

ILLINOIS PUBLIC TREASURERS INVESTMENT POOL
OFFICE OF THE STATE TREASURER
Inventory Report

Position holdings as of JULY 31, 2023

WAM: 58.6 days WAL: 112.7 days 30-day Net Yield: 5.314%

Category	Primary Identifier	Security Description	Maturity	Yield (%)	Quantity	Price	Cost	Market Value	Value Above/ Below Market
Commercial Paper	00084CWJ7	ABN AMRO	09/18/2023	5.445%	55,000,000	\$ 99.284	\$ 54,606,200.00	\$ 54,594,851.85	(\$11,348.15)
Commercial Paper	00084CX56	ABN AMRO	10/05/2023	5.455%	100,000,000	\$ 99.029	\$ 99,028,611.10	\$ 99,003,400.00	(\$25,211.10)
Commercial Paper	00084BA87	ABN AMRO	01/08/2024	5.678%	50,000,000	\$ 97.511	\$ 48,755,555.60	\$ 48,743,305.50	(\$12,250.10)
Commercial Paper	0530A3V13	Automatic Data Processing Inc.	08/01/2023	5.374%	65,000,000	\$ 100.000	\$ 65,000,000.00	\$ 64,990,410.55	(\$9,589.45)
Commercial Paper	06054PWC6	Bank of America Securities Inc.	09/12/2023	5.313%	50,000,000	\$ 99.389	\$ 49,694,333.27	\$ 49,677,380.50	(\$16,952.77)
Commercial Paper	06054PXD3	Bank of America Securities Inc.	10/13/2023	5.303%	50,000,000	\$ 98.940	\$ 49,469,736.09	\$ 49,439,450.00	(\$30,286.09)
Commercial Paper	06054PYE0	Bank of America Securities Inc.	11/14/2023	5.303%	50,000,000	\$ 98.475	\$ 49,237,291.78	\$ 49,189,689.00	(\$47,602.78)
Commercial Paper	14912EVF1	Caterpillar Financial Services Corp.	08/15/2023	5.272%	250,000,000	\$ 99.798	\$ 249,494,444.44	\$ 249,448,645.00	(\$45,799.44)
Commercial Paper	14912EVG9	Caterpillar Financial Services Corp.	08/16/2023	5.323%	100,000,000	\$ 99.781	\$ 99,781,250.00	\$ 99,764,667.00	(\$16,583.00)
Commercial Paper	13607EB16	CIBC	02/01/2024	5.587%	50,000,000	\$ 97.184	\$ 48,591,888.89	\$ 48,576,271.00	(\$15,617.89)
Commercial Paper	13609BC43	CIBC	03/04/2024	5.678%	50,000,000	\$ 96.640	\$ 48,320,000.00	\$ 48,125,555.50	(\$194,444.50)
Commercial Paper	13607ECC1	CIBC	03/12/2024	5.597%	50,000,000	\$ 96.565	\$ 48,282,666.67	\$ 48,263,437.50	(\$19,229.17)
Commercial Paper	13607ECF4	CIBC	03/15/2024	5.642%	100,000,000	\$ 96.491	\$ 96,490,958.20	\$ 96,479,933.00	(\$11,025.20)
Commercial Paper	13607ECJ6	CIBC	03/18/2024	5.688%	50,000,000	\$ 96.416	\$ 48,207,916.52	\$ 48,216,487.50	\$8,570.98
Commercial Paper	28249MV75	EIDP Inc.	08/07/2023	5.505%	20,000,000	\$ 99.910	\$ 19,981,900.00	\$ 19,978,533.40	(\$3,366.60)
Commercial Paper	28249MW58	EIDP Inc.	09/05/2023	5.688%	45,000,000	\$ 99.455	\$ 44,754,562.44	\$ 44,752,230.00	(\$2,332.44)
Commercial Paper	28249MWJ8	EIDP Inc.	09/18/2023	5.698%	50,000,000	\$ 99.251	\$ 49,625,333.23	\$ 49,629,846.00	\$4,512.77
Commercial Paper	28249MX24	EIDP Inc.	10/02/2023	5.657%	100,000,000	\$ 99.039	\$ 99,039,058.03	\$ 99,083,350.00	\$44,291.97
Commercial Paper	28249MXQ1	EIDP Inc.	10/24/2023	5.627%	50,000,000	\$ 98.705	\$ 49,352,500.00	\$ 49,374,659.50	\$22,159.50
Commercial Paper	28249MZ14	EIDP Inc.	12/01/2023	5.728%	47,000,000	\$ 98.085	\$ 46,100,080.55	\$ 46,106,353.75	\$6,273.20
Commercial Paper	28249MZ71	EIDP Inc.	12/07/2023	5.820%	50,000,000	\$ 97.959	\$ 48,979,555.56	\$ 49,001,146.00	\$21,590.44
Commercial Paper	40434RV17	HSBC USA Inc.	08/01/2023	4.056%	35,000,000	\$ 100.000	\$ 35,000,000.00	\$ 34,994,808.45	(\$5,191.55)
Commercial Paper	40434RW16	HSBC USA Inc.	09/01/2023	5.688%	50,000,000	\$ 99.517	\$ 49,758,458.33	\$ 49,758,622.00	\$163.67
Commercial Paper	40434RXA5	HSBC USA Inc.	10/10/2023	5.333%	40,000,000	\$ 98.977	\$ 39,590,888.89	\$ 39,564,454.40	(\$26,434.49)
Commercial Paper	40434PAG1	HSBC USA Inc.	01/16/2024	5.734%	25,000,000	\$ 97.361	\$ 24,340,250.00	\$ 24,316,958.25	(\$23,291.75)
Commercial Paper	40434PBG0	HSBC USA Inc.	02/16/2024	5.728%	50,000,000	\$ 96.877	\$ 48,438,402.78	\$ 48,365,278.00	(\$73,124.78)
