

ILLINOIS PUBLIC TREASURERS INVESTMENT POOL
OFFICE OF THE STATE TREASURER

Inventory Report

Position holdings as of **JUNE 30, 2023**

WAM: 52.6 days WAL: 99.0 days 30-day Net Yield: 5.184%

Category	Primary Identifier	Security Description	Maturity	Yield (%)	Quantity	Price	Cost	Market Value	Value Above/ Below Market
Commercial Paper	00084CU67	ABN AMRO	07/06/2023	5.181%	50,000,000	\$ 99.93	\$ 49,964,513.90	\$ 49,957,358.50	(\$7,155.40)
Commercial Paper	00084CUA8	ABN AMRO	07/10/2023	5.171%	25,000,000	\$ 99.87	\$ 24,968,124.99	\$ 24,964,382.00	(\$3,742.99)
Commercial Paper	00084CUH3	ABN AMRO	07/17/2023	4.998%	25,000,000	\$ 99.78	\$ 24,945,222.22	\$ 24,939,201.50	(\$6,020.72)
Commercial Paper	00084CWJ7	ABN AMRO	09/18/2023	5.445%	55,000,000	\$ 98.82	\$ 54,351,870.83	\$ 54,341,222.10	(\$10,648.73)
Commercial Paper	06054PWC6	Bank of America Securities Inc.	09/12/2023	5.313%	50,000,000	\$ 98.94	\$ 49,468,722.12	\$ 49,447,466.50	(\$21,255.62)
Commercial Paper	06054PXD3	Bank of America Securities Inc.	10/13/2023	5.303%	50,000,000	\$ 98.49	\$ 49,244,555.52	\$ 49,202,146.00	(\$42,409.52)
Commercial Paper	06054PYE0	Bank of America Securities Inc.	11/14/2023	5.303%	50,000,000	\$ 98.02	\$ 49,012,111.25	\$ 48,946,051.50	(\$66,059.75)
Commercial Paper	14912EUK1	Caterpillar Financial Services Corp.	07/19/2023	5.181%	100,000,000	\$ 99.74	\$ 99,744,500.00	\$ 99,731,942.00	(\$12,558.00)
Commercial Paper	13607FUH7	CIBC	07/17/2023	5.080%	50,000,000	\$ 99.78	\$ 49,888,666.67	\$ 49,881,378.00	(\$7,288.67)
Commercial Paper	13607EB16	CIBC	02/01/2024	5.587%	50,000,000	\$ 96.71	\$ 48,354,652.78	\$ 48,321,800.00	(\$32,852.78)
Commercial Paper	13607ECC1	CIBC	03/12/2024	5.597%	50,000,000	\$ 96.09	\$ 48,045,000.00	\$ 47,989,689.00	(\$55,311.00)
Commercial Paper	13607ECF4	CIBC	03/15/2024	5.642%	100,000,000	\$ 96.01	\$ 96,011,749.85	\$ 95,928,664.00	(\$83,085.85)
Commercial Paper	13607ECJ6	CIBC	03/18/2024	5.688%	50,000,000	\$ 95.93	\$ 47,966,374.84	\$ 47,939,297.00	(\$27,077.84)
Commercial Paper	28249MU68	Eidp Inc.	07/06/2023	5.434%	41,000,000	\$ 99.93	\$ 40,969,477.78	\$ 40,963,995.03	(\$5,482.75)
Commercial Paper	28249MU76	Eidp Inc.	07/07/2023	5.556%	50,000,000	\$ 99.91	\$ 49,954,333.33	\$ 49,948,764.00	(\$5,569.33)
Commercial Paper	28249MUQ4	Eidp Inc.	07/24/2023	5.414%	50,000,000	\$ 99.66	\$ 49,829,416.66	\$ 49,821,633.50	(\$7,783.16)
Commercial Paper	28249MUR2	Eidp Inc.	07/25/2023	5.475%	40,000,000	\$ 99.64	\$ 39,856,000.00	\$ 39,851,138.80	(\$4,861.20)
Commercial Paper	28249MW75	Eidp Inc.	08/07/2023	5.505%	20,000,000	\$ 99.44	\$ 19,888,383.33	\$ 19,885,092.20	(\$3,291.13)
Commercial Paper	28249MW58	Eidp Inc.	09/05/2023	5.688%	45,000,000	\$ 98.97	\$ 44,537,174.89	\$ 44,562,406.05	\$25,231.16
Commercial Paper	28249MWJ8	Eidp Inc.	09/18/2023	5.698%	50,000,000	\$ 98.77	\$ 49,383,360.94	\$ 49,418,555.50	\$35,194.56
Commercial Paper	28249MX24	Eidp Inc.	10/02/2023	5.657%	100,000,000	\$ 98.56	\$ 98,558,587.05	\$ 98,622,378.00	\$63,790.95
Commercial Paper	28249MXQ1	Eidp Inc.	10/24/2023	5.627%	50,000,000	\$ 98.23	\$ 49,113,541.66	\$ 49,118,078.00	\$4,536.34
Commercial Paper	28249MZ14	Eidp Inc.	12/01/2023	5.728%	47,000,000	\$ 97.60	\$ 45,871,412.50	\$ 45,876,300.50	\$4,888.00
Commercial Paper	28249MZ71	Eidp Inc.	12/07/2023	5.820%	50,000,000	\$ 97.46	\$ 48,732,416.67	\$ 48,754,889.00	\$22,472.33
Commercial Paper	40434RUD2	HSBC USA Inc.	07/13/2023	4.157%	25,000,000	\$ 99.86	\$ 24,965,833.33	\$ 24,953,795.75	(\$12,037.58)
Commercial Paper	40434RUE0	HSBC USA Inc.	07/14/2023	5.456%	90,000,000	\$ 99.81	\$ 89,825,113.89	\$ 89,820,765.00	(\$4,348.89)
Commercial Paper	40434RUT7	HSBC USA Inc.	07/27/2023	5.222%	63,850,000	\$ 99.63	\$ 63,612,513.47	\$ 63,600,649.79	(\$11,863.68)
