

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

Position holdings as of **JANUARY 31, 2024**

WAM: 48.51 days WAL: 111.32 days 30-day Net Yield: 5.392%

Asset Class	CUSIP	Security Description	Maturity	Yield	Quantity	Price	Cost	Market Value	Mkt Val Above/ Below Cost
Commercial Paper	00084BD35	ABN AMRO	3-Apr-2024	5.445%	50,000,000	\$ 99.075	\$ 49,537,583.33	\$ 49,517,962.50	(\$19,620.83)
Commercial Paper	01854VCF1	Alliance Capital Mgmt LP	15-Mar-2024	5.455%	50,000,000	\$ 99.357	\$ 49,678,694.44	\$ 49,672,485.00	(\$6,209.44)
Commercial Paper	03948GBD4	Archer Daniels Midland Co.	13-Feb-2024	5.505%	100,000,000	\$ 99.819	\$ 99,819,000.00	\$ 99,808,169.00	(\$10,831.00)
Commercial Paper	03948GC43	Archer Daniels Midland Co.	4-Mar-2024	5.439%	107,000,000	\$ 99.523	\$ 106,489,760.01	\$ 106,478,098.94	(\$11,661.07)
Commercial Paper	03948GC68	Archer Daniels Midland Co.	6-Mar-2024	5.495%	50,000,000	\$ 99.488	\$ 49,744,055.56	\$ 49,741,308.00	(\$2,747.56)
Commercial Paper	06054NDG3	Bank America Securities Inc.	16-Apr-2024	5.759%	50,000,000	\$ 98.817	\$ 49,408,333.34	\$ 49,422,470.50	\$14,137.16
Commercial Paper	06054NEU1	Bank America Securities Inc.	28-May-2024	5.566%	50,000,000	\$ 98.216	\$ 49,107,875.00	\$ 49,122,899.50	\$15,024.50
Commercial Paper	13607EB16	CIBC	1-Feb-2024	5.587%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,992,612.00	(\$7,388.00)
Commercial Paper	13609BC43	CIBC	4-Mar-2024	5.678%	50,000,000	\$ 99.502	\$ 49,751,111.11	\$ 48,125,555.50	(\$1,625,555.61)
Commercial Paper	13607ECC1	CIBC	12-Mar-2024	5.597%	50,000,000	\$ 99.387	\$ 49,693,333.33	\$ 49,693,878.00	\$544.67
Commercial Paper	13607ECF4	CIBC	15-Mar-2024	5.642%	100,000,000	\$ 99.335	\$ 99,335,291.64	\$ 99,342,664.00	\$7,372.36
Commercial Paper	13607ECJ6	CIBC	18-Mar-2024	5.688%	50,000,000	\$ 99.283	\$ 49,641,583.30	\$ 49,648,766.50	\$7,183.20
Commercial Paper	13607ED22	CIBC	2-Apr-2024	5.434%	50,000,000	\$ 99.092	\$ 49,545,888.89	\$ 49,536,360.50	(\$9,528.39)
Commercial Paper	13609BE82	CIBC	8-May-2024	5.642%	100,000,000	\$ 98.501	\$ 98,500,541.66	\$ 97,186,583.00	(\$1,313,958.66)
Commercial Paper	28249KFJ1	EIDP Inc.	18-Jun-2024	5.526%	40,000,000	\$ 97.911	\$ 39,164,333.35	\$ 39,170,767.20	\$6,433.85
Commercial Paper	53245PBF4	Eli Lilly & Co.	15-Feb-2024	5.445%	100,000,000	\$ 99.791	\$ 99,791,166.67	\$ 99,779,042.00	(\$12,124.67)
Commercial Paper	29101AB60	Emerson Electric Co.	6-Feb-2024	5.445%	92,000,000	\$ 99.925	\$ 91,931,383.33	\$ 91,918,602.08	(\$12,781.25)
Commercial Paper	29101AB78	Emerson Electric Co.	7-Feb-2024	5.424%	99,600,000	\$ 99.911	\$ 99,511,190.00	\$ 99,497,163.00	(\$14,027.00)
Commercial Paper	29101AC16	Emerson Electric Co.	20-Mar-2024	5.404%	34,500,000	\$ 99.289	\$ 34,254,820.11	\$ 34,249,884.32	(\$4,935.79)
Commercial Paper	34108AB63	Florida Power & Light Co.	6-Feb-2024	5.465%	88,850,000	\$ 99.925	\$ 88,783,485.90	\$ 88,769,844.86	(\$13,641.04)
Commercial Paper	40434PBG0	HSBC USA Inc.	16-Feb-2024	5.728%	50,000,000	\$ 99.765	\$ 49,882,291.67	\$ 49,880,715.00	(\$1,576.67)
Commercial Paper	40434PBL9	HSBC USA Inc.	20-Feb-2024	5.901%	50,000,000	\$ 99.693	\$ 49,846,416.67	\$ 49,850,801.00	\$4,384.33
Commercial Paper	40434PD11	HSBC USA Inc.	1-Apr-2024	6.093%	50,000,000	\$ 98.998	\$ 49,499,166.67	\$ 49,525,866.00	\$26,699.33
Commercial Paper	40434PD52	HSBC USA Inc.	26-Apr-2024	6.009%	39,170,000	\$ 98.601	\$ 38,621,842.83	\$ 38,654,912.93	\$33,070.10
Commercial Paper	40434PEA0	HSBC USA Inc.	10-May-2024	6.104%	50,000,000	\$ 98.345	\$ 49,172,250.00	\$ 49,240,926.00	\$68,676.00
Commercial Paper	40434PF76	HSBC USA Inc.	7-Jun-2024	5.982%	50,000,000	\$ 98.078	\$ 48,959,305.55	\$ 49,038,115.50	\$78,809.95
Commercial Paper	40434PFA9	HSBC USA Inc.	10-Jun-2024	5.779%	50,000,000	\$ 97.942	\$ 48,970,833.34	\$ 49,016,008.00	\$45,174.66
