Cost (a) |
|-------------------------------------|-----------------------|----------------|----------------|--------|--------|----------------------|--------------------|
| HSD29211                            | Repurchase Agreement  | 01/03/22       | 01/03/22       | 0.050  | 0.0500 | 750,000,000          | 750,000,000        |
| SSD29211                            | Repurchase Agreement  | 01/03/22       | 01/03/22       | 0.030  | 0.0300 | 200,000,000          | 200,000,000        |
|                                     |                       |                |                |        |        | \$1,500,000,000      | \$1,500,000,000    |
| <b>United States Treasury Notes</b> |                       |                |                |        |        |                      |                    |
| 912828Z45                           | US Treasury- Floater  | 01/31/22       | 01/04/22       | 0.239  | 0.1900 | \$ 10,000,154        | \$10,000,154       |
|                                     |                       |                |                |        |        | \$10,000,154         | \$10,000,154       |
| <b>Yankee CD's</b>                  |                       |                |                |        |        |                      |                    |
| 05252WST1                           | ANZ Banking Group NY  | 05/02/22       | 05/02/22       | 0.170  | 0.1700 | \$ 50,000,000        | \$50,000,000       |
| 05252WSU8                           | ANZ Banking Group NY  | 05/06/22       | 05/06/22       | 0.170  | 0.1700 | 50,000,000           | 50,000,000         |
| 06417MRW7                           | Bank of Nova Scotia   | 07/05/22       | 01/03/22       | 0.160  | 0.1600 | 50,000,000           | 50,000,000         |
| 13606CXA7                           | CIBCNY                | 04/12/22       | 04/12/22       | 0.140  | 0.1400 | 25,000,000           | 25,000,000         |
| 20271EWW5                           | Commonwealth Bnk Aus  | 02/08/22       | 02/08/22       | 0.130  | 0.1300 | 50,000,000           | 50,000,000         |
| 20271EXA2                           | Commonwealth Bnk Aus  | 05/19/22       | 01/03/22       | 0.190  | 0.1900 | 50,000,000           | 50,000,000         |
| 55380TXE5                           | MUFG Bank NY          | 04/26/22       | 04/26/22       | 0.160  | 0.1600 | 50,000,000           | 50,000,000         |
| 55380TXJ4                           | MUFG Bank NY          | 01/19/22       | 01/19/22       | 0.120  | 0.1200 | 50,000,000           | 50,000,000         |
| 55380TXN5                           | MUFG Bank NY          | 04/28/22       | 04/28/22       | 0.170  | 0.1700 | 50,000,000           | 50,000,000         |
| 60683B2T9                           | MUFG Trust NY         | 04/11/22       | 04/11/22       | 0.170  | 0.1700 | 50,000,000           | 50,000,000         |
| 60683B2W2                           | MUFG Trust NY         | 02/11/22       | 02/11/22       | 0.150  | 0.1500 | 50,000,000           | 50,000,000         |
| 60683B3C5                           | MUFG Trust NY         | 04/21/22       | 04/21/22       | 0.190  | 0.1900 | 50,000,000           | 50,000,000         |
| 60710RGP4                           | Mizuho Securities     | 05/17/22       | 01/03/22       | 0.220  | 0.2200 | 50,000,000           | 50,000,000         |
| 60710RMB8                           | Mizuho Securities     | 06/23/22       | 06/23/22       | 0.320  | 0.3200 | 50,000,000           | 50,000,000         |
| 60710RMX0                           | Mizuho Securities     | 07/01/22       | 07/01/22       | 0.320  | 0.3200 | 50,000,000           | 50,000,000         |
| 63873QQV9                           | Natixis               | 05/12/22       | 05/12/22       | 0.160  | 0.1600 | 50,000,000           | 50,000,000         |
| 63873QQW7                           | Natixis               | 04/18/22       | 01/03/22       | 0.150  | 0.1500 | 50,000,000           | 50,000,000         |
| 65558UHP0                           | Nordea Bank NY        | 04/26/22       | 04/26/22       | 0.160  | 0.1600 | 50,000,000           | 50,000,000         |
| 78012UW35                           | Royal Bank of Canada  | 05/16/22       | 01/03/22       | 0.150  | 0.1500 | 50,000,000           | 50,000,000         |
| 78012UX83                           | Royal Bank of Canada  | 05/25/22       | 01/03/22       | 0.160  | 0.1600 | 50,000,000           | 50,000,000         |
| 78012UY58                           | Royal Bank of Canada  | 08/09/22       | 01/03/22       | 0.200  | 0.2000 | 50,000,000           | 50,000,000         |
| 78012UZ24                           | Royal Bank of Canada  | 11/17/22       | 11/17/22       | 0.400  | 0.4000 | 50,000,000           | 50,000,000         |
| 85325VR69                           | Standard Chartered    | 04/12/22       | 04/12/22       | 0.180  | 0.1800 | 50,000,000           | 50,000,000         |
| 85325VS50                           | Standard Chartered    | 05/24/22       | 01/03/22       | 0.210  | 0.2100 | 100,000,000          | 100,000,000        |
| 86564G2B6                           | Sumitomo Mitsui       | 04/19/22       | 04/19/22       | 0.150  | 0.1500 | 25,000,000           | 25,000,000         |
| 86564G2M2                           | Sumitomo Mitsui       | 04/27/22       | 04/27/22       | 0.170  | 0.1700 | 50,000,000           | 50,000,000         |
| 86564G3G4                           | Sumitomo Mitsui       | 04/29/22       | 04/29/22       | 0.180  | 0.1800 | 50,000,000           | 50,000,000         |
| 86565FAC6                           | Sumitomo Bank         | 04/21/22       | 04/21/22       | 0.160  | 0.1600 | 50,000,000           | 50,000,000         |
| 86565FAG7                           | Sumitomo Bank         | 04/19/22       | 04/19/22       | 0.160  | 0.1600 | 50,000,000           | 50,000,000         |
| 86565FAK8                           | Sumitomo Bank         | 05/04/22       | 05/04/22       | 0.180  | 0.1800 | 50,000,000           | 50,000,000         |
| 86565FAL6                           | Sumitomo Bank         | 05/10/22       | 05/10/22       | 0.180  | 0.1800 | 50,000,000           | 50,000,000         |
| 86565FAM4                           | Sumitomo Bank         | 07/20/22       | 01/03/22       | 0.190  | 0.1900 | 50,000,000           | 50,000,000         |
| 86565FAN2                           | Sumitomo Bank         | 04/25/22       | 01/03/22       | 0.170  | 0.1700 | 100,000,000          | 100,000,000        |
| 86565FAP7                           | Sumitomo Bank         | 04/27/22       | 04/27/22       | 0.200  | 0.2000 | 50,000,000           | 50,000,000         |
| 86565FAY8                           | Sumitomo Bank         | 05/03/22       | 05/03/22       | 0.200  | 0.2000 | 50,000,000           | 50,000,000         |
| 86565FBS0                           | Sumitomo Bank         | 05/09/22       | 05/09/22       | 0.240  | 0.2400 | 50,000,000           | 50,000,000         |
| 86959RUG3                           | Svenska Hanelnsbanken | 05/04/22       | 05/04/22       | 0.200  | 0.2000 | 50,000,000           | 50,000,000         |
| 86959RUV0                           | Svenska Hanelnsbanken | 06/21/22       | 06/21/22       | 0.220  | 0.2200 | 50,000,000           | 50,000,000         |
| 89114WHR9                           | TD Bank NY            | 04/11/22       | 04/11/22       | 0.160  | 0.1600 | 50,000,000           | 50,000,000         |
| 89114WHX6                           | TD Bank NY            | 05/11/22       | 01/03/22       | 0.150  | 0.1500 | 50,000,000           | 50,000,000         |
| 89114WJA4                           | TD Bank NY            | 04/22/22       | 01/03/22       | 0.170  | 0.1700 | 50,000,000           | 50,000,000         |
| 89114WJQ9                           | TD Bank NY            | 04/28/22       | 01/03/22       | 0.170  | 0.1700 | 50,000,000           | 50,000,000         |
| 89114WK20                           | TD Bank NY            | 05/31/22       | 05/31/22       | 0.200  | 0.2000 | 50,000,000           | 50,000,000         |
| 89114WKB0                           | TD Bank NY            | 05/05/22       | 01/03/22       | 0.190  | 0.1900 | 50,000,000           | 50,000,000         |

