

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

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

WAM: 51.61 days WAL: 116.07 days 30-day Net Yield: 5.422%

Category	CUSIP	Security Description	Maturity	Yield (%)	Quantity	Price	Cost	Market Value	Mkt Value Above/Below Cost
Commercial Paper	03948GFA6	Archer Daniels Midland Co.	10-Jun-24	5.526%	50,000,000	\$ 99.8638	\$ 49,931,875.00	\$ 49,924,290.00	(\$7,585.00)
Commercial Paper	03948GFJ7	Archer Daniels Midland Co.	18-Jun-24	5.526%	50,000,000	\$ 99.7426	\$ 49,871,319.31	\$ 49,863,637.50	(\$7,681.81)
Commercial Paper	03948GFM0	Archer Daniels Midland Co.	21-Jun-24	5.526%	50,000,000	\$ 99.6972	\$ 49,848,611.11	\$ 49,840,866.50	(\$7,744.61)
Commercial Paper	03948GFS7	Archer Daniels Midland Co.	26-Jun-24	5.526%	100,000,000	\$ 99.6215	\$ 99,621,527.78	\$ 99,605,795.00	(\$15,732.78)
Commercial Paper	03948GFT5	Archer Daniels Midland Co.	27-Jun-24	5.526%	100,000,000	\$ 99.6064	\$ 99,606,388.89	\$ 99,590,600.00	(\$15,788.89)
Commercial Paper	03948GFU2	Archer Daniels Midland Co.	28-Jun-24	5.526%	50,000,000	\$ 99.5913	\$ 49,795,625.00	\$ 49,787,701.00	(\$7,924.00)
Commercial Paper	13609ABE4	Canadian Imperial Holdings Inc.	8-Jul-24	5.645%	20,000,000	\$ 99.9925	\$ 19,998,490.42	\$ 19,998,200.00	(\$290.42)
Commercial Paper	2003A2FS0	Comcast Corp.	26-Jun-24	5.566%	100,000,000	\$ 99.6188	\$ 99,618,750.00	\$ 99,600,081.00	(\$18,669.00)
Commercial Paper	2003A2FU5	Comcast Corp.	28-Jun-24	5.566%	49,250,000	\$ 99.5883	\$ 49,047,213.13	\$ 49,037,455.22	(\$9,757.91)
Commercial Paper	28249KFJ1	EIDP Inc.	18-Jun-24	5.526%	40,000,000	\$ 99.7426	\$ 39,897,055.56	\$ 39,889,840.00	(\$7,215.56)
Commercial Paper	28249KFL6	EIDP Inc.	20-Jun-24	5.566%	50,000,000	\$ 99.7103	\$ 49,855,125.00	\$ 49,847,315.00	(\$7,810.00)
Commercial Paper	28249KFM4	EIDP Inc.	21-Jun-24	5.587%	10,000,000	\$ 99.6939	\$ 9,969,388.89	\$ 9,967,969.20	(\$1,419.69)
Commercial Paper	28249KFR3	EIDP Inc.	25-Jun-24	5.546%	45,000,000	\$ 99.6353	\$ 44,835,900.00	\$ 44,827,864.65	(\$8,035.35)
Commercial Paper	28249KFU6	EIDP Inc.	28-Jun-24	5.485%	20,000,000	\$ 99.5943	\$ 19,918,850.00	\$ 19,914,112.60	(\$4,737.40)
Commercial Paper	28249KGG6	EIDP Inc.	16-Jul-24	5.475%	20,000,000	\$ 99.3250	\$ 19,865,000.00	\$ 19,858,439.20	(\$6,560.80)
Commercial Paper	28249KGJ0	EIDP Inc.	18-Jul-24	5.475%	20,000,000	\$ 99.2950	\$ 19,859,000.00	\$ 19,853,386.60	(\$5,613.40)
Commercial Paper	28249KGG7	EIDP Inc.	19-Jul-24	5.475%	20,000,000	\$ 99.2800	\$ 19,856,000.00	\$ 19,850,894.80	(\$5,105.20)
Commercial Paper	28249KGN1	EIDP Inc.	22-Jul-24	5.566%	41,000,000	\$ 99.2223	\$ 40,681,122.50	\$ 40,679,291.85	(\$1,830.65)
Commercial Paper	28249KH00	EIDP Inc.	14-Aug-24	5.495%	30,000,000	\$ 98.8859	\$ 29,665,766.67	\$ 29,671,562.40	\$5,795.73
Commercial Paper	28249KMA2	EIDP Inc.	10-Dec-24	5.526%	40,000,000	\$ 97.0933	\$ 38,837,333.33	\$ 38,832,857.60	(\$4,475.73)
Commercial Paper	40434PF76	HSBC USA Inc.	7-Jun-24	5.982%	50,000,000	\$ 99.8959	\$ 49,950,833.33	\$ 49,947,889.00	(\$2,944.33)
Commercial Paper	40434PFA9	HSBC USA Inc.	10-Jun-24	5.779%	50,000,000	\$ 99.8575	\$ 49,928,750.00	\$ 49,925,519.00	(\$3,231.00)
Commercial Paper	40434PFQ4	HSBC USA Inc.	24-Jun-24	6.083%	50,000,000	\$ 99.6167	\$ 49,808,333.32	\$ 49,820,066.50	\$11,733.18
Commercial Paper	40434PGC4	HSBC USA Inc.	12-Jul-24	5.972%	19,000,000	\$ 99.3292	\$ 18,872,546.95	\$ 18,879,457.73	\$6,910.78
Commercial Paper	40434PJC1	HSBC USA Inc.	12-Sep-24	6.185%	35,000,000	\$ 98.2547	\$ 34,389,152.78	\$ 34,443,349.50	\$54,196.72
Commercial Paper	40434PJG2	HSBC USA Inc.	16-Sep-24	5.658%	50,000,000	\$ 98.3415	\$ 49,170,750.00	\$ 49,174,400.00	\$3,650.00
Commercial Paper	40434PJP2	HSBC USA Inc.	23-Sep-24	5.516%	30,000,000	\$ 98.2773	\$ 29,483,200.00	\$ 29,472,756.90	(\$10,443.10)
Commercial Paper	40434PKF2	HSBC USA Inc.	15-Oct-24	6.185%	50,000,000	\$ 97.6956	\$ 48,847,777.78	\$ 48,954,550.50	\$106,772.72
Commercial Paper	40434PKH8	HSBC USA Inc.	17-Oct-24	6.195%	50,000,000	\$ 97.6578	\$ 48,828,916.66	\$ 48,939,417.00	\$110,500.34
Commercial Paper	40434PLT1	HSBC USA Inc.	27-Nov-24	5.992%	50,000,000	\$ 97.0614	\$ 48,630,000.00	\$ 48,630,000.00	\$99,291.66
Commercial Paper	40434PMZ9	HSBC USA Inc.	2-Dec-24	5.531%	100,000,000	\$ 97.2119	\$ 97,211,888.89	\$ 97,193,567.00	(\$18,321.89)
Commercial Paper	40434WEY3	HSBC USA Inc.	6-Mar-25	5.820%	25,000,000	\$ 100.0000	\$ 25,000,000.00	\$ 25,000,000.00	\$0.00
Commercial Paper	40434WFF3	HSBC USA Inc.	9-May-25	5.860%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,000,000.00	\$0.00
Commercial Paper	45685QF38	ING (US) Funding, LLC	3-Jun-24	5.495%	50,000,000	\$ 99.9699	\$ 49,984,944.44	\$ 49,977,839.00	(\$7,104.94)
Commercial Paper	44988KKZ1	ING (US) Funding, LLC	22-Oct-24	5.617%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,001,738.00	\$1,738.00
Commercial Paper	59515MGK5	Microsoft Corp.	19-Jul-24	5.363%	85,000,000	\$ 99.2947	\$ 84,400,466.82	\$ 84,387,667.65	(\$12,799.17)
Commercial Paper	89115BRZ5	Toronto-Dominion Bank (New York)	15-Apr-25	5.607%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,989,917.50	(\$10,082.50)
Commercial Paper	92344LFA8	Verizon Communications Inc.	10-Jun-24	5.576%	40,000,000	\$ 99.8625	\$ 39,945,000.00	\$ 39,939,479.20	(\$5,520.80)
Commercial Paper	92344LFC4	Verizon Communications Inc.	12-Jun-24	5.576%	30,000,000	\$ 99.8319	\$ 29,949,583.33	\$ 29,945,418.90	(\$4,164.43)
Commercial Paper	92344LFD2	Verizon Communications Inc.	13-Jun-24	5.576%	40,000,000	\$ 99.8167	\$ 39,926,666.67	\$ 39,921,079.20	(\$5,587.47)
Commercial Paper	92344LFM2	Verizon Communications Inc.	21-Jun-24	5.526%	90,000,000	\$ 99.6972	\$ 89,727,500.00	\$ 89,710,777.80	(\$16,722.20)
Commercial Paper	92344LFT7	Verizon Communications Inc.	27-Jun-24	5.576%	35,000,000	\$ 99.6028	\$ 34,860,972.23	\$ 34,854,496.25	(\$6,475.98)
Commercial Paper Total					1,984,250,000	\$	1,969,398,334.13	\$ 1,969,551,547.25	\$153,213.12
Corporate Bonds	025816CG2	American Express Co.	1-Jul-24	6.079%	73,622,000	\$ 99.7261	\$ 73,420,380.38	\$ 73,438,674.59	\$18,294.21
Corporate Bonds	025816BR9	American Express Co.	30-Oct-24	5.872%	21,095,000	\$ 99.0532	\$ 20,895,273.20	\$ 20,869,445.00	(\$25,827.90)
Corporate Bonds	025816CR8	American Express Co.	4-Mar-25	5.686%	40,819,000	\$ 100.4499	\$ 41,002,638.75	\$ 41,010,777.05	\$8,138.30
Corporate Bonds	06055JBM0	Bank of America Corp.	21-Aug-24	5.611%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,949,716.50	(\$50,283.50)
Corporate Bonds	06051GFH7	Bank of America Corp.	26-Aug-24	5.889%	307,226,000	\$ 99.6046	\$ 306,011,155.49	\$ 306,086,965.75	\$75,810.26
Corporate Bonds	06055JBX6	Bank of America Corp.	18-Sep-24	5.719%	75,000,000	\$ 100.0000	\$ 75,000,000.00	\$ 74,984,978.25	(\$15,021.75)
Corporate Bonds	06051GFM6	Bank of America Corp.	22-Jan-25	5.654%	77,786,000	\$ 99.9394	\$ 76,961,014.00	\$ 76,939,608.20	(\$21,405.80)
Corporate Bonds	06055JDA4	Bank of America Corp.	21-Feb-25	5.424%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,890,870.50	(\$109,129.50)
Corporate Bonds	06055JDP1	Bank of America Corp.	21-Mar-25	5.475%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,939,844.00	(\$60,156.00)
Corporate Bonds	06051GFP9	Bank of America Corp.	21-Apr-25	5.584%	123,351,000	\$ 98.5070	\$ 121,509,419.35	\$ 121,467,732.44	(\$41,686.91)
Corporate Bonds	06055JEA3	Bank of America Corp.	22-Apr-25	5.576%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,986,327.50	(\$13,672.50)
Corporate Bonds	06055JED7	Bank of America Corp.	25-Apr-25	5.617%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,005,942.50	\$5,942.50
Corporate Bonds	05552JAA7	BBVA USA	27-Aug-24	5.841%	6,450,000	\$ 99.4885	\$ 6,417,009.04	\$ 6,399,663.43	(\$17,345.61)
Corporate Bonds	110122CM8	Bristol-Myers Squibb Co.	26-Jul-24	5.925%	60,511,000	\$ 99.7940	\$ 60,386,351.96	\$ 60,272,623.57	(\$113,728.39)
Corporate Bonds	17331HU79	Citigroup Global Markets Holdings Inc.	12-Jun-24	5.566%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,991,483.00	(\$8,517.00)
Corporate Bonds	17291RGJ5	Citigroup Global Markets Holdings Inc.	30-Jul-24	5.692%	25,000,000	\$ 100.0000	\$ 25,000,000.00	\$ 24,972,049.75	(\$27,950.25)
Corporate Bonds	17291RF56	Citigroup Global Markets Holdings Inc.	7-Aug-24	5.576%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,962,653.50	(\$37,346.50)
Corporate Bonds	17291RCG5	Citigroup Global Markets Holdings Inc.	12-Aug-24	5.668%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,948,349.00	(\$51,651.00)
Corporate Bonds	17291RDK5	Citigroup Global Markets Holdings Inc.	28-Aug-24	5.715%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,952,901.50	(\$47,098.50)

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Corporate Bonds	17291RTD4	Citigroup Global Markets Holdings Inc.	11-Sep-24	5.440%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,918,402.50	(\$81,597.50)
Corporate Bonds	17291RPT3	Citigroup Global Markets Holdings Inc.	18-Sep-24	5.618%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,946,054.00	(\$53,946.00)
Corporate Bonds	17291RQ88	Citigroup Global Markets Holdings Inc.	30-Sep-24	5.715%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,970,289.50	(\$29,710.50)
Corporate Bonds	17330RME2	Citigroup Global Markets Holdings Inc.	21-Oct-24	5.435%	5,000,000	\$ 100.0000	\$ 5,000,000.00	\$ 4,972,316.30	(\$27,683.70)
Corporate Bonds	17291QP57	Citigroup Global Markets Holdings Inc.	1-Nov-24	6.116%	150,000,000	\$ 100.0000	\$ 150,000,000.00	\$ 149,983,069.50	(\$16,930.50)
Corporate Bonds	17291QGT5	Citigroup Global Markets Holdings Inc.	6-Nov-24	6.096%	100,000,000	\$ 100.0000	\$ 100,000,000.00	\$ 99,996,477.00	(\$3,523.00)
Corporate Bonds	17291TDH8	Citigroup Global Markets Holdings Inc.	31-Dec-24	6.218%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,970,773.50	(\$29,226.50)
Corporate Bonds	17291TRK6	Citigroup Global Markets Holdings Inc.	21-Feb-25	5.759%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,000,097.50	\$97.50
Corporate Bonds	17291LFE0	Citigroup Global Markets Holdings Inc.	14-Mar-25	5.681%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,013,214.50	\$13,214.50