Commercial Paper	40434PFQ4	HSBC USA Inc.	24-Jun-2024	6.083%	50,000,000	\$ 97.600	\$ 48,799,999.91	\$ 48,913,104.00	\$113,104.09
Commercial Paper	40434PGC4	HSBC USA Inc.	12-Jul-2024	5.972%	19,000,000	\$ 97.350	\$ 18,496,405.04	\$ 18,535,045.68	\$38,640.64
Commercial Paper	40434PJ1	HSBC USA Inc.	12-Sep-2024	6.185%	35,000,000	\$ 96.204	\$ 33,671,555.55	\$ 33,826,406.25	\$154,850.70
Commercial Paper	40434PJ2	HSBC USA Inc.	16-Sep-2024	5.658%	50,000,000	\$ 96.466	\$ 48,233,000.00	\$ 48,293,801.50	\$60,801.50
Commercial Paper	40434PJ2	HSBC USA Inc.	23-Sep-2024	5.516%	30,000,000	\$ 96.449	\$ 28,934,666.67	\$ 28,945,171.80	\$10,505.13
Commercial Paper	40434PKF2	HSBC USA Inc.	15-Oct-2024	6.185%	50,000,000	\$ 95.645	\$ 47,822,638.89	\$ 48,072,453.50	\$249,814.61
Commercial Paper	40434PKH8	HSBC USA Inc.	17-Oct-2024	6.195%	50,000,000	\$ 95.604	\$ 47,802,097.22	\$ 48,056,861.00	\$254,763.78
Commercial Paper	40434PLT1	HSBC USA Inc.	27-Nov-2024	5.992%	50,000,000	\$ 95.075	\$ 47,537,500.01	\$ 47,762,525.00	\$225,024.99
Commercial Paper	4497W0CK2	ING (US) Funding LLC	19-Mar-2024	5.688%	50,000,000	\$ 99.268	\$ 49,633,791.71	\$ 49,639,866.50	\$6,074.79
Commercial Paper	4497W0D13	ING (US) Funding LLC	1-Apr-2024	5.475%	37,630,000	\$ 99.100	\$ 37,291,330.00	\$ 37,280,180.61	(\$11,149.39)
Commercial Paper	45685QF38	ING (US) Funding LLC	3-Jun-2024	5.495%	50,000,000	\$ 98.148	\$ 49,074,083.29	\$ 49,086,453.00	\$12,369.71
Commercial Paper	47816FE98	Johnson & Johnson	9-May-2024	5.333%	100,000,000	\$ 98.568	\$ 98,568,111.12	\$ 98,560,100.00	(\$8,011.12)
Commercial Paper	69372AB50	Paccar Fin Corp.	5-Feb-2024	5.465%	40,000,000	\$ 99.940	\$ 39,976,044.44	\$ 39,969,896.80	(\$6,147.64)
Commercial Paper	69372AB92	Paccar Fin Corp.	9-Feb-2024	5.455%	24,000,000	\$ 99.880	\$ 23,971,306.67	\$ 23,967,379.44	(\$3,927.23)
Commercial Paper	69372ABD3	Paccar Fin Corp.	13-Feb-2024	5.465%	40,000,000	\$ 99.820	\$ 39,928,133.33	\$ 39,921,274.00	(\$6,859.33)
Commercial Paper	7426M2BG5	Private Export Funding Corp.	16-Feb-2024	5.445%	50,000,000	\$ 99.776	\$ 49,888,124.98	\$ 49,881,381.50	(\$6,743.48)
Commercial Paper	7426M2BS9	Private Export Funding Corp.	26-Feb-2024	5.455%	25,000,000	\$ 99.626	\$ 24,906,597.22	\$ 24,903,467.00	(\$3,130.22)
Commercial Paper	74433GBG0	Prudential Funding LLC	16-Feb-2024	5.455%	25,000,000	\$ 99.776	\$ 24,943,958.33	\$ 24,940,801.75	(\$3,156.58)
Commercial Paper	89116ECE1	Toronto Dominion Holdings USA	14-Mar-2024	5.475%	100,000,000	\$ 99.370	\$ 99,370,000.00	\$ 99,365,081.00	(\$4,919.00)
Commercial Paper	89116ECJ0	Toronto Dominion Holdings USA	18-Mar-2024	5.465%	200,000,000	\$ 99.311	\$ 198,622,555.56	\$ 198,609,774.00	(\$12,781.56)
Commercial Paper	89116ED26	Toronto Dominion Holdings USA	2-Apr-2024	5.718%	50,000,000	\$ 99.044	\$ 49,522,166.67	\$ 49,539,380.00	\$17,213.33
Commercial Paper	89788LBD5	Truist Bank (North Carolina)	5-Mar-2024	5.526%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 99,997,973.00	(\$2,027.00)
Commercial Paper	92344LB95	Verizon Communications Inc.	9-Feb-2024	5.465%	60,000,000	\$ 99.880	\$ 59,928,133.34	\$ 59,918,355.00	(\$9,778.34)
Commercial Paper Total						2,986,750,000	\$ 2,955,563,737.65	\$ 2,953,869,193.16	(\$1,694,544.49)
Corporate Bonds	025816CU1	American Express Co.	3-May-2024	5.937%	11,206,000	\$ 100.056	\$ 11,212,221.88	\$ 11,215,251.34	\$3,029.46
Corporate Bonds	025816CV9	American Express Co.	3-May-2024	5.691%	176,421,000	\$ 99.418	\$ 175,394,196.08	\$ 175,481,596.99	\$87,400.91
Corporate Bonds	025816CG2	American Express Co.	30-Jul-2024	6.014%	38,543,000	\$ 98.568	\$ 37,991,194.92	\$ 38,011,724.44	\$20,529.52
Corporate Bonds	025816BR9	American Express Co.	30-Oct-2024	5.852%	21,095,000	\$ 98.106	\$ 20,695,486.28	\$ 20,759,360.20	\$63,873.92
