

ILLINOIS PUBLIC TREASURER INVESTMENT POOL
OFFICE OF THE STATE TREASURER
Inventory Report
Position holdings as of **November 30, 2022**

Category	Primary Identifier	Security Description	Maturity	Yield (%)	Quantity	Price	Cost	Market Value	Value Above/ Below Market
Commercial Paper	00084CNH1	ABN AMRO	1/17/2023	3.376%	75,000,000	\$ 99.565	\$ 74,673,937.50	\$ 74,574,999.75	(\$98,937.75)
Commercial Paper	00084CNP3	ABN AMRO	1/23/2023	3.812%	35,000,000	\$ 99.446	\$ 34,806,255.56	\$ 34,774,775.00	(\$31,480.56)
Commercial Paper	00084CN99	ABN AMRO	1/9/2023	3.224%	38,000,000	\$ 99.656	\$ 37,869,090.00	\$ 37,822,793.46	(\$46,296.54)
Commercial Paper	00084CPD8	ABN AMRO	2/13/2023	4.370%	50,000,000	\$ 99.114	\$ 49,557,027.78	\$ 49,538,021.00	(\$19,006.78)
Commercial Paper	00084CP97	ABN AMRO	2/9/2023	3.508%	50,000,000	\$ 99.327	\$ 49,663,611.11	\$ 49,565,421.00	(\$98,190.11)
Commercial Paper	00084CQE5	ABN AMRO	3/14/2023	3.985%	50,000,000	\$ 98.876	\$ 49,437,791.57	\$ 49,330,355.50	(\$107,436.07)
Commercial Paper	00084CRA2	ABN AMRO	4/10/2023	4.218%	50,000,000	\$ 98.498	\$ 49,248,888.89	\$ 49,122,300.00	(\$126,588.89)
Commercial Paper	00084CR46	ABN AMRO	4/4/2023	4.238%	50,000,000	\$ 98.560	\$ 49,280,111.11	\$ 49,169,965.50	(\$110,145.61)
Commercial Paper	00084CS86	ABN AMRO	5/8/2023	4.978%	30,000,000	\$ 97.845	\$ 29,353,516.67	\$ 29,338,029.90	(\$15,486.77)
Commercial Paper	02314QMK2	Amazon.com Inc.	12/19/2022	3.346%	50,000,000	\$ 99.835	\$ 49,917,499.97	\$ 49,895,764.00	(\$21,735.97)
Commercial Paper	02314QR43	Amazon.com Inc.	4/4/2023	4.816%	50,000,000	\$ 98.364	\$ 49,181,944.44	\$ 49,204,340.50	\$22,396.06
Commercial Paper	02314QSF7	Amazon.com Inc.	5/15/2023	4.816%	39,500,000	\$ 97.823	\$ 38,640,052.08	\$ 38,619,904.85	(\$20,147.23)
Commercial Paper	06054PNQ5	Bank of America Secs Inc.	1/24/2023	3.092%	25,000,000	\$ 99.543	\$ 24,885,624.99	\$ 24,835,649.25	(\$49,975.74)
Commercial Paper	06054PN36	Bank of America Secs Inc.	1/3/2023	3.092%	50,000,000	\$ 99.720	\$ 49,860,208.35	\$ 49,803,697.00	(\$56,511.35)
Commercial Paper	06054PQT6	Bank of America Secs Inc.	3/27/2023	3.397%	75,000,000	\$ 98.921	\$ 74,190,416.70	\$ 73,845,843.75	(\$344,572.95)
Commercial Paper	06054PRC2	Bank of America Secs Inc.	4/12/2023	4.410%	50,000,000	\$ 98.405	\$ 49,202,500.00	\$ 49,105,205.50	(\$97,294.50)
Commercial Paper	13609CND9	CIBC	1/13/2023	3.239%	50,000,000	\$ 99.618	\$ 49,809,187.50	\$ 49,183,500.00	(\$625,687.50)
Commercial Paper	13609CNK3	CIBC	1/19/2023	1.997%	50,000,000	\$ 99.732	\$ 49,865,930.55	\$ 49,247,569.50	(\$618,361.05)
Commercial Paper	13609CNW7	CIBC	1/30/2023	3.082%	50,000,000	\$ 99.493	\$ 49,746,666.67	\$ 49,096,444.50	(\$650,222.17)