Commercial Paper	40434PBL9	HSBC USA Inc.	02/20/2024	5.901%	50,000,000	\$ 96.718	\$ 48,359,083.33	\$ 48,332,300.00	(\$26,783.33)
Commercial Paper	40434PD11	HSBC USA Inc.	04/01/2024	6.093%	50,000,000	\$ 95.927	\$ 47,963,277.78	\$ 47,974,326.50	\$11,048.72
Commercial Paper	40434PF76	HSBC USA Inc.	06/07/2024	5.982%	50,000,000	\$ 94.903	\$ 47,451,527.78	\$ 47,373,133.50	(\$78,394.28)
Commercial Paper	45685RV38	ING (US) Funding LLC	08/03/2023	5.069%	50,000,000	\$ 99.972	\$ 49,986,111.11	\$ 49,977,875.00	(\$8,236.11)
Commercial Paper	45685RVQ7	ING (US) Funding LLC	08/24/2023	5.374%	50,000,000	\$ 99.661	\$ 49,830,694.45	\$ 49,821,966.50	(\$8,727.95)
Commercial Paper	45685RZC4	ING (US) Funding LLC	12/12/2023	5.533%	100,000,000	\$ 97.984	\$ 97,983,756.94	\$ 97,933,794.00	(\$49,962.94)
Commercial Paper	24422MW15	John Deere Capital Corp.	09/01/2023	5.293%	150,000,000	\$ 99.551	\$ 149,325,750.00	\$ 149,298,267.00	(\$27,483.00)
Commercial Paper	50000EVH4	Koch Industries Inc.	08/17/2023	5.242%	50,000,000	\$ 99.770	\$ 49,885,111.11	\$ 49,875,003.00	(\$10,108.11)
Commercial Paper	55078UW83	Louis Vuitton Moet Hennessy	09/08/2023	5.029%	50,000,000	\$ 99.476	\$ 49,738,222.22	\$ 49,712,591.50	(\$25,630.72)
Commercial Paper	63763QVU6	National Securities Clearing Corp.	08/21/2023	5.282%	125,000,000	\$ 99.711	\$ 124,638,194.44	\$ 124,612,666.25	(\$25,528.19)
Commercial Paper	63763QVU8	National Securities Clearing Corp.	08/28/2023	5.353%	50,000,000	\$ 99.604	\$ 49,802,000.00	\$ 49,793,189.00	(\$8,811.00)
Commercial Paper	63763QW86	National Securities Clearing Corp.	09/08/2023	5.363%	50,000,000	\$ 99.442	\$ 49,720,805.55	\$ 49,711,021.00	(\$9,784.55)
Commercial Paper	63763QWD5	National Securities Clearing Corp.	09/13/2023	5.343%	100,000,000	\$ 99.371	\$ 99,370,527.78	\$ 99,346,967.00	(\$23,560.78)
Commercial Paper	63763QX69	National Securities Clearing Corp.	10/06/2023	5.343%	100,000,000	\$ 99.034	\$ 99,033,833.33	\$ 98,999,281.00	(\$34,552.33)
Commercial Paper	63763QXA0	National Securities Clearing Corp.	10/10/2023	5.374%	100,000,000	\$ 98.969	\$ 98,969,444.45	\$ 98,938,747.00	(\$30,697.45)
Commercial Paper	63763QXD4	National Securities Clearing Corp.	10/13/2023	5.404%	100,000,000	\$ 98.919	\$ 98,919,194.53	\$ 98,893,289.00	(\$26,905.53)
Commercial Paper	7426M3XP9	Private Export Funding Corp.	10/23/2023	5.374%	50,000,000	\$ 98.778	\$ 49,389,027.64	\$ 49,369,533.50	(\$19,494.14)
Commercial Paper	7426M3Y11	Private Export Funding Corp.	11/01/2023	5.374%	25,000,000	\$ 98.646	\$ 24,661,388.88	\$ 24,650,216.75	(\$11,172.13)
Commercial Paper	74433HV43	Prudential Funding LLC	08/04/2023	5.242%	50,000,000	\$ 99.957	\$ 49,978,458.33	\$ 49,970,555.50	(\$7,902.83)
Commercial Paper	89116FVV9	Toronto Dominion Holdings USA Inc.	08/29/2023	5.252%	50,000,000	\$ 99.597	\$ 49,798,555.55	\$ 49,787,534.50	(\$11,021.05)
Commercial Paper	89116FW55	Toronto Dominion Holdings USA Inc.	09/05/2023	5.181%	50,000,000	\$ 99.503	\$ 49,751,597.22	\$ 49,735,650.00	(\$15,947.22)
Commercial Paper	89116FWN6	Toronto Dominion Holdings USA Inc.	09/22/2023	5.313%	50,000,000	\$ 99.243	\$ 49,621,555.55	\$ 49,608,462.50	(\$13,093.05)
Commercial Paper	89116FXA3	Toronto Dominion Holdings USA Inc.	10/10/2023	5.232%	50,000,000	\$ 98.997	\$ 49,498,333.33	\$ 49,470,162.50	(\$28,170.83)
Commercial Paper	89116ED26	Toronto Dominion Holdings USA Inc.	04/02/2024	5.718%	50,000,000	\$ 96.162	\$ 48,080,833.33	\$ 48,083,591.50	\$2,758.17
Commercial Paper	89233HVM3	Toyota Motor Corp.	05/15/2023	5.151%	50,000,000	\$ 99.718	\$ 49,858,888.89	\$ 49,845,241.50	(\$13,647.39)
Commercial Paper	91058UV26	United Healthcare Corp.	08/02/2023	5.374%	100,000,000	\$ 99.985	\$ 99,985,277.78	\$ 99,970,294.00	(\$14,983.78)
Commercial Paper Total					3,382,000,000		\$ 3,341,523,293.67	\$ 3,340,525,383.15	(\$997,910.52)