Corporate Bonds	17291LEN1	Citigroup Global Markets Holdings Inc.	20-Mar-25	5.678%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,013,242.50	\$13,242.50
Corporate Bonds	17291L7E9	Citigroup Global Markets Holdings Inc.	5-May-25	5.688%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,014,920.50	\$14,920.50
Corporate Bonds	17291LBG9	Citigroup Global Markets Holdings Inc.	5-May-25	5.708%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,014,903.00	\$14,903.00
Corporate Bonds	172967MT5	Citigroup Inc.	30-Oct-24	5.646%	11,215,000	\$ 100.0682	\$ 11,231,325.59	\$ 11,224,757.05	(\$6,568.54)
Corporate Bonds	172967JP7	Citigroup Inc.	27-Apr-25	5.405%	10,277,000	\$ 98.0537	\$ 10,076,982.25	\$ 10,077,628.15	\$645.90
Corporate Bonds	20453KAA3	Compass Bank	10-Apr-25	5.626%	184,080,000	\$ 98.6177	\$ 181,535,443.06	\$ 181,183,734.98	(\$351,708.08)
Corporate Bonds	341081FZ5	Florida Power & Light Co.	1-Apr-25	5.524%	13,544,000	\$ 97.9539	\$ 13,266,874.97	\$ 12,269,744.88	\$2,869.87
Corporate Bonds	38150VUP2	Goldman Sachs Bank USA	29-May-25	5.500%	100,000,000	\$ 100.0222	\$ 99,975,654.41	\$ 100,007,816.00	\$32,161.59
Corporate Bonds	38150ASL0	Goldman Sachs Group Inc.	1-Jul-24	5.660%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,974,229.00	(\$25,771.00)
Corporate Bonds	38150ASX4	Goldman Sachs Group Inc.	29-Jul-24	5.634%	25,000,000	\$ 100.0000	\$ 25,000,000.00	\$ 24,980,098.75	(\$19,901.25)
Corporate Bonds	38141GYE8	Goldman Sachs Group Inc.	10-Sep-24	5.971%	139,593,000	\$ 99.9974	\$ 139,589,354.91	\$ 139,647,042.00	\$57,687.12
Corporate Bonds	38150ATU9	Goldman Sachs Group Inc.	25-Sep-24	5.705%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,940,414.50	(\$59,585.50)
Corporate Bonds	38150ATY1	Goldman Sachs Group Inc.	7-Oct-24	5.538%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,903,813.50	(\$96,186.50)
Corporate Bonds	38141GYL2	Goldman Sachs Group Inc.	21-Oct-24	5.730%	63,931,000	\$ 100.0193	\$ 63,963,886.67	\$ 63,939,950.34	(\$23,936.33)
Corporate Bonds	38141GYQ1	Goldman Sachs Group Inc.	21-Oct-24	5.728%	6,538,000	\$ 100.0515	\$ 6,541,369.14	\$ 6,541,568.90	\$199.76
Corporate Bonds	38150AVW2	Goldman Sachs Group Inc.	11-Jan-25	6.154%	50,000,000	\$ 99.9426	\$ 50,000,000.00	\$ 49,966,782.00	(\$33,218.00)
Corporate Bonds	38150AVZ5	Goldman Sachs Group Inc.	21-Jan-25	6.083%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,975,882.50	(\$24,117.50)
Corporate Bonds	38148LAC0	Goldman Sachs Group Inc.	23-Jan-25	6.242%	68,484,000	\$ 98.9302	\$ 67,751,374.86	\$ 67,544,003.68	(\$207,371.18)
Corporate Bonds	38150AW35	Goldman Sachs Group Inc.	27-Jan-25	6.083%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,972,205.50	(\$27,794.50)
Corporate Bonds	38141GXH3	Goldman Sachs Group Inc.	1-Apr-25	5.621%	237,200,000	\$ 98.3776	\$ 233,351,719.13	\$ 233,078,825.53	(\$272,893.60)
Corporate Bonds	40428HVL3	HSBC USA Inc.	17-Mar-25	5.382%	108,496,000	\$ 100.1730	\$ 108,528,748.91	\$ 108,520,753.36	(\$162,995.55)
Corporate Bonds	46625HJY7	JPMorgan Chase & Co.	10-Sep-24	5.740%	255,856,000	\$ 99.4748	\$ 254,512,244.24	\$ 254,521,703.28	\$9,459.04
Corporate Bonds	46656MX97	JPMorgan Chase Bank, NA	21-Mar-25	5.450%	25,000,000	\$ 100.0000	\$ 25,000,000.00	\$ 24,999,086.50	(\$913.50)
Corporate Bonds	46656M5D9	JPMorgan Chase Bank, NA	17-Apr-25	5.550%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,023,098.00	\$23,098.00
Corporate Bonds	46656M6N6	JPMorgan Chase Bank, NA	6-May-25	5.560%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,031,609.50	\$31,609.50
Corporate Bonds	48133JAK8	JPMorgan Chase Financial	12-Jul-24	5.668%	70,000,000	\$ 100.0000	\$ 70,000,000.00	\$ 69,968,364.20	(\$31,635.80)
Corporate Bonds	48133JUA11	JPMorgan Chase Financial	20-Aug-24	5.547%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,945,266.00	(\$54,734.00)
Corporate Bonds	48133WVG93	JPMorgan Chase Financial	3-Sep-24	5.595%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,920,393.00	(\$79,607.00)
Corporate Bonds	48133WH43	JPMorgan Chase Financial	30-Sep-24	5.305%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,892,672.50	(\$107,327.50)
Corporate Bonds	48133WK72	JPMorgan Chase Financial	13-Oct-24	5.712%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,980,937.50	(\$19,062.50)
Corporate Bonds	48133WL22	JPMorgan Chase Financial	18-Oct-24	5.902%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,972,689.50	(\$27,310.50)
Corporate Bonds	48133WV47	JPMorgan Chase Financial	30-Dec-24	5.796%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,956,460.50	(\$43,539.50)
Corporate Bonds	48133W2M9	JPMorgan Chase Financial	24-Feb-25	5.575%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,010,544.00	\$10,544.00
Corporate Bonds	48133W3N6	JPMorgan Chase Financial	12-Mar-25	5.576%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,787,379.50	(\$212,620.50)
Corporate Bonds	48133W3P1	JPMorgan Chase Financial	26-Mar-25	5.576%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,750,000.00	(\$250,000.00)
Corporate Bonds	48133W3Q9	JPMorgan Chase Financial	1-Apr-25	5.576%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,878,951.00	(\$121,049.00)
Corporate Bonds	61761JVL0	Morgan Stanley	23-Oct-24	5.371%	74,186,000	\$ 99.2509	\$ 73,694,087.09	\$ 73,626,617.53	(\$67,469.56)
Corporate Bonds	61747YEB7	Morgan Stanley	22-Jan-25	5.815%	385,250,000	\$ 100.0796	\$ 385,483,580.68	\$ 385,519,675.00	\$36,094.32
Corporate Bonds	61761J6B0	Morgan Stanley	5-Mar-25	5.643%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,976,022.00	(\$23,978.00)
Corporate Bonds	61761J6E4	Morgan Stanley	1-Apr-25	5.250%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,000,000.00	\$0.00
Corporate Bonds	61761J6H7	Morgan Stanley	9-May-25	5.593%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,864,360.50	(\$135,639.50)
Corporate Bonds	637639AG0	National Securities Clearing Corp.	21-Nov-24	5.274%	8,155,000	\$ 99.8741	\$ 8,144,732.75	\$ 8,135,066.33	(\$9,666.42)
Corporate Bonds	69353REF1	PNC Bank, NA	30-Oct-24	5.865%	44,435,000	\$ 99.1456	\$ 44,055,350.53	\$ 44,020,633.40	(\$34,717.13)
Corporate Bonds	69353REQ7	PNC Bank, NA	1-Jun-25	4.154%	8,220,000	\$ 97.8451	\$ 8,042,866.21	\$ 8,038,041.67	(\$4,824.54)
Corporate Bonds	693475AY1	PNC Financial Services Group Inc	1-Nov-24	5.945%	28,882,000	\$ 98.7424	\$ 28,518,778.41	\$ 28,472,958.96	(\$45,819.45)
Corporate Bonds	857477AN3	State Street Corp.	16-Dec-24	5.259%	10,050,000	\$ 98.8429	\$ 9,933,711.50	\$ 9,932,417.01	(\$1,294.49)
Corporate Bonds	89115BC57	Toronto-Dominion Bank (New York)	24-Oct-24	5.588%	36,000,000	\$ 100.1610	\$ 36,057,964.23	\$ 36,050,515.92	(\$7,448.31)
Corporate Bonds	89115D5A0	Toronto-Dominion Bank (New York)	28-Jan-25	5.728%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,000,000.00	\$0.00
