

STATE OF ILLINOIS PORTFOLIO - Unaudited

For the month ended May 31, 2017

REPURCHASE AGREEMENTS

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|--|-----------------|------------------------|--------------|
| NESBITT BURNS SECURITIES INC. | 6/1/2017 | \$300,000,000 | 0.780% |
| HSBC SECURITIES | 6/1/2017 | \$1,000,000,000 | 0.760% |
| NORTHERN TRUST COMPANY | 6/1/2017 | \$158,000,000 | 0.700% |
| NORTHERN TRUST COMPANY | 6/1/2017 | \$102,500,000 | 0.700% |
| NORTHERN TRUST COMPANY | 6/1/2017 | \$5,650,000 | 0.700% |
| NORTHERN TRUST COMPANY | 6/1/2017 | \$3,725,000 | 0.700% |
| TOTAL STATE REPURCHASE AGREEMENTS | | \$1,569,875,000 | |

| <u>TOLL HIGHWAY REPURCHASE AGREEMENTS</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|---|-----------------|----------------------|--------------|
| MIZUHO SECURITIES US | 6/1/2017 | \$174,235,000 | 0.750% |
| MIZUHO SECURITIES US | 6/1/2017 | \$50,660,000 | 0.750% |
| MIZUHO SECURITIES US | 6/1/2017 | \$2,710,000 | 0.750% |
| TOTAL TOLL HIGHWAY REPURCHASE AGREEMENTS | | \$227,605,000 | |

COMMERCIAL PAPER

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|--------------------------------|-----------------|----------------------|--------------|
| ABN AMRO/GREAT PACIFIC | 6/1/2017 | \$10,000,000 | 1.250% |
| PFIZER/ GREAT PACIFIC | 6/1/2017 | \$50,000,000 | 0.900% |
| PFIZER/MISCHLER | 6/1/2017 | \$50,000,000 | 0.920% |
| PFIZER/ GREAT PACIFIC | 6/1/2017 | \$50,000,000 | 0.950% |
| PFIZER/ GREAT PACIFIC | 6/1/2017 | \$50,000,000 | 0.950% |
| PFIZER/CASTLEOAK | 6/1/2017 | \$50,000,000 | 0.930% |
| ING FUNDING/GREAT PACIFIC | 6/1/2017 | \$50,000,000 | 1.140% |
| ING FUNDING/CASTLEOAK | 6/1/2017 | \$50,000,000 | 1.170% |
| ING FUNDING/CASTLEOAK | 6/1/2017 | \$50,000,000 | 1.170% |
| ABN AMRO/GREAT PACIFIC | 6/5/2017 | \$50,000,000 | 1.250% |
| ALLIANCE BERNSTEIN/CABRERA CAP | 6/6/2017 | \$25,000,000 | 1.070% |
| NESBITT BURNS SECURITIES INC. | 6/6/2017 | \$100,000,000 | 0.900% |
| ALLIANCE BERNSTEIN/MISCHLER | 6/7/2017 | \$25,000,000 | 1.080% |
| JP MORGAN SECURITIES/GREAT PAC | 6/7/2017 | \$50,000,000 | 0.920% |
| ALLIANCE BERNSTEIN/GREAT PACIF | 6/8/2017 | \$25,000,000 | 1.000% |
| ADM/CABRERA CAPITAL | 6/12/2017 | \$50,000,000 | 0.860% |
| ADM/ALAMO CAPITAL | 6/12/2017 | \$25,000,000 | 0.860% |
| JP MORGAN SECURITIES/GREAT PAC | 6/14/2017 | \$50,000,000 | 0.950% |
| JOHN DEERE/GREAT PACIFIC | 6/14/2017 | \$50,000,000 | 0.900% |
| ADM/CABRERA CAPITAL | 6/15/2017 | \$100,000,000 | 0.860% |
| JOHN DEERE/GREAT PACIFIC | 6/19/2017 | \$50,000,000 | 0.910% |
| ABN AMRO/GREAT PACIFIC | 6/22/2017 | \$35,000,000 | 1.100% |
| ING FUNDING/GREAT PACIFIC | 7/3/2017 | \$50,000,000 | 1.170% |
| ING FUNDING/ALAMO | 7/3/2017 | \$50,000,000 | 1.200% |
| TORONTO DOMINION HDG USA | 7/3/2017 | \$50,000,000 | 0.980% |
| TORONTO DOMINION HDG USA | 7/3/2017 | \$100,000,000 | 1.090% |
| TORONTO DOMINION HDG USA | 7/3/2017 | \$50,000,000 | 1.090% |
| TORONTO DOMINION HDG USA | 7/3/2017 | \$100,000,000 | 1.150% |
| ROCHE HOLDINGS/MISCHLER | 7/3/2017 | \$50,000,000 | 0.900% |
| TORONTO DOMINION HDG USA | 7/3/2017 | \$100,000,000 | 1.000% |
| TORONTO DOMINION HDG/CABRERA C | 7/7/2017 | \$50,000,000 | 0.960% |
| ABN AMRO/GREAT PACIFIC | 7/10/2017 | \$40,000,000 | 1.330% |

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| PFIZER/MISCHLER | 7/10/2017 | \$50,000,000 | 0.960% |
| PFIZER/ GREAT PACIFIC | 7/10/2017 | \$50,000,000 | 0.950% |
| COCACOLA/ALAMO | 7/21/2017 | \$50,000,000 | 0.960% |
| COCACOLA/GREAT PACIFIC | 7/21/2017 | \$50,000,000 | 0.970% |
| ABN AMRO/GREAT PACIFIC | 8/1/2017 | \$30,000,000 | 1.280% |
| COCACOLA/WILLIAMS CAP | 8/1/2017 | \$50,000,000 | 0.970% |
| COCACOLA/WILLIAMS CAP | 8/1/2017 | \$50,000,000 | 0.970% |
| COCACOLA/WILLIAMS CAP | 8/1/2017 | \$50,000,000 | 0.970% |
| COCACOLA/WILLIAMS CAP | 8/1/2017 | \$50,000,000 | 0.970% |
| COCACOLA/WILLIAMS CAP | 8/1/2017 | \$25,000,000 | 1.000% |
| NESBITT BURNS SECURITIES INC. | 8/1/2017 | \$50,000,000 | 1.110% |
| CHEVRON/MISCHLER | 8/8/2017 | \$50,000,000 | 1.030% |
| CHEVRON/CASTLEOAK | 8/9/2017 | \$50,000,000 | 1.020% |
| COCACOLA/WILLIAMS CAP | 9/1/2017 | \$25,000,000 | 1.010% |
| COCACOLA/WILLIAMS CAP | 9/1/2017 | \$25,000,000 | 1.010% |
| CHEVRON/CASTLEOAK | 9/1/2017 | \$50,000,000 | 1.040% |
| COCACOLA/WILLIAMS CAP | 9/1/2017 | \$50,000,000 | 1.020% |
| ABN AMRO/GREAT PACIFIC | 9/1/2017 | \$100,000,000 | 1.355% |
| ABN AMRO/GREAT PACIFIC | 9/1/2017 | \$20,000,000 | 1.355% |
| ING FUNDING/GREAT PACIFIC | 9/25/2017 | \$50,000,000 | 1.180% |
| ABN AMRO FUND/CITIGROUP | 10/2/2017 | \$200,000,000 | 1.390% |
| ABN AMRO FUND/CITIGROUP | 10/2/2017 | \$15,000,000 | 1.390% |
| ING FUNDING/GREAT PACIFIC | 10/2/2017 | \$50,000,000 | 1.210% |
| ING FUNDING/GREAT PACIFIC | 10/10/2017 | \$50,000,000 | 1.270% |
| JP MORGAN SECURITIES/GREAT PAC | 11/1/2017 | \$50,000,000 | 1.260% |
| JP MORGAN SECURITIES/CASTLEOAK | 11/1/2017 | \$50,000,000 | 1.250% |
| ING FUNDING/GREAT PACIFIC | 11/1/2017 | \$50,000,000 | 1.280% |
| PFIZER/CASTLEOAK | 11/1/2017 | \$50,000,000 | 1.100% |
| TOTAL COMMERCIAL PAPER | | \$3,125,000,000 | |

CERTIFICATES OF DEPOSIT - (Linked Deposit & ATC Programs)

| <u>DESCRIPTION</u> | | <u>MONTHLY TOTAL</u> | <u>WEIGHTED AVERAGE</u> |
|---------------------------|----------|-----------------------------|--------------------------------|
| CERTIFICATES OF DEPOSIT | Jun-2017 | \$3,771,000 | 0.411% |
| CERTIFICATES OF DEPOSIT | Jul-2017 | \$6,162,000 | 0.445% |
| CERTIFICATES OF DEPOSIT | Aug-2017 | \$2,392,589 | 1.334% |
| CERTIFICATES OF DEPOSIT | Sep-2017 | \$612,530 | 0.461% |
| CERTIFICATES OF DEPOSIT | Oct-2017 | \$75,000 | 1.820% |
| CERTIFICATES OF DEPOSIT | Nov-2017 | \$140,200 | 1.388% |
| CERTIFICATES OF DEPOSIT | Dec-2017 | \$4,938,759 | 1.701% |
| CERTIFICATES OF DEPOSIT | Jan-2018 | \$19,315,000 | 1.124% |
| CERTIFICATES OF DEPOSIT | Feb-2018 | \$12,615,000 | 0.540% |
| CERTIFICATES OF DEPOSIT | Mar-2018 | \$25,955,150 | 0.550% |
| CERTIFICATES OF DEPOSIT | Apr-2018 | \$28,152,000 | 0.581% |
| CERTIFICATES OF DEPOSIT | May-2018 | \$15,466,050 | 0.607% |
| CERTIFICATES OF DEPOSIT | Oct-2018 | \$245,000 | 1.065% |
| CERTIFICATES OF DEPOSIT | Jan-2019 | \$269,900 | 0.680% |
| CERTIFICATES OF DEPOSIT | Feb-2019 | \$207,950 | 0.690% |
| CERTIFICATES OF DEPOSIT | Mar-2019 | \$572,000 | 0.700% |
| CERTIFICATES OF DEPOSIT | Apr-2019 | \$35,000 | 0.720% |
| CERTIFICATES OF DEPOSIT | May-2019 | \$30,000 | 0.730% |
| CERTIFICATES OF DEPOSIT | Aug-2019 | \$60,000 | 0.760% |
| CERTIFICATES OF DEPOSIT | Sep-2019 | \$637,122 | 0.760% |
| CERTIFICATES OF DEPOSIT | Oct-2019 | \$33,950 | 0.770% |
| CERTIFICATES OF DEPOSIT | Nov-2019 | \$40,000 | 0.770% |

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| CERTIFICATES OF DEPOSIT | Dec-2019 | \$48,000 | 0.780% |
| CERTIFICATES OF DEPOSIT | Jan-2020 | \$80,400 | 0.800% |
| CERTIFICATES OF DEPOSIT | Feb-2020 | \$62,000 | 0.810% |
| CERTIFICATES OF DEPOSIT | Mar-2020 | \$175,057 | 0.830% |
| CERTIFICATES OF DEPOSIT | Apr-2020 | \$27,695 | 0.850% |
| CERTIFICATES OF DEPOSIT | May-2020 | \$370,000 | 0.860% |
| TOTAL CERTIFICATES OF DEPOSIT | | \$122,489,352 | |

US TREASURIES

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|--------------------|-----------------|----------------------|--------------|
| TREASURY BILLS | 6/1/2017 | \$50,000,000 | 0.590% |
| TREASURY BILLS | 6/1/2017 | \$50,000,000 | 0.591% |
| TREASURY BILLS | 6/1/2017 | \$50,000,000 | 0.601% |
| TREASURY BILLS | 6/1/2017 | \$50,000,000 | 0.590% |
| TREASURY BILLS | 6/1/2017 | \$50,000,000 | 0.590% |
| TREASURY BILLS | 6/1/2017 | \$50,000,000 | 0.601% |
| TREASURY BILLS | 6/1/2017 | \$50,000,000 | 0.611% |
| TREASURY BILLS | 6/1/2017 | \$50,000,000 | 0.620% |
| TREASURY BILLS | 2/1/2018 | \$50,000,000 | 0.785% |
| TREASURY BILLS | 2/1/2018 | \$50,000,000 | 0.781% |
| TREASURY BILLS | 2/1/2018 | \$50,000,000 | 0.787% |
| TREASURY BILLS | 2/1/2018 | \$50,000,000 | 0.770% |
| TREASURY BILLS | 2/1/2018 | \$50,000,000 | 0.765% |
| TREASURY BILLS | 2/1/2018 | \$50,000,000 | 0.754% |
| TREASURY BILLS | 3/1/2018 | \$50,000,000 | 0.930% |
| TREASURY BILLS | 3/1/2018 | \$50,000,000 | 0.935% |
| TREASURY BILLS | 3/1/2018 | \$50,000,000 | 0.963% |
| TREASURY BILLS | 3/1/2018 | \$50,000,000 | 1.010% |
| TREASURY BILLS | 3/1/2018 | \$50,000,000 | 1.018% |
| TREASURY NOTE | 7/31/2017 | \$50,000,000 | 0.625% |
| TREASURY NOTE | 7/31/2017 | \$50,000,000 | 0.500% |
| TREASURY NOTE | 8/31/2017 | \$50,000,000 | 0.625% |
| TREASURY NOTE | 8/31/2017 | \$50,000,000 | 0.625% |
| TREASURY NOTE | 9/30/2017 | \$50,000,000 | 0.625% |
| TREASURY NOTE | 9/30/2017 | \$50,000,000 | 0.625% |
| TREASURY NOTE | 9/30/2017 | \$50,000,000 | 0.625% |
| TREASURY NOTE | 9/30/2017 | \$50,000,000 | 0.625% |
| TREASURY NOTE | 9/30/2017 | \$50,000,000 | 0.625% |
| TREASURY NOTE | 10/31/2017 | \$50,000,000 | 0.750% |
| TREASURY NOTE | 11/30/2017 | \$50,000,000 | 0.625% |
| TREASURY NOTE | 12/31/2017 | \$50,000,000 | 0.750% |
| TREASURY NOTE | 12/31/2017 | \$50,000,000 | 1.000% |
| TREASURY NOTE | 12/31/2017 | \$50,000,000 | 0.750% |
| TREASURY NOTE | 1/31/2018 | \$50,000,000 | 0.750% |
| TREASURY NOTE | 3/31/2018 | \$50,000,000 | 0.750% |
| TREASURY NOTE | 3/31/2018 | \$50,000,000 | 0.875% |
| TREASURY NOTE | 3/31/2018 | \$50,000,000 | 0.875% |
| TREASURY NOTE | 3/31/2018 | \$50,000,000 | 0.875% |
| TREASURY NOTE | 1/31/2019 | \$25,000,000 | 1.500% |
| TREASURY NOTE | 2/28/2019 | \$25,000,000 | 1.500% |
| TREASURY NOTE | 7/31/2021 | \$50,000,000 | 1.125% |
| TREASURY NOTE | 10/31/2021 | \$50,000,000 | 1.250% |
| TREASURY NOTE | 3/31/2022 | \$50,000,000 | 1.750% |
| TREASURY NOTE | 3/31/2022 | \$50,000,000 | 1.750% |

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| TREASURY NOTE | 4/30/2022 | \$50,000,000 | 1.750% |
| TREASURY NOTE | 4/30/2022 | \$50,000,000 | 1.750% |
| TOTAL TREASURIES | | \$2,250,000,000 | |

US AGENCIES

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|---------------------|-----------------|----------------------|--------------|
| FFCB NOTES | 12/6/2017 | \$25,000,000 | 0.850% |
| FFCB NOTES | 1/11/2018 | \$25,000,000 | 0.690% |
| FFCB NOTES | 4/12/2018 | \$25,000,000 | 0.790% |
| FFCB NOTES | 5/30/2018 | \$25,000,000 | 1.150% |
| FFCB NOTES | 6/27/2018 | \$25,000,000 | 1.180% |
| FFCB NOTES | 2/1/2019 | \$25,000,000 | 1.300% |
| FFCB NOTES | 2/27/2019 | \$25,000,000 | 1.250% |
| FFCB NOTES | 3/3/2020 | \$25,000,000 | 1.580% |
| FFCB NOTES | 4/6/2020 | \$25,000,000 | 1.600% |
| FFCB NOTES | 4/13/2020 | \$25,000,000 | 1.550% |
| FFCB NOTES | 5/2/2022 | \$25,000,000 | 1.920% |
| FHLB NOTES | 8/25/2017 | \$25,000,000 | 0.710% |
| FHLB NOTES | 8/28/2017 | \$25,000,000 | 0.750% |
| FHLB NOTES | 10/26/2017 | \$25,000,000 | 0.625% |
| FHLB NOTES | 2/23/2018 | \$25,000,000 | 0.950% |
| FHLB NOTES | 3/9/2018 | \$25,000,000 | 0.950% |
| FHLB NOTES | 4/25/2018 | \$15,000,000 | 1.125% |
| FHLB NOTES | 5/2/2018 | \$25,000,000 | 0.875% |
| FHLB NOTES | 1/16/2019 | \$25,000,000 | 1.250% |
| FHLB NOTES | 1/30/2019 | \$15,000,000 | 1.290% |
| FHLB NOTES | 3/29/2019 | \$25,000,000 | 1.440% |
| FHLB NOTES | 7/3/2019 | \$25,000,000 | 1.560% |
| FHLB NOTES | 7/3/2019 | \$25,000,000 | 1.500% |
| FHLB NOTES | 8/5/2019 | \$25,000,000 | 0.875% |
| FHLB NOTES | 9/26/2019 | \$15,000,000 | 1.000% |
| FHLB NOTES | 10/28/2019 | \$25,000,000 | 1.425% |
| FHLB NOTES | 1/28/2020 | \$25,000,000 | 1.475% |
| FHLB NOTES | 3/27/2020 | \$25,000,000 | 1.560% |
| FHLB NOTES | 8/10/2020 | \$25,000,000 | 1.050% |
| FHLB NOTES | 11/30/2020 | \$25,000,000 | 1.700% |
| FHLB NOTES | 5/3/2021 | \$25,000,000 | 1.750% |
| FHLB DISCOUNT NOTES | 6/9/2017 | \$50,000,000 | 0.735% |
| FHLB DISCOUNT NOTES | 7/7/2017 | \$100,000,000 | 0.875% |
| FHLB DISCOUNT NOTES | 12/1/2017 | \$50,000,000 | 0.940% |
| FNMA NOTES | 8/28/2017 | \$25,000,000 | 0.750% |
| FNMA NOTES | 4/30/2018 | \$25,000,000 | 1.000% |
| FNMA NOTES | 5/21/2018 | \$25,000,000 | 1.000% |
| FNMA NOTES | 5/21/2018 | \$25,000,000 | 1.030% |
| FNMA NOTES | 5/21/2018 | \$25,000,000 | 1.000% |
| FNMA NOTES | 8/16/2019 | \$25,000,000 | 1.200% |
| FNMA NOTES | 8/28/2019 | \$25,000,000 | 1.150% |
| FNMA NOTES | 9/6/2019 | \$25,000,000 | 1.125% |
| FNMA NOTES | 9/30/2019 | \$30,000,000 | 1.300% |
| FNMA NOTES | 12/27/2019 | \$25,000,000 | 1.250% |
| FNMA NOTES | 2/28/2020 | \$25,000,000 | 1.500% |
| FNMA NOTES | 3/27/2020 | \$25,000,000 | 1.370% |
| FNMA NOTES | 3/27/2020 | \$25,000,000 | 1.850% |
| FNMA NOTES | 9/30/2020 | \$25,000,000 | 1.500% |

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| FNMA NOTES | 10/27/2020 | \$25,000,000 | 1.900% |
| FNMA NOTES | 7/27/2021 | \$10,000,000 | 1.125% |
| FNMA NOTES | 7/27/2021 | \$15,000,000 | 1.125% |
| FNMA NOTES | 8/17/2021 | \$25,000,000 | 1.550% |
| FNMA NOTES | 4/5/2022 | \$30,000,000 | 1.875% |
| FHLMC NOTES | 7/14/2017 | \$25,000,000 | 0.750% |
| FHLMC NOTES | 8/15/2017 | \$25,000,000 | 0.875% |
| FHLMC NOTES | 8/15/2017 | \$25,000,000 | 0.875% |
| FHLMC NOTES | 7/14/2017 | \$25,000,000 | 0.750% |
| FHLMC NOTES | 11/28/2017 | \$25,000,000 | 0.750% |
| FHLMC NOTES | 11/28/2017 | \$25,000,000 | 0.750% |
| FHLMC NOTES | 12/7/2017 | \$25,000,000 | 0.875% |
| FHLMC NOTES | 12/27/2017 | \$25,000,000 | 0.875% |
| FHLMC NOTES | 12/28/2017 | \$25,000,000 | 0.800% |
| FHLMC NOTES | 1/26/2018 | \$25,000,000 | 0.900% |
| FHLMC NOTES | 4/9/2018 | \$25,000,000 | 0.750% |
| FHLMC NOTES | 4/19/2018 | \$25,000,000 | 0.740% |
| FHLMC NOTES | 7/19/2019 | \$20,000,000 | 0.875% |
| FHLMC NOTES | 7/26/2019 | \$25,000,000 | 1.150% |
| FHLMC NOTES | 8/28/2019 | \$25,000,000 | 1.000% |
| FHLMC NOTES | 9/23/2019 | \$25,000,000 | 1.000% |
| FHLMC NOTES | 10/25/2019 | \$25,000,000 | 1.125% |
| FHLMC NOTES | 2/24/2020 | \$25,000,000 | 1.000% |
| FHLMC NOTES | 9/29/2020 | \$25,000,000 | 1.000% |
| FHLMC NOTES | 7/27/2021 | \$25,000,000 | 1.100% |
| FHLMC NOTES | 8/23/2021 | \$25,000,000 | 1.000% |
| FHLMC NOTES | 8/24/2021 | \$25,000,000 | 1.250% |
| FHLMC NOTES | 8/24/2021 | \$25,000,000 | 1.125% |
| FHLMC NOTES | 8/27/2021 | \$25,000,000 | 1.030% |
| FHLMC NOTES | 9/1/2021 | \$25,000,000 | 1.000% |
| FHLMC NOTES | 9/9/2021 | \$25,000,000 | 1.400% |
| FHLMC NOTES | 9/30/2021 | \$30,000,000 | 1.125% |
| FHLMC NOTES | 9/30/2021 | \$30,000,000 | 1.250% |
| FHLMC NOTES | 3/29/2022 | \$25,000,000 | 1.250% |
| FHLMC NOTES | 4/20/2022 | \$25,000,000 | 1.750% |
| FHLMC NOTES | 4/20/2022 | \$23,500,000 | 2.000% |
| FHLMC NOTES | 4/20/2022 | \$1,500,000 | 2.000% |
| FHLMC NOTES | 4/27/2022 | \$25,000,000 | 1.500% |
| FHLMC NOTES | 5/10/2022 | \$25,000,000 | 1.625% |
| FHLMC NOTES | 5/24/2022 | \$25,000,000 | 1.375% |
| FHLMC NOTES | 5/24/2022 | \$25,000,000 | 1.375% |
| FHLMC NOTES | 5/24/2022 | \$25,000,000 | 1.625% |
| FHLMC NOTES | 5/24/2022 | \$25,000,000 | 1.500% |
| FHLMC NOTES | 5/27/2022 | \$25,000,000 | 1.700% |
| FHLMC NOTES | 5/27/2022 | \$25,000,000 | 1.250% |
| FHLMC DISCOUNT NOTES | 9/1/2017 | \$25,000,000 | 0.870% |
| FHLMC DISCOUNT NOTES | 2/5/2018 | \$50,000,000 | 1.020% |
| FARMER MAC NOTES | 6/7/2017 | \$25,000,000 | 0.760% |
| FARMER MAC NOTES | 8/31/2017 | \$25,000,000 | 0.685% |
| FARMER MAC NOTES | 9/1/2017 | \$25,000,000 | 0.800% |
| FARMER MAC NOTES | 9/1/2017 | \$25,000,000 | 0.800% |
| FARMER MAC NOTES | 10/4/2017 | \$25,000,000 | 0.860% |
| FARMER MAC NOTES | 10/23/2017 | \$16,000,000 | 0.900% |
| FARMER MAC NOTES | 1/16/2018 | \$25,000,000 | 0.720% |
| FARMER MAC NOTES | 2/1/2018 | \$50,000,000 | 0.900% |

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| FARMER MAC NOTES | 2/16/2018 | \$25,000,000 | 0.770% |
| FARMER MAC NOTES | 7/3/2018 | \$25,000,000 | 1.160% |
| FARMER MAC NOTES | 9/4/2018 | \$50,000,000 | 1.150% |
| FARMER MAC NOTES | 3/15/2018 | \$25,000,000 | 0.855% |
| FARMER MAC NOTES | 4/13/2018 | \$25,000,000 | 0.875% |
| FARMER MAC NOTES | 4/6/2018 | \$25,000,000 | 1.100% |
| FARMER MAC NOTES | 5/18/2018 | \$25,000,000 | 0.800% |
| FARMER MAC NOTES | 6/8/2018 | \$25,000,000 | 1.100% |
| FARMER MAC NOTES | 7/3/2018 | \$50,000,000 | 1.100% |
| FARMER MAC NOTES | 8/1/2018 | \$50,000,000 | 1.100% |
| FARMER MAC NOTES | 8/1/2018 | \$25,000,000 | 1.120% |
| FARMER MAC NOTES | 8/1/2018 | \$25,000,000 | 1.120% |
| FARMER MAC NOTES | 8/27/2018 | \$25,000,000 | 1.125% |
| FARMER MAC NOTES | 10/1/2018 | \$25,000,000 | 1.150% |
| FARMER MAC NOTES | 11/2/2018 | \$20,000,000 | 1.200% |
| FARMER MAC NOTES | 11/6/2018 | \$25,000,000 | 1.200% |
| FARMER MAC NOTES | 2/28/2019 | \$25,000,000 | 1.700% |
| FARMER MAC NOTES | 3/1/2019 | \$15,000,000 | 1.340% |
| FARMER MAC NOTES | 5/22/2019 | \$25,000,000 | 1.470% |
| FARMER MAC NOTES | 6/25/2019 | \$25,000,000 | 1.570% |
| FARMER MAC NOTES | 7/1/2019 | \$25,000,000 | 1.600% |
| FARMER MAC NOTES | 7/1/2019 | \$25,000,000 | 1.450% |
| FARMER MAC NOTES | 8/9/2019 | \$25,000,000 | 1.450% |
| FARMER MAC NOTES | 8/14/2019 | \$14,000,000 | 1.810% |
| FARMER MAC NOTES | 9/23/2019 | \$25,000,000 | 1.670% |
| FARMER MAC NOTES | 10/1/2019 | \$25,000,000 | 1.650% |
| FARMER MAC NOTES | 11/22/2019 | \$25,000,000 | 1.620% |
| FARMER MAC NOTES | 12/11/2019 | \$11,000,000 | 1.840% |
| FARMER MAC NOTES | 1/3/2020 | \$20,000,000 | 1.620% |
| FARMER MAC NOTES | 4/6/2020 | \$8,000,000 | 1.620% |
| FARMER MAC DISCOUNT NOTES | 10/31/2017 | \$25,000,000 | 0.800% |
| FARMER MAC DISCOUNT NOTES | 11/1/2017 | \$25,000,000 | 0.730% |
| FARMER MAC DISCOUNT NOTES | 11/14/2017 | \$50,000,000 | 0.810% |
| FARMER MAC DISCOUNT NOTES | 1/2/2018 | \$21,000,000 | 0.940% |
| FNMA ARM MBS | 12/1/2019 | \$5,150.07 | 5.462% |
| FNMA ARM MBS | 6/1/2020 | \$753.34 | 5.135% |
| FNMA ARM MBS | 11/1/2020 | \$3,781.01 | 5.966% |
| FNMA ARM MBS | 7/1/2022 | \$10,040.29 | 5.630% |
| FNMA ARM MBS | 10/1/2022 | \$5,398.36 | 4.821% |
| FNMA ARM MBS | 11/1/2022 | \$13,869.97 | 5.385% |
| FHLMC ARM MBS | 2/1/2018 | \$2,483.75 | 7.500% |
| FHLMC ARM MBS | 3/1/2019 | \$607.21 | 7.651% |
| FHLMC ARM MBS | 6/1/2019 | \$1,812.29 | 6.833% |
| FHLMC ARM MBS | 12/1/2021 | \$5,204.66 | 5.471% |
| FHLMC ARM MBS | 1/1/2022 | \$610.52 | 7.351% |

TOTAL AGENCIES

\$3,560,049,711.47

TOLL HIGHWAY AGENCIES

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|---------------------------|------------------------|-----------------------------|---------------------|
| FHLMC DISCOUNT NOTES | 6/5/2017 | \$50,000,000 | 0.520% |
| FHLMC DISCOUNT NOTES | 7/3/2017 | \$50,000,000 | 0.570% |
| FHLMC DISCOUNT NOTES | 7/10/2017 | \$25,000,000 | 0.770% |
| FHLMC DISCOUNT NOTES | 10/3/2017 | \$25,000,000 | 0.950% |
| FHLMC DISCOUNT NOTES | 3/1/2018 | \$50,000,000 | 1.090% |

| | | | |
|----------------------|-----------|--------------|--------|
| FHLMC DISCOUNT NOTES | 4/2/2018 | \$50,000,000 | 1.060% |
| FNMA DISCOUNT NOTES | 6/1/2017 | \$50,000,000 | 0.530% |
| FNMA DISCOUNT NOTES | 8/7/2017 | \$50,000,000 | 0.810% |
| FNMA DISCOUNT NOTES | 8/14/2017 | \$50,000,000 | 0.820% |
| FHLB DISCOUNT NOTES | 6/8/2017 | \$50,000,000 | 0.540% |
| FHLB DISCOUNT NOTES | 8/1/2017 | \$50,000,000 | 0.790% |

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|------------------------------------|-------------------------|
| TOTAL TOLL HIGHWAY AGENCIES | \$500,000,000.00 |
|------------------------------------|-------------------------|

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|-----------------------------|---------------------------|
| GRAND TOTAL AGENCIES | \$4,060,049,711.47 |
|-----------------------------|---------------------------|

TOLL HIGHWAY TREASURIES

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|--------------------|-----------------|----------------------|--------------|
| TREASURY BILLS | 6/8/2017 | \$30,000,000 | 0.545% |
| TREASURY BILLS | 7/13/2017 | \$50,000,000 | 0.761% |
| TREASURY BILLS | 1/4/2018 | \$50,000,000 | 0.950% |

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|--------------------------------------|----------------------|
| TOTAL TOLL HIGHWAY TREASURIES | \$130,000,000 |
|--------------------------------------|----------------------|

SUPRANATIONAL SECURITIES

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|--------------------|-----------------|----------------------|--------------|
| INTL BK DEV & RECO | 1/11/2018 | \$10,000,000 | 1.060% |
| INTL BK DEV & RECO | 3/15/2018 | \$10,000,000 | 0.875% |
| INTL BK DEV & RECO | 6/15/2018 | \$10,000,000 | 1.000% |
| INTL BK DEV & RECO | 6/15/2018 | \$10,000,000 | 1.000% |
| INTL BK DEV & RECO | 7/19/2018 | \$10,000,000 | 0.875% |
| INTL BK DEV & RECO | 8/15/2019 | \$10,000,000 | 0.875% |
| INTL BK DEV & RECO | 11/27/2019 | \$10,000,000 | 1.125% |
| INTL BK DEV & RECO | 4/21/2020 | \$10,000,000 | 1.875% |
| INTL BK DEV & RECO | 8/10/2020 | \$10,000,000 | 1.125% |
| INTL BK DEV & RECO | 9/20/2021 | \$10,000,000 | 1.375% |

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|-----------------------------|-------------------------|
| TOTAL SUPRANATIONALS | \$100,000,000.00 |
|-----------------------------|-------------------------|

MUNICIPAL BONDS (State Managed)

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|--------------------------------|-----------------|----------------------|--------------|
| VILLAGE OF SKOKIE IL | 12/1/2020 | \$300,000 | 1.600% |
| COOK CNTY HS207 MAINE TOWNSHIP | 12/1/2020 | \$110,000 | 2.200% |
| COOK CNTY HS207 MAINE TOWNSHIP | 12/1/2021 | \$95,000 | 2.400% |
| VILLAGE OF ORLAND PARK IL | 12/1/2021 | \$1,000,000 | 2.100% |
| CITY OF ROCK FALLS | 10/1/2021 | \$195,000 | 2.600% |

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|--|--------------------|
| TOTAL STATE MANAGED MUNICIPAL BONDS | \$1,700,000 |
|--|--------------------|

MUNICIPAL BONDS (Externally Managed)

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|-------------------------------|-----------------|----------------------|--------------|
| WILLIAMSON JACKSON CNTY IL CC | 12/1/2019 | \$690,000 | 2.050% |
| MADISON COUNTY COMMUNITY SD 9 | 12/1/2019 | \$125,000 | 2.500% |
| VILLAGE OF ROUND LAKE PARK | 1/1/2019 | \$160,000 | 2.100% |
| VILLAGE OF ROUND LAKE PARK | 1/1/2020 | \$165,000 | 2.250% |
| VILLAGE OF ROUND LAKE PARK | 1/1/2021 | \$270,000 | 2.550% |
| VILLAGE OF HODGKINS IL | 1/1/2022 | \$45,000 | 2.375% |

| | |
|---|--------------------|
| TOTAL EXTERNALLY MANAGED MUNICIPAL BONDS | \$1,455,000 |
|---|--------------------|

GRAND TOTAL MUNICIPAL BONDS

\$3,155,000

CORPORATE BONDS (State Managed)

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|--|------------------------|-----------------------------|---------------------|
| MICROSOFT CORP | 12/6/2018 | \$2,500,000 | 1.625% |
| APPLE INC. | 2/8/2019 | \$2,500,000 | 1.550% |
| APPLE INC. | 2/22/2019 | \$2,500,000 | 1.700% |
| EXXON MOBIL CORPORATION | 3/1/2019 | \$2,500,000 | 1.708% |
| EXXON MOBIL CORPORATION | 3/15/2019 | \$2,500,000 | 1.819% |
| COCA COLA | 5/30/2019 | \$2,500,000 | 1.375% |
| COCA COLA | 5/30/2019 | \$2,500,000 | 1.375% |
| MICROSOFT CORP | 2/6/2020 | \$2,000,000 | 1.850% |
| MICROSOFT CORP | 2/6/2020 | \$1,000,000 | 1.850% |
| APPLE INC. | 2/7/2020 | \$2,500,000 | 1.900% |
| ADP | 9/15/2020 | \$2,500,000 | 2.250% |
| MICROSOFT CORP | 11/3/2020 | \$2,500,000 | 2.000% |
| APPLE INC. | 8/4/2021 | \$2,500,000 | 1.550% |
| MICROSOFT CORP | 8/8/2021 | \$2,500,000 | 1.550% |
| MICROSOFT CORP | 8/8/2021 | \$2,500,000 | 1.550% |
| COCA COLA | 9/1/2021 | \$2,500,000 | 1.550% |
| APPLE INC. | 2/9/2022 | \$2,500,000 | 2.150% |
| JOHNSON AND JOHNSON | 3/3/2022 | \$2,500,000 | 2.250% |
| APPLE INC. | 5/11/2022 | \$2,500,000 | 2.300% |
| COCA COLA | 5/25/2022 | \$2,500,000 | 2.200% |
| TOTAL STATE MANAGED CORPORATE BONDS | | <u>\$48,000,000</u> | |

CORPORATE BONDS (Externally Managed)

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|------------------------------|------------------------|-----------------------------|---------------------|
| BEAR STEARNS (JP MORGAN) | 2/1/2018 | \$1,050,000 | 7.250% |
| OCCIDENTAL PETROLEUM | 2/15/2018 | \$1,895,000 | 1.500% |
| BERKSHIRE HATHAWAY FINANCIAL | 3/7/2018 | \$1,650,000 | 1.450% |
| COCA COLA | 4/1/2018 | \$1,750,000 | 1.150% |
| ORACLE CORP | 4/15/2018 | \$1,580,000 | 5.750% |
| MORGAN STANLEY-FLOATING | 4/25/2018 | \$1,655,000 | 2.318% |
| MICROSOFT | 5/1/2018 | \$1,646,000 | 1.000% |
| MERCK-FLOATING | 5/18/2018 | \$1,000,000 | 1.541% |
| MAERCK & CO INC | 5/18/2018 | \$640,000 | 1.300% |
| KEY BANK | 6/1/2018 | \$1,640,000 | 1.700% |
| PNC BANK | 6/1/2018 | \$1,225,000 | 1.600% |
| PNC BANK | 6/1/2018 | \$450,000 | 1.600% |
| BANK OF AMERICA | 6/5/2018 | \$1,660,000 | 1.750% |
| CISCO SYSTEMS | 6/15/2018 | \$1,660,000 | 1.650% |
| BANK OF NEW YORK MELLON | 8/1/2018 | \$1,354,000 | 2.100% |
| LOWE'S-FLOATING | 9/14/2018 | \$695,000 | 1.721% |
| GOLDMAN SACHS-FLOATING | 11/15/2018 | \$1,469,000 | 2.282% |
| GOLDMAN SACHS-FLOATING | 11/15/2018 | \$181,000 | 2.282% |
| PROCTER & GAMBLE | 11/15/2018 | \$1,675,000 | 1.600% |
| CITIBANK-FLOATING | 3/20/2019 | \$1,670,000 | 1.492% |
| WELLS FARGO-FLOATING | 4/22/2019 | \$1,670,000 | 1.613% |
| CHEVRON-FLOATING | 11/15/2019 | \$1,665,000 | 1.592% |
| JOHN DEERE CAP-FLOATING | 3/13/2020 | \$1,670,000 | 1.431% |
| GENERAL ELECTRIC-FLOATING | 4/15/2020 | \$1,650,000 | 1.958% |
| STATE STREET-FLOATING | 8/18/2020 | \$735,000 | 2.081% |

| | | | |
|----------------------------|------------|-------------|--------|
| METLIFE INC. | 2/8/2021 | \$1,500,000 | 4.750% |
| JP MORGAN-FLOATING | 6/7/2021 | \$625,000 | 2.202% |
| HONEYWELL INTERNATIONAL | 11/1/2021 | \$1,270,000 | 1.850% |
| PFIZER | 12/15/2021 | \$1,230,000 | 2.200% |
| IBM | 1/27/2022 | \$1,615,000 | 2.500% |
| APPLE | 2/9/2022 | \$1,615,000 | 2.500% |
| AMERICAN EXPRESS-FLOAT | 3/3/2022 | \$1,640,000 | 1.793% |
| WALT DISNEY-FLOATING | 3/4/2022 | \$1,665,000 | 1.490% |
| PEPSICO INC. | 3/5/2022 | \$1,605,000 | 2.750% |
| EXXON MOBILE CORP-FLOATING | 3/6/2022 | \$1,635,000 | 1.470% |
| BB & T-FLOATING | 4/1/2022 | \$1,665,000 | 1.802% |

TOTAL EXTERNALLY MANAGED CORPORATE BONDS

\$50,000,000

GRAND TOTAL COPORATE BONDS

\$98,000,000

FOREIGN BONDS

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|-----------------------|-----------------|----------------------|--------------|
| STATE OF ISRAEL BONDS | 2/1/2018 | \$10,000,000 | 1.810% |
| STATE OF ISRAEL BONDS | 8/1/2018 | \$10,000,000 | 1.525% |
| STATE OF ISRAEL BONDS | 3/1/2019 | \$10,000,000 | 2.040% |
| STATE OF ISRAEL BONDS | 3/1/2020 | \$10,000,000 | 2.670% |

TOTAL FOREIGN BONDS

\$40,000,000

ILLINOIS TECHNOLOGY DEVELOPMENT I

| <u>DESCRIPTION</u> | <u>POSITION-SIZE</u> |
|--------------------------------|----------------------|
| APEX VENTURE PARTNERS | \$2,826,563.84 |
| BAIRD VENTURE PARTNERS III | \$4,135,533.11 |
| BEECKEN PETTY O'KEEFE FD II LP | \$830,786.25 |
| CERES VENTURE FUND,L.P. | \$280,768.00 |
| ILL EMERGING TECHNOLOGY FUND | \$823,552.31 |
| ILL EMERGING TECHNOLOGY FD II | \$1,468,497.72 |
| ILL INNOVATION ACCELERATOR FD | \$534,807.13 |
| JK & B CAPITAL V, L.P. | \$2,588,294.99 |
| MK CAPITAL II LP | \$3,468,902.60 |
| MK CAPITAL, LP | \$743,095.00 |
| MVC GP II,LLC | \$2,871,439.87 |
| OCA VENTURE PARTNERS II, L.P. | \$2,867,912.61 |
| OPEN PRAIRIE VENTURES II, LP | \$1,775,441.41 |
| PATRIOT CAPITAL II, LP | \$3,401,861.80 |
| PRAIRIE CAPITAL V, LP | \$1,616,796.63 |
| STERLING SMALL MKT GROWTH 2009 | \$2,973,679.00 |
| STERLING VENTURE PARTNERS II | \$2,261,459.00 |
| SVOBODA, COLLINS LLC | \$1,279,889.91 |

TOTAL TECHNOLOGY DEVELOPMENT I

\$36,749,281.18

ILLINOIS TECHNOLOGY DEVELOPMENT II

| <u>DESCRIPTION</u> | <u>POSITION-SIZE</u> |
|---------------------|----------------------|
| BULLPEN CAPITAL III | \$500,000.00 |
| BUILDERS VC FUND I | \$1,125,000.00 |
| CHICAGO VENTURES | \$4,139,100.00 |
| CORAZON | \$500,000.00 |

| | |
|--|------------------------|
| GREAT POINT VENTURES | \$3,979,145.61 |
| HYDE PARK VENTURE PARTNERS | \$819,553.00 |
| KDWC VENTURES | \$2,500,000.00 |
| LISTEN VENTURES II | \$625,000.00 |
| MADISON DEARBORN PARTNERS | \$1,610,089.00 |
| MODERNE VENTURES FUND I | \$472,799.71 |
| NEW ENTERPRISE ASSