

ILLINOIS PUBLIC TREASURERS INVESTMENT POOL
OFFICE OF THE STATE TREASURER

Inventory Report

Position holdings as of **FEBRUARY 29, 2024**

WAM: 48.54 days WAL: 116.93 days 30-day Net Yield: 5.402%

Category	CUSIP	Security Description	Maturity	Yield (%)	Quantity	Price	Cost	Market Value	Mkt Value Above/Below Cost
Commercial Paper	00084BD35	ABN AMRO	3-Apr-2024	5.445%	50,000,000	\$ 99.5078	\$ 49,753,875.00	\$ 49,745,409.50	(\$8,465.50)
Commercial Paper	01854VCF1	Alliance Capital Mgmt., LP	15-Mar-2024	5.455%	50,000,000	\$ 99.7908	\$ 49,895,388.89	\$ 49,888,896.00	(\$6,492.89)
Commercial Paper	03948GC43	Archer Daniels Midland Co.	4-Mar-2024	5.439%	107,000,000	\$ 99.9553	\$ 106,952,165.00	\$ 106,936,921.36	(\$15,243.64)
Commercial Paper	03948GC68	Archer Daniels Midland Co.	6-Mar-2024	5.495%	50,000,000	\$ 99.9247	\$ 49,962,361.11	\$ 49,955,762.00	(\$6,599.11)
Commercial Paper	03948GC76	Archer Daniels Midland Co.	7-Mar-2024	5.475%	50,000,000	\$ 99.9100	\$ 49,955,000.00	\$ 49,948,375.00	(\$6,625.00)
Commercial Paper	03948GC87	Archer Daniels Midland Co.	27-Mar-2024	5.526%	50,000,000	\$ 99.6064	\$ 49,803,194.44	\$ 49,800,550.00	(\$2,644.44)
Commercial Paper	06054NDG3	Bank of America Securities Inc.	16-Apr-2024	5.759%	50,000,000	\$ 99.2742	\$ 49,637,111.11	\$ 49,647,696.00	\$10,584.89
Commercial Paper	06054NEU1	Bank of America Securities Inc.	28-May-2024	5.566%	50,000,000	\$ 98.6580	\$ 49,329,000.00	\$ 49,332,459.00	\$3,459.00
Commercial Paper	13609BC43	CIBC	4-Mar-2024	5.678%	50,000,000	\$ 99.9533	\$ 49,976,666.67	\$ 48,125,555.50	(\$1,851,111.17)
Commercial Paper	13607ECC1	CIBC	12-Mar-2024	5.597%	50,000,000	\$ 99.8313	\$ 49,915,666.67	\$ 49,911,302.00	(\$4,364.67)
Commercial Paper	13607ECF4	CIBC	15-Mar-2024	5.642%	100,000,000	\$ 99.7836	\$ 99,783,583.33	\$ 99,778,083.00	(\$5,500.33)
Commercial Paper	13607ECJ6	CIBC	18-Mar-2024	5.688%	50,000,000	\$ 99.7351	\$ 49,867,541.66	\$ 49,866,750.00	(\$791.66)
Commercial Paper	13607ED22	CIBC	2-Apr-2024	5.434%	50,000,000	\$ 99.5236	\$ 49,761,777.78	\$ 49,755,085.00	(\$6,692.78)
Commercial Paper	13609BE82	CIBC	8-May-2024	5.642%	100,000,000	\$ 98.9488	\$ 98,948,833.33	\$ 97,186,583.00	(\$1,762,250.33)
Commercial Paper	17277ADS3	Cisco Systems	26-Apr-2024	5.394%	75,000,000	\$ 99.1724	\$ 74,379,333.33	\$ 74,367,894.00	(\$11,439.33)
Commercial Paper	28249KEA1	EIDP Inc.	10-May-2024	5.536%	30,000,000	\$ 98.9383	\$ 29,681,500.00	\$ 29,688,566.40	\$7,066.40
Commercial Paper	28249KEP8	EIDP Inc.	23-May-2024	5.526%	25,000,000	\$ 98.7435	\$ 24,685,868.03	\$ 24,692,700.00	\$6,831.97
Commercial Paper	28249KFJ1	EIDP Inc.	18-Jun-2024	5.526%	40,000,000	\$ 98.3499	\$ 39,339,944.46	\$ 39,340,937.20	\$992.74
Commercial Paper	28249KFM4	EIDP Inc.	21-Jun-2024	5.587%	10,000,000	\$ 98.2858	\$ 9,828,577.77	\$ 9,830,169.40	\$1,591.63
Commercial Paper	28249KFU6	EIDP Inc.	28-Jun-2024	5.485%	20,000,000	\$ 98.2117	\$ 19,642,338.89	\$ 19,636,466.00	(\$5,872.29)
Commercial Paper	28249KG66	EIDP Inc.	16-Jul-2024	5.475%	20,000,000	\$ 97.9450	\$ 19,589,000.00	\$ 19,582,672.00	(\$6,327.40)
Commercial Paper	28249KGJ0	EIDP Inc.	18-Jul-2024	5.475%	20,000,000	\$ 97.9150	\$ 19,583,000.00	\$ 19,576,707.40	(\$6,292.60)
Commercial Paper	28249KJK7	EIDP Inc.	19-Jul-2024	5.475%	20,000,000	\$ 97.9000	\$ 19,580,000.00	\$ 19,573,725.60	(\$6,274.40)
Commercial Paper	28249KHE0	EIDP Inc.	14-Aug-2024	5.495%	30,000,000	\$ 97.5008	\$ 29,250,233.33	\$ 29,244,691.50	(\$5,541.83)
Commercial Paper	29101ACL6	Emerson Electric Co.	28-Mar-2024	5.404%	34,500,000	\$ 96.7187	\$ 34,402,949.63	\$ 34,398,119.43	(\$4,830.20)
Commercial Paper	29101ACR3	Emerson Electric Co.	25-Mar-2024	5.404%	72,250,000	\$ 99.6447	\$ 71,993,271.67	\$ 71,983,187.98	(\$10,083.69)