Corporate Bonds	88579YBE0	3M Co.	02/14/2024	5.836%	63,600,000	\$ 99.925	\$ 63,551,951.34	\$ 63,554,605.50	\$2,654.16
Corporate Bonds	025816CJ6	American Express Co.	11/03/2023	5.826%	14,220,000	\$ 99.955	\$ 14,213,526.74	\$ 14,212,881.61	(\$645.13)
Corporate Bonds	025816CK3	American Express Co.	11/03/2023	5.445%	11,755,000	\$ 98.789	\$ 11,612,611.59	\$ 11,612,981.61	\$370.02
Corporate Bonds	025816CU1	American Express Co.	05/03/2024	5.940%	11,206,000	\$ 100.164	\$ 11,224,400.27	\$ 11,222,971.82	(\$1,428.45)
Corporate Bonds	025816CV9	American Express Co.	05/03/2024	5.532%	82,931,000	\$ 98.307	\$ 81,527,093.44	\$ 81,508,135.42	(\$18,958.02)
Corporate Bonds	06051GFB0	Bank Of America Corp.	01/22/2024	5.550%	39,399,000	\$ 99.305	\$ 39,125,079.08	\$ 39,039,353.71	(\$85,725.37)

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	5.684%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,012,257.50	\$12,257.50
Corporate Bonds	06055JAF6	Bank Of America Corp.	03/28/2024	5.639%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,553,207.00	(\$446,793.00)
Corporate Bonds	06051GFF1	Bank Of America Corp.	04/01/2024	5.655%	6,485,000	\$ 98.868	\$ 6,411,569.89	\$ 6,411,294.21	(\$275.68)
Corporate Bonds	06051GJY6	Bank Of America Corp.	06/14/2024	7.607%	107,668,000	\$ 99.878	\$ 107,536,821.61	\$ 107,535,568.36	(\$1,253.25)
Corporate Bonds	06055JBM0	Bank Of America Corp.	08/21/2024	7.097%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,175,704.50	\$175,704.50
Corporate Bonds	06052T4K3	Bank Of America NA	10/20/2023	5.536%	75,000,000	\$ 100.027	\$ 75,019,897.50	\$ 75,002,844.75	(\$17,052.75)
Corporate Bonds	110122DT2	Bristol-Myers Squibb Co.	11/13/2023	5.386%	23,137,000	\$ 98.617	\$ 22,817,024.12	\$ 22,814,454.72	(\$2,569.40)
Corporate Bonds	14040HCA1	Capital One Financial Corp.	01/29/2024	5.290%	26,430,000	\$ 99.416	\$ 26,275,598.14	\$ 26,147,462.77	(\$128,135.37)
Corporate Bonds	14912L5X5	Caterpillar Financial Services	11/24/2023	4.804%	13,500,000	\$ 99.658	\$ 13,453,848.64	\$ 13,426,544.88	(\$27,303.76)
Corporate Bonds	17330R5V3	Citigroup Global Markets Holdings	09/30/2023	5.490%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,921,659.50	(\$78,340.50)
Corporate Bonds	17330RBL8	Citigroup Global Markets Holdings	11/27/2023	5.094%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,903,018.50	(\$96,981.50)
Corporate Bonds	17330RQ81	Citigroup Global Markets Holdings	12/01/2023	5.244%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,863,583.50	(\$136,416.50)
Corporate Bonds	17330YRR3	Citigroup Global Markets Holdings	12/01/2023	5.512%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,828,911.50	(\$171,088.50)
Corporate Bonds	17330RRK5	Citigroup Global Markets Holdings	12/07/2023	5.309%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,822,073.00	(\$177,927.00)
Corporate Bonds	17330RR72	Citigroup Global Markets Holdings	12/14/2023	5.134%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,861,672.50	(\$138,327.50)
Corporate Bonds	17331CJ73	Citigroup Global Markets Holdings	01/23/2024	5.589%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,760,482.00	(\$239,518.00)
Corporate Bonds	17331CBW6	Citigroup Global Markets Holdings	02/16/2024	5.528%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 99,778,468.00	(\$221,532.00)
Corporate Bonds	17331CG43	Citigroup Global Markets Holdings	04/03/2024	5.830%	50,000,000	\$ 100.000	\$ 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	\$ 100.000	\$ 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	\$ 100.000	\$ 50,000,000.00	\$ 49,879,998.00	(\$120,002.00)
Corporate Bonds	17291RGJ5	Citigroup Global Markets Holdings	07/30/2024	5.692%	25,000,000	\$ 100.000	\$ 25,000,000.00	\$ 24,919,200.50	(\$80,799.50)