Commercial Paper	40434RV17	HSBC USA Inc.	08/01/2023	4.056%	35,000,000	\$ 99.66	\$ 34,879,444.45	\$ 34,836,822.30	(\$42,622.15)
Commercial Paper	40434RW16	HSBC USA Inc.	09/01/2023	5.688%	50,000,000	\$ 99.03	\$ 49,516,916.67	\$ 49,527,325.00	\$10,408.33
Commercial Paper	40434RXA5	HSBC USA Inc.	10/10/2023	5.333%	40,000,000	\$ 98.52	\$ 39,409,711.11	\$ 39,372,700.00	(\$37,011.11)
Commercial Paper	40434PAG1	HSBC USA Inc.	01/16/2024	5.734%	25,000,000	\$ 96.87	\$ 24,218,510.41	\$ 24,183,750.00	(\$34,760.41)
Commercial Paper	40434PBG0	HSBC USA Inc.	02/16/2024	5.728%	50,000,000	\$ 96.39	\$ 48,195,138.89	\$ 48,090,079.00	(\$105,059.89)
Commercial Paper	40434PBL9	HSBC USA Inc.	02/20/2024	5.901%	50,000,000	\$ 96.22	\$ 48,108,500.00	\$ 48,053,090.50	(\$55,409.50)
Commercial Paper	40434PF76	HSBC USA Inc.	06/07/2024	5.982%	50,000,000	\$ 94.40	\$ 47,197,500.00	\$ 47,086,405.50	(\$111,094.50)
Commercial Paper	45685RUL9	ING (US) Funding LLC	07/20/2023	5.080%	100,000,000	\$ 99.74	\$ 99,735,583.33	\$ 99,716,167.00	(\$19,416.33)
Commercial Paper	45685RV38	ING (US) Funding LLC	08/03/2023	5.069%	50,000,000	\$ 99.54	\$ 49,770,833.33	\$ 49,757,703.00	(\$13,130.33)
Commercial Paper	45685RVQ7	ING (US) Funding LLC	08/24/2023	5.374%	50,000,000	\$ 99.21	\$ 49,602,500.00	\$ 49,596,132.00	(\$6,368.00)
Commercial Paper	45685RZC4	ING (US) Funding LLC	12/12/2023	5.533%	100,000,000	\$ 97.51	\$ 97,513,805.56	\$ 97,461,750.00	(\$52,055.56)
Commercial Paper	24422MW15	John Deere Capital Corp.	09/01/2023	5.293%	150,000,000	\$ 99.10	\$ 148,651,500.00	\$ 148,636,312.50	(\$15,187.50)
Commercial Paper	50000EUE2	Koch Industries Inc.	07/14/2023	5.252%	50,000,000	\$ 99.81	\$ 49,906,472.22	\$ 49,901,708.50	(\$4,763.72)
Commercial Paper	50000EVH4	Koch Industries Inc.	08/17/2023	5.242%	50,000,000	\$ 99.33	\$ 49,662,513.89	\$ 49,652,933.50	(\$9,580.39)
Commercial Paper	50213MUD9	L'Oreal	07/13/2023	4.836%	63,800,000	\$ 99.84	\$ 63,698,558.00	\$ 63,682,824.28	(\$15,733.72)
Commercial Paper	55078UUA0	Louis Vuitton Moet Hennessy	07/10/2023	4.983%	46,000,000	\$ 99.88	\$ 45,943,475.00	\$ 45,935,587.12	(\$7,887.88)
Commercial Paper	55078UW83	Louis Vuitton Moet Hennessy	09/08/2023	5.029%	50,000,000	\$ 99.05	\$ 49,524,666.67	\$ 49,492,208.50	(\$32,458.17)
Commercial Paper	63763QU54	National Securities Clearing Corp.	07/05/2023	5.191%	150,000,000	\$ 99.94	\$ 149,914,666.66	\$ 149,894,709.00	(\$19,957.76)
Commercial Paper	63763QUH8	National Securities Clearing Corp.	07/17/2023	5.201%	200,000,000	\$ 99.77	\$ 199,544,000.00	\$ 199,519,278.00	(\$24,722.00)
Commercial Paper	89116FVV9	Toronto Dominion Holdings USA Inc.	08/29/2023	5.252%	50,000,000	\$ 99.15	\$ 49,575,527.77	\$ 49,572,916.50	(\$2,611.27)
Commercial Paper	89116FW55	Toronto Dominion Holdings USA Inc.	09/05/2023	5.181%	50,000,000	\$ 99.06	\$ 49,531,583.33	\$ 49,517,693.00	(\$13,890.33)
Commercial Paper	89116FWN6	Toronto Dominion Holdings USA Inc.	09/22/2023	5.313%	50,000,000	\$ 98.79	\$ 49,395,944.44	\$ 49,378,750.00	(\$17,194.44)
Commercial Paper	89116FXA3	Toronto Dominion Holdings USA Inc.	10/10/2023	5.232%	50,000,000	\$ 98.55	\$ 49,276,166.67	\$ 49,235,425.00	(\$40,741.67)
Commercial Paper	89233HVM3	Toyota Motor Corp.	08/21/2023	5.151%	50,000,000	\$ 99.28	\$ 49,640,166.67	\$ 49,623,505.50	(\$16,661.17)
Commercial Paper Total					3,036,650,000		\$ 2,999,477,315.64	\$ 2,998,514,814.92	(\$962,500.72)
Corporate Bonds	88579YBE0	3M Co.	02/14/2024	5.836%	63,600,000	\$ 99.91	\$ 63,544,566.00	\$ 63,624,300.29	\$79,734.29
Corporate Bonds	025816BW8	American Express Co.	07/03/2023	4.648%	12,387,000	\$ 100.00	\$ 12,386,377.16	\$ 12,387,000.00	\$622.84
Corporate Bonds	025816BX6	American Express Co.	07/03/2023	6.042%	18,669,000	\$ 100.00	\$ 18,669,096.67	\$ 18,669,000.00	(\$96.67)