Commercial Paper	40434PD11	HSBC USA, Inc.	1-Apr-2024	6.093%	50,000,000	\$ 99.4825	\$ 49,741,236.11	\$ 49,758,311.00	\$17,074.89
Commercial Paper	40434PDS2	HSBC USA, Inc.	26-Apr-2024	6.009%	39,170,000	\$ 99.0780	\$ 38,808,861.16	\$ 38,830,817.18	\$21,956.02
Commercial Paper	40434PEA0	HSBC USA, Inc.	10-May-2024	6.104%	50,000,000	\$ 98.8294	\$ 49,414,722.22	\$ 49,459,972.50	\$45,250.28
Commercial Paper	40434PF76	HSBC USA, Inc.	7-Jun-2024	5.982%	50,000,000	\$ 98.4999	\$ 49,196,944.44	\$ 49,249,277.50	\$52,333.06
Commercial Paper	40434PFA9	HSBC USA, Inc.	10-Jun-2024	5.779%	50,000,000	\$ 98.4008	\$ 49,200,416.67	\$ 49,227,010.00	\$26,593.33
Commercial Paper	40434PFQ4	HSBC USA, Inc.	24-Jun-2024	6.083%	50,000,000	\$ 98.0833	\$ 49,041,666.60	\$ 49,123,588.00	\$81,921.40
Commercial Paper	40434PGC4	HSBC USA, Inc.	12-Jul-2024	5.972%	19,000,000	\$ 97.8240	\$ 18,586,554.75	\$ 18,615,129.73	\$28,574.98
Commercial Paper	40434PJ11	HSBC USA, Inc.	12-Sep-2024	6.185%	35,000,000	\$ 96.6958	\$ 33,843,541.67	\$ 33,947,066.30	\$103,524.63
Commercial Paper	40434PJG2	HSBC USA, Inc.	16-Sep-2024	5.658%	50,000,000	\$ 96.9155	\$ 48,457,750.00	\$ 48,466,111.00	\$8,361.00
Commercial Paper	40434PJ22	HSBC USA, Inc.	23-Sep-2024	5.516%	30,000,000	\$ 96.8871	\$ 29,066,133.33	\$ 29,048,541.90	(\$17,591.43)
Commercial Paper	40434PKF2	HSBC USA, Inc.	15-Oct-2024	6.185%	50,000,000	\$ 96.1367	\$ 48,068,333.34	\$ 48,241,725.50	\$173,392.16
Commercial Paper	40434PKH8	HSBC USA, Inc.	17-Oct-2024	6.195%	50,000,000	\$ 96.0964	\$ 48,048,194.44	\$ 48,225,856.00	\$177,661.56
Commercial Paper	40434PLT1	HSBC USA, Inc.	27-Nov-2024	5.992%	50,000,000	\$ 95.5511	\$ 47,775,541.67	\$ 47,888,675.50	\$113,133.83
Commercial Paper	4497W0CK2	ING (US) Funding, LLC	19-Mar-2024	5.688%	50,000,000	\$ 99.7195	\$ 49,859,750.02	\$ 49,859,215.50	(\$534.52)
Commercial Paper	4497W0D13	ING (US) Funding, LLC	1-Apr-2024	5.475%	37,630,000	\$ 99.5350	\$ 37,455,020.50	\$ 37,448,821.92	(\$5,198.58)
Commercial Paper	45685QF38	ING (US) Funding, LLC	3-Jun-2024	5.495%	50,000,000	\$ 98.5848	\$ 49,292,388.86	\$ 49,293,085.50	\$696.64
Commercial Paper	47816FE98	Johnson & Johnson	9-May-2024	5.333%	100,000,000	\$ 98.9918	\$ 98,991,833.34	\$ 98,972,037.00	(\$19,796.34)
Commercial Paper	74433GCJ3	Prudential Funding, LLC	18-Mar-2024	5.424%	25,000,000	\$ 99.7474	\$ 24,936,840.28	\$ 24,933,443.75	(\$3,396.53)
Commercial Paper	89116ECE1	Toronto Dominion Holdings Usa Inc.	14-Mar-2024	5.475%	100,000,000	\$ 99.8050	\$ 99,805,000.00	\$ 99,793,646.00	(\$11,354.00)
Commercial Paper	89116ECJ0	Toronto Dominion Holdings Usa Inc.	18-Mar-2024	5.465%	200,000,000	\$ 99.7455	\$ 199,490,944.44	\$ 199,469,850.00	(\$21,094.44)
Commercial Paper	89116ED26	Toronto Dominion Holdings Usa Inc.	2-Apr-2024	5.718%	50,000,000	\$ 99.4987	\$ 49,749,333.33	\$ 49,757,560.00	\$8,226.67
Commercial Paper	89788LBD5	Truist Bank (North Carolina)	5-Mar-2024	5.526%	100,000,000	\$ 100.0000	\$ 100,000,000.00	\$ 100,001,234.00	\$1,234.00
Commercial Paper	92344LCE3	Verizon Communications Inc.	14-Mar-2024	5.465%	89,000,000	\$ 99.8054	\$ 88,826,771.39	\$ 88,810,698.78	(\$16,072.61)
Commercial Paper Total					2,628,550,000		\$ 2,603,155,960.66	\$ 2,600,217,940.03	(\$2,938,020.63)
Corporate Bonds	023135BW5	Amazon Inc.	12-May-2024	5.490%	18,000,000	\$ 99.0071	\$ 17,821,280.00	\$ 17,832,069.00	\$10,789.00
Corporate Bonds	025816CU1	American Express Co.	3-May-2024	5.872%	11,206,000	\$ 100.0364	\$ 11,210,082.89	\$ 11,215,965.27	\$5,882.38
Corporate Bonds	025816CV9	American Express Co.	3-May-2024	5.682%	189,171,000	\$ 99.6035	\$ 188,420,903.32	\$ 188,352,426.82	(\$68,476.50)
Corporate Bonds	025816CG2	American Express Co.	30-Jul-2024	6.035%	58,597,000	\$ 98.8415	\$ 57,918,154.35	\$ 57,841,397.54	(\$76,756.81)