Corporate Bonds	17291RF56	Citigroup Global Markets Holdings	08/07/2024	7.097%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,099,600.00	\$99,600.00
Corporate Bonds	17291RCG5	Citigroup Global Markets Holdings	08/12/2024	7.351%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,135,413.50	\$135,413.50
Corporate Bonds	17291RDK5	Citigroup Global Markets Holdings	08/28/2024	7.477%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,002,309.50	\$2,309.50
Corporate Bonds	316773CP3	Fifth Third Bancorp	01/16/2024	5.275%	44,359,000	\$ 99.621	\$ 44,190,884.87	\$ 43,994,180.49	(\$196,704.38)
Corporate Bonds	316773CX6	Fifth Third Bancorp	01/25/2024	6.917%	87,075,000	\$ 98.681	\$ 85,926,605.49	\$ 86,102,495.03	\$175,889.54
Corporate Bonds	48133DN63	JPMorgan Chase Financial	08/25/2023	4.766%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,970,389.50	(\$29,610.50)
Corporate Bonds	48133MAE0	JPMorgan Chase Financial	09/05/2023	4.326%	25,000,000	\$ 100.000	\$ 25,000,000.00	\$ 24,978,175.25	(\$21,824.75)
Corporate Bonds	48133DR28	JPMorgan Chase Financial	09/12/2023	5.505%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,940,965.50	(\$59,034.50)
Corporate Bonds	48133MAD2	JPMorgan Chase Financial	09/18/2023	5.205%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,944,478.00	(\$55,522.00)
Corporate Bonds	48133MBD1	JPMorgan Chase Financial	09/22/2023	5.432%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,936,221.00	(\$63,779.00)
Corporate Bonds	48133MAK6	JPMorgan Chase Financial	09/25/2023	5.128%	25,000,000	\$ 100.000	\$ 25,000,000.00	\$ 24,957,520.50	(\$42,479.50)
Corporate Bonds	48133MBN9	JPMorgan Chase Financial	10/06/2023	5.323%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,917,085.00	(\$82,915.00)
Corporate Bonds	48133MBQ2	JPMorgan Chase Financial	10/20/2023	4.873%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,906,924.50	(\$93,075.50)
Corporate Bonds	48133MCN8	JPMorgan Chase Financial	11/20/2023	4.974%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,944,987.00	(\$55,013.00)
Corporate Bonds	48133PBU6	JPMorgan Chase Financial	01/19/2024	5.021%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,799,696.50	(\$200,303.50)
Corporate Bonds	48133PCB7	JPMorgan Chase Financial	01/19/2024	5.122%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,893,261.50	(\$106,738.50)
Corporate Bonds	48133PBT9	JPMorgan Chase Financial	01/22/2024	5.066%	75,000,000	\$ 100.000	\$ 75,000,000.00	\$ 74,775,002.25	(\$224,997.75)
Corporate Bonds	48133U2D3	JPMorgan Chase Financial	02/20/2024	5.132%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,823,386.00	(\$176,614.00)
Corporate Bonds	48133U2C5	JPMorgan Chase Financial	02/29/2024	6.083%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,814,605.00	(\$185,395.00)
Corporate Bonds	48133U2F8	JPMorgan Chase Financial	03/04/2024	6.083%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,999,386.50	(\$613.50)
Corporate Bonds	48133U2Z4	JPMorgan Chase Financial	04/08/2024	5.811%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,649,977.50	(\$350,022.50)
Corporate Bonds	48133UAK8	JPMorgan Chase Financial	07/12/2024	7.351%	70,000,000	\$ 100.000	\$ 70,000,000.00	\$ 69,963,973.80	(\$36,026.20)
Corporate Bonds	48133UAJ1	JPMorgan Chase Financial	08/20/2024	7.097%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,989,094.00	(\$10,906.00)
Corporate Bonds	49327M3A0	Keybank	01/03/2024	7.227%	185,593,000	\$ 99.358	\$ 184,402,148.67	\$ 183,596,013.75	(\$806,134.92)
Corporate Bonds	49327M3B8	Keybank	01/03/2024	7.088%	55,025,000	\$ 99.669	\$ 54,842,619.82	\$ 54,903,945.00	\$61,325.18
Corporate Bonds	49327M3C6	Keybank	06/14/2024	9.842%	65,053,000	\$ 96.112	\$ 62,523,931.44	\$ 63,833,256.25	\$1,309,324.81
Corporate Bonds	594918BQ6	Microsoft Corp.	08/08/2023	2.017%	13,919,000	\$ 100.000	\$ 13,919,000.00	\$ 13,910,948.55	(\$8,051.45)
Corporate Bonds	6174468T9	Morgan Stanley	11/10/2023	6.081%	189,408,000	\$ 99.964	\$ 189,340,278.84	\$ 189,319,074.84	(\$21,204.00)
Corporate Bonds	6174468W2	Morgan Stanley	11/25/2024	5.886%	396,882,000	\$ 99.958	\$ 396,714,780.93	\$ 396,727,612.90	\$12,831.97
Corporate Bonds	61760QNK3	Morgan Stanley	03/04/2024	5.605%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,803,709.00	(\$196,291.00)
Corporate Bonds	61760QNR1	Morgan Stanley	04/09/2024	6.083%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,000,000.00	\$0.00
Corporate Bonds	61746BDQ6	Morgan Stanley	04/29/2024	5.637%	33,793,000	\$ 98.669	\$ 33,343,031.78	\$ 33,348,232.42	\$5,200.64
Corporate Bonds	641062AD6	Nestle Holdings Inc.	09/24/2023	4.970%	37,750,000	\$ 99.896	\$ 37,710,824.57	\$ 37,619,585.45	(\$91,239.12)
Corporate Bonds	693475AV7	PNC Financial Services Group Inc/The	01/23/2024	6.010%	22,116,000	\$ 98.999	\$ 21,894,525.20	\$ 21,895,724.64	\$1,199.44
Corporate Bonds	773903AK5	Rockwell Automation Inc.	08/15/2023	4.967%	10,079,000	\$ 99.823	\$ 10,061,161.39	\$ 10,060,042.51	(\$1,118.88)
Corporate Bonds	86787EBC0	Suntrust Bank	04/01/2024	5.694%	180,748,000	\$ 98.513	\$ 178,060,712.74	\$ 177,600,116.33	(\$460,596.41)
Corporate Bonds	38150ANK7	The Goldman Sachs Group Inc	08/07/2023	5.298%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,995,032.00	(\$4,968.00)
Corporate Bonds	38150ANN1	The Goldman Sachs Group Inc	08/30/2023	3.925%	25,000,000	\$ 100.000	\$ 25,000,000.00	\$ 24,800,029.50	(\$199,970.50)
Corporate Bonds	38150ANS0	The Goldman Sachs Group Inc	08/30/2023	5.713%	25,000,000	\$ 100.000	\$ 25,000,000.00	\$ 24,970,488.75	(\$29,511.25)
Corporate Bonds	38141EB81	The Goldman Sachs Group Inc	11/29/2023	6.307%	54,077,000	\$ 100.284	\$ 54,230,689.72	\$ 54,271,152.11	\$40,462.39
Corporate Bonds	38141GZE7	The Goldman Sachs Group Inc	12/06/2023	5.219%	73,962,000	\$ 98.606	\$ 72,930,816.86	\$ 72,735,826.90	(\$194,989.96)
Corporate Bonds	38150AQX6	The Goldman Sachs Group Inc	03/27/2024	6.083%	150,000,000	\$ 100.000	\$ 150,000,000.00	\$ 149,915,001.00	(\$84,999.00)
Corporate Bonds	38150AR80	The Goldman Sachs Group Inc	04/08/2024	6.083%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 100,001,068.00	\$1,068.00
Corporate Bonds	38150AR98	The Goldman Sachs Group Inc	04/13/2024	6.185%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,957,454.00	(\$42,546.00)
Corporate Bonds	38150ARC1	The Goldman Sachs Group Inc	04/13/2024	6.185%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,954,950.50	(\$45,049.50)
Corporate Bonds	38150ARJ6	The Goldman Sachs Group Inc	04/29/2024	6.337%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,950,108.50	(\$49,891.50)

Category	Primary Identifier	Security Description	Maturity	Yield (%)	Quantity	Price	Cost	Market Value	Value Above/ Below Market
Corporate Bonds	38150AS30	The Goldman Sachs Group Inc	05/06/2024	6.337%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 99,816,603.00	(\$183,397.00)
Corporate Bonds	38150ASL0	The Goldman Sachs Group Inc	07/01/2024	6.641%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,938,878.00	(\$61,122.00)
Corporate Bonds	38150ASX4	The Goldman Sachs Group Inc	07/29/2024	6.844%	25,000,000	\$ 100.000	\$ 25,000,000.00	\$ 24,970,807.75	(\$29,192.25)
Corporate Bonds	89236TKM6	Toyota Motor Credit Corp.	12/11/2023	5.744%	6,300,000	\$ 100.148	\$ 6,309,292.61	\$ 6,310,212.30	\$919.69
Corporate Bonds	89236TKW4	Toyota Motor Credit Corp.	06/13/2024	5.873%	50,000,000	\$ 100.115	\$ 50,057,441.45	\$ 50,094,500.00	\$37,058.55
Corporate Bonds	89788L6Y5	Truist Bank	10/31/2023	5.252%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,945,087.00	(\$54,913.00)
Corporate Bonds	89788JAD1	Truist Bank	01/17/2024	6.058%	218,818,000	\$ 99.858	\$ 218,507,704.49	\$ 217,342,201.69	(\$1,165,502.80)
Corporate Bonds	05531FBH5	Truist Financial Corp.	08/01/2024	5.299%	8,000,000	\$ 96.778	\$ 7,742,201.82	\$ 7,741,271.68	(\$930.14)
Corporate Bonds	91159HHG8	US Bancorp	01/30/2024	5.918%	5,818,000	\$ 99.076	\$ 5,764,253.56	\$ 5,753,141.05	(\$11,112.51)
Corporate Bonds	94974BFN5	Wells Fargo & Co.	08/15/2023	4.168%	83,279,000	\$ 100.000	\$ 83,278,716.42	\$ 83,161,606.59	(\$117,109.83)
Corporate Bonds	94974GRE3	Wells Fargo & Co.	01/16/2024	5.181%	56,430,000	\$ 99.661	\$ 56,238,496.38	\$ 56,022,298.33	(\$216,198.05)
Corporate Bonds	95000U2C6	Wells Fargo & Co.	01/24/2024	6.056%	15,176,000	\$ 99.078	\$ 15,036,117.15	\$ 15,031,070.26	(\$5,046.89)
Corporate Bonds	95001KKP8	Wells Fargo Bank Natl Assn	04/18/2024	5.885%	25,000,000	\$ 100.084	\$ 25,020,937.64	\$ 25,018,867.50	(\$2,070.14)
Corporate Bonds Total					5,038,991,000		\$ 5,025,816,596.20	\$ 5,019,624,381.23	(\$6,192,214.97)
Money Market Funds	09250C630	Blackrock Liquidity Funds	08/01/2023	5.553%	396,729,357	\$ 100.039	\$ 396,885,394.32	\$ 396,885,394.75	\$0.43
Money Market Funds	461473837	DWS ESG Liquidity Fund	08/01/2023	5.186%	7,338,147	\$ 99.985	\$ 7,337,014.95	\$ 7,337,014.95	\$0.00
Money Market Funds	60934N203	Federated Prime Obligation Mm	08/01/2023	5.665%	354,348,953	\$ 100.049	\$ 354,522,334.42	\$ 354,522,336.18	\$1.76
Money Market Funds	31846V625	First American Bank	08/01/2023	5.519%	3,430,663	\$ 99.996	\$ 3,430,537.33	\$ 3,430,537.34	\$0.01
Money Market Funds	38150C762	Goldman Sachs Funds	08/01/2023	5.275%	132,346,392	\$ 100.000	\$ 132,346,392.43	\$ 132,346,392.43	\$0.00
Money Market Funds	825252885	Invesco	08/01/2023	5.193%	876,739,571	\$ 100.000	\$ 876,739,570.92	\$ 876,739,570.92	\$0.00
Money Market Funds	48129C769	JPM Prime Money Market	08/01/2023	5.517%	563,177,104	\$ 100.057	\$ 563,495,355.06	\$ 563,495,355.24	\$0.18
Money Market Funds	52470G791	Legg Mason Western Asset Inst Gov't	08/01/2023	5.381%	66,372,520	\$ 100.000	\$ 66,372,520.24	\$ 66,372,520.24	\$0.00
Money Market Funds	61747C293	Morgan Stanley Institutional Liquidity	08/01/2023	5.630%	592,023,480	\$ 100.010	\$ 592,079,866.95	\$ 592,079,864.72	(\$2.23)
Money Market Funds	61747C707	Morgan Stanley Institutional Liquidity	08/01/2023	5.255%	527,272,698	\$ 100.000	\$ 527,272,697.95	\$ 527,272,697.95	\$0.00
Money Market Funds	665279840	Northern Trust	08/01/2023	5.362%	19,738,326	\$ 100.000	\$ 19,738,326.47	\$ 19,738,326.47	\$0.00
Money Market Funds	857492706	State Street Bank	08/01/2023	5.347%	746,069,696	\$ 100.000	\$ 746,069,695.99	\$ 746,069,695.99	\$0.00
Money Market Funds Total					4,285,586,909		\$ 4,286,289,707.03	\$ 4,286,289,707.18	\$0.15
Repurchase Agreements	9AMRSJ3S1	Bank Of Montreal	08/01/2023	5.353%	400,000,000	\$ 100.000	\$ 400,000,000.00	\$ 400,000,000.00	\$0.00
Repurchase Agreements	9AMRSJ3R3	Bank Of Nova Scotia	08/01/2023	5.363%	1,000,000,000	\$ 100.000	\$ 1,000,000,000.00	\$ 1,000,000,000.00	\$0.00
Repurchase Agreements	RP1282694	Daiwa	08/01/2023	5.384%	550,000,000	\$ 100.000	\$ 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	29874QEK6	European Bank for Reconstruction & Development	10/15/2024	5.473%	54,292,000	\$ 100.163	\$ 54,406,965.99	\$ 54,374,092.22	(\$32,873.77)
Supranational Bonds	298785HR0	European Investment Bank	08/15/2023	4.252%	40,037,000	\$ 99.948	\$ 40,016,226.95	\$ 39,997,810.98	(\$18,415.97)
Supranational Bonds	298785WJ1	European Investment Bank	09/18/2023	4.917%	100,000,000	\$ 99.353	\$ 99,353,333.33	\$ 99,288,411.00	(\$64,922.33)