Corporate Bonds	025816CJ6	American Express Co.	11/03/2023	5.547%	14,220,000	\$ 99.94	\$ 14,211,150.50	\$ 14,208,412.69	(\$2,737.81)

Corporate Bonds	025816CV9	American Express Co.	05/03/2024	5.489%	37,567,000	\$ 98.17	\$	36,878,544.41	\$	36,832,290.16	(\$46,254.25)
Corporate Bonds	06053FAA7	Bank of America Corp.	07/24/2023	4.757%	41,491,000	\$ 99.96	\$	41,474,452.22	\$	41,460,404.54	(\$14,047.68)
Corporate Bonds	06051GFB0	Bank of America Corp.	01/22/2024	5.727%	39,399,000	\$ 99.18	\$	39,074,314.17	\$	39,055,306.76	(\$19,007.41)
Corporate Bonds	06055JAD1	Bank of America Corp.	02/20/2024	5.069%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,985,025.50	(\$14,974.50)
Corporate Bonds	06055JAF6	Bank of America Corp.	03/28/2024	5.699%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,509,279.00	(\$490,721.00)
Corporate Bonds	06051GJY6	Bank of America Corp.	06/14/2024	5.675%	90,719,000	\$ 99.86	\$	90,594,771.77	\$	90,583,222.69	(\$11,549.08)
Corporate Bonds	06052T4K3	Bank of America, NA	10/20/2023	5.536%	75,000,000	\$ 100.04	\$	75,027,607.78	\$	75,020,355.00	(\$7,252.78)
Corporate Bonds	14040HCA1	Capital One Financial Corp.	01/29/2024	5.394%	26,430,000	\$ 99.29	\$	26,243,309.00	\$	26,102,796.60	(\$140,512.40)
Corporate Bonds	14912L5X5	Caterpillar Financial Services	11/24/2023	4.804%	13,500,000	\$ 99.57	\$	13,441,407.85	\$	13,411,528.16	(\$29,879.69)
Corporate Bonds	17330FY62	Citigroup Global Markets Holdings	07/10/2023	5.840%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,999,575.50	(\$424.50)
Corporate Bonds	17330PGV5	Citigroup Global Markets Holdings	07/17/2023	4.714%	25,000,000	\$ 100.00	\$	25,000,000.00	\$	24,987,669.75	(\$12,330.25)
Corporate Bonds	17330PL98	Citigroup Global Markets Holdings	07/24/2023	4.929%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,985,307.00	(\$14,693.00)
Corporate Bonds	17330PSZ3	Citigroup Global Markets Holdings	07/28/2023	4.584%	30,000,000	\$ 100.00	\$	30,000,000.00	\$	29,940,000.00	(\$60,000.00)
Corporate Bonds	17330R5V3	Citigroup Global Markets Holdings	09/30/2023	5.099%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,903,893.00	(\$96,107.00)
Corporate Bonds	17330RBL8	Citigroup Global Markets Holdings	11/27/2023	4.918%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,893,366.00	(\$106,634.00)
Corporate Bonds	17330RQ81	Citigroup Global Markets Holdings	12/01/2023	5.048%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,845,945.50	(\$154,054.50)
Corporate Bonds	17330YRR3	Citigroup Global Markets Holdings	12/01/2023	5.129%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,804,422.50	(\$195,577.50)
Corporate Bonds	17330RRK5	Citigroup Global Markets Holdings	12/07/2023	4.818%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,788,239.00	(\$211,761.00)
Corporate Bonds	17330RR72	Citigroup Global Markets Holdings	12/14/2023	4.968%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,841,278.50	(\$158,721.50)
Corporate Bonds	17331CJ73	Citigroup Global Markets Holdings	01/23/2024	5.272%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,983,321.50	(\$16,678.50)
Corporate Bonds	17331CBW6	Citigroup Global Markets Holdings	02/16/2024	5.444%	100,000,000	\$ 100.00	\$	100,000,000.00	\$	99,766,091.00	(\$233,909.00)
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	\$0.00
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	\$0.00
Corporate Bonds	17331HU79	Citigroup Global Markets Holdings	06/12/2024	6.641%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,861,145.00	(\$138,855.00)
Corporate Bonds	17291RGJ5	Citigroup Global Markets Holdings	07/30/2024	5.692%	25,000,000	\$ 100.00	\$	25,000,000.00	\$	24,946,421.75	(\$53,578.25)