Corporate Bonds	025816BR9	American Express Co.	30-Oct-2024	5.852%	21,095,000	\$ 98.3325	\$ 20,743,230.85	\$ 20,748,943.91	\$5,713.06
Corporate Bonds	025816CR8	American Express Co.	4-Mar-2025	5.682%	17,816,000	\$ 100.6434	\$ 17,930,627.43	\$ 17,916,518.58	(\$14,108.85)
Corporate Bonds	037833AS9	Apple Inc.	6-May-2024	5.458%	19,000,000	\$ 99.6456	\$ 18,932,661.92	\$ 18,931,711.72	(\$950.20)
Corporate Bonds	06406RAS6	Bank New York Mellon Corp.	26-Apr-2024	6.982%	10,000,000	\$ 99.5559	\$ 9,955,594.74	\$ 9,918,515.40	(\$37,079.34)
Corporate Bonds	06406HCV9	Bank New York Mellon Corp.	15-May-2024	6.201%	20,000,000	\$ 99.6558	\$ 19,931,163.17	\$ 19,904,539.80	(\$26,623.37)
Corporate Bonds	06055JAF6	Bank Of America Corp.	28-Mar-2024	5.323%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,956,440.50	(\$43,559.50)

Category	CUSIP	Security Description	Maturity	Yield (%)	Quantity	Price	Cost	Market Value	Mkt Value Above/Below Cost
Corporate Bonds	06051GFF1	Bank of America Corp.	1-Apr-2024	5.681%	6,485,000	\$ 99.8563	\$ 6,475,678.42	\$ 6,475,738.84	\$60.42
Corporate Bonds	06051GU6	Bank Of America Corp.	14-Jun-2024	6.052%	234,580,000	\$ 99.9795	\$ 234,494,150.16	\$ 234,530,738.20	\$36,588.04
Corporate Bonds	06055JBM0	Bank Of America Corp.	21-Aug-2024	5.530%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,896,201.00	(\$103,799.00)
Corporate Bonds	06051GFH7	Bank Of America Corp.	26-Aug-2024	5.895%	296,309,000	\$ 99.1788	\$ 293,875,833.71	\$ 294,088,395.17	\$212,561.46
Corporate Bonds	06055JBX6	Bank Of America Corp.	18-Sep-2024	5.583%	75,000,000	\$ 100.0000	\$ 75,000,000.00	\$ 74,980,233.75	(\$19,766.25)
Corporate Bonds	06055JDA4	Bank Of America Corp.	21-Feb-2025	5.424%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,925,779.50	(\$74,220.50)
Corporate Bonds	06055JDP1	Bank Of America Corp.	21-Mar-2025	5.475%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,994,938.00	(\$5,062.00)
Corporate Bonds	05552JAA7	BBVA, USA	27-Aug-2024	5.841%	6,450,000	\$ 98.6482	\$ 6,362,809.61	\$ 6,351,849.71	(\$10,959.90)
Corporate Bonds	110122CM8	Bristol-Myers Squibb Co.	26-Jul-2024	5.886%	48,240,000	\$ 99.0500	\$ 47,781,721.85	\$ 47,736,440.97	(\$45,280.88)
Corporate Bonds	14913UAG5	Caterpillar Financial Services	14-Nov-2024	5.594%	38,000,000	\$ 100.1758	\$ 38,066,814.45	\$ 38,063,726.76	(\$3,087.69)
Corporate Bonds	14913UAH3	Caterpillar Financial Services	6-Jan-2025	5.622%	246,890,000	\$ 100.2166	\$ 247,424,872.54	\$ 247,409,083.76	(\$15,788.78)
Corporate Bonds	17331CG43	Citigroup Global Markets Holdings	3-Apr-2024	4.945%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,000,000.00	\$0.00
Corporate Bonds	17331CJ40	Citigroup Global Markets Holdings	3-Apr-2024	4.843%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,000,000.00	\$0.00
Corporate Bonds	17331HU79	Citigroup Global Markets Holdings	12-Jun-2024	5.303%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,939,965.50	(\$60,034.50)
Corporate Bonds	17291RGJ5	Citigroup Global Markets Holdings	30-Jul-2024	5.692%	25,000,000	\$ 100.0000	\$ 25,000,000.00	\$ 24,959,585.75	(\$40,414.25)
Corporate Bonds	17291RF56	Citigroup Global Markets Holdings	7-Aug-2024	5.352%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,913,010.00	(\$86,990.00)
Corporate Bonds	17291RCG5	Citigroup Global Markets Holdings	12-Aug-2024	5.404%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,885,067.00	(\$14,933.00)
Corporate Bonds	17291RDK5	Citigroup Global Markets Holdings	28-Aug-2024	6.145%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,895,299.50	(\$104,700.50)
Corporate Bonds	17291RTD4	Citigroup Global Markets Holdings	11-Sep-2024	5.176%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,846,487.50	(\$153,512.50)
Corporate Bonds	17291RPT3	Citigroup Global Markets Holdings	18-Sep-2024	5.482%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,888,734.50	(\$11,265.50)
Corporate Bonds	17291RQ88	Citigroup Global Markets Holdings	30-Sep-2024	5.595%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,948,492.50	(\$51,507.50)
Corporate Bonds	17291QP57	Citigroup Global Markets Holdings	1-Nov-2024	5.718%	150,000,000	\$ 100.0000	\$ 150,000,000.00	\$ 149,936,707.50	(\$63,292.50)
Corporate Bonds	17291QGT5	Citigroup Global Markets Holdings	6-Nov-2024	5.749%	100,000,000	\$ 100.0000	\$ 100,000,000.00	\$ 99,996,929.00	(\$3,071.00)
Corporate Bonds	17291TDH8	Citigroup Global Markets Holdings	31-Dec-2024	5.919%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,959,928.00	(\$40,072.00)
Corporate Bonds	17291TRK6	Citigroup Global Markets Holdings	21-Feb-2025	5.759%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,000,426.00	\$426.00
Corporate Bonds	17291LFE0	Citigroup Global Markets Holdings	14-Mar-2025	5.688%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,017,332.00	\$17,332.00
Corporate Bonds	17291LEN1	Citigroup Global Markets Holdings	20-Mar-2025	5.678%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,017,405.00	\$17,405.00
Corporate Bonds	316773CY4	Fifth Third Bancorp	28-Jan-2025	5.506%	57,046,000	\$ 97.4057	\$ 55,566,065.53	\$ 55,380,595.65	(\$185,469.88)
Corporate Bonds	459200JY8	International Business Machines Corp.	15-May-2024	5.456%	43,147,000	\$ 99.4999	\$ 42,931,219.44	\$ 42,928,481.59	(\$2,737.85)
Corporate Bonds	46625HJX9	JPMorgan Chase & Co.	13-May-2024	5.545%	11,126,000	\$ 99.6168	\$ 11,083,366.44	\$ 11,083,341.91	(\$24.53)
Corporate Bonds	46625HJY7	JPMorgan Chase & Co.	10-Sep-2024	5.877%	235,856,000	\$ 98.9939	\$ 233,482,958.69	\$ 233,697,846.84	\$214,888.15
Corporate Bonds	48133U2F8	JPMorgan Chase Financial	4-Mar-2024	4.549%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,000,000.00	\$0.00
Corporate Bonds	48133U2Z4	JPMorgan Chase Financial	8-Apr-2024	5.215%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,896,564.00	(\$103,436.00)
Corporate Bonds	48133UAK8	JPMorgan Chase Financial	12-Jul-2024	5.404%	70,000,000	\$ 100.0000	\$ 70,000,000.00	\$ 69,905,224.90	(\$94,775.10)
Corporate Bonds	48133UAJ1	JPMorgan Chase Financial	20-Aug-2024	5.411%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,885,891.00	(\$14,109.00)
Corporate Bonds	48133WG93	JPMorgan Chase Financial	3-Sep-2024	4.995%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,843,859.50	(\$56,140.50)
Corporate Bonds	48133WH43	JPMorgan Chase Financial	30-Sep-2024	5.361%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,812,597.50	(\$187,402.50)
Corporate Bonds	48133WK72	JPMorgan Chase Financial	13-Oct-2024	5.855%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,971,612.00	(\$28,388.00)
Corporate Bonds	48133WL22	JPMorgan Chase Financial	18-Oct-2024	5.431%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,958,598.00	(\$41,402.00)
Corporate Bonds	48133WV47	JPMorgan Chase Financial	30-Dec-2024	5.868%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,940,442.50	(\$59,557.50)
Corporate Bonds	48133W2M9	JPMorgan Chase Financial	24-Feb-2025	5.575%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,014,623.00	\$14,623.00
Corporate Bonds	48133W3N6	JPMorgan Chase Financial	12-Mar-2025	5.576%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,991,597.00	(\$8,403.00)
Corporate Bonds	48133W3P1	JPMorgan Chase Financial	26-Mar-2025	5.576%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,996,726.50	(\$3,273.50)
Corporate Bonds	48133W3Q9	JPMorgan Chase Financial	1-Apr-2025	5.576%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,000,000.00	\$0.00
Corporate Bonds	58933YAU9	Merck & Co Inc.	7-Mar-2024	2.902%	10,000,000	\$ 100.0000	\$ 10,000,000.00	\$ 9,996,972.90	(\$3,027.10)
Corporate Bonds	61760QNQ3	Morgan Stanley	4-Mar-2024	5.004%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,000,000.00	\$0.00
Corporate Bonds	61760QNR1	Morgan Stanley	9-Apr-2024	5.207%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,986,311.00	(\$13,689.00)
Corporate Bonds	61746BQ06	Morgan Stanley	29-Apr-2024	5.653%	112,120,000	\$ 99.7119	\$ 111,796,942.54	\$ 111,758,125.97	(\$38,816.57)
Corporate Bonds	61761JVL0	Morgan Stanley	23-Oct-2024	5.419%	53,978,000	\$ 98.7830	\$ 53,404,814.16	\$ 53,321,613.49	(\$83,200.67)
Corporate Bonds	61747YEB7	Morgan Stanley	22-Jan-2025	5.888%	160,000,000	\$ 100.1019	\$ 160,042,130.79	\$ 160,137,678.40	\$95,547.61
Corporate Bonds	61761J6B0	Morgan Stanley	5-Mar-2025	5.607%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,968,339.00	(\$31,661.00)
Corporate Bonds	713448CM8	PepsiCo Inc.	1-Mar-2024	5.524%	10,000,000	\$ 100.0000	\$ 10,000,000.00	\$ 10,000,000.00	\$0.00
Corporate Bonds	717081ES8	Pfizer Inc.	15-Mar-2024	2.967%	20,000,000	\$ 100.0000	\$ 20,000,000.00	\$ 19,984,597.60	(\$15,402.40)
Corporate Bonds	86787EBC0	Suntrust Bank	1-Apr-2024	5.780%	187,748,000	\$ 100.0000	\$ 187,748,000.00	\$ 187,321,564.21	(\$426,435.79)
Corporate Bonds	38141GZP2	The Goldman Sachs Group, Inc.	15-Mar-2024	5.807%	30,393,000	\$ 99.8926	\$ 30,360,368.77	\$ 30,364,727.82	\$4,359.05
Corporate Bonds	38150AQX6	The Goldman Sachs Group, Inc.	27-Mar-2024	5.348%	150,000,000	\$ 100.0000	\$ 150,000,000.00	\$ 149,902,306.50	(\$97,693.50)
Corporate Bonds	38150AR80	The Goldman Sachs Group, Inc.	8-Apr-2024	5.200%	100,000,000	\$ 100.0000	\$ 100,000,000.00	\$ 99,966,888.00	(\$33,112.00)
Corporate Bonds	38150AR98	The Goldman Sachs Group, Inc.	13-Apr-2024	5.178%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,965,536.00	(\$34,464.00)
Corporate Bonds	38150ARC1	The Goldman Sachs Group, Inc.	13-Apr-2024	4.975%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,958,496.50	(\$41,503.50)
Corporate Bonds	38150ARJ6	The Goldman Sachs Group, Inc.	29-Apr-2024	5.059%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,930,200.00	(\$69,800.00)
Corporate Bonds	38150AS30	The Goldman Sachs Group, Inc.	6-May-2024	4.945%	100,000,000	\$ 100.0000	\$ 100,000,000.00	\$ 99,903,102.00	(\$96,898.00)
Corporate Bonds	38150ASL0	The Goldman Sachs Group, Inc.	1-Jul-2024	5.262%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,917,760.00	(\$82,240.00)
Corporate Bonds	38150ASX4	The Goldman Sachs Group, Inc.	29-Jul-2024	5.500%	25,000,000	\$ 100.0000	\$ 25,000,000.00	\$ 24,952,220.00	(\$47,780.00)
Corporate Bonds	38141GYE8	The Goldman Sachs Group, Inc.	10-Sep-2024	6.137%	75,088,000	\$ 99.9080	\$ 75,018,919.02	\$ 75,120,287.84	\$101,368.82
Corporate Bonds	38150ATU9	The Goldman Sachs Group, Inc.	25-Sep-2024	5.561%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,880,733.00	(\$119,267.00)
Corporate Bonds	38150ATY1	The Goldman Sachs Group, Inc.	7-Oct-2024	5.191%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,836,162.00	(\$163,838.00)
Corporate Bonds	38150AVW2	The Goldman Sachs Group, Inc.	11-Jan-2025	5.759%	50,000,000	\$ 99.9187	\$ 50,000,000.00	\$ 49,953,173.00	(\$46,827.00)
Corporate Bonds	38150AVZ5	The Goldman Sachs Group, Inc.	21-Jan-2025	6.083%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,978,003.00	(\$21,997.00)
Corporate Bonds	38150AW35	The Goldman Sachs Group, Inc.	27-Jan-2025	6.083%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,964,923.00	(\$35,077.00)

Category	CUSIP	Security Description	Maturity	Yield (%)	Quantity	Price	Cost	Market Value	Mkt Value Above/Below Cost
Corporate Bonds	693475AP0	The PNC Financial Services Group, Inc.	29-Apr-2024	6.363%	6,825,000	\$ 99.8103	\$ 6,812,049.88	\$ 6,802,293.77	(\$9,756.11)
Corporate Bonds	693475AY1	The PNC Financial Services Group, Inc.	1-Nov-2024	5.915%	10,156,000	\$ 97.8000	\$ 9,932,572.97	\$ 9,934,358.91	\$1,785.94
Corporate Bonds	89115B5C7	Toronto-Dominion Bank of New York	24-Oct-2024	5.573%	36,000,000	\$ 100.2614	\$ 36,094,094.32	\$ 36,082,104.48	(\$11,989.84)
Corporate Bonds	89115D5A0	Toronto-Dominion Bank of New York	28-Jan-2025	5.728%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,000,000.00	\$0.00
Corporate Bonds	892331AL3	Toyota Motor Credit Corp.	25-Mar-2024	6.683%	9,289,000	\$ 100.0000	\$ 9,289,000.00	\$ 9,262,541.58	(\$26,458.42)
Corporate Bonds	89236TKW4	Toyota Motor Credit Corp.	13-Jun-2024	5.878%	50,000,000	\$ 100.0385	\$ 50,019,229.07	\$ 50,064,627.00	\$45,397.93
Corporate Bonds	89236TKG9	Toyota Motor Credit Corp.	20-Sep-2024	5.595%	33,865,000	\$ 99.4834	\$ 33,690,068.22	\$ 33,687,949.38	(\$2,118.84)
Corporate Bonds	05531FBH5	Truist Financial Corp.	1-Aug-2024	6.582%	111,536,000	\$ 98.6378	\$ 110,016,709.30	\$ 109,945,711.90	(\$70,997.40)
Corporate Bonds	05531FBB8	Truist Financial Corp.	26-Oct-2024	6.448%	82,759,000	\$ 97.9203	\$ 81,037,856.38	\$ 81,360,979.52	\$323,123.14
Corporate Bonds	0733ONAT2	Truist Financial Corp.	6-Dec-2024	5.651%	121,107,000	\$ 97.5929	\$ 118,191,785.04	\$ 117,971,851.01	(\$219,934.03)
Corporate Bonds	91159HHX1	US Bancorp	30-Jul-2024	6.352%	43,029,000	\$ 98.7144	\$ 42,475,822.96	\$ 42,459,407.49	(\$16,415.47)
Corporate Bonds	90331HPL1	US Bank, NA	21-Jan-2025	5.241%	20,648,000	\$ 97.4170	\$ 20,114,672.00	\$ 20,051,881.50	(\$62,790.50)
Corporate Bonds	94974BGA2	Wells Fargo & Co.	9-Sep-2024	5.651%	34,090,000	\$ 98.7871	\$ 33,676,514.87	\$ 33,686,094.86	\$9,579.99
Corporate Bonds	95001KKP8	Wells Fargo Bank, NA	18-Apr-2024	5.887%	25,000,000	\$ 100.0156	\$ 25,003,902.01	\$ 25,017,942.00	\$14,039.99
Corporate Bonds Total					5,727,645,000		\$ 5,710,134,641.81	\$ 5,707,072,490.47	(\$3,062,151.34)
Money Market Funds	09250C630	Blackrock Liquidity Funds	1-Mar-2024	5.374%	409,741,004	\$ 100.0394	\$ 409,902,600.16	\$ 409,902,601.63	\$1.47
Money Market Funds	461473837	DWS ESG Liquidity Funds	1-Mar-2024	5.444%	7,573,675	\$ 99.9849	\$ 7,572,529.69	\$ 7,572,529.72	\$0.03
Money Market Funds	60934N203	Federated Hermes	1-Mar-2024	5.376%	525,832,144	\$ 100.0490	\$ 526,089,887.74	\$ 526,089,886.20	(\$1.54)
Money Market Funds	31846V625	First American Funds	1-Mar-2024	5.280%	3,538,733	\$ 99.9965	\$ 3,538,608.81	\$ 3,538,608.82	\$0.01
Money Market Funds	825252414	Invesco	1-Mar-2024	5.227%	442,872,605	\$ 100.0000	\$ 442,872,604.50	\$ 442,872,604.50	\$0.00
Money Market Funds	48129C769	JPM Prime Money Market Funds	1-Mar-2024	5.390%	581,278,823	\$ 100.0561	\$ 581,605,162.62	\$ 581,605,165.03	\$2.41
Money Market Funds	52470G791	Legg Mason Western Asset	1-Mar-2024	0.000%	-	\$ -	\$ -	\$ -	\$0.00
Money Market Funds	61747C293	Morgan Stanley	1-Mar-2024	5.410%	611,128,897	\$ 100.0101	\$ 611,190,527.70	\$ 611,190,528.93	\$1.23
Money Market Funds	857492706	State Street Global Advisors	1-Mar-2024	5.279%	1,365,268,081	\$ 100.0000	\$ 1,365,268,080.53	\$ 1,365,268,080.53	\$0.00
Money Market Funds Total					3,947,233,961		\$ 3,948,040,001.75	\$ 3,948,040,005.36	\$3.61
Repurchase Agreements	9AMRSQXE3	Bank Of Montreal	1-Mar-2024	5.374%	400,000,000	\$ 100.0000	\$ 400,000,000.00	\$ 400,000,000.00	\$0.00
Repurchase Agreements	9AMRSQXD5	Bank Of Nova Scotia	1-Mar-2024	5.374%	1,500,000,000	\$ 100.0000	\$ 1,500,000,000.00	\$ 1,500,000,000.00	\$0.00
