

ILLINOIS PUBLIC TREASURERS INVESTMENT POOL
OFFICE OF THE STATE TREASURER

Inventory Report

Position holdings as of MAY 31, 2023

WAM: 51.5 days

WAL: 100.8 days

30-day Net Yield: 5.097%

Category	Primary Identifier	Security Description	Maturity	Yield (%)	Quantity	Price	Cost	Market Value	Value Above/ Below Market
Commercial Paper	00084CTL6	ABN AMRO	06/20/2023	4.907%	25,000,000	\$ 99.74	\$ 24,936,138.89	\$ 24,928,861.00	\$ (7,277.89)
Commercial Paper	00084CU67	ABN AMRO	07/06/2023	5.181%	50,000,000	\$ 99.50	\$ 49,751,597.31	\$ 49,742,300.00	\$ (9,297.31)
Commercial Paper	00084CUA8	ABN AMRO	07/10/2023	5.171%	25,000,000	\$ 99.45	\$ 24,861,874.96	\$ 24,856,583.25	\$ (5,291.71)
Commercial Paper	00084CUH3	ABN AMRO	07/17/2023	4.998%	25,000,000	\$ 99.37	\$ 24,842,513.89	\$ 24,830,930.50	\$ (11,583.39)
Commercial Paper	06054PWC6	Bank of America Securities Inc.	09/12/2023	5.313%	50,000,000	\$ 98.50	\$ 49,250,388.74	\$ 49,219,566.50	\$ (30,822.24)
Commercial Paper	06054PXD3	Bank of America Securities Inc.	10/13/2023	5.303%	50,000,000	\$ 98.05	\$ 49,026,638.85	\$ 48,977,187.50	\$ (49,451.35)
Commercial Paper	06054PYE0	Bank of America Securities Inc.	11/14/2023	5.303%	50,000,000	\$ 97.59	\$ 48,794,194.62	\$ 48,722,450.00	\$ (71,744.62)
Commercial Paper	13607FUH7	CIBC	07/17/2023	5.080%	50,000,000	\$ 99.36	\$ 49,679,916.67	\$ 49,673,937.50	\$ (5,979.17)
Commercial Paper	28249MT11	EIDP Inc.	06/01/2023	5.039%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,992,693.00	\$ (7,307.00)
Commercial Paper	28249MT29	EIDP Inc.	06/02/2023	5.171%	50,000,000	\$ 99.99	\$ 49,992,916.67	\$ 49,985,380.50	\$ (7,536.17)
Commercial Paper	28249MT52	EIDP Inc.	06/05/2023	5.201%	50,000,000	\$ 99.94	\$ 49,971,500.00	\$ 49,963,423.50	\$ (8,076.50)
Commercial Paper	28249MT60	EIDP Inc.	06/06/2023	5.404%	15,000,000	\$ 99.93	\$ 14,988,895.83	\$ 14,986,827.45	\$ (2,068.38)
Commercial Paper	28249MTL7	EIDP Inc.	06/20/2023	5.434%	15,000,000	\$ 99.72	\$ 14,957,566.67	\$ 14,955,700.05	\$ (1,866.62)
Commercial Paper	28249MTS2	EIDP Inc.	06/26/2023	5.465%	25,000,000	\$ 99.63	\$ 24,906,423.61	\$ 24,903,402.75	\$ (3,020.86)
Commercial Paper	28249MU68	EIDP Inc.	07/06/2023	5.434%	41,000,000	\$ 99.48	\$ 40,786,344.44	\$ 40,778,600.00	\$ (7,744.44)
Commercial Paper	28249MU76	EIDP Inc.	07/07/2023	5.556%	50,000,000	\$ 99.45	\$ 49,726,000.00	\$ 49,722,346.00	\$ (3,654.00)
Commercial Paper	28249MUQ4	EIDP Inc.	07/24/2023	5.414%	50,000,000	\$ 99.21	\$ 49,606,916.66	\$ 49,605,800.00	\$ (1,116.66)
Commercial Paper	28249MUR2	EIDP Inc.	07/25/2023	5.475%	40,000,000	\$ 99.19	\$ 39,676,000.00	\$ 39,679,961.20	\$ 3,961.20
Commercial Paper	28249MV75	EIDP Inc.	08/07/2023	5.505%	20,000,000	\$ 98.99	\$ 19,797,883.33	\$ 19,804,008.80	\$ 6,125.47
Commercial Paper	28249MX24	EIDP Inc.	10/02/2023	5.657%	100,000,000	\$ 98.09	\$ 98,093,615.12	\$ 98,086,956.00	\$ (6,659.12)
Commercial Paper	28249MZ14	EIDP Inc.	12/01/2023	5.728%	47,000,000	\$ 97.13	\$ 45,650,120.83	\$ 45,651,392.34	\$ 1,271.51
Commercial Paper	29878SUL8	European Investment Bank	07/20/2023	4.938%	100,000,000	\$ 99.34	\$ 99,337,138.89	\$ 99,314,861.00	\$ (22,277.89)
Commercial Paper	29878SWJ1	European Investment Bank	09/18/2023	4.917%	100,000,000	\$ 98.53	\$ 98,531,527.78	\$ 98,390,639.00	\$ (140,888.78)
Commercial Paper	40434RUD2	HSBC USA Inc.	07/13/2023	4.157%	25,000,000	\$ 99.52	\$ 24,880,416.67	\$ 24,844,632.75	\$ (35,783.92)
Commercial Paper	40434RUE0	HSBC USA Inc.	07/14/2023	5.456%	90,000,000	\$ 99.36	\$ 89,421,530.55	\$ 89,427,560.40	\$ 6,029.85
Commercial Paper	40434RUT7	HSBC USA Inc.	07/27/2023	5.222%	63,850,000	\$ 99.20	\$ 63,338,490.56	\$ 63,316,921.46	\$ (21,569.10)
Commercial Paper	40434RV17	HSBC USA Inc.	08/01/2023	4.056%	35,000,000	\$ 99.32	\$ 34,762,777.80	\$ 34,680,467.50	\$ (82,310.30)
Commercial Paper	40434RW16	HSBC USA Inc.	09/01/2023	5.688%	50,000,000	\$ 98.57	\$ 49,283,166.67	\$ 49,295,396.00	\$ 12,229.33
Commercial Paper	40434RXA5	HSBC USA Inc.	10/10/2023	5.333%	40,000,000	\$ 98.09	\$ 39,234,377.78	\$ 39,190,400.00	\$ (43,977.78)
Commercial Paper	40434PAG1	HSBC USA Inc.	01/16/2024	5.734%	25,000,000	\$ 96.40	\$ 24,100,697.91	\$ 24,100,284.75	\$ (413.16)
Commercial Paper	40434PBG0	HSBC USA Inc.	02/16/2024	5.728%	50,000,000	\$ 95.92	\$ 47,959,722.22	\$ 47,959,125.00	\$ (597.22)
Commercial Paper	40434PBL9	HSBC USA Inc.	02/20/2024	5.901%	50,000,000	\$ 95.73	\$ 47,866,000.00	\$ 47,927,847.00	\$ 61,847.00
Commercial Paper	45685RUL9	ING (US) Funding LLC	07/20/2023	5.080%	100,000,000	\$ 99.32	\$ 99,318,083.33	\$ 99,286,111.00	\$ (31,972.33)
Commercial Paper	45685RV38	ING (US) Funding LLC	08/03/2023	5.069%	50,000,000	\$ 99.13	\$ 49,562,500.00	\$ 49,532,178.00	\$ (30,322.00)
Commercial Paper	45685RVQ7	ING (US) Funding LLC	08/24/2023	5.374%	50,000,000	\$ 98.76	\$ 49,381,666.67	\$ 49,370,409.50	\$ (11,257.17)
Commercial Paper	47816GTV1	Johnson & Johnson	06/29/2023	4.998%	50,000,000	\$ 99.62	\$ 49,808,277.78	\$ 49,797,080.50	\$ (11,197.28)
Commercial Paper	50213MUD9	L'Oreal	07/13/2023	4.836%	63,800,000	\$ 99.44	\$ 63,444,953.00	\$ 63,415,085.67	\$ (29,867.33)
Commercial Paper	55078UT20	Louis Vuitton Moet Hennessy	06/02/2023	5.019%	12,000,000	\$ 99.99	\$ 11,998,350.00	\$ 11,996,651.28	\$ (1,698.72)
Commercial Paper	55078UT61	Louis Vuitton Moet Hennessy	06/06/2023	4.988%	50,000,000	\$ 99.93	\$ 49,965,833.33	\$ 49,958,091.50	\$ (7,741.83)
Commercial Paper	55078UT95	Louis Vuitton Moet Hennessy	06/09/2023	4.968%	23,000,000	\$ 99.89	\$ 22,974,955.56	\$ 22,971,060.25	\$ (3,895.31)
Commercial Paper	55078UTP9	Louis Vuitton Moet Hennessy	06/23/2023	4.917%	33,000,000	\$ 99.70	\$ 32,902,191.67	\$ 32,893,360.50	\$ (8,831.17)
Commercial Paper	55078UUA0	Louis Vuitton Moet Hennessy	07/10/2023	4.983%	46,000,000	\$ 99.47	\$ 45,755,058.33	\$ 45,739,997.88	\$ (15,060.45)
Commercial Paper	55078UW83	Louis Vuitton Moet Hennessy	09/08/2023	5.029%	50,000,000	\$ 98.64	\$ 49,318,000.00	\$ 49,283,055.50	\$ (34,944.50)
Commercial Paper	63763QTU1	National Securities Clearing Corp.	06/28/2023	5.080%	50,000,000	\$ 99.62	\$ 49,812,125.00	\$ 49,802,600.00	\$ (9,525.00)
Commercial Paper	89116FT83	Toronto Dominion Holdings USA Inc.	06/08/2023	5.130%	50,000,000	\$ 99.90	\$ 49,950,805.56	\$ 49,943,955.50	\$ (6,850.06)
Commercial Paper	89116FV9	Toronto Dominion Holdings USA Inc.	09/29/2023	5.252%	50,000,000	\$ 98.72	\$ 49,359,694.44	\$ 49,328,125.00	\$ (31,569.44)
Commercial Paper	89116FW55	Toronto Dominion Holdings USA Inc.	09/05/2023	5.181%	50,000,000	\$ 98.64	\$ 49,318,666.66	\$ 49,274,116.50	\$ (44,550.16)
Commercial Paper	89116FWN6	Toronto Dominion Holdings USA Inc.	09/22/2023	5.313%	50,000,000	\$ 98.36	\$ 49,177,611.11	\$ 49,142,150.00	\$ (35,461.11)
Commercial Paper	89116FXA3	Toronto Dominion Holdings USA Inc.	10/10/2023	5.232%	50,000,000	\$ 98.12	\$ 49,061,166.67	\$ 49,000,283.50	\$ (60,883.17)
Commercial Paper	89233HVM3	Toyota Motor Corp.	08/21/2023	5.151%	50,000,000	\$ 98.86	\$ 49,428,500.00	\$ 49,400,375.00	\$ (28,125.00)
Commercial Paper Total					2,384,650,000		\$ 2,358,551,733.03	\$ 2,357,651,129.78	\$ (900,603.25)
Corporate Bonds	88579YBE0	3M Co.	02/14/2024	5.835%	63,600,000	\$ 99.90	\$ 63,537,418.89	\$ 63,553,743.72	\$ 16,324.83
Corporate Bonds	025816BW8	American Express Co.	08/03/2023	4.648%	12,387,000	\$ 99.92	\$ 12,377,034.61	\$ 12,344,039.78	\$ (32,994.83)
Corporate Bonds	025816BX6	American Express Co.	08/03/2023	6.042%	18,669,000	\$ 100.01	\$ 18,670,546.69	\$ 18,678,636.19	\$ 8,089.50
Corporate Bonds	025816CJ6	American Express Co.	11/03/2023	5.522%	14,220,000	\$ 99.92	\$ 14,209,148.57	\$ 14,209,563.66	\$ 415.09
Corporate Bonds	06053FAA7	Bank of America Corp.	07/24/2023	4.757%	41,491,000	\$ 99.91	\$ 41,452,868.16	\$ 41,367,312.01	\$ (85,556.15)

Category	Primary Identifier	Security Description	Maturity	Yield (%)	Quantity	Price	Cost	Market Value	Value Above/ Below Market