Commercial Paper	13609CN98	CIBC	1/9/2023	3.123%	50,000,000	\$ 99.666	\$ 49,833,166.64	\$ 49,208,611.00	(\$624,555.64)
Commercial Paper	13609CMG3	CIBC	12/16/2022	2.839%	75,000,000	\$ 99.883	\$ 74,912,500.00	\$ 74,871,399.75	(\$41,100.25)
Commercial Paper	13609CMK4	CIBC	12/19/2022	2.869%	50,000,000	\$ 99.859	\$ 49,929,250.00	\$ 49,268,916.50	(\$660,333.50)
Commercial Paper	13609CMP3	CIBC	12/23/2022	2.862%	100,000,000	\$ 99.828	\$ 99,827,513.89	\$ 98,545,694.00	(\$1,281,819.89)
Commercial Paper	13609CMV0	CIBC	12/29/2022	2.900%	75,000,000	\$ 99.778	\$ 74,833,166.67	\$ 73,909,625.25	(\$923,541.42)
Commercial Paper	13609CM99	CIBC	12/9/2022	2.322%	50,000,000	\$ 99.949	\$ 49,974,555.56	\$ 49,417,958.50	(\$556,597.06)
Commercial Paper	13609CPA3	CIBC	2/10/2023	3.280%	50,000,000	\$ 99.362	\$ 49,680,993.02	\$ 49,038,486.00	(\$642,507.02)
Commercial Paper	13609AAD7	CIBC	3/2/2023	4.268%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,999,750.00	(\$250.00)
Commercial Paper	13609AAF2	CIBC	3/8/2023	4.563%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,000,000.00	\$0.00
Commercial Paper	13609CS10	CIBC	5/1/2023	5.090%	50,000,000	\$ 97.894	\$ 48,947,194.63	\$ 48,738,028.00	(\$209,166.63)
Commercial Paper	13609CS85	CIBC	5/8/2023	5.130%	50,000,000	\$ 97.779	\$ 48,889,611.16	\$ 48,720,944.50	(\$168,666.66)
Commercial Paper	13607FUH7	CIBC	7/17/2023	5.080%	50,000,000	\$ 98.827	\$ 48,413,500.00	\$ 48,372,191.50	(\$41,308.50)
Commercial Paper	17327BM10	Citigroup Global Mkts Inc	12/1/2022	1.774%	20,000,000	\$ 100.000	\$ 20,000,000.00	\$ 19,997,881.60	(\$2,118.40)
Commercial Paper	17327BP17	Citigroup Global Mkts Inc	2/1/2023	3.493%	50,000,000	\$ 99.407	\$ 49,703,347.22	\$ 49,614,300.00	(\$89,047.22)
Commercial Paper	17327BS89	Citigroup Global Mkts Inc	5/8/2023	3.802%	40,000,000	\$ 98.354	\$ 39,341,666.59	\$ 39,087,516.80	(\$254,149.79)
Commercial Paper	24422MPH8	Deere John Cap Corp.	2/17/2023	4.360%	50,000,000	\$ 99.068	\$ 49,534,166.67	\$ 49,521,721.00	(\$12,445.67)
Commercial Paper	2635J5MD8	Du Pont E I De Nemours & Co.	12/13/2022	3.143%	25,000,000	\$ 99.897	\$ 24,974,166.66	\$ 24,960,250.75	(\$13,915.91)
Commercial Paper	2635J5MF3	Du Pont E I De Nemours & Co.	12/15/2022	2.919%	80,000,000	\$ 99.888	\$ 79,910,438.90	\$ 79,850,966.40	(\$59,472.50)
Commercial Paper	2635J5MK2	Du Pont E I De Nemours & Co.	12/19/2022	3.314%	55,000,000	\$ 99.837	\$ 54,910,100.00	\$ 54,868,155.65	(\$41,944.35)
Commercial Paper	2635J5ML0	Du Pont E I De Nemours & Co.	12/20/2022	3.670%	125,000,000	\$ 99.809	\$ 124,761,180.59	\$ 124,683,402.50	(\$77,778.09)
Commercial Paper	2635J5MM8	Du Pont E I De Nemours & Co.	12/21/2022	4.339%	50,000,000	\$ 99.762	\$ 49,881,111.09	\$ 49,866,504.00	(\$14,607.09)
Commercial Paper	2635J5MN6	Du Pont E I De Nemours & Co.	12/22/2022	4.355%	150,000,000	\$ 99.750	\$ 149,624,187.61	\$ 149,580,808.50	(\$43,379.11)
Commercial Paper	43851UNB5	Honeywell International Inc.	1/11/2023	3.042%	49,250,000	\$ 99.658	\$ 49,081,729.17	\$ 49,012,007.75	(\$69,721.42)
Commercial Paper	40434WEQ0	HSBC USA Inc.	1/24/2023	4.187%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,000,000.00	\$0.00
Commercial Paper	40434RXA5	HSBC USA Inc.	10/10/2023	5.333%	40,000,000	\$ 95.427	\$ 38,170,688.89	\$ 38,091,926.80	(\$78,762.09)
Commercial Paper	40434RM25	HSBC USA Inc.	12/2/2022	0.862%	50,000,000	\$ 99.998	\$ 49,998,819.44	\$ 49,989,316.50	(\$9,502.94)
Commercial Paper	40434RMN9	HSBC USA Inc.	12/22/2022	0.725%	25,000,000	\$ 99.958	\$ 24,989,572.92	\$ 24,938,415.25	(\$51,157.67)
Commercial Paper	40434RQG0	HSBC USA Inc.	3/16/2023	2.028%	30,000,000	\$ 99.417	\$ 29,825,000.00	\$ 29,582,271.60	(\$242,728.40)
Commercial Paper	40434RQP0	HSBC USA Inc.	3/23/2023	3.549%	75,000,000	\$ 98.911	\$ 74,183,333.33	\$ 73,875,414.75	(\$307,918.58)
Commercial Paper	40434RQU9	HSBC USA Inc.	3/28/2023	3.569%	50,000,000	\$ 98.856	\$ 49,428,000.00	\$ 49,211,530.50	(\$216,469.50)
Commercial Paper	40434WET4	HSBC USA Inc.	3/7/2023	4.522%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,000,000.00	\$0.00
Commercial Paper	40434RR38	HSBC USA Inc.	4/3/2023	2.443%	50,000,000	\$ 99.177	\$ 49,588,291.67	\$ 49,164,378.00	(\$423,913.67)
Commercial Paper	40434RS11	HSBC USA Inc.	5/1/2023	3.817%	30,000,000	\$ 98.421	\$ 29,526,237.44	\$ 29,361,473.40	(\$164,764.04)
Commercial Paper	40434RUD2	HSBC USA Inc.	7/13/2023	4.157%	25,000,000	\$ 97.449	\$ 24,362,222.22	\$ 24,171,093.75	(\$191,128.47)
Commercial Paper	40434RU0E	HSBC USA Inc.	7/14/2023	5.456%	90,000,000	\$ 96.637	\$ 86,973,124.99	\$ 87,001,544.70	\$28,419.71
Commercial Paper	40434RV17	HSBC USA Inc.	8/1/2023	4.056%	35,000,000	\$ 97.300	\$ 34,055,000.08	\$ 33,730,623.85	(\$324,376.23)
Commercial Paper	4523EMM67	Illinois Tool Works Inc.	12/6/2022	3.549%	50,000,000	\$ 99.951	\$ 49,975,694.44	\$ 49,968,108.50	(\$7,585.94)
Commercial Paper	45685RME4	ING (US) Funding LLC	12/14/2022	3.447%	50,000,000	\$ 99.877	\$ 49,938,611.11	\$ 49,924,050.00	(\$14,561.11)
Commercial Paper	45685RMG9	ING (US) Funding LLC	12/16/2022	3.052%	50,000,000	\$ 99.875	\$ 49,937,291.69	\$ 49,912,711.00	(\$24,580.69)
Commercial Paper	45685RMN4	ING (US) Funding LLC	12/22/2022	3.163%	50,000,000	\$ 99.818	\$ 49,909,000.00	\$ 49,878,144.50	(\$30,855.50)