Corporate Bonds	316773CP3	Fifth Third Bancorp	01/16/2024	5.405%	44,359,000	\$ 99.53	\$	44,152,195.69	\$	43,758,410.19	(\$393,785.50)
Corporate Bonds	316773CX6	Fifth Third Bancorp	01/25/2024	6.973%	87,075,000	\$ 98.40	\$	85,681,899.28	\$	85,830,410.03	\$148,510.75
Corporate Bonds	48133DN63	JPMorgan Chase Financial	08/25/2023	4.766%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,943,414.00	(\$56,586.00)
Corporate Bonds	48133MAE0	JPMorgan Chase Financial	09/05/2023	4.326%	25,000,000	\$ 100.00	\$	25,000,000.00	\$	24,951,639.75	(\$48,360.25)
Corporate Bonds	48133DR28	JPMorgan Chase Financial	09/12/2023	5.067%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,911,821.00	(\$88,179.00)
Corporate Bonds	48133MAD2	JPMorgan Chase Financial	09/18/2023	5.190%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,925,648.00	(\$74,352.00)
Corporate Bonds	48133MBD1	JPMorgan Chase Financial	09/22/2023	5.320%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,918,746.00	(\$81,254.00)
Corporate Bonds	48133MAK6	JPMorgan Chase Financial	09/25/2023	5.030%	25,000,000	\$ 100.00	\$	25,000,000.00	\$	24,944,403.75	(\$55,596.25)
Corporate Bonds	48133MBN9	JPMorgan Chase Financial	10/06/2023	4.846%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,886,662.50	(\$113,337.50)
Corporate Bonds	48133MBQ2	JPMorgan Chase Financial	10/20/2023	4.835%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,887,544.00	(\$112,456.00)
Corporate Bonds	48133MCN8	JPMorgan Chase Financial	11/20/2023	4.937%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,942,593.50	(\$57,406.50)
Corporate Bonds	48133PBU6	JPMorgan Chase Financial	01/19/2024	4.937%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,777,193.50	(\$222,806.50)
Corporate Bonds	48133PCB7	JPMorgan Chase Financial	01/19/2024	5.038%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,885,690.00	(\$114,310.00)
Corporate Bonds	48133PBT9	JPMorgan Chase Financial	01/22/2024	5.066%	75,000,000	\$ 100.00	\$	75,000,000.00	\$	74,728,636.50	(\$271,363.50)
Corporate Bonds	48133U2D3	JPMorgan Chase Financial	02/20/2024	6.083%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,985,838.50	(\$14,161.50)
Corporate Bonds	48133U2C5	JPMorgan Chase Financial	02/29/2024	6.083%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,968,202.50	(\$31,797.50)
Corporate Bonds	48133U2F8	JPMorgan Chase Financial	03/04/2024	6.083%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,984,741.00	(\$15,259.00)
Corporate Bonds	48133U2Z4	JPMorgan Chase Financial	04/08/2024	6.083%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,999,898.50	(\$101.50)
Corporate Bonds	48133UAK8	JPMorgan Chase Financial	07/12/2024	7.351%	70,000,000	\$ 100.00	\$	70,000,000.00	\$	69,964,759.90	(\$35,240.10)
Corporate Bonds	49327M3A0	Keybank	01/03/2024	7.025%	185,593,000	\$ 99.23	\$	184,170,185.03	\$	182,852,233.10	(\$1,317,951.93)
Corporate Bonds	49327M3B8	Keybank	01/03/2024	6.277%	55,025,000	\$ 99.60	\$	54,806,982.09	\$	54,213,937.00	(\$593,045.09)
Corporate Bonds	49327M3C6	Keybank	06/14/2024	9.676%	65,053,000	\$ 95.76	\$	62,293,880.27	\$	63,228,811.10	\$934,930.83
Corporate Bonds	594918BQ6	Microsoft Corp.	08/08/2023	2.017%	13,919,000	\$ 100.00	\$	13,919,000.00	\$	13,877,999.08	(\$41,000.92)
Corporate Bonds	606822BA1	Mitsubishi UFJ Financial Group Inc.	07/26/2023	5.023%	21,772,000	\$ 99.92	\$	21,753,646.30	\$	21,743,478.68	(\$10,167.62)
Corporate Bonds	6174468T9	Morgan Stanley	11/10/2023	5.822%	146,584,000	\$ 99.95	\$	146,509,714.39	\$	146,490,186.24	(\$19,528.15)
Corporate Bonds	6174468W2	Morgan Stanley	01/25/2024	5.718%	383,002,000	\$ 99.95	\$	382,798,371.53	\$	382,598,208.65	(\$200,162.88)
Corporate Bonds	61760QNQ3	Morgan Stanley	03/04/2024	5.246%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,782,625.00	(\$217,375.00)
Corporate Bonds	61760QNR1	Morgan Stanley	04/09/2024	6.083%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	50,000,000.00	\$0.00
Corporate Bonds	641062AD6	Nestle Holdings Inc.	09/24/2023	4.970%	37,750,000	\$ 99.76	\$	37,658,022.90	\$	37,556,401.77	(\$101,621.13)
Corporate Bonds	69349LAM0	PNC Bank, NA	07/25/2023	3.831%	25,151,000	\$ 100.00	\$	25,151,000.00	\$	25,118,215.42	(\$32,784.58)
Corporate Bonds	693475AV7	PNC Financial Services Group Inc	01/23/2024	6.172%	13,948,000	\$ 98.78	\$	13,777,651.99	\$	13,772,102.47	(\$5,549.52)
Corporate Bonds	773903AK5	Rockwell Automation Inc.	08/15/2023	4.967%	10,079,000	\$ 99.43	\$	10,021,661.64	\$	10,021,483.48	(\$178.16)
Corporate Bonds	86787EBC0	Suntrust Bank	04/01/2024	5.694%	180,748,000	\$ 98.30	\$	177,674,731.07	\$	177,128,150.77	(\$546,580.30)
Corporate Bonds	38150AN92	The Goldman Sachs Group Inc.	07/21/2023	4.965%	50,000,000	\$ 99.91	\$	50,000,000.00	\$	49,952,204.50	(\$47,795.50)
Corporate Bonds	38150ANK7	The Goldman Sachs Group Inc.	08/07/2023	4.821%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,994,925.00	(\$5,075.00)
Corporate Bonds	38150ANN1	The Goldman Sachs Group Inc.	08/30/2023	4.033%	25,000,000	\$ 100.00	\$	25,000,000.00	\$	24,771,482.50	(\$228,517.50)
Corporate Bonds	38150ANS0	The Goldman Sachs Group Inc.	08/30/2023	5.322%	25,000,000	\$ 100.00	\$	25,000,000.00	\$	24,950,324.00	(\$49,676.00)
Corporate Bonds	38141EB81	The Goldman Sachs Group Inc.	11/29/2023	6.307%	54,077,000	\$ 100.36	\$	54,269,941.21	\$	54,333,056.22	\$63,115.01
Corporate Bonds	38141GZE7	The Goldman Sachs Group Inc.	12/06/2023	5.127%	59,212,000	\$ 98.31	\$	58,208,934.86	\$	58,071,192.00	(\$137,742.86)
Corporate Bonds	38150AQX6	The Goldman Sachs Group Inc.	03/27/2024	6.083%	150,000,000	\$ 100.00	\$	150,000,000.00	\$	149,891,241.00	(\$108,759.00)
Corporate Bonds	38150AR80	The Goldman Sachs Group Inc.	04/08/2024	6.083%	100,000,000	\$ 100.00	\$	100,000,000.00	\$	100,015,134.00	\$15,134.00
Corporate Bonds	38150AR98	The Goldman Sachs Group Inc.	04/13/2024	6.185%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,948,199.00	(\$51,801.00)

Corporate Bonds	38150ARC1	The Goldman Sachs Group Inc.	04/13/2024	6.185%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,946,104.00	(\$53,896.00)
Corporate Bonds	38150ARJ6	The Goldman Sachs Group Inc.	04/29/2024	6.337%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,940,415.00	(\$59,585.00)
Corporate Bonds	38150AS30	The Goldman Sachs Group Inc.	05/06/2024	6.337%	100,000,000	\$ 100.00	\$ 100,000,000.00	\$ 99,765,796.00	(\$234,204.00)
Corporate Bonds	38150ASL0	The Goldman Sachs Group Inc.	07/01/2024	6.641%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,937,926.00	(\$62,074.00)
Corporate Bonds	38150ASX4	The Goldman Sachs Group Inc.	07/29/2024	6.844%	25,000,000	\$ 100.00	\$ 25,000,000.00	\$ 24,975,159.75	(\$24,840.25)
Corporate Bonds	89236TKM6	Toyota Motor Credit Corp.	12/11/2023	5.491%	6,300,000	\$ 100.18	\$ 6,311,454.20	\$ 6,308,162.85	(\$3,291.35)
Corporate Bonds	89236TKW4	Toyota Motor Credit Corp.	06/13/2024	5.633%	50,000,000	\$ 100.13	\$ 50,062,915.00	\$ 50,069,067.00	\$6,152.00
Corporate Bonds	89788L7E8	Truist Bank	07/31/2023	5.340%	25,000,000	\$ 99.99	\$ 24,998,614.92	\$ 25,000,900.25	\$2,285.33
Corporate Bonds	89788L6Y5	Truist Bank	10/31/2023	5.252%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,930,172.00	(\$69,828.00)
Corporate Bonds	89788JAD1	Truist Bank	01/17/2024	5.655%	218,818,000	\$ 99.83	\$ 218,449,770.54	\$ 216,883,648.88	(\$1,566,121.66)
Corporate Bonds	91159HHG8	US Bancorp	01/30/2024	5.989%	5,818,000	\$ 98.88	\$ 5,752,953.98	\$ 5,744,169.58	(\$8,784.40)
Corporate Bonds	90331HNV1	US Bank Assn	07/24/2023	3.420%	25,000,000	\$ 100.00	\$ 25,000,000.00	\$ 24,966,175.25	(\$33,824.75)
Corporate Bonds	94974BFN5	Wells Fargo & Co.	08/15/2023	4.168%	83,279,000	\$ 100.00	\$ 83,278,088.48	\$ 83,090,214.83	(\$187,873.65)
Corporate Bonds	949746RE3	Wells Fargo & Co.	01/16/2024	5.233%	56,430,000	\$ 99.60	\$ 56,203,207.31	\$ 56,000,616.23	(\$202,591.08)
Corporate Bonds Total					4,886,974,000		\$ 4,874,450,420.21	\$ 4,865,461,969.11	(\$8,988,451.10)
Money Market Funds	09250C630	Blackrock	07/01/2023	5.137%	594,231,160	\$ 100.04	\$ 594,466,947.05	\$ 594,466,944.66	(\$2.39)
Money Market Funds	461473837	Dws Esg Liquidity Fund-inst	07/01/2023	5.186%	7,304,753	\$ 99.98	\$ 7,303,630.47	\$ 7,303,630.50	\$0.03
Money Market Funds	60934N203	Federated Hermes	07/01/2023	5.213%	352,848,745	\$ 100.05	\$ 353,021,976.06	\$ 353,021,975.99	(\$0.07)
Money Market Funds	31846V625	First American Bank	07/01/2023	5.095%	3,416,413	\$ 100.00	\$ 3,416,294.68	\$ 3,416,294.69	\$0.01
Money Market Funds	38150C762	Goldman Sachs Funds	07/01/2023	5.026%	176,055,440	\$ 100.00	\$ 176,055,440.49	\$ 176,055,440.49	\$0.00
Money Market Funds	48129C769	JPMorgan	07/01/2023	5.167%	560,635,764	\$ 100.06	\$ 560,953,506.99	\$ 560,953,504.37	(\$2.62)
Money Market Funds	52470G791	Legg Mason-Western Asset	07/01/2023	5.017%	67,658,252	\$ 100.00	\$ 67,658,252.25	\$ 67,658,252.25	\$0.00
Money Market Funds	61747C293	Morgan Stanley	07/01/2023	5.228%	589,350,917	\$ 100.01	\$ 589,407,571.02	\$ 589,407,571.52	\$0.50
Money Market Funds	61747C707	Morgan Stanley	07/01/2023	5.038%	458,945,540	\$ 100.00	\$ 458,945,540.28	\$ 458,945,540.28	\$0.00
Money Market Funds	665279840	Northern Trust	07/01/2023	5.001%	19,783,326	\$ 100.00	\$ 19,783,326.47	\$ 19,783,326.47	\$0.00
Money Market Funds	825252885	Invesco	07/01/2023	5.110%	966,233,643	\$ 100.00	\$ 966,233,643.24	\$ 966,233,643.24	\$0.00
Money Market Funds	857492706	State Street	07/01/2023	5.045%	172,848,392	\$ 100.00	\$ 172,848,391.93	\$ 172,848,391.93	\$0.00
Money Market Funds Total					3,969,312,347		\$ 3,970,094,520.93	\$ 3,970,094,516.39	(\$4.54)
Repurchase Agreements	9AMRSGGK0	Bank of Montreal	07/05/2023	5.110%	400,000,000	\$ 100.00	\$ 400,000,000.00	\$ 400,000,000.00	\$0.00
Repurchase Agreements	9AMRSGGL8	Bank of Nova Scotia	07/05/2023	5.100%	1,000,000,000	\$ 100.00	\$ 1,000,000,000.00	\$ 1,000,000,000.00	\$0.00
Repurchase Agreements	RP5936931	Daiwa	07/05/2023	5.151%	550,000,000	\$ 100.00	\$ 550,000,000.00	\$ 550,000,000.00	\$0.00
Repurchase Agreements Total					1,950,000,000		\$ 1,950,000,000.00	\$ 1,950,000,000.00	\$0.00
Supranational Bonds	29878SUL8	European Investment Bank	07/20/2023	4.938%	100,000,000	\$ 99.74	\$ 99,742,972.22	\$ 99,731,000.00	(\$11,972.22)
Supranational Bonds	298785HR0	European Investment Bank	08/15/2023	4.252%	40,037,000	\$ 99.83	\$ 39,970,229.48	\$ 39,929,822.55	(\$40,406.93)
Supranational Bonds	29878SWJ1	European Investment Bank	09/18/2023	4.917%	100,000,000	\$ 98.94	\$ 98,935,694.44	\$ 98,851,778.00	(\$83,916.44)
Supranational Bonds	29878TFB5	European Investment Bank	03/05/2024	5.195%	11,000,000	\$ 100.14	\$ 11,015,239.03	\$ 11,009,855.56	(\$5,383.47)
Supranational Bonds	459052JC1	International Bank for Reconstruction & Development	07/14/2023	4.664%	50,000,000	\$ 99.83	\$ 49,916,944.44	\$ 49,926,241.50	\$9,297.06
Supranational Bonds	459052MD5	International Bank for Reconstruction & Development	05/25/2023	5.024%	50,000,000	\$ 98.82	\$ 49,408,152.77	\$ 49,427,420.50	\$19,267.73
Supranational Bonds	45950KCP3	International Finance Corp.	07/31/2023	4.030%	55,000,000	\$ 99.91	\$ 54,948,856.19	\$ 54,907,653.35	(\$41,202.84)
Supranational Bonds Total					406,037,000		\$ 403,938,088.57	\$ 403,783,771.46	(\$154,317.11)
U.S. Agencies	3133EMQ54	Federal Farm Credit Bank	07/07/2023	5.196%	200,000,000	\$ 100.00	\$ 199,998,601.02	\$ 199,998,292.00	(\$309.02)
U.S. Agencies	3133EM3Z3	Federal Farm Credit Bank	09/01/2023	5.171%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,997,759.50	(\$2,240.50)
U.S. Agencies	3133ENR51	Federal Farm Credit Bank	11/07/2023	5.251%	50,000,000	\$ 100.00	\$ 50,002,317.19	\$ 50,001,272.00	(\$1,045.19)
U.S. Agencies	3133ENQL7	Federal Farm Credit Bank	12/04/2023	5.168%	100,000,000	\$ 100.00	\$ 100,000,000.00	\$ 100,000,207.00	\$207.00
U.S. Agencies	3133EN5G1	Federal Farm Credit Bank	12/28/2023	4.877%	62,900,000	\$ 100.00	\$ 62,900,000.00	\$ 62,668,991.57	(\$231,008.43)
U.S. Agencies	3133ENLK4	Federal Farm Credit Bank	01/18/2024	5.181%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 50,000,100.50	\$100.50
U.S. Agencies	3133ENU75	Federal Farm Credit Bank	01/19/2024	5.201%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 50,002,616.50	\$2,616.50
U.S. Agencies	3133ENMK3	Federal Farm Credit Bank	01/29/2024	5.207%	200,000,000	\$ 100.07	\$ 200,139,088.54	\$ 200,111,440.00	(\$27,648.54)
U.S. Agencies	3133ENUQ1	Federal Farm Credit Bank	02/20/2024	5.176%	10,000,000	\$ 100.00	\$ 10,000,000.00	\$ 9,995,815.50	(\$4,184.50)
U.S. Agencies	3133ENSJ0	Federal Farm Credit Bank	02/23/2024	5.191%	16,000,000	\$ 100.00	\$ 16,000,000.00	\$ 15,993,744.00	(\$6,256.00)
U.S. Agencies	3133ENQU7	Federal Farm Credit Bank	03/08/2024	5.176%	100,000,000	\$ 100.00	\$ 100,000,000.00	\$ 100,025,660.00	\$25,660.00
U.S. Agencies	3130AVCJ9	Federal Home Loan Bank	07/03/2023	5.684%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 50,000,000.00	\$0.00
U.S. Agencies	3130ASCY3	Federal Home Loan Bank	07/05/2023	2.383%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,991,088.50	(\$8,911.50)
U.S. Agencies	313384HT9	Federal Home Loan Bank	07/05/2023	5.004%	50,000,000	\$ 99.95	\$ 49,972,583.33	\$ 49,986,581.50	\$13,998.17
U.S. Agencies	3130AUSV2	Federal Home Loan Bank	07/06/2023	4.870%	100,000,000	\$ 100.00	\$ 100,000,000.00	\$ 99,994,577.00	(\$5,423.00)
U.S. Agencies	3130ASNF2	Federal Home Loan Bank	07/28/2023	3.277%	12,845,000	\$ 100.00	\$ 12,845,000.00	\$ 12,823,029.14	(\$21,970.86)
U.S. Agencies	3130AULU6	Federal Home Loan Bank	07/28/2023	4.907%	75,000,000	\$ 100.00	\$ 75,000,000.00	\$ 74,968,811.25	(\$31,188.75)
U.S. Agencies	3130AVBK7	Federal Home Loan Bank	09/01/2023	5.192%	89,000,000	\$ 99.99	\$ 88,994,076.72	\$ 88,942,583.43	(\$51,493.29)
U.S. Agencies	313384LD9	Federal Home Loan Bank	09/01/2023	4.988%	50,000,000	\$ 99.15	\$ 49,576,333.34	\$ 49,590,342.00	\$14,008.66
U.S. Agencies	3130AU3D4	Federal Home Loan Bank	09/22/2023	4.959%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,939,983.50	(\$60,016.50)
U.S. Agencies	313384MH9	Federal Home Loan Bank	09/29/2023	4.917%	75,000,000	\$ 98.79	\$ 74,090,625.00	\$ 74,100,478.50	\$9,853.50
U.S. Agencies	3130AUAM6	Federal Home Loan Bank	12/28/2023	5.026%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,867,462.50	(\$132,537.50)
U.S. Agencies	3130AUC28	Federal Home Loan Bank	12/28/2023	4.996%	50,000,000	\$ 100.00	\$ 50,000,000.00	\$ 49,831,434.00	(\$168,566.00)

U.S. Agencies	3130AUF82	Federal Home Loan Bank	12/28/2023	5.036%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,840,401.00	(\$159,599.00)
U.S. Agencies	3130AU3T9	Federal Home Loan Bank	12/29/2023	5.136%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,861,013.50	(\$138,986.50)
U.S. Agencies	3130AUEN0	Federal Home Loan Bank	01/17/2024	5.052%	100,000,000	\$ 100.00	\$	100,000,000.00	\$	99,637,230.00	(\$362,770.00)
U.S. Agencies	3130AUG73	Federal Home Loan Bank	01/24/2024	5.193%	100,000,000	\$ 100.00	\$	100,000,000.00	\$	99,642,349.00	(\$357,651.00)
U.S. Agencies	3130AUJG0	Federal Home Loan Bank	01/26/2024	5.041%	100,000,000	\$ 100.00	\$	100,000,000.00	\$	99,569,961.00	(\$430,039.00)
U.S. Agencies	3130AUH31	Federal Home Loan Bank	01/30/2024	5.243%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,825,414.00	(\$174,586.00)
U.S. Agencies	3130AUJR6	Federal Home Loan Bank	02/09/2024	5.122%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,795,809.50	(\$204,190.50)
U.S. Agencies	3130AUVM3	Federal Home Loan Bank	04/15/2024	5.207%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,781,525.50	(\$218,474.50)
U.S. Agencies	3130AV4F6	Federal Home Loan Bank	04/19/2024	5.455%	50,000,000	\$ 99.71	\$	50,000,000.00	\$	49,851,079.00	(\$148,921.00)
U.S. Agencies	3130AV5R9	Federal Home Loan Bank	04/23/2024	5.525%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,856,712.00	(\$143,288.00)
U.S. Agencies	3130AV4A7	Federal Home Loan Bank	04/26/2024	5.455%	75,000,000	\$ 100.00	\$	75,000,000.00	\$	74,755,420.50	(\$244,579.50)
U.S. Agencies	3130AVT36	Federal Home Loan Bank	05/22/2024	5.306%	150,000,000	\$ 100.00	\$	150,000,000.00	\$	149,325,573.00	(\$674,427.00)
U.S. Agencies	3130AWC99	Federal Home Loan Bank	06/14/2024	5.555%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	50,039,836.50	\$39,836.50
U.S. Agencies	3130AWDG2	Federal Home Loan Bank	06/21/2024	5.505%	100,000,000	\$ 100.00	\$	100,000,000.00	\$	99,939,268.00	(\$60,732.00)
U.S. Agencies	3130AWDP2	Federal Home Loan Bank	06/28/2024	5.535%	100,000,000	\$ 100.00	\$	100,000,000.00	\$	99,974,076.00	(\$25,924.00)
U.S. Agencies	3135GADQ1	Federal National Mortgage Association	12/28/2023	5.016%	100,000,000	\$ 100.00	\$	100,000,000.00	\$	99,730,197.00	(\$269,803.00)
U.S. Agencies	3135GAE23	Federal National Mortgage Association	01/26/2024	5.142%	50,000,000	\$ 100.00	\$	50,000,000.00	\$	49,835,074.50	(\$164,925.50)
U.S. Agencies	3135GAE80	Federal National Mortgage Association	02/09/2024	5.041%	100,000,000	\$ 100.00	\$	100,000,000.00	\$	99,571,723.00	(\$428,277.00)
U.S. Agencies Total					2,965,745,000		\$	2,964,518,625.14	\$	2,959,664,932.89	(\$4,853,692.25)
U.S. Treasuries	912796XQ7	United States Treasury Bill	07/13/2023	4.755%	50,000,000	\$ 99.86	\$	49,921,833.33	\$	49,930,046.50	\$8,213.17
U.S. Treasuries	912796ZZ5	United States Treasury Bill	07/20/2023	5.007%	250,000,000	\$ 99.74	\$	249,348,458.18	\$	249,408,542.50	\$60,084.32
U.S. Treasuries	912796Y29	United States Treasury Bill	07/27/2023	5.069%	100,000,000	\$ 99.64	\$	99,638,888.89	\$	99,665,500.00	\$26,611.11
U.S. Treasuries	912796Y37	United States Treasury Bill	08/03/2023	5.171%	200,000,000	\$ 99.56	\$	199,064,999.88	\$	199,122,528.00	\$57,528.12
U.S. Treasuries	912796Z36	United States Treasury Bill	08/17/2023	4.867%	100,000,000	\$ 99.37	\$	99,373,333.33	\$	99,354,312.00	(\$19,021.33)
U.S. Treasuries	912797GH4	United States Treasury Bill	08/22/2023	5.090%	100,000,000	\$ 99.27	\$	99,274,888.89	\$	99,283,218.00	\$8,329.11
U.S. Treasuries	912796Z44	United States Treasury Bill	08/24/2023	4.958%	50,000,000	\$ 99.27	\$	49,633,250.00	\$	49,625,828.50	(\$7,421.50)
U.S. Treasuries	912797FC6	United States Treasury Bill	10/26/2023	5.277%	100,000,000	\$ 98.31	\$	98,308,375.00	\$	98,338,090.00	\$29,715.00
U.S. Treasuries	91282CCQ2	United States Treasury Note	07/31/2023	5.559%	850,000,000	\$ 100.00	\$	849,854,499.95	\$	850,032,801.50	\$178,301.55
U.S. Treasuries	91282CEL1	United States Treasury Note	04/30/2024	5.282%	50,000,000	\$ 99.96	\$	49,992,863.87	\$	49,977,094.50	(\$15,769.37)
U.S. Treasuries	91282CFS5	United States Treasury Note	10/31/2024	5.543%	100,000,000	\$ 99.92	\$	99,921,359.81	\$	100,070,743.00	\$149,383.19
U.S. Treasuries Total					1,950,000,000		\$	1,944,332,751.13	\$	1,944,808,704.50	\$475,953.37
Grand Total					19,164,718,347		\$	19,106,811,721.62	\$	19,092,328,709.27	(\$14,483,012.35)