Corporate Bonds	06055JAD1	Bank of America Corp.	02/20/2024	5.069%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,952,226.50	\$ (47,773.50)
Corporate Bonds	06055JAF6	Bank of America Corp.	03/28/2024	6.083%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,976,006.50	\$ (23,993.50)
Corporate Bonds	14040HBD6	Capital One Financial Corp.	06/15/2023	4.944%	11,133,000	\$ 99.95	\$ 11,126,876.85	\$ 11,116,454.91	\$ (10,421.94)
Corporate Bonds	14040HCA1	Capital One Financial Corp.	01/29/2024	5.394%	26,430,000	\$ 99.18	\$ 26,212,022.11	\$ 26,107,225.21	\$ (104,796.90)
Corporate Bonds	14912L5X5	Caterpillar Financial Services	11/24/2023	4.804%	13,500,000	\$ 99.48	\$ 13,429,368.36	\$ 13,395,285.77	\$ (34,082.59)
Corporate Bonds	17330FFA8	Citigroup Global Markets Holdings	06/02/2023	2.687%	25,000,000	\$ 100.00	\$ 25,000,000.00	\$ 25,000,000.00	\$ -
Corporate Bonds	17330FFHA2	Citigroup Global Markets Holdings	06/02/2023	2.687%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 50,000,000.00	\$ -
Corporate Bonds	17330FLY5	Citigroup Global Markets Holdings	06/20/2023	2.845%	25,000,000	\$ 100.00	\$ 25,000,000.00	\$ 24,957,831.75	\$ (42,168.25)
Corporate Bonds	17330FY62	Citigroup Global Markets Holdings	07/10/2023	5.840%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,997,585.50	\$ (2,414.50)
Corporate Bonds	17330PGV5	Citigroup Global Markets Holdings	07/17/2023	4.039%	25,000,000	\$ 100.00	\$ 25,000,000.00	\$ 24,955,586.50	\$ (44,413.50)
Corporate Bonds	17330PL98	Citigroup Global Markets Holdings	07/24/2023	4.320%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,960,342.00	\$ (39,658.00)
Corporate Bonds	17330PSZ3	Citigroup Global Markets Holdings	07/28/2023	4.584%	30,000,000	\$ 100.00	\$ 30,000,000.00	\$ 29,886,000.00	\$ (114,000.00)
Corporate Bonds	17330R5V3	Citigroup Global Markets Holdings	09/30/2023	4.772%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,851,388.00	\$ (148,612.00)
Corporate Bonds	17330RBL8	Citigroup Global Markets Holdings	11/27/2023	4.620%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,852,025.50	\$ (147,974.50)
Corporate Bonds	17330RQ81	Citigroup Global Markets Holdings	12/01/2023	4.880%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,795,116.00	\$ (204,884.00)
Corporate Bonds	17330YRR3	Citigroup Global Markets Holdings	12/01/2023	6.083%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,881,605.50	\$ (118,394.50)
Corporate Bonds	17330RRK5	Citigroup Global Markets Holdings	12/07/2023	4.192%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,737,839.50	\$ (262,160.50)
Corporate Bonds	17330RR72	Citigroup Global Markets Holdings	12/14/2023	4.228%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,799,503.00	\$ (200,497.00)
Corporate Bonds	17331CJ73	Citigroup Global Markets Holdings	01/23/2024	5.272%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,952,923.50	\$ (47,076.50)
Corporate Bonds	17331CBW6	Citigroup Global Markets Holdings	02/16/2024	4.888%	100,000,000	\$ 100.00	\$ 100,000,000.00	\$ 99,705,615.00	\$ (294,385.00)
Corporate Bonds	17331CG43	Citigroup Global Markets Holdings	04/03/2024	5.830%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 50,000,000.00	\$ -
Corporate Bonds	17331CJ40	Citigroup Global Markets Holdings	04/03/2024	6.083%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 50,000,000.00	\$ -
Corporate Bonds	17331HU79	Citigroup Global Markets Holdings	06/12/2024	6.641%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,882,452.00	\$ (117,548.00)
Corporate Bonds	316773CP3	Fifth Third Bancorp	01/16/2024	5.405%	44,359,000	\$ 99.45	\$ 44,114,085.09	\$ 43,485,571.29	\$ (628,513.80)
Corporate Bonds	316773CX6	Fifth Third Bancorp	01/25/2024	6.973%	87,075,000	\$ 98.13	\$ 85,444,841.54	\$ 85,294,701.99	\$ (150,139.55)
Corporate Bonds	48133DN63	JPMorgan Chase Financial	08/25/2023	4.766%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,851,004.50	\$ (148,995.50)