Supranational Bonds	29878RAX6	European Investment Bank	01/31/2024	5.421%	100,000,000	\$ 97.282	\$ 97,281,823.46	\$ 97,268,622.00	(\$13,201.46)
Supranational Bonds	29878TFB5	European Investment Bank	03/05/2024	5.628%	11,000,000	\$ 100.122	\$ 11,013,373.13	\$ 11,008,462.30	(\$4,910.83)
Supranational Bonds	4581XODR6	Inter-American Development Bank	02/04/2025	5.568%	29,350,000	\$ 100.162	\$ 29,397,425.53	\$ 29,395,022.02	(\$2,403.51)
Supranational Bonds	459052MD5	International Bank for Reconstruction & Development	09/25/2023	5.024%	50,000,000	\$ 99.243	\$ 49,621,493.05	\$ 49,612,095.50	(\$9,397.55)
Supranational Bonds Total					384,679,000		\$ 381,090,641.44	\$ 380,944,516.02	(\$146,125.42)
U.S. Agencies	3133EM3Z3	Federal Farm Credit Bank	09/01/2023	5.424%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,997,749.50	(\$2,250.50)
U.S. Agencies	3133ENR51	Federal Farm Credit Bank	11/07/2023	5.344%	50,000,000	\$ 100.004	\$ 50,002,201.92	\$ 50,002,029.50	(\$172.42)
U.S. Agencies	3133ENQL7	Federal Farm Credit Bank	12/04/2023	5.412%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 100,000,533.00	\$533.00
U.S. Agencies	3133ENSJ1	Federal Farm Credit Bank	12/28/2023	4.877%	62,900,000	\$ 100.000	\$ 62,900,000.00	\$ 62,687,284.15	(\$212,715.85)
U.S. Agencies	3133ENU75	Federal Farm Credit Bank	01/19/2024	5.455%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,002,156.50	\$2,156.50
U.S. Agencies	3133ENMK3	Federal Farm Credit Bank	01/29/2024	5.333%	200,000,000	\$ 100.060	\$ 200,119,240.96	\$ 200,101,376.00	(\$17,864.96)
U.S. Agencies	3133ENUQ1	Federal Farm Credit Bank	02/20/2024	5.399%	10,000,000	\$ 100.000	\$ 10,000,000.00	\$ 9,999,591.20	(\$408.80)
U.S. Agencies	3133ENSJ0	Federal Farm Credit Bank	02/23/2024	5.434%	16,000,000	\$ 100.000	\$ 16,000,000.00	\$ 15,999,297.60	(\$702.40)
U.S. Agencies	3133ENQU7	Federal Farm Credit Bank	03/08/2024	5.399%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 100,023,785.00	\$23,785.00
U.S. Agencies	3133EPPJ8	Federal Farm Credit Bank	07/05/2024	5.652%	38,625,000	\$ 99.945	\$ 38,603,675.60	\$ 38,610,234.82	\$6,559.22
U.S. Agencies	3130AVBK7	Federal Home Loan Bank	09/01/2023	5.192%	89,000,000	\$ 99.997	\$ 88,997,038.36	\$ 88,980,880.13	(\$16,158.23)
U.S. Agencies	313384LD9	Federal Home Loan Bank	09/01/2023	4.988%	50,000,000	\$ 99.576	\$ 49,788,166.67	\$ 49,780,991.50	(\$7,175.17)
U.S. Agencies	3130AU3D4	Federal Home Loan Bank	09/22/2023	4.959%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,954,483.50	(\$45,516.50)
U.S. Agencies	313384MH9	Federal Home Loan Bank	09/29/2023	4.917%	75,000,000	\$ 99.205	\$ 74,403,854.17	\$ 74,376,003.00	(\$27,851.17)
U.S. Agencies	313384PM5	Federal Home Loan Bank	11/20/2023	5.272%	100,000,000	\$ 98.397	\$ 98,396,666.67	\$ 98,433,250.00	\$36,583.33
U.S. Agencies	313384QJ1	Federal Home Loan Bank	12/11/2023	5.308%	100,000,000	\$ 98.081	\$ 98,080,500.00	\$ 98,144,739.00	\$64,239.00
U.S. Agencies	3130AUAM6	Federal Home Loan Bank	12/28/2023	5.026%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,891,760.50	(\$108,239.50)
U.S. Agencies	3130AUC28	Federal Home Loan Bank	12/28/2023	4.996%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,841,537.00	(\$158,463.00)
U.S. Agencies	3130AUF82	Federal Home Loan Bank	12/28/2023	5.036%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,848,990.00	(\$151,010.00)
U.S. Agencies	3130AU3T9	Federal Home Loan Bank	12/29/2023	5.136%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,869,758.00	(\$130,242.00)
U.S. Agencies	3130AUEN0	Federal Home Loan Bank	01/17/2024	4.969%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 99,740,461.00	(\$259,539.00)
U.S. Agencies	3130AUG73	Federal Home Loan Bank	01/24/2024	5.108%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 99,669,172.00	(\$330,828.00)