Repurchase Agreements	RP6895011	Daiwa	1-Mar-2024	5.404%	550,000,000	\$ 100.0000	\$ 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	46513EJX1	Development Corporation for Israel	26-Apr-2024	5.673%	7,855,000	\$ 99.9712	\$ 7,852,735.93	\$ 7,852,480.35	(\$255.58)
Supranational Bonds	29874QE66	European Bank for Reconstruction and Development	15-Oct-2024	5.511%	75,192,000	\$ 100.0655	\$ 75,273,412.30	\$ 75,236,679.09	(\$36,733.21)
Supranational Bonds	29878TFB5	European Investment Bank	5-Mar-2024	5.491%	11,000,000	\$ 100.0019	\$ 11,000,209.90	\$ 11,000,000.00	(\$209.90)
Supranational Bonds	45818KUL4	Inter-American Development Bank	18-Mar-2024	5.394%	50,000,000	\$ 99.7488	\$ 49,874,388.89	\$ 49,868,500.00	(\$5,888.89)
Supranational Bonds	4581X0DR6	Inter-American Development Bank	4-Feb-2025	5.499%	79,350,000	\$ 100.1214	\$ 79,446,331.01	\$ 79,423,378.12	(\$22,952.89)
Supranational Bonds Total					223,397,000		\$ 223,447,078.03	\$ 223,381,037.56	(\$66,040.47)
U.S. Agencies	3133ENQU7	Federal Farm Credit Bank	8-Mar-2024	5.429%	100,000,000	\$ 100.0000	\$ 100,000,000.00	\$ 100,000,729.00	\$729.00
U.S. Agencies	313312VM9	Federal Farm Credit Bank	12-Apr-2024	5.282%	50,000,000	\$ 99.3922	\$ 49,696,083.33	\$ 49,686,757.00	(\$9,326.33)
U.S. Agencies	313312VS6	Federal Farm Credit Bank	17-Apr-2024	5.343%	20,000,000	\$ 99.3120	\$ 19,862,394.45	\$ 19,860,133.40	(\$2,261.05)
U.S. Agencies	3133EPZG3	Federal Farm Credit Bank	23-Oct-2024	5.603%	150,000,000	\$ 100.0000	\$ 150,000,000.00	\$ 150,014,277.00	\$14,277.00
U.S. Agencies	3133EPK95	Federal Farm Credit Bank	6-Dec-2024	5.475%	75,000,000	\$ 100.0000	\$ 75,000,000.00	\$ 75,001,227.00	\$1,227.00
U.S. Agencies	3133EPZR5	Federal Farm Credit Bank	13-Nov-2025	5.587%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,028,029.50	\$28,029.50
U.S. Agencies	3130AUV35	Federal Home Loan Bank	8-Mar-2024	5.431%	21,093,750	\$ 100.0000	\$ 21,093,749.99	\$ 21,091,827.09	(\$1,922.90)
U.S. Agencies	3130AWKD1	Federal Home Loan Bank	3-Apr-2024	5.485%	75,000,000	\$ 100.0000	\$ 75,000,000.00	\$ 74,978,427.75	(\$21,572.25)
U.S. Agencies	3130AWKT6	Federal Home Loan Bank	5-Apr-2024	5.485%	75,000,000	\$ 100.0000	\$ 75,000,000.00	\$ 74,977,906.50	(\$22,093.50)
U.S. Agencies	313384VE6	Federal Home Loan Bank	5-Apr-2024	5.333%	50,000,000	\$ 99.4886	\$ 49,744,305.44	\$ 49,737,750.00	(\$6,555.44)
U.S. Agencies	313384VH9	Federal Home Loan Bank	8-Apr-2024	5.328%	50,000,000	\$ 99.4453	\$ 49,722,652.78	\$ 49,715,896.00	(\$6,756.78)
U.S. Agencies	313384VK2	Federal Home Loan Bank	10-Apr-2024	5.323%	75,000,000	\$ 99.4167	\$ 74,562,500.00	\$ 74,551,989.75	(\$10,510.25)
U.S. Agencies	313384VM8	Federal Home Loan Bank	12-Apr-2024	5.323%	100,000,000	\$ 99.3875	\$ 99,387,500.00	\$ 99,373,514.00	(\$13,986.00)
U.S. Agencies	3130AUMV3	Federal Home Loan Bank	15-Apr-2024	5.264%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,989,150.50	(\$10,849.50)
U.S. Agencies	313384VQ9	Federal Home Loan Bank	15-Apr-2024	5.333%	100,000,000	\$ 99.3425	\$ 99,342,500.00	\$ 99,329,806.00	(\$12,694.00)
U.S. Agencies	313384VS5	Federal Home Loan Bank	17-Apr-2024	5.318%	100,000,000	\$ 99.3152	\$ 99,315,236.11	\$ 99,300,667.00	(\$14,569.11)
U.S. Agencies	3130AVRC9	Federal Home Loan Bank	19-Apr-2024	5.316%	110,230,000	\$ 100.0000	\$ 110,230,000.00	\$ 110,286,665.94	\$56,665.94
U.S. Agencies	313384W08	Federal Home Loan Bank	9-May-2024	5.303%	50,000,000	\$ 98.9976	\$ 49,498,791.66	\$ 49,493,472.00	(\$5,319.66)
U.S. Agencies	313384XF1	Federal Home Loan Bank	24-May-2024	5.272%	50,000,000	\$ 98.7867	\$ 49,383,333.33	\$ 49,384,930.50	(\$8,402.83)
U.S. Agencies	3130AYZ28	Federal Home Loan Bank	3-Jun-2024	5.360%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,997,383.50	(\$2,616.50)
U.S. Agencies	3130AUZC7	Federal Home Loan Bank	6-Dec-2024	5.371%	25,000,000	\$ 99.9989	\$ 24,999,722.22	\$ 24,993,700.75	(\$6,021.47)
U.S. Agencies	3130AYBC9	Federal Home Loan Bank	27-Dec-2024	5.228%	100,000,000	\$ 100.0000	\$ 100,000,000.00	\$ 99,893,536.00	(\$106,464.00)
U.S. Agencies	3130AYD45	Federal Home Loan Bank	3-Jan-2025	5.184%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,963,529.50	(\$36,470.50)
U.S. Agencies	3134GXDZ4	Federal Home Loan Mortgage Corporation	25-Nov-2024	0.453%	13,950,000	\$ 100.0000	\$ 13,950,000.00	\$ 13,482,327.37	(\$467,672.63)
U.S. Agencies	3134GYDT6	Federal Home Loan Mortgage Corporation	24-Jan-2025	5.164%	50,000,000	\$ 99.9600	\$ 50,000,000.00	\$ 49,974,746.00	(\$25,254.00)
U.S. Agencies	3135GAKY6	Federal National Mortgage Association	27-Dec-2024	5.285%	100,000,000	\$ 100.0000	\$ 100,000,000.00	\$ 99,916,684.00	(\$83,316.00)
U.S. Agencies	3135GAL33	Federal National Mortgage Association	27-Dec-2024	5.178%	100,000,000	\$ 100.0000	\$ 100,000,000.00	\$ 99,853,103.00	(\$146,897.00)
U.S. Agencies	3135GAL25	Federal National Mortgage Association	3-Jan-2025	5.325%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,004,083.00	\$4,083.00
U.S. Agencies	3135GAL41	Federal National Mortgage Association	3-Jan-2025	5.294%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,012,236.50	\$12,236.50
U.S. Agencies	3135GAL66	Federal National Mortgage Association	8-Jan-2025	5.355%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,965,008.00	(\$34,992.00)
U.S. Agencies	3135GALM1	Federal National Mortgage Association	10-Jan-2025	5.344%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,953,633.00	(\$46,367.00)
U.S. Agencies	3135GALN9	Federal National Mortgage Association	10-Jan-2025	5.344%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,953,633.00	(\$46,367.00)
U.S. Agencies Total					2,090,273,750		\$ 2,085,798,769.31	\$ 2,084,766,759.55	(\$1,032,009.76)

Category	CUSIP	Security Description	Maturity	Yield (%)	Quantity	Price	Cost	Market Value	Mkt Value Above/Below Cost
U.S. Treasuries	912797GZ4	United States Treasury Bill	4-Apr-2024	5.343%	150,000,000	\$ 99.5023	\$ 149,253,416.67	\$ 149,251,078.50	(\$2,338.17)
U.S. Treasuries	912797JM0	United States Treasury Bill	9-Apr-2024	5.343%	100,000,000	\$ 99.4269	\$ 99,429,083.32	\$ 99,427,061.00	(\$2,022.32)
U.S. Treasuries	912797JN8	United States Treasury Bill	16-Apr-2024	5.336%	150,000,000	\$ 99.3275	\$ 148,991,194.35	\$ 148,986,658.50	(\$4,535.85)
U.S. Treasuries	912797HH3	United States Treasury Bill	2-May-2024	5.303%	100,000,000	\$ 99.0993	\$ 99,099,277.78	\$ 99,092,389.00	(\$6,888.78)
U.S. Treasuries	912797HQ3	United States Treasury Bill	9-May-2024	5.303%	100,000,000	\$ 98.9942	\$ 98,997,583.33	\$ 98,992,792.00	(\$4,791.33)
U.S. Treasuries	91282CFD8	United States Treasury Note	31-Jul-2024	5.546%	150,000,000	\$ 99.9570	\$ 149,935,515.99	\$ 149,990,596.50	\$55,080.51
U.S. Treasuries	91282CFS5	United States Treasury Note	31-Oct-2024	5.603%	150,000,000	\$ 100.0472	\$ 149,945,862.62	\$ 150,059,551.50	\$113,688.88
U.S. Treasuries	91282CGF2	United States Treasury Note	31-Jan-2025	5.537%	125,000,000	\$ 100.1203	\$ 125,087,544.22	\$ 125,138,996.25	\$51,452.03
U.S. Treasuries	91282CGY1	United States Treasury Note	30-Apr-2025	5.566%	300,000,000	\$ 100.0572	\$ 300,051,503.09	\$ 300,129,006.00	\$77,502.91
U.S. Treasuries	91282CHS3	United States Treasury Note	31-Jul-2025	5.551%	450,000,000	\$ 99.9773	\$ 449,897,774.63	\$ 449,827,024.50	(\$70,750.13)
U.S. Treasuries	91282CJD4	United States Treasury Note	31-Oct-2025	5.628%	200,000,000	\$ 99.9198	\$ 199,839,673.61	\$ 199,955,512.00	\$115,838.39
		U.S. Treasuries Total			1,975,000,000		\$ 1,970,528,429.61	\$ 1,970,850,665.75	\$322,236.14
		Grand Total			19,042,099,711		\$ 18,991,104,881.17	\$ 18,984,328,898.72	(\$6,775,982.45)