Corporate Bonds	48133MAE0	JPMorgan Chase Financial	09/05/2023	4.326%	25,000,000	\$ 100.00	\$ 25,000,000.00	\$ 24,898,744.00	\$ (101,256.00)
Corporate Bonds	48133DR28	JPMorgan Chase Financial	09/12/2023	4.527%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,861,811.00	\$ (138,189.00)
Corporate Bonds	48133MAD2	JPMorgan Chase Financial	09/18/2023	4.516%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,883,242.50	\$ (116,757.50)
Corporate Bonds	48133MBD1	JPMorgan Chase Financial	09/22/2023	4.788%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,871,100.50	\$ (128,899.50)
Corporate Bonds	48133MAK6	JPMorgan Chase Financial	09/25/2023	4.566%	25,000,000	\$ 100.00	\$ 25,000,000.00	\$ 24,915,266.50	\$ (84,733.50)
Corporate Bonds	48133MBN9	JPMorgan Chase Financial	10/06/2023	4.218%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,841,705.00	\$ (158,295.00)
Corporate Bonds	48133MBQ2	JPMorgan Chase Financial	10/20/2023	4.382%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,839,569.50	\$ (160,430.50)
Corporate Bonds	48133MNC8	JPMorgan Chase Financial	11/20/2023	4.483%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,915,256.00	\$ (84,744.00)
Corporate Bonds	48133PBU6	JPMorgan Chase Financial	01/19/2024	6.083%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 50,000,514.00	\$ 514.00
Corporate Bonds	48133PCB7	JPMorgan Chase Financial	01/19/2024	6.083%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,977,495.00	\$ (22,505.00)
Corporate Bonds	48133PBT9	JPMorgan Chase Financial	01/22/2024	6.083%	75,000,000	\$ 100.00	\$ 75,000,000.00	\$ 74,988,678.00	\$ (11,322.00)
Corporate Bonds	48133U2D3	JPMorgan Chase Financial	02/20/2024	6.083%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,951,385.50	\$ (48,614.50)
Corporate Bonds	48133U2C5	JPMorgan Chase Financial	02/29/2024	6.083%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,967,054.50	\$ (32,945.50)
Corporate Bonds	48133U2F8	JPMorgan Chase Financial	03/04/2024	6.083%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,988,978.50	\$ (11,021.50)
Corporate Bonds	48133U2Z4	JPMorgan Chase Financial	04/08/2024	6.083%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 50,006,759.50	\$ 6,759.50
Corporate Bonds	49327M3A0	Keybank (Cleveland OH)	01/03/2024	6.984%	185,593,000	\$ 99.11	\$ 183,944,680.60	\$ 181,469,012.18	\$ (2,475,668.42)
Corporate Bonds	49327M3B8	Keybank (Cleveland OH)	01/03/2024	6.126%	55,025,000	\$ 99.54	\$ 54,771,360.19	\$ 53,871,125.75	\$ (900,234.44)
Corporate Bonds	49327M3C6	Keybank (Cleveland OH)	06/14/2024	4.638%	65,053,000	\$ 95.41	\$ 62,065,276.49	\$ 62,939,450.80	\$ 874,174.31
Corporate Bonds	594918BQ6	Microsoft Corp.	08/08/2023	4.821%	13,919,000	\$ 99.95	\$ 13,911,512.84	\$ 13,851,699.96	\$ (59,812.88)
Corporate Bonds	606822BA1	Mitsubishi UFJ Financial Group Inc.	07/26/2023	5.023%	21,772,000	\$ 99.81	\$ 21,731,621.85	\$ 21,694,916.45	\$ (36,705.40)
Corporate Bonds	6174468T9	Morgan Stanley	11/10/2023	5.804%	115,100,000	\$ 99.93	\$ 115,020,579.42	\$ 115,068,923.00	\$ 48,343.58
Corporate Bonds	6174468W2	Morgan Stanley	01/25/2024	5.697%	316,792,000	\$ 99.93	\$ 316,583,439.20	\$ 316,497,383.44	\$ (86,055.76)
Corporate Bonds	61760QNNQ3	Morgan Stanley	03/04/2024	6.083%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,991,118.50	\$ (8,881.50)
Corporate Bonds	61760QNR1	Morgan Stanley	04/09/2024	6.083%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 50,000,000.00	\$ -
Corporate Bonds	641062AD6	Nestle Holdings Inc.	09/24/2023	4.970%	37,750,000	\$ 99.62	\$ 37,606,924.50	\$ 37,491,090.49	\$ (115,834.01)
Corporate Bonds	69353RFL7	PNC Bank NA	06/08/2023	3.458%	14,200,000	\$ 100.00	\$ 14,200,000.00	\$ 14,194,779.51	\$ (5,220.49)
Corporate Bonds	69349LAMO	PNC Bank NA	07/25/2023	4.795%	25,151,000	\$ 99.94	\$ 25,135,068.09	\$ 25,067,225.54	\$ (67,842.55)
Corporate Bonds	773903AK5	Rockwell Automation Inc.	08/15/2023	4.967%	10,079,000	\$ 99.05	\$ 9,983,436.06	\$ 9,969,023.50	\$ (14,412.56)
Corporate Bonds	86787EBC0	Suntrust Bank	04/01/2024	5.638%	146,545,000	\$ 98.13	\$ 143,808,041.16	\$ 143,212,566.70	\$ (595,474.46)
Corporate Bonds	38150AMC6	The Goldman Sachs Group Inc	06/13/2023	2.944%	25,000,000	\$ 100.00	\$ 25,000,000.00	\$ 24,893,951.00	\$ (106,049.00)
Corporate Bonds	38150AMJ1	The Goldman Sachs Group Inc	06/27/2023	3.091%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,889,088.00	\$ (110,912.00)
Corporate Bonds	38150AN92	The Goldman Sachs Group Inc	07/21/2023	4.838%	50,000,000	\$ 99.77	\$ 50,000,000.00	\$ 49,884,810.00	\$ (115,190.00)
Corporate Bonds	38150ANK7	The Goldman Sachs Group Inc	08/07/2023	4.192%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,986,020.00	\$ (13,980.00)
Corporate Bonds	38150ANN1	The Goldman Sachs Group Inc	08/30/2023	4.033%	25,000,000	\$ 100.00	\$ 25,000,000.00	\$ 24,856,084.00	\$ (143,916.00)
Corporate Bonds	38150ANS0	The Goldman Sachs Group Inc	08/30/2023	4.995%	25,000,000	\$ 100.00	\$ 25,000,000.00	\$ 24,914,504.25	\$ (85,495.75)
Corporate Bonds	38141EB81	The Goldman Sachs Group Inc	11/29/2023	6.307%	54,077,000	\$ 100.43	\$ 54,307,926.50	\$ 54,249,096.27	\$ (58,830.23)
Corporate Bonds	38141GZET	The Goldman Sachs Group Inc	12/06/2023	5.058%	59,212,000	\$ 97.99	\$ 58,019,094.89	\$ 57,903,655.20	\$ (115,439.69)
Corporate Bonds	38150AQX6	The Goldman Sachs Group Inc	03/27/2024	6.083%	150,000,000	\$ 100.00	\$ 150,000,000.00	\$ 149,831,107.50	\$ (168,892.50)
Corporate Bonds	38150AR80	The Goldman Sachs Group Inc	04/08/2024	6.083%	100,000,000	\$ 100.00	\$ 100,000,000.00	\$ 100,077,030.00	\$ 77,030.00

Category	Primary Identifier	Security Description	Maturity	Yield (%)	Quantity	Price	Cost	Market Value	Value Above/ Below Market
Corporate Bonds	38150AR98	The Goldman Sachs Group Inc	04/13/2024	6.185%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,926,334.00	\$ (73,666.00)
Corporate Bonds	38150ARC1	The Goldman Sachs Group Inc	04/13/2024	6.185%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,924,803.50	\$ (75,196.50)
Corporate Bonds	38150ARJ6	The Goldman Sachs Group Inc	04/29/2024	6.337%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,957,173.50	\$ (42,826.50)
Corporate Bonds	38150AS30	The Goldman Sachs Group Inc	05/06/2024	6.337%	100,000,000	\$ 100.00	\$ 100,000,000.00	\$ 99,765,196.00	\$ (234,804.00)
Corporate Bonds	38150ASL0	The Goldman Sachs Group Inc	07/01/2024	6.641%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 50,008,404.50	\$ 8,404.50
Corporate Bonds	89788L7E8	Truist Bank	07/31/2023	5.340%	25,000,000	\$ 99.99	\$ 24,997,229.84	\$ 24,999,455.75	\$ 2,225.91
Corporate Bonds	89788L6Y5	Truist Bank	10/31/2023	5.252%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,890,470.50	\$ (109,529.50)
Corporate Bonds	89788JAD1	Truist Bank	01/17/2024	5.437%	218,818,000	\$ 99.81	\$ 218,393,406.25	\$ 216,187,306.55	\$ (2,206,099.70)
Corporate Bonds	91159HHG8	US Bancorp	01/30/2024	5.989%	5,818,000	\$ 98.69	\$ 5,742,006.09	\$ 5,729,953.76	\$ (12,052.33)
Corporate Bonds	90331HNV1	US Bank NA	07/24/2023	5.512%	25,000,000	\$ 99.87	\$ 24,968,476.90	\$ 24,905,147.75	\$ (63,329.15)
Corporate Bonds	94974BFN5	Wells Fargo & Co.	08/15/2023	4.168%	83,279,000	\$ 100.00	\$ 83,277,480.80	\$ 82,809,320.60	\$ (468,160.20)
Corporate Bonds	949746RE3	Wells Fargo & Co.	01/16/2024	5.233%	56,430,000	\$ 99.54	\$ 56,169,106.04	\$ 55,962,753.39	\$ (206,352.65)
Corporate Bonds Total					4,522,477,000		\$ 4,510,210,878.58	\$ 4,498,325,127.62	\$ (11,885,750.96)
Money Market Funds	09250C630	Blackrock	06/01/2023	5.122%	591,685,887	\$ 100.04	\$ 591,921,420.29	\$ 591,921,419.85	\$ (0.44)
Money Market Funds	461473837	DWS ESG Liquidity Fund	06/01/2023	5.186%	7,104,400	\$ 99.99	\$ 7,103,337.40	\$ 7,103,337.38	\$ (0.02)
Money Market Funds	60934N203	Federated	06/01/2023	5.138%	350,933,601	\$ 100.05	\$ 351,106,640.72	\$ 351,106,639.42	\$ (1.30)
Money Market Funds	31846V336	First American Bank	06/01/2023	7.990%	82,230,227	\$ 100.00	\$ 82,230,227.26	\$ 82,230,227.26	\$ -
Money Market Funds	31846V625	First American Bank	06/01/2023	5.192%	3,171,200	\$ 100.00	\$ 3,171,082.14	\$ 3,171,082.13	\$ (0.01)
Money Market Funds	38150C762	Goldman Sachs	06/01/2023	5.005%	219,050,303	\$ 100.00	\$ 219,050,303.04	\$ 219,050,303.04	\$ -
Money Market Funds	825252885	Invesco	06/01/2023	5.033%	466,816,703	\$ 100.00	\$ 466,816,703.16	\$ 466,816,703.16	\$ -
Money Market Funds	48129C769	JPMorgan	06/01/2023	5.164%	657,338,129	\$ 100.06	\$ 657,739,840.84	\$ 657,739,841.12	\$ 0.28
Money Market Funds	52470G791	Legg Mason	06/01/2023	5.016%	67,658,252	\$ 100.00	\$ 67,658,252.25	\$ 67,658,252.25	\$ -
Money Market Funds	61747C293	Morgan Stanley	06/01/2023	5.157%	685,627,848	\$ 100.01	\$ 685,684,501.82	\$ 685,684,501.45	\$ (0.37)
Money Market Funds	61747C707	Morgan Stanley	06/01/2023	5.005%	384,593,094	\$ 100.00	\$ 384,593,094.13	\$ 384,593,094.13	\$ -
Money Market Funds	665279840	Northern Trust	06/01/2023	4.983%	27,651,860	\$ 100.00	\$ 27,651,859.58	\$ 27,651,859.58	\$ -
Money Market Funds	857492706	State Street Global Advisors	06/01/2023	5.017%	172,848,392	\$ 100.00	\$ 172,848,391.93	\$ 172,848,391.93	\$ -
Money Market Funds Total					3,716,709,896		\$ 3,717,575,654.56	\$ 3,717,575,652.70	\$ (1.86)
Repurchase Agreements	9AMRSF0D5	Bank of Montreal	06/01/2023	5.110%	400,000,000	\$ 100.00	\$ 400,000,000.00	\$ 400,000,000.00	\$ -
Repurchase Agreements	9AMRSF0C7	Bank of Nova Scotia	06/01/2023	5.100%	1,000,000,000	\$ 100.00	\$ 1,000,000,000.00	\$ 1,000,000,000.00	\$ -
Repurchase Agreements	RP3225592	Daiwa	06/01/2023	5.151%	550,000,000	\$ 100.00	\$ 550,000,000.00	\$ 550,000,000.00	\$ -
Repurchase Agreements Total					1,950,000,000		\$ 1,950,000,000.00	\$ 1,950,000,000.00	\$ -
Supranational Bonds	298785HR0	European Investment Bank	08/15/2023	4.252%	40,037,000	\$ 99.72	\$ 39,925,715.80	\$ 39,821,873.99	\$ (103,841.81)
Supranational Bonds	29878TFB5	European Investment Bank	03/05/2024	5.064%	11,000,000	\$ 100.16	\$ 11,017,226.07	\$ 11,010,670.00	\$ (6,556.07)
Supranational Bonds	459052JC1	International Bank for Reconstruction & Development	07/14/2023	4.664%	50,000,000	\$ 99.45	\$ 49,725,277.78	\$ 49,702,680.50	\$ (22,597.28)
Supranational Bonds	459052MD5	International Bank for Reconstruction & Development	09/25/2023	5.024%	50,000,000	\$ 98.40	\$ 49,201,694.44	\$ 49,192,925.50	\$ (8,768.94)
Supranational Bonds	45950KCP3	International Finance Corp.	07/31/2023	4.030%	55,000,000	\$ 99.81	\$ 54,897,712.39	\$ 54,763,249.75	\$ (134,462.64)
Supranational Bonds Total					206,037,000		\$ 204,767,626.48	\$ 204,491,399.74	\$ (276,226.74)
U.S. Agencies	3133EML75	Federal Farm Credit Bank	06/22/2023	5.145%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,999,696.50	\$ (303.50)
U.S. Agencies	3133ENPQ7	Federal Farm Credit Bank	06/23/2023	5.164%	100,000,000	\$ 100.00	\$ 99,998,404.13	\$ 99,997,431.00	\$ (973.13)
U.S. Agencies	313312HJ2	Federal Farm Credit Bank	06/26/2023	4.715%	30,000,000	\$ 99.68	\$ 29,903,125.00	\$ 29,908,438.20	\$ 5,313.20
U.S. Agencies	3133EMQ54	Federal Farm Credit Bank	07/07/2023	5.174%	200,000,000	\$ 100.00	\$ 199,993,766.94	\$ 199,989,286.00	\$ (4,480.94)
U.S. Agencies	3133EM3Z3	Federal Farm Credit Bank	09/01/2023	5.171%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,999,498.50	\$ (501.50)
U.S. Agencies	3133ENR51	Federal Farm Credit Bank	11/07/2023	5.158%	50,000,000	\$ 100.01	\$ 50,003,227.66	\$ 50,002,422.50	\$ (805.16)
U.S. Agencies	3133ENQL7	Federal Farm Credit Bank	12/04/2023	5.158%	100,000,000	\$ 100.00	\$ 100,000,000.00	\$ 100,002,276.00	\$ 2,276.00
U.S. Agencies	3133EN5G1	Federal Farm Credit Bank	12/28/2023	5.036%	62,900,000	\$ 99.99	\$ 62,895,037.21	\$ 62,651,862.02	\$ (243,175.19)
U.S. Agencies	3133ENLK4	Federal Farm Credit Bank	01/18/2024	5.181%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 50,001,068.50	\$ 1,068.50
U.S. Agencies	3133ENUT5	Federal Farm Credit Bank	01/19/2024	5.201%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 50,002,361.00	\$ 2,361.00
U.S. Agencies	3133ENMK3	Federal Farm Credit Bank	01/29/2024	5.147%	200,000,000	\$ 100.08	\$ 200,155,132.10	\$ 200,128,242.00	\$ (26,890.10)
U.S. Agencies	3133ENUQ1	Federal Farm Credit Bank	02/20/2024	5.176%	10,000,000	\$ 100.00	\$ 10,000,000.00	\$ 9,995,397.10	\$ (4,602.90)
U.S. Agencies	3133ENSJ0	Federal Farm Credit Bank	02/23/2024	5.166%	16,000,000	\$ 100.00	\$ 16,000,219.63	\$ 15,993,175.84	\$ (7,043.79)
U.S. Agencies	3133ENQU7	Federal Farm Credit Bank	03/08/2024	5.176%	100,000,000	\$ 100.00	\$ 100,000,000.00	\$ 100,030,273.00	\$ 30,273.00
U.S. Agencies	3130AU6N9	Federal Home Loan Bank	06/15/2023	4.823%	100,000,000	\$ 100.00	\$ 100,000,000.00	\$ 99,977,932.00	\$ (22,068.00)
U.S. Agencies	313384HF9	Federal Home Loan Bank	06/23/2023	4.765%	36,970,000	\$ 99.71	\$ 36,863,813.95	\$ 36,870,687.12	\$ 6,873.17
U.S. Agencies	313384HJ1	Federal Home Loan Bank	06/26/2023	4.720%	100,000,000	\$ 99.68	\$ 99,676,736.11	\$ 99,694,794.00	\$ 18,057.89
U.S. Agencies	313384HL6	Federal Home Loan Bank	06/28/2023	4.917%	150,000,000	\$ 99.64	\$ 149,454,375.00	\$ 149,505,627.00	\$ 51,252.00
U.S. Agencies	313384HN2	Federal Home Loan Bank	06/30/2023	4.664%	50,000,000	\$ 99.63	\$ 49,814,722.22	\$ 49,823,023.50	\$ 8,301.28
U.S. Agencies	3130ASCY3	Federal Home Loan Bank	07/05/2023	5.822%	50,000,000	\$ 99.96	\$ 49,980,807.89	\$ 49,846,461.00	\$ (134,346.89)
U.S. Agencies	313384HT9	Federal Home Loan Bank	07/05/2023	5.004%	50,000,000	\$ 99.53	\$ 49,766,958.33	\$ 49,764,763.50	\$ (2,194.83)
U.S. Agencies	3130AU5V2	Federal Home Loan Bank	07/06/2023	4.870%	100,000,000	\$ 100.00	\$ 100,000,000.00	\$ 99,949,600.00	\$ (50,400.00)
U.S. Agencies	3130ASN2	Federal Home Loan Bank	07/28/2023	3.277%	12,845,000	\$ 100.00	\$ 12,845,000.00	\$ 12,797,594.11	\$ (47,405.89)
U.S. Agencies	3130AULU6	Federal Home Loan Bank	07/28/2023	4.907%	75,000,000	\$ 100.00	\$ 75,000,000.00	\$ 74,944,542.00	\$ (55,458.00)

Category	Primary Identifier	Security Description	Maturity	Yield (%)	Quantity	Price	Cost	Market Value	Value Above/ Below Market
U.S. Agencies	3130AVBK7	Federal Home Loan Bank	09/01/2023	5.192%	89,000,000	\$ 99.99	\$ 88,991,210.62	\$ 88,931,557.22	\$ (59,653.40)
U.S. Agencies	313384LD9	Federal Home Loan Bank	09/01/2023	4.988%	50,000,000	\$ 98.74	\$ 49,371,333.34	\$ 49,358,830.50	\$ (12,502.84)
U.S. Agencies	3130AU3D4	Federal Home Loan Bank	09/22/2023	5.014%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,932,965.50	\$ (67,034.50)
U.S. Agencies	313384MH9	Federal Home Loan Bank	09/29/2023	4.917%	75,000,000	\$ 98.38	\$ 73,787,500.00	\$ 73,747,993.50	\$ (39,506.50)
U.S. Agencies	3130AUAM6	Federal Home Loan Bank	12/28/2023	5.054%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,877,225.00	\$ (122,775.00)
U.S. Agencies	3130AUC28	Federal Home Loan Bank	12/28/2023	5.023%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,823,309.50	\$ (176,690.50)
U.S. Agencies	3130AUF82	Federal Home Loan Bank	12/28/2023	5.091%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,826,281.00	\$ (173,719.00)
U.S. Agencies	3130AU3T9	Federal Home Loan Bank	12/29/2023	5.164%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,838,376.50	\$ (161,623.50)
U.S. Agencies	3130AUENO	Federal Home Loan Bank	01/17/2024	5.052%	100,000,000	\$ 100.00	\$ 100,000,000.00	\$ 99,691,558.00	\$ (308,442.00)
U.S. Agencies	3130AUG73	Federal Home Loan Bank	01/24/2024	5.193%	100,000,000	\$ 100.00	\$ 100,000,000.00	\$ 99,656,056.00	\$ (343,944.00)
U.S. Agencies	3130AUJG0	Federal Home Loan Bank	01/26/2024	5.041%	100,000,000	\$ 100.00	\$ 100,000,000.00	\$ 99,596,114.00	\$ (403,886.00)
U.S. Agencies	3130AUH31	Federal Home Loan Bank	01/30/2024	5.243%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,841,941.50	\$ (158,058.50)
U.S. Agencies	3130AUJR6	Federal Home Loan Bank	02/09/2024	5.122%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,795,937.50	\$ (204,062.50)
U.S. Agencies	3130AUVM3	Federal Home Loan Bank	04/15/2024	5.207%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,762,628.00	\$ (237,372.00)
U.S. Agencies	3130AV4F6	Federal Home Loan Bank	04/19/2024	5.455%	50,000,000	\$ 99.65	\$ 50,000,000.00	\$ 49,826,173.00	\$ (173,827.00)
U.S. Agencies	3130AV5R9	Federal Home Loan Bank	04/23/2024	5.525%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,844,952.00	\$ (155,048.00)
U.S. Agencies	3130AV4A7	Federal Home Loan Bank	04/26/2024	5.455%	75,000,000	\$ 100.00	\$ 75,000,000.00	\$ 74,745,273.00	\$ (254,727.00)
U.S. Agencies	3130AVCJ9	Federal Home Loan Bank	05/03/2024	5.684%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 50,000,000.00	\$ -
U.S. Agencies	3130AVT36	Federal Home Loan Bank	05/22/2024	5.306%	150,000,000	\$ 100.00	\$ 150,000,000.00	\$ 150,114,373.50	\$ 114,373.50
U.S. Agencies	3135GADQ1	Federal National Mortgage Association	12/28/2023	5.044%	100,000,000	\$ 100.00	\$ 100,000,000.00	\$ 99,748,873.00	\$ (251,127.00)
U.S. Agencies	3135GAE23	Federal National Mortgage Association	01/26/2024	5.142%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,829,282.00	\$ (170,718.00)
U.S. Agencies	3135GAE80	Federal National Mortgage Association	02/09/2024	5.041%	100,000,000	\$ 100.00	\$ 100,000,000.00	\$ 99,547,673.00	\$ (452,327.00)
U.S. Agencies Total					<u>3,332,715,000</u>		<u>\$ 3,329,501,370.13</u>	<u>\$ 3,325,213,825.61</u>	<u>\$ (4,287,544.52)</u>
U.S. Treasuries	912797FM4	United States Treasury Bill	06/06/2023	6.137%	400,000,000	\$ 99.92	\$ 399,663,749.82	\$ 399,712,084.00	\$ 48,334.18
U.S. Treasuries	912797FP7	United States Treasury Bill	06/20/2023	4.917%	200,000,000	\$ 99.74	\$ 199,488,055.56	\$ 199,462,458.00	\$ (25,597.56)
U.S. Treasuries	912797FQ5	United States Treasury Bill	06/27/2023	4.887%	50,000,000	\$ 99.65	\$ 49,825,944.44	\$ 49,816,871.50	\$ (9,072.94)
U.S. Treasuries	912796XQ7	United States Treasury Bill	07/13/2023	4.755%	50,000,000	\$ 99.41	\$ 49,726,416.67	\$ 49,703,295.00	\$ (23,121.67)
U.S. Treasuries	912796ZZ5	United States Treasury Bill	07/20/2023	5.007%	250,000,000	\$ 99.33	\$ 248,319,707.93	\$ 248,268,837.50	\$ (50,870.43)
U.S. Treasuries	912796Y29	United States Treasury Bill	07/27/2023	5.069%	100,000,000	\$ 99.22	\$ 99,222,222.22	\$ 99,193,548.00	\$ (28,674.22)
U.S. Treasuries	912796Y37	United States Treasury Bill	08/03/2023	5.171%	200,000,000	\$ 99.10	\$ 198,214,999.77	\$ 198,194,788.00	\$ (20,211.77)
U.S. Treasuries	912796Z36	United States Treasury Bill	08/17/2023	4.867%	100,000,000	\$ 98.97	\$ 98,973,333.33	\$ 98,913,712.00	\$ (59,621.33)
U.S. Treasuries	912797GH4	United States Treasury Bill	08/22/2023	5.090%	100,000,000	\$ 98.86	\$ 98,856,555.55	\$ 98,828,881.00	\$ (27,674.55)
U.S. Treasuries	912796Z44	United States Treasury Bill	08/24/2023	4.958%	50,000,000	\$ 98.86	\$ 49,429,500.00	\$ 49,398,466.50	\$ (31,033.50)
U.S. Treasuries	912797FC6	United States Treasury Bill	10/26/2023	5.277%	100,000,000	\$ 97.87	\$ 97,874,625.00	\$ 97,854,140.00	\$ (20,485.00)
U.S. Treasuries	91282CCQ2	United States Treasury Note	07/31/2023	5.464%	850,000,000	\$ 100.00	\$ 849,724,868.93	\$ 849,981,444.50	\$ 256,575.57
U.S. Treasuries	91282CEL1	United States Treasury Note	04/30/2024	5.373%	50,000,000	\$ 99.93	\$ 49,992,209.30	\$ 49,964,649.00	\$ (27,560.30)
U.S. Treasuries	91282CFS5	United States Treasury Note	10/31/2024	5.449%	100,000,000	\$ 99.92	\$ 99,916,703.04	\$ 100,091,851.00	\$ 175,147.96
U.S. Treasuries Total					<u>2,600,000,000</u>		<u>\$ 2,589,228,891.56</u>	<u>\$ 2,589,385,026.00</u>	<u>\$ 156,134.44</u>
Grand Total					<u>18,712,588,896</u>		<u>\$ 18,659,836,154.34</u>	<u>\$ 18,642,642,161.45</u>	<u>\$ (17,193,992.89)</u>