U.S. Agencies	3130AUJG0	Federal Home Loan Bank	01/26/2024	4.959%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 99,600,144.00	(\$399,856.00)
U.S. Agencies	3130AUH31	Federal Home Loan Bank	01/30/2024	5.158%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,840,758.50	(\$159,241.50)

Category	Primary Identifier	Security Description	Maturity	Yield (%)	Quantity	Price	Cost	Market Value	Value Above/ Below Market
U.S. Agencies	3130AUJR6	Federal Home Loan Bank	02/09/2024	5.122%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,795,637.50	(\$204,362.50)
U.S. Agencies	313384TD1	Federal Home Loan Bank	02/16/2024	5.323%	50,000,000	\$ 97.098	\$ 48,548,958.33	\$ 48,636,861.00	\$87,902.67
U.S. Agencies	3130AUV35	Federal Home Loan Bank	03/08/2024	7.694%	75,000,000	\$ 99.936	\$ 74,951,785.71	\$ 74,686,179.00	(\$265,606.71)
U.S. Agencies	3130AWKD1	Federal Home Loan Bank	04/03/2024	5.455%	75,000,000	\$ 100.000	\$ 75,000,000.00	\$ 75,033,967.50	\$33,967.50
U.S. Agencies	3130AWKT6	Federal Home Loan Bank	04/05/2024	5.455%	75,000,000	\$ 100.000	\$ 75,000,000.00	\$ 74,546,167.50	(\$453,832.50)
U.S. Agencies	3130AUV35	Federal Home Loan Bank	04/15/2024	5.207%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,775,499.50	(\$224,500.50)
U.S. Agencies	3130AV4F6	Federal Home Loan Bank	04/19/2024	5.455%	50,000,000	\$ 99.670	\$ 50,000,000.00	\$ 49,828,202.50	(\$171,797.50)
U.S. Agencies	3130AV5R9	Federal Home Loan Bank	04/23/2024	5.525%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,858,120.50	(\$141,879.50)
U.S. Agencies	3130AV4A7	Federal Home Loan Bank	04/26/2024	5.454%	75,000,000	\$ 100.000	\$ 75,000,000.00	\$ 74,735,369.25	(\$264,630.75)
U.S. Agencies	3130AVT36	Federal Home Loan Bank	05/22/2024	5.306%	150,000,000	\$ 100.000	\$ 150,000,000.00	\$ 149,308,804.50	(\$691,195.50)
U.S. Agencies	3130AWC99	Federal Home Loan Bank	06/14/2024	5.555%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,814,274.00	(\$185,726.00)
U.S. Agencies	3130AWDG2	Federal Home Loan Bank	06/21/2024	5.505%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 99,574,317.00	(\$425,683.00)
U.S. Agencies	3130AWDP2	Federal Home Loan Bank	06/28/2024	5.535%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 99,605,797.00	(\$394,203.00)
U.S. Agencies	3130AWKZ2	Federal Home Loan Bank	07/26/2024	5.604%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,038,915.50	\$38,915.50
U.S. Agencies	3135GADQ1	Federal National Mortgage Association	12/28/2023	5.016%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 99,792,907.00	(\$207,093.00)
U.S. Agencies	3135GAE23	Federal National Mortgage Association	01/26/2024	5.058%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,877,166.00	(\$122,834.00)
U.S. Agencies	3135GAE80	Federal National Mortgage Association	02/09/2024	5.041%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 99,553,013.00	(\$446,987.00)
U.S. Agencies	3135GAJ77	Federal National Mortgage Association	07/03/2024	5.455%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,004,851.00	\$4,851.00
U.S. Agencies	3135GAJG7	Federal National Mortgage Association	07/17/2024	5.554%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 100,043,592.00	\$43,592.00
U.S. Agencies	3135GAJ93	Federal National Mortgage Association	07/25/2024	5.544%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,135,978.00	\$135,978.00
U.S. Agencies Total					<u>3,141,525,000</u>		<u>\$ 3,135,792,088.39</u>	<u>\$ 3,130,042,584.65</u>	<u>(\$5,749,503.74)</u>
U.S. Treasuries Total					<u>1,300,000,000</u>		<u>\$ 1,295,374,182.86</u>	<u>\$ 1,295,437,018.00</u>	<u>\$62,835.14</u>
Grand Total					<u>19,482,781,909</u>		<u>\$ 19,415,886,509.59</u>	<u>\$ 19,402,863,590.23</u>	<u>(\$13,022,919.36)</u>