Corporate Bonds	06406RAS6	Bank New York Mellon Corp.	26-Apr-2024	6.982%	10,000,000	\$ 99.041	\$ 9,904,084.64	\$ 9,884,527.70	(\$19,556.94)
Corporate Bonds	06406HCV9	Bank New York Mellon Corp.	15-May-2024	6.201%	20,000,000	\$ 99.434	\$ 19,886,801.67	\$ 19,889,219.20	(\$17,582.47)
Corporate Bonds	06055JAD1	Bank Of America Corp.	20-Feb-2024	5.255%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,968,544.00	(\$31,456.00)
Corporate Bonds	06055JAF6	Bank Of America Corp.	28-Mar-2024	5.019%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,907,586.50	(\$92,413.50)
Corporate Bonds	06051GFF1	Bank Of America Corp.	1-Apr-2024	5.682%	6,485,000	\$ 99.722	\$ 6,466,958.25	\$ 6,467,337.32	\$379.07
Corporate Bonds	06051GJY6	Bank Of America Corp.	14-Jun-2024	6.014%	234,580,000	\$ 99.662	\$ 234,459,992.92	\$ 234,477,249.27	\$17,256.35
Corporate Bonds	06055JBM0	Bank Of America Corp.	21-Aug-2024	5.272%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,870,106.50	(\$129,893.50)
Corporate Bonds	06051GFH7	Bank Of America Corp.	26-Aug-2024	5.818%	296,309,000	\$ 99.047	\$ 293,485,813.26	\$ 293,959,174.81	\$473,361.55

Asset Class	CUSIP	Security Description	Maturity	Yield	Quantity	Price	Cost	Market Value	Mkt Val Above/ Below Cost
Corporate Bonds	06055JBX6	Bank Of America Corp.	18-Sep-2024	5.249%	75,000,000	\$ 100.000	\$ 75,000,000.00	\$ 74,965,977.75	(\$34,022.25)
Corporate Bonds	06055JDA4	Bank Of America Corp.	21-Feb-2025	5.424%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,031,716.50	\$31,716.50
Corporate Bonds	14913UAG5	Caterpillar Financial Services	14-Nov-2024	5.632%	38,000,000	\$ 100.194	\$ 38,073,717.47	\$ 38,073,404.60	(\$312.87)
Corporate Bonds	14913UAH3	Caterpillar Financial Services	6-Jan-2025	6.025%	196,990,000	\$ 100.234	\$ 197,451,588.12	\$ 197,446,884.82	(\$4,703.30)
Corporate Bonds	17331CBW6	Citigroup Global Markets Holdings	16-Feb-2024	5.061%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 99,939,384.00	(\$60,616.00)
Corporate Bonds	17331CG43	Citigroup Global Markets Holdings	3-Apr-2024	5.044%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,000,000.00	\$0.00
Corporate Bonds	17331CJ40	Citigroup Global Markets Holdings	3-Apr-2024	4.943%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,000,000.00	\$0.00
Corporate Bonds	17331HU79	Citigroup Global Markets Holdings	12-Jun-2024	5.234%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,917,120.50	(\$82,879.50)
Corporate Bonds	17291RGJ5	Citigroup Global Markets Holdings	30-Jul-2024	5.692%	25,000,000	\$ 100.000	\$ 25,000,000.00	\$ 24,980,482.25	(\$19,517.75)
Corporate Bonds	17291RF56	Citigroup Global Markets Holdings	7-Aug-2024	5.278%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,892,162.50	(\$107,837.50)
Corporate Bonds	17291RCG5	Citigroup Global Markets Holdings	12-Aug-2024	5.335%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,857,986.50	(\$142,013.50)
Corporate Bonds	17291RDK5	Citigroup Global Markets Holdings	28-Aug-2024	5.293%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,867,744.50	(\$132,255.50)
Corporate Bonds	17291RTD4	Citigroup Global Markets Holdings	11-Sep-2024	5.139%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,816,559.50	(\$183,440.50)
Corporate Bonds	17291RPT3	Citigroup Global Markets Holdings	18-Sep-2024	5.148%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,864,706.00	(\$135,294.00)
Corporate Bonds	17291RQ88	Citigroup Global Markets Holdings	30-Sep-2024	5.310%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,932,247.00	(\$67,753.00)
Corporate Bonds	17291QP57	Citigroup Global Markets Holdings	1-Nov-2024	5.650%	150,000,000	\$ 100.000	\$ 150,000,000.00	\$ 149,895,358.50	(\$104,641.50)
Corporate Bonds	17291QG75	Citigroup Global Markets Holdings	6-Nov-2024	5.735%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 99,990,064.00	(\$9,936.00)