Commercial Paper	45685RMU8	ING (US) Funding LLC	12/28/2022	2.869%	50,000,000	\$ 99.788	\$ 49,893,875.00	\$ 49,843,394.50	(\$50,480.50)

Category	Primary Identifier	Security Description	Maturity	Yield (%)	Quantity	Price	Cost	Market Value	Value Above/ Below Market
U.S. Agencies	313312CK4	Federal Farm Credit Bank	2/27/2023	3.397%	35,000,000	\$ 99.181	\$ 34,713,388.89	\$ 34,626,239.90	(\$87,148.99)
U.S. Agencies	313312BN9	Federal Farm Credit Bank	2/6/2023	3.853%	50,000,000	\$ 99.293	\$ 49,646,388.83	\$ 49,592,955.00	(\$53,433.83)
U.S. Agencies	3133EMG30	Federal Farm Credit Bank	2/9/2023	3.878%	125,000,000	\$ 99.998	\$ 124,997,848.27	\$ 124,996,773.75	(\$1,074.52)
U.S. Agencies	3133EMTJ1	Federal Farm Credit Bank	3/15/2023	3.909%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,032,715.50	\$32,715.50
U.S. Agencies	3133ENQU7	Federal Farm Credit Bank	3/8/2024	3.909%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 100,021,375.00	\$21,375.00
U.S. Agencies	313312ET3	Federal Farm Credit Bank	4/24/2023	4.380%	50,000,000	\$ 98.272	\$ 49,136,000.00	\$ 49,097,311.50	(\$38,688.50)
U.S. Agencies	313312FM7	Federal Farm Credit Bank	5/12/2023	4.644%	40,000,000	\$ 97.939	\$ 39,175,600.00	\$ 39,188,502.00	\$12,902.00
U.S. Agencies	313312FT2	Federal Farm Credit Bank	5/18/2023	2.190%	50,000,000	\$ 98.992	\$ 49,496,000.00	\$ 48,948,456.00	(\$547,544.00)
U.S. Agencies	313312GF1	Federal Farm Credit Bank	5/30/2023	4.664%	38,000,000	\$ 97.700	\$ 37,126,000.00	\$ 37,144,390.10	\$18,390.10
U.S. Agencies	3133EKNJ1	Federal Farm Credit Bank	5/30/2023	4.269%	25,000,000	\$ 100.186	\$ 25,046,451.44	\$ 25,046,134.50	(\$316.94)
U.S. Agencies	3133EMML75	Federal Farm Credit Bank	6/22/2023	3.878%	50,000,000	\$ 100.001	\$ 50,000,314.86	\$ 50,009,970.00	\$9,655.14
U.S. Agencies	3133ENPQ7	Federal Farm Credit Bank	6/23/2023	3.894%	100,000,000	\$ 99.993	\$ 99,993,442.77	\$ 100,005,945.00	\$12,502.23
U.S. Agencies	313312HJ2	Federal Farm Credit Bank	6/26/2023	4.715%	30,000,000	\$ 97.326	\$ 29,197,875.00	\$ 29,233,428.00	\$35,553.00
U.S. Agencies	3133EMQ54	Federal Farm Credit Bank	7/7/2023	3.905%	200,000,000	\$ 99.990	\$ 199,979,717.19	\$ 199,978,298.00	(\$1,419.19)
U.S. Agencies	3133EM3Z3	Federal Farm Credit Bank	9/1/2023	3.903%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,998,523.50	(\$1,476.50)
U.S. Agencies	313385U38	Federal Home Loan Bank	12/23/2022	3.741%	100,000,000	\$ 99.775	\$ 99,774,500.00	\$ 99,755,331.00	(\$19,169.00)
U.S. Agencies	313385U87	Federal Home Loan Bank	12/28/2022	3.873%	100,000,000	\$ 99.714	\$ 99,713,500.00	\$ 99,699,809.00	(\$13,691.00)
U.S. Agencies	313384BY4	Federal Home Loan Bank	2/16/2023	3.853%	75,000,000	\$ 99.187	\$ 74,390,416.67	\$ 74,298,729.75	(\$91,686.92)
U.S. Agencies	313384CD9	Federal Home Loan Bank	2/21/2023	3.635%	100,000,000	\$ 99.183	\$ 99,183,416.78	\$ 98,987,631.00	(\$195,785.78)
U.S. Agencies	313384BN8	Federal Home Loan Bank	2/6/2023	4.106%	50,000,000	\$ 99.246	\$ 49,623,125.00	\$ 49,592,955.00	(\$30,170.00)
U.S. Agencies	313384BQ1	Federal Home Loan Bank	2/8/2023	4.127%	50,000,000	\$ 99.220	\$ 49,609,958.33	\$ 49,580,855.50	(\$29,102.83)
U.S. Agencies	313384DQ9	Federal Home Loan Bank	3/28/2023	4.400%	75,000,000	\$ 98.590	\$ 73,942,125.00	\$ 73,918,637.25	(\$23,487.75)
U.S. Agencies	313384DS5	Federal Home Loan Bank	3/30/2023	4.355%	100,000,000	\$ 98.580	\$ 98,580,263.90	\$ 98,533,718.00	(\$46,545.90)
U.S. Agencies	313384DT3	Federal Home Loan Bank	3/31/2023	4.486%	75,000,000	\$ 98.525	\$ 73,893,750.00	\$ 73,891,116.00	(\$2,634.00)
U.S. Agencies	313384FX2	Federal Home Loan Bank	5/22/2023	2.190%	25,000,000	\$ 98.968	\$ 24,742,000.00	\$ 24,461,845.25	(\$280,154.75)
U.S. Agencies	313312FJ4	Federal Home Loan Bank	5/9/2023	4.644%	40,000,000	\$ 97.977	\$ 39,190,866.67	\$ 39,203,379.20	\$12,512.53
U.S. Agencies	3130ASNF2	Federal Home Loan Bank	7/28/2023	3.241%	12,845,000	\$ 100.000	\$ 12,845,000.00	\$ 12,707,637.63	(\$137,362.37)
U.S. Agencies	3137EAEQ8	Federal Home Loan Mortgage Corp.	4/20/2023	4.526%	14,989,000	\$ 98.409	\$ 14,750,504.37	\$ 14,743,964.32	(\$6,540.05)
U.S. Agencies	3135GOT94	Federal National Mortgage Association	1/19/2023	4.211%	52,217,000	\$ 99.754	\$ 52,088,403.77	\$ 52,069,432.67	(\$18,971.10)
U.S. Agencies Total					2,424,051,000		\$ 2,411,847,274.02	\$ 2,410,059,472.44	(\$1,787,801.58)
U.S. Treasuries	912796ZJ1	United States Treasury Bill	1/10/2023	3.234%	50,000,000	\$ 99.646	\$ 49,822,777.78	\$ 49,783,368.00	(\$39,409.78)
U.S. Treasuries	912796YZ6	United States Treasury Bill	12/20/2022	2.910%	75,000,000	\$ 99.849	\$ 74,886,395.89	\$ 74,853,606.00	(\$32,789.89)
U.S. Treasuries	912796X61	United States Treasury Bill	12/8/2022	3.021%	50,000,000	\$ 99.942	\$ 49,971,027.77	\$ 49,965,065.50	(\$5,962.27)
U.S. Treasuries	912796Y60	United States Treasury Bill	2/21/2023	4.177%	50,000,000	\$ 99.062	\$ 49,530,777.86	\$ 49,528,500.00	(\$2,277.86)
U.S. Treasuries	912796YB9	United States Treasury Bill	3/2/2023	3.214%	100,000,000	\$ 99.199	\$ 99,198,694.45	\$ 98,922,535.00	(\$276,159.45)
U.S. Treasuries	91282CEL1	United States Treasury Note	4/30/2024	4.338%	50,000,000	\$ 99.831	\$ 49,988,393.11	\$ 49,912,256.50	(\$76,136.61)
U.S. Treasuries Total					375,000,000		\$ 373,398,066.86	\$ 372,965,331.00	(\$432,735.86)
Grand Total					18,061,893,899		\$ 17,992,205,080.74	\$ 17,959,879,905.70	(\$32,325,175.04)