Corporate Bonds	89115DCW4	Toronto-Dominion Bank (New York)	14-Mar-25	5.708%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,000,000.00	\$0.00
Corporate Bonds	89115DDA1	Toronto-Dominion Bank (New York)	17-Mar-25	5.708%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,000,000.00	\$0.00
Corporate Bonds	89236TKW4	Toyota Motor Credit Corp.	13-Jun-24	5.899%	50,000,000	\$ 100.0042	\$ 50,002,103.66	\$ 50,005,000.00	\$2,896.34
Corporate Bonds	89236TKG9	Toyota Motor Credit Corp.	20-Sep-24	5.285%	33,865,000	\$ 99.7199	\$ 33,770,137.65	\$ 33,738,084.48	(\$32,053.17)
Corporate Bonds	89788JAA7	Truist Bank	10-Mar-25	5.606%	115,979,000	\$ 97.0971	\$ 112,612,234.21	\$ 112,240,305.60	(\$371,928.61)
Corporate Bonds	89788MAF9	Truist Financial Corp.	10-Jun-24	6.818%	15,381,000	\$ 99.9778	\$ 15,377,579.75	\$ 15,380,230.95	\$2,651.20
Corporate Bonds	05531FBH5	Truist Financial Corp.	1-Aug-24	6.582%	111,536,000	\$ 99.6650	\$ 111,162,403.95	\$ 110,942,632.94	(\$219,771.01)
Corporate Bonds	05531FBB8	Truist Financial Corp.	26-Oct-24	6.346%	82,074,000	\$ 98.8764	\$ 81,151,798.95	\$ 81,141,007.39	(\$10,791.56)
Corporate Bonds	07330NAT2	Truist Financial Corp.	6-Dec-24	5.683%	159,482,000	\$ 98.4427	\$ 156,998,425.36	\$ 156,627,533.75	(\$370,891.61)
Corporate Bonds	91159HHX1	US Bancorp	30-Jul-24	6.416%	87,433,000	\$ 99.7031	\$ 87,173,402.85	\$ 86,975,114.25	(\$198,288.60)

Category	CUSIP	Security Description	Maturity	Yield (%)	Quantity	Price	Cost	Market Value	Mkt Value Above/Below Cost
Corporate Bonds	90331HPL1	US Bank, NA	21-Jan-25	5.241%	20,648,000	\$ 98.2202	\$ 20,280,511.42	\$ 20,191,827.66	(\$88,683.76)
Corporate Bonds	90355UEV7	US Bank, NA	22-May-25	5.460%	50,000,000	\$ 99.9715	\$ 49,985,737.70	\$ 49,996,112.50	\$10,374.80
Corporate Bonds	94974BG2	Wells Fargo & Co.	9-Sep-24	5.578%	34,090,000	\$ 99.3685	\$ 33,874,727.10	\$ 33,873,429.98	(\$1,297.12)
Corporate Bonds	94974BGH7	Wells Fargo & Co.	19-Feb-25	5.401%	51,889,000	\$ 98.2503	\$ 50,981,088.07	\$ 50,932,295.01	(\$48,793.06)
Corporate Bonds Total					5,892,629,000		\$ 5,869,384,442.38	\$ 5,864,952,655.05	(\$4,431,787.33)
Money Market Funds	09250C630	Blackrock Liquidity Funds	1-Jun-24	5.332%	565,718,034	\$ 100.0369	\$ 565,926,544.72	\$ 565,926,546.57	\$1.85
Money Market Funds	09250C713	Blackrock Liquidity Funds	1-Jun-24	5.320%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,000,000.00	\$0.00
Money Market Funds	461473837	DWS ESG Liquidity Fund	1-Jun-24	5.372%	7,675,326	\$ 99.9849	\$ 7,674,167.36	\$ 7,674,167.38	\$0.02
Money Market Funds	60934N203	Federated Hermes	1-Jun-24	5.359%	532,819,933	\$ 100.0487	\$ 533,079,499.85	\$ 533,079,501.36	\$1.51
Money Market Funds	31846V625	First American Bank	1-Jun-24	5.286%	3,584,984	\$ 99.9966	\$ 3,584,863.10	\$ 3,584,863.11	\$0.01
Money Market Funds	825252414	Invesco	1-Jun-24	5.218%	628,421,690	\$ 100.0000	\$ 628,421,689.73	\$ 628,421,689.73	\$0.00
Money Market Funds	48129C769	JPMorgan Chase & Co.	1-Jun-24	5.351%	788,972,333	\$ 100.0468	\$ 789,341,490.10	\$ 789,341,493.03	\$2.93
Money Market Funds	61747C293	Morgan Stanley	1-Jun-24	5.359%	719,573,778	\$ 100.0101	\$ 719,646,475.25	\$ 719,646,476.95	\$1.70
Money Market Funds	857492706	State Street Global Advisors	1-Jun-24	5.261%	1,090,371,366	\$ 100.0000	\$ 1,090,371,365.69	\$ 1,090,371,365.69	\$0.00