Corporate Bonds	17291TDH8	Citigroup Global Markets Holdings	31-Dec-2024	4.757%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,944,992.50	(\$55,007.50)
Corporate Bonds	17291TRK6	Citigroup Global Markets Holdings	21-Feb-2025	5.759%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,000,174.00	\$174.00
Corporate Bonds	38141GXE9	Goldman Sachs Group Inc	20-Feb-2024	3.603%	11,628,000	\$ 100.000	\$ 11,628,536.99	\$ 11,615,536.99	(\$12,463.01)
Corporate Bonds	38141GZP2	Goldman Sachs Group Inc	15-Mar-2024	5.807%	30,393,000	\$ 99.670	\$ 30,292,775.52	\$ 30,300,929.57	\$8,154.05
Corporate Bonds	38150AQX6	Goldman Sachs Group Inc	27-Mar-2024	5.059%	150,000,000	\$ 100.000	\$ 150,000,000.00	\$ 149,795,730.00	(\$204,270.00)
Corporate Bonds	38150AR80	Goldman Sachs Group Inc	8-Apr-2024	5.297%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 99,889,251.00	(\$110,749.00)
Corporate Bonds	38150AR98	Goldman Sachs Group Inc	13-Apr-2024	5.051%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,913,253.50	(\$86,746.50)
Corporate Bonds	38150ARC1	Goldman Sachs Group Inc	13-Apr-2024	4.849%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,923,994.00	(\$76,006.00)
Corporate Bonds	38150ARJ6	Goldman Sachs Group Inc	29-Apr-2024	5.059%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,887,332.00	(\$112,668.00)
Corporate Bonds	38150AS30	Goldman Sachs Group Inc	6-May-2024	5.102%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 99,812,587.00	(\$187,413.00)
Corporate Bonds	38150ASL0	Goldman Sachs Group Inc	1-Jul-2024	4.521%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,889,817.00	(\$110,183.00)
Corporate Bonds	38150ASX4	Goldman Sachs Group Inc	29-Jul-2024	5.211%	25,000,000	\$ 100.000	\$ 25,000,000.00	\$ 24,938,341.75	(\$61,658.25)
Corporate Bonds	38141GYE8	Goldman Sachs Group Inc	10-Sep-2024	6.108%	75,088,000	\$ 99.890	\$ 75,005,190.50	\$ 75,032,900.43	\$27,709.93
Corporate Bonds	38150ATU9	Goldman Sachs Group Inc	25-Sep-2024	5.350%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,853,995.00	(\$146,005.00)
Corporate Bonds	38150ATY1	Goldman Sachs Group Inc	7-Oct-2024	5.177%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,810,324.50	(\$189,675.50)
Corporate Bonds	38150AVW2	Goldman Sachs Group Inc	11-Jan-2025	5.722%	50,000,000	\$ 99.903	\$ 50,000,000.00	\$ 49,944,060.00	(\$55,940.00)
Corporate Bonds	38150AVZ5	Goldman Sachs Group Inc	21-Jan-2025	6.083%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,041,130.00	\$41,130.00
Corporate Bonds	38150AW35	Goldman Sachs Group Inc	27-Jan-2025	6.083%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,027,738.50	\$27,738.50
Corporate Bonds	459200JY8	International Business Machines Corp.	15-May-2024	5.434%	22,647,000	\$ 99.308	\$ 22,490,202.10	\$ 22,489,303.50	(\$898.60)
Corporate Bonds	46625HJX9	JPMorgan Chase & Co.	13-May-2024	5.544%	11,126,000	\$ 99.465	\$ 11,066,429.81	\$ 11,068,849.74	\$2,419.93
Corporate Bonds	46625HJY7	JPMorgan Chase & Co.	10-Sep-2024	5.880%	208,091,000	\$ 98.810	\$ 205,613,643.37	\$ 206,184,447.37	\$570,804.00
Corporate Bonds	48133UJ23	JPMorgan Chase Financial	20-Feb-2024	4.666%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,951,361.00	(\$48,639.00)
Corporate Bonds	48133UJ25	JPMorgan Chase Financial	29-Feb-2024	4.698%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,932,651.50	(\$67,348.50)
Corporate Bonds	48133UJF8	JPMorgan Chase Financial	4-Mar-2024	4.681%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,975,584.50	(\$24,415.50)
Corporate Bonds	48133UJ24	JPMorgan Chase Financial	8-Apr-2024	5.202%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,949,819.50	(\$50,180.50)
Corporate Bonds	48133UAK8	JPMorgan Chase Financial	12-Jul-2024	5.335%	70,000,000	\$ 100.000	\$ 70,000,000.00	\$ 69,876,422.00	(\$123,578.00)