**State Treasury Asset Reserve of Ohio (STAR Ohio)**  
**List of Investments as of December 31, 2021 (UNAUDITED) (b)**

| <b>CUSIP #</b> | <b>Issuer</b> | <b>Final Maturity</b> | <b>Reset Maturity</b> | <b>Coupon</b> | <b>Yield</b> | <b>Principal Amount (a)</b> | <b>Amortized Cost (a)</b> |
|----------------|---------------|-----------------------|-----------------------|---------------|--------------|-----------------------------|---------------------------|
| 89114WKL8      | TD Bank NY    | 06/10/22              | 01/03/22              | 0.200         | 0.2000       | 50,000,000                  | 50,000,000                |
| 89114WN35      | TD Bank NY    | 07/12/22              | 07/12/22              | 0.310         | 0.3100       | 50,000,000                  | 50,000,000                |
| 96130AKT4      | Westpac Bank  | 04/25/22              | 04/25/22              | 0.150         | 0.1500       | 50,000,000                  | 50,000,000                |
| 96130AKU1      | Westpac Bank  | 04/13/22              | 04/13/22              | 0.150         | 0.1500       | 25,000,000                  | 25,000,000                |
| 96130AKX5      | Westpac Bank  | 04/14/22              | 01/03/22              | 0.140         | 0.1400       | 50,000,000                  | 50,000,000                |
| 96130ALA4      | Westpac Bank  | 10/26/22              | 10/26/22              | 0.300         | 0.3000       | 15,000,000                  | 15,000,000                |
| 96130ALG1      | Westpac Bank  | 08/08/22              | 01/03/22              | 0.200         | 0.2000       | 50,000,000                  | 50,000,000                |
| 96130ALJ5      | Westpac Bank  | 05/09/22              | 01/03/22              | 0.180         | 0.1800       | 50,000,000                  | 50,000,000                |
| 96130ALM8      | Westpac Bank  | 11/18/22              | 11/18/22              | 0.440         | 0.4400       | 50,000,000                  | 50,000,000                |
|                |               |                       |                       |               |              | \$2,640,000,000             | \$2,640,000,000           |
|                |               |                       |                       |               |              | \$14,519,767,580            | \$14,521,040,529          |

WAM: 51 WAM refers to Weighted Average Maturity computed pursuant to regulations for registered money market funds. WAM is calculated based on the maturity date or reset date for floating rate and variable rate securities.

WAL: 72 WAL refers to Weighted Average Life Maturity computed pursuant to regulations for registered money market funds. WAL is calculated based on a securities final maturity date and does not take into account reset dates.

- Notes:
- a. Rounded to the nearest dollar
  - b. The foregoing unaudited information is being presented pursuant to the Fund's Policy of Disclosure of Portfolio Holdings.