Money Market Funds Total					4,387,137,444		\$ 4,388,046,095.80	\$ 4,388,046,103.82	\$8.02
Repurchase Agreements	9AMRSTL6	Bank of Montreal	3-Jun-24	5.394%	400,000,000	\$ 100.0000	\$ 400,000,000.00	\$ 400,000,000.00	\$0.00
Repurchase Agreements	9AMRSTL8	Bank of Nova Scotia	3-Jun-24	5.404%	1,700,000,000	\$ 100.0000	\$ 1,700,000,000.00	\$ 1,700,000,000.00	\$0.00
Repurchase Agreements	RP3502594	Daiwa	3-Jun-24	5.424%	750,000,000	\$ 100.0000	\$ 750,000,000.00	\$ 750,000,000.00	\$0.00
Repurchase Agreements Total					2,850,000,000		\$ 2,850,000,000.00	\$ 2,850,000,000.00	\$0.00
Supranational Bonds	29874QE6	European Bank for Reconstruction & Development	15-Oct-24	5.532%	75,192,000	\$ 100.0891	\$ 75,236,971.43	\$ 75,256,235.77	\$19,264.34
Supranational Bonds	45818KZV7	Inter-American Development Bank	25-Jul-24	5.343%	50,000,000	\$ 99.2095	\$ 49,604,750.00	\$ 49,600,868.00	(\$3,882.00)
Supranational Bonds	4581X0DR6	Inter-American Development Bank	4-Feb-25	5.507%	79,350,000	\$ 100.0842	\$ 79,416,850.70	\$ 79,456,257.59	\$39,406.89
Supranational Bonds	459052C38	International Bank for Reconstruction & Development	16-Aug-24	5.353%	100,000,000	\$ 98.8853	\$ 98,885,333.33	\$ 98,879,222.00	(\$6,111.33)
Supranational Bonds Total					304,542,000		\$ 303,143,905.46	\$ 303,192,583.36	\$48,677.90
U.S. Agencies	3133ENJ84	Federal Farm Credit Bank	26-Aug-24	5.387%	61,896,000	\$ 99.5234	\$ 61,600,976.38	\$ 61,580,719.11	(\$20,257.27)
U.S. Agencies	3133ENP79	Federal Farm Credit Bank	26-Sep-24	5.379%	10,000,000	\$ 99.6654	\$ 9,966,934.40	\$ 9,966,545.90	(\$3,611.50)
U.S. Agencies	3133EPK95	Federal Farm Credit Bank	6-Dec-24	5.501%	75,000,000	\$ 100.0000	\$ 75,000,000.00	\$ 75,007,113.00	\$7,113.00
U.S. Agencies	3133EP2R5	Federal Farm Credit Bank	13-Nov-25	5.587%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,023,480.00	\$23,480.00
U.S. Agencies	3130AYZ28	Federal Home Loan Bank	3-Jun-24	5.360%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 50,000,000.00	\$0.00
U.S. Agencies	313384XV6	Federal Home Loan Bank	7-Jun-24	5.353%	50,000,000	\$ 99.9120	\$ 49,956,000.00	\$ 49,949,250.00	(\$6,750.00)
U.S. Agencies	313384XZ7	Federal Home Loan Bank	11-Jun-24	5.343%	100,000,000	\$ 99.8536	\$ 99,853,611.11	\$ 99,840,500.00	(\$13,111.11)
U.S. Agencies	313384YJ2	Federal Home Loan Bank	20-Jun-24	5.313%	100,000,000	\$ 99.7234	\$ 99,723,444.44	\$ 99,710,000.00	(\$13,444.44)
U.S. Agencies	313384ZG7	Federal Home Loan Bank	12-Jul-24	5.343%	100,000,000	\$ 99.3998	\$ 99,399,805.56	\$ 99,390,417.00	(\$9,388.56)
U.S. Agencies	3130ATT31	Federal Home Loan Bank	3-Oct-24	5.368%	90,000,000	\$ 99.6972	\$ 89,727,486.74	\$ 89,717,533.20	(\$9,953.54)
U.S. Agencies	3130AU2C7	Federal Home Loan Bank	6-Dec-24	5.290%	25,000,000	\$ 100.0000	\$ 25,000,000.00	\$ 24,981,113.00	(\$18,887.00)
U.S. Agencies	3130AYBC9	Federal Home Loan Bank	27-Dec-24	5.226%	100,000,000	\$ 100.0000	\$ 100,000,000.00	\$ 99,897,647.00	(\$102,353.00)
U.S. Agencies	3130AYD45	Federal Home Loan Bank	3-Jan-25	5.184%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,916,766.00	(\$83,234.00)
U.S. Agencies	3130BOLC1	Federal Home Loan Bank	27-Mar-25	5.356%	25,000,000	\$ 100.0000	\$ 25,000,000.00	\$ 24,981,167.25	(\$18,832.75)
U.S. Agencies	3130B12L0	Federal Home Loan Bank	24-Apr-25	5.435%	100,000,000	\$ 100.0000	\$ 100,000,000.00	\$ 99,963,513.00	(\$36,487.00)
U.S. Agencies	3134GXDZ4	Federal Home Loan Mortgage Corporation	25-Nov-24	0.446%	13,950,000	\$ 100.0000	\$ 13,950,000.00	\$ 13,613,114.75	(\$336,885.25)
U.S. Agencies	3134GYDT6	Federal Home Loan Mortgage Corporation	24-Jan-25	5.164%	50,000,000	\$ 99.8440	\$ 50,000,000.00	\$ 49,919,461.00	(\$80,539.00)
U.S. Agencies	3134GYSQ6	Federal Home Loan Mortgage Corporation	28-May-25	5.475%	22,700,000	\$ 100.0000	\$ 22,700,000.00	\$ 22,684,602.82	(\$15,397.18)
U.S. Agencies	3135GAKY6	Federal National Mortgage Association	27-Dec-24	5.285%	100,000,000	\$ 100.0000	\$ 100,000,000.00	\$ 99,886,690.00	(\$113,310.00)
U.S. Agencies	3135GAL33	Federal National Mortgage Association	27-Dec-24	5.178%	100,000,000	\$ 100.0000	\$ 100,000,000.00	\$ 99,842,745.00	(\$157,255.00)
U.S. Agencies	3135GAL25	Federal National Mortgage Association	3-Jan-25	5.325%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,956,718.50	(\$43,281.50)
U.S. Agencies	3135GAL41	Federal National Mortgage Association	3-Jan-25	5.294%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,969,739.50	(\$30,260.50)
U.S. Agencies	3135GALM1	Federal National Mortgage Association	10-Jan-25	5.344%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,923,353.00	(\$76,647.00)
U.S. Agencies	3135GALN9	Federal National Mortgage Association	10-Jan-25	5.344%	50,000,000	\$ 100.0000	\$ 50,000,000.00	\$ 49,923,353.00	(\$76,647.00)
U.S. Agencies Total					1,473,546,000		\$ 1,471,874,258.63	\$ 1,470,645,542.03	(\$1,228,716.60)
U.S. Treasuries	912797KE6	United States Treasury Bill	11-Jun-24	5.344%	350,000,000	\$ 99.8830	\$ 349,487,541.67	\$ 349,590,696.00	\$103,154.33
U.S. Treasuries	912797KG1	United States Treasury Bill	25-Jun-24	5.334%	200,000,000	\$ 99.6784	\$ 199,298,533.34	\$ 199,355,990.00	\$57,456.66
U.S. Treasuries	912797KN6	United States Treasury Bill	9-Jul-24	5.347%	200,000,000	\$ 99.4432	\$ 198,886,600.00	\$ 198,947,000.00	\$60,400.00
U.S. Treasuries	912797KP1	United States Treasury Bill	16-Jul-24	5.333%	200,000,000	\$ 99.3707	\$ 198,685,000.00	\$ 198,739,862.00	\$54,862.00
U.S. Treasuries	91282CFD8	United States Treasury Note	31-Jul-24	5.549%	150,000,000	\$ 99.9816	\$ 149,972,445.49	\$ 149,992,599.00	\$20,153.51
U.S. Treasuries	91282CF55	United States Treasury Note	31-Oct-24	5.605%	150,000,000	\$ 100.0475	\$ 149,964,649.12	\$ 150,066,688.50	\$102,039.38
U.S. Treasuries	91282CGF2	United States Treasury Note	31-Jan-25	5.535%	125,000,000	\$ 100.1123	\$ 125,063,482.60	\$ 125,130,233.75	\$66,751.15
U.S. Treasuries	91282CGY1	United States Treasury Note	30-Apr-25	5.555%	400,000,000	\$ 100.1108	\$ 400,097,179.20	\$ 400,397,448.00	\$300,268.80
U.S. Treasuries	91282CHS3	United States Treasury Note	31-Jul-25	5.534%	600,000,000	\$ 100.0025	\$ 600,015,137.90	\$ 600,241,812.00	\$226,674.10
U.S. Treasuries	91282CJD4	United States Treasury Note	31-Oct-25	5.592%	280,000,000	\$ 99.9862	\$ 279,961,497.21	\$ 280,297,917.20	\$336,419.99
U.S. Treasuries	91282CJU6	United States Treasury Note	31-Jan-26	5.537%	50,000,000	\$ 100.2276	\$ 50,106,585.60	\$ 50,092,982.00	(\$13,603.60)
U.S. Treasuries	91282CKM2	United States Treasury Note	30-Apr-26	5.533%	50,000,000	\$ 100.0335	\$ 50,016,729.74	\$ 49,999,985.50	(\$16,744.24)
U.S. Treasuries Total					2,755,000,000		\$ 2,751,555,381.87	\$ 2,752,853,213.95	\$1,297,832.08
Grand Total					19,647,104,444		\$ 19,603,402,418.27	\$ 19,599,241,645.46	(\$4,160,772.81)