Corporate Bonds	48133UAJ1	JPMorgan Chase Financial	20-Aug-2024	5.222%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,789,717.50	(\$210,282.50)
Corporate Bonds	48133WG93	JPMorgan Chase Financial	3-Sep-2024	5.095%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,838,468.50	(\$161,531.50)
Corporate Bonds	48133WH43	JPMorgan Chase Financial	30-Sep-2024	5.077%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,776,152.50	(\$223,847.50)
Corporate Bonds	48133WK72	JPMorgan Chase Financial	13-Oct-2024	5.855%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,924,959.00	(\$75,041.00)
Corporate Bonds	48133WL22	JPMorgan Chase Financial	18-Oct-2024	5.431%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,945,169.00	(\$54,831.00)
Corporate Bonds	48133WV47	JPMorgan Chase Financial	30-Dec-2024	5.583%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,922,579.50	(\$77,420.50)
Corporate Bonds	48133W2M9	JPMorgan Chase Financial	24-Feb-2025	5.575%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,016,834.00	\$16,834.00
Corporate Bonds	58933YAU9	Merck & Co Inc.	7-Mar-2024	7.042%	10,000,000	\$ 99.932	\$ 9,993,194.46	\$ 9,975,497.30	(\$17,697.16)
Corporate Bonds	61760QNG3	Morgan Stanley	4-Mar-2024	5.004%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,960,201.00	(\$39,799.00)
Corporate Bonds	61760QNR1	Morgan Stanley	9-Apr-2024	5.164%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,949,516.00	(\$50,484.00)
Corporate Bonds	61746BDQ6	Morgan Stanley	29-Apr-2024	5.653%	112,120,000	\$ 99.570	\$ 111,638,151.58	\$ 111,643,497.85	\$5,346.27
Corporate Bonds	61761JVL0	Morgan Stanley	23-Oct-2024	5.393%	7,039,000	\$ 98.891	\$ 6,951,635.79	\$ 6,962,069.99	\$10,434.20
Corporate Bonds	61747YEB7	Morgan Stanley	22-Jan-2025	5.907%	89,598,000	\$ 99.975	\$ 89,598,368.84	\$ 89,560,368.84	(\$37,631.16)
Corporate Bonds	713448CM8	PepsiCo Inc.	1-Mar-2024	5.524%	10,000,000	\$ 99.848	\$ 9,984,773.29	\$ 9,985,982.40	\$1,209.11
Corporate Bonds	71708IES8	Pfizer Inc.	15-Mar-2024	6.380%	20,000,000	\$ 99.869	\$ 19,973,817.03	\$ 19,940,471.80	(\$33,345.23)
Corporate Bonds	693475AP0	PNC Financial Services Group Inc	29-Apr-2024	6.363%	6,825,000	\$ 99.614	\$ 6,798,637.25	\$ 6,794,154.28	(\$4,482.97)
Corporate Bonds	693475AY1	PNC Financial Services Group Inc	1-Nov-2024	5.915%	10,156,000	\$ 97.505	\$ 9,902,599.12	\$ 9,934,774.90	\$32,175.78
Corporate Bonds	86787EBC0	Suntrust Bank	1-Apr-2024	5.780%	187,748,000	\$ 99.794	\$ 187,361,839.39	\$ 186,969,559.24	(\$392,280.15)
Corporate Bonds	89115BC57	Toronto-Dominion Bank	24-Oct-2024	5.548%	36,000,000	\$ 100.292	\$ 36,105,266.82	\$ 36,082,494.72	(\$22,772.10)
Corporate Bonds	89115D5A0	Toronto-Dominion Bank	28-Jan-2025	5.728%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,000,000.00	\$0.00
Corporate Bonds	892331AL3	Toyota Motor Credit Corp.	25-Mar-2024	6.371%	9,289,000	\$ 99.626	\$ 9,254,259.01	\$ 9,224,489.01	(\$29,770.00)
Corporate Bonds	89236TKW4	Toyota Motor Credit Corp.	13-Jun-2024	5.878%	50,000,000	\$ 100.049	\$ 50,024,602.57	\$ 50,050,541.00	\$25,938.43
Corporate Bonds	05531FBH5	Truist Financial Corp.	1-Aug-2024	6.396%	111,536,000	\$ 98.314	\$ 109,655,566.43	\$ 109,896,454.26	\$240,887.83
Corporate Bonds	05531FBB8	Truist Financial Corp.	26-Oct-2024	6.448%	82,759,000	\$ 97.635	\$ 80,801,639.18	\$ 81,237,064.47	\$435,425.29
Corporate Bonds	07330NAT2	Truist Financial Corp.	6-Dec-2024	5.801%	35,532,000	\$ 97.170	\$ 34,526,251.36	\$ 34,610,557.53	\$84,306.17
Corporate Bonds	91324PDM1	UnitedHealth Group Inc.	15-Feb-2024	5.569%	10,000,000	\$ 99.920	\$ 9,991,978.00	\$ 9,991,136.00	(\$842.00)
Corporate Bonds	91159HHX1	US Bancorp	30-Jul-2024	6.386%	36,529,000	\$ 98.387	\$ 35,999,620.11	\$ 35,999,782.82	\$60,162.71
Corporate Bonds	90331HPL1	US Bank, NA	21-Jan-2025	5.241%	20,648,000	\$ 97.164	\$ 20,062,396.53	\$ 20,052,660.97	(\$9,735.56)
Corporate Bonds	94974BGA2	Wells Fargo & Co.	9-Sep-2024	5.651%	34,090,000	\$ 98.602	\$ 33,613,501.39	\$ 33,670,037.11	\$56,535.72

Asset Class	CUSIP	Security Description	Maturity	Yield	Quantity	Price	Cost	Market Value	Mkt Val Above/ Below Cost
Corporate Bonds	95001KKP8	Wells Fargo Bank, NA	18-Apr-2024	5.892%	25,000,000	\$ 100.025	\$ 25,006,221.69	\$ 25,028,220.50	\$21,998.81
		Corporate Bonds Total			5,108,471,000		\$ 5,093,302,247.79	\$ 5,091,127,416.03	(\$2,174,831.76)
Money Market Funds	09250C630	Blackrock Liquidity Funds	1-Feb-2024	5.395%	407,871,873	\$ 100.039	\$ 408,032,160.97	\$ 408,032,162.65	\$1.68
Money Market Funds	461473837	DWS ESG Liquidity Fund	1-Feb-2024	5.468%	7,539,795	\$ 99.985	\$ 7,538,642.85	\$ 7,538,642.87	\$0.02
Money Market Funds	60934N203	Federated Prime Obligation Mm	1-Feb-2024	5.408%	523,422,063	\$ 100.049	\$ 523,678,119.58	\$ 523,678,121.28	\$1.70
Money Market Funds	31846V336	First American Government Obligations Fund	1-Feb-2024	10.505%	47,500,905	\$ 100.000	\$ 47,500,905.21	\$ 47,500,905.21	\$0.00
Money Market Funds	31846V625	First American Prime Money Market Fund	1-Feb-2024	5.280%	3,522,939	\$ 99.997	\$ 3,522,813.94	\$ 3,522,813.96	\$0.02
Money Market Funds	38150C762	Goldman Sachs Funds	1-Feb-2024	5.216%	24,606,145	\$ 100.000	\$ 24,606,145.25	\$ 24,606,145.25	\$0.00
Money Market Funds	825252885	Invesco	1-Feb-2024	5.241%	406,023,950	\$ 100.000	\$ 406,023,950.14	\$ 406,023,950.14	\$0.00
Money Market Funds	48129C769	JPMorgan	1-Feb-2024	5.429%	578,615,419	\$ 100.056	\$ 578,939,893.88	\$ 578,939,895.08	\$1.20
Money Market Funds	52470G791	Legg Mason Western Asset	1-Feb-2024	5.232%	46,414,360	\$ 100.000	\$ 46,414,360.43	\$ 46,414,360.43	\$0.00
Money Market Funds	61747C293	Morgan Stanley	1-Feb-2024	5.435%	608,327,227	\$ 100.010	\$ 608,387,457.01	\$ 608,387,457.21	\$0.20
Money Market Funds	61747C707	Morgan Stanley	1-Feb-2024	5.212%	89,695,026	\$ 100.000	\$ 89,695,026.29	\$ 89,695,026.29	\$0.00
Money Market Funds	665279840	Northern Trust	1-Feb-2024	5.199%	18,763,217	\$ 100.000	\$ 18,763,217.26	\$ 18,763,217.26	\$0.00
Money Market Funds	857492706	State Street Funds	1-Feb-2024	5.273%	1,268,131,765	\$ 100.000	\$ 1,268,131,765.37	\$ 1,268,131,765.37	\$0.00
		Money Market Funds Total			4,030,434,686		\$ 4,031,234,458.18	\$ 4,031,234,463.00	\$4.82
Repurchase Agreements	9AMRSQ1H1	Bank Of Montreal	1-Feb-2024	5.374%	400,000,000	\$ 100.000	\$ 400,000,000.00	\$ 400,000,000.00	\$0.00
Repurchase Agreements	9AMRSQ1G3	Bank Of Nova Scotia	1-Feb-2024	5.384%	1,500,000,000	\$ 100.000	\$ 1,500,000,000.00	\$ 1,500,000,000.00	\$0.00
Repurchase Agreements	RP5506031	Daiwa	1-Feb-2024	5.414%	550,000,000	\$ 100.000	\$ 550,000,000.00	\$ 550,000,000.00	\$0.00
		Repurchase Agreements Total			2,450,000,000		\$ 2,450,000,000.00	\$ 2,450,000,000.00	\$0.00
Supranational Bonds	29874QEK6	European Bank for Reconstruction & Development	15-Oct-2024	5.446%	54,292,000	\$ 100.078	\$ 54,359,497.41	\$ 54,330,627.67	(\$28,869.74)
Supranational Bonds	29878RB23	European Investment Bank	2-Feb-2024	5.526%	50,000,000	\$ 99.985	\$ 49,992,430.56	\$ 49,985,429.50	(\$7,001.06)
Supranational Bonds	29878RBM9	European Investment Bank	21-Feb-2024	5.455%	50,000,000	\$ 99.701	\$ 49,850,555.56	\$ 49,848,304.00	(\$2,251.56)
Supranational Bonds	29878TFB5	European Investment Bank	5-Mar-2024	5.468%	11,000,000	\$ 100.017	\$ 11,001,851.39	\$ 11,001,870.00	\$18.61
Supranational Bonds	45818KT00	Inter-American Development Bank	13-Feb-2024	5.394%	50,000,000	\$ 99.823	\$ 49,911,333.33	\$ 49,906,111.00	(\$5,222.33)
Supranational Bonds	45818KTH5	Inter-American Development Bank	20-Feb-2024	5.394%	100,000,000	\$ 99.719	\$ 99,719,222.22	\$ 99,711,111.00	(\$8,111.22)
Supranational Bonds	4581X0C33	Inter-American Development Bank	21-Feb-2024	5.445%	50,000,000	\$ 99.865	\$ 49,932,355.06	\$ 49,931,594.00	(\$761.06)
Supranational Bonds	45818KUL4	Inter-American Development Bank	18-Mar-2024	5.394%	50,000,000	\$ 99.320	\$ 49,658,111.11	\$ 49,658,923.50	(\$1,187.61)
Supranational Bonds	4581X0DR6	Inter-American Development Bank	4-Feb-2025	5.565%	29,350,000	\$ 100.110	\$ 29,382,352.16	\$ 29,380,338.80	(\$2,013.36)
Supranational Bonds	46513EJX1	Development Corporation for Israel	26-Apr-2024	5.673%	7,855,000	\$ 99.956	\$ 7,851,563.46	\$ 7,852,600.22	\$1,036.76
		Supranational Bonds Total			452,497,000		\$ 451,661,272.26	\$ 451,660,909.69	(\$54,362.57)
U.S. Agencies	3133ENUQ1	Federal Farm Credit Bank	20-Feb-2024	5.429%	10,000,000	\$ 100.000	\$ 10,000,000.00	\$ 9,999,953.80	(\$46.20)
U.S. Agencies	3133ENSJ0	Federal Farm Credit Bank	23-Feb-2024	5.424%	16,000,000	\$ 100.000	\$ 16,000,000.00	\$ 16,000,177.92	\$177.92
U.S. Agencies	3133EMRZ7	Federal Farm Credit Bank	26-Feb-2024	5.409%	23,120,000	\$ 99.647	\$ 23,038,273.48	\$ 23,040,002.03	\$1,728.55
U.S. Agencies	3133ENQU7	Federal Farm Credit Bank	8-Mar-2024	5.429%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 100,001,367.00	\$1,367.00
U.S. Agencies	313312VM9	Federal Farm Credit Bank	12-Apr-2024	5.282%	50,000,000	\$ 98.973	\$ 49,486,236.11	\$ 49,482,000.00	(\$4,236.11)
U.S. Agencies	3133EPZG3	Federal Farm Credit Bank	23-Oct-2024	5.603%	150,000,000	\$ 100.000	\$ 150,000,000.00	\$ 150,093,928.50	\$93,928.50
U.S. Agencies	3133EPK95	Federal Farm Credit Bank	6-Dec-2024	5.454%	75,000,000	\$ 100.000	\$ 75,000,000.00	\$ 74,998,857.00	(\$1,143.00)
U.S. Agencies	3130AVV74	Federal Home Loan Bank	3-Feb-2024	5.749%	15,800,000	\$ 99.998	\$ 15,799,618.62	\$ 15,800,063.52	\$444.90
U.S. Agencies	3130AVW57	Federal Home Loan Bank	3-Feb-2024	5.435%	99,100,000	\$ 100.000	\$ 99,100,000.00	\$ 99,101,158.48	\$1,158.48
U.S. Agencies	3130AUJR6	Federal Home Loan Bank	9-Feb-2024	5.039%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,996,812.50	(\$3,187.50)
U.S. Agencies	3130AWUQ1	Federal Home Loan Bank	14-Feb-2024	5.455%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,006,270.00	\$6,270.00
U.S. Agencies	3130AVW64	Federal Home Loan Bank	14-Feb-2024	5.450%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 100,012,734.00	\$12,734.00
U.S. Agencies	313384TD1	Federal Home Loan Bank	16-Feb-2024	5.323%	50,000,000	\$ 99.781	\$ 49,890,625.00	\$ 49,884,444.50	(\$6,180.50)
U.S. Agencies	3130AWW71	Federal Home Loan Bank	22-Feb-2024	5.475%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 100,015,268.00	\$15,268.00
U.S. Agencies	3130ARHG9	Federal Home Loan Bank	28-Feb-2024	5.457%	16,445,000	\$ 99.752	\$ 16,404,225.18	\$ 16,403,517.32	(\$707.86)
U.S. Agencies	3130AUV35	Federal Home Loan Bank	8-Mar-2024	5.123%	75,000,000	\$ 100.000	\$ 75,000,000.00	\$ 74,985,549.75	(\$14,450.25)
U.S. Agencies	3130AWKD1	Federal Home Loan Bank	3-Apr-2024	5.485%	75,000,000	\$ 100.000	\$ 75,000,000.00	\$ 75,018,048.75	\$18,048.75
U.S. Agencies	3130AWKT6	Federal Home Loan Bank	5-Apr-2024	5.485%	75,000,000	\$ 100.000	\$ 75,000,000.00	\$ 75,018,417.75	\$18,417.75
U.S. Agencies	3130ALVM3	Federal Home Loan Bank	15-Apr-2024	5.264%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,956,998.50	(\$43,001.50)
U.S. Agencies	3130AVRG9	Federal Home Loan Bank	19-Apr-2024	5.316%	110,230,000	\$ 100.000	\$ 110,230,000.00	\$ 110,165,216.73	(\$64,783.27)
U.S. Agencies	3130AVT36	Federal Home Loan Bank	22-May-2024	5.365%	150,000,000	\$ 100.000	\$ 150,000,000.00	\$ 149,877,607.50	(\$122,392.50)
U.S. Agencies	3130AYZ28	Federal Home Loan Bank	3-Jun-2024	5.360%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,019,510.00	\$19,510.00
U.S. Agencies	3130AWN9H	Federal Home Loan Bank	13-Aug-2024	5.407%	200,000,000	\$ 100.007	\$ 200,014,569.69	\$ 200,006,386.00	(\$8,183.69)
U.S. Agencies	3130AU2C7	Federal Home Loan Bank	6-Dec-2024	5.371%	25,000,000	\$ 99.992	\$ 24,998,111.11	\$ 24,992,133.75	(\$5,977.36)
U.S. Agencies	3130AYBC9	Federal Home Loan Bank	27-Dec-2024	5.226%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 100,017,342.00	\$17,342.00
U.S. Agencies	3130AYD45	Federal Home Loan Bank	3-Jan-2025	5.184%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 49,975,247.50	(\$24,752.50)
U.S. Agencies	3134GXZD4	Federal Home Loan Mortgage Corporation	25-Nov-2024	26.806%	13,950,000	\$ 98.267	\$ 13,708,274.40	\$ 13,469,821.47	(\$238,452.93)
U.S. Agencies	3134GYDT6	Federal Home Loan Mortgage Corporation	24-Jan-2025	5.164%	50,000,000	\$ 99.961	\$ 50,000,000.00	\$ 49,984,490.00	(\$15,510.00)
U.S. Agencies	3135GAE80	Federal National Mortgage Association	9-Feb-2024	4.959%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 99,991,894.00	(\$8,106.00)
U.S. Agencies	3135GAJR3	Federal National Mortgage Association	9-Feb-2024	5.515%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 100,002,910.00	\$2,910.00
U.S. Agencies	3135GAKY6	Federal National Mortgage Association	27-Dec-2024	5.285%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 99,953,848.00	(\$46,152.00)
U.S. Agencies	3135GAL33	Federal National Mortgage Association	27-Dec-2024	5.178%	100,000,000	\$ 100.000	\$ 100,000,000.00	\$ 99,978,456.00	(\$21,544.00)
U.S. Agencies	3135GAL25	Federal National Mortgage Association	3-Jan-2025	5.325%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,019,659.00	\$19,659.00
U.S. Agencies	3135GAL41	Federal National Mortgage Association	3-Jan-2025	5.294%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,019,570.00	\$19,570.00
U.S. Agencies	3135GAL66	Federal National Mortgage Association	8-Jan-2025	5.355%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,013,172.50	\$13,172.50
U.S. Agencies	3135GALM1	Federal National Mortgage Association	10-Jan-2025	5.344%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,002,662.50	\$2,662.50
U.S. Agencies	3135GALN9	Federal National Mortgage Association	10-Jan-2025	5.344%	50,000,000	\$ 100.000	\$ 50,000,000.00	\$ 50,002,662.50	\$2,662.50

Asset Class	CUSIP	Security Description	Maturity	Yield	Quantity	Price	Cost	Market Value	Mkt Val Above/ Below Cost
U.S. Agencies Total					2,579,645,000		\$ 2,578,669,933.59	\$ 2,578,308,158.77	(\$361,774.82)
U.S. Treasuries	912797JC2	United States Treasury Bill	6-Feb-2024	5.419%	100,000,000	\$ 99.926	\$ 99,925,763.89	\$ 99,927,639.00	\$1,875.11
U.S. Treasuries	912797GN1	United States Treasury Bill	15-Feb-2024	5.328%	50,000,000	\$ 99.796	\$ 49,897,819.46	\$ 49,898,152.50	\$333.04
U.S. Treasuries	91282CFD8	United States Treasury Note	31-Jul-2024	5.503%	150,000,000	\$ 99.951	\$ 149,926,637.38	\$ 149,921,602.50	(\$5,034.88)
U.S. Treasuries	91282CFS5	United States Treasury Note	31-Oct-2024	5.560%	150,000,000	\$ 99.987	\$ 149,942,730.48	\$ 149,965,323.00	\$22,592.52
U.S. Treasuries	91282CGF2	United States Treasury Note	31-Jan-2025	5.572%	25,000,000	\$ 100.033	\$ 24,999,677.54	\$ 25,004,470.00	\$4,792.46
U.S. Treasuries	91282CGY1	United States Treasury Note	30-Apr-2025	5.523%	300,000,000	\$ 99.983	\$ 300,060,886.50	\$ 299,919,006.00	(\$141,880.50)
U.S. Treasuries	91282CHS3	United States Treasury Note	31-Jul-2025	5.507%	350,000,000	\$ 99.980	\$ 349,930,588.17	\$ 349,593,590.50	(\$336,997.67)
U.S. Treasuries	91282CJD4	United States Treasury Note	31-Oct-2025	5.585%	200,000,000	\$ 99.918	\$ 199,836,402.04	\$ 199,880,892.00	\$44,489.96
U.S. Treasuries Total					1,325,000,000		\$ 1,324,520,505.46	\$ 1,324,110,675.50	(\$409,829.96)
Grand Total					18,932,797,686		\$ 18,884,952,154.93	\$ 18,880,256,816.15	(\$4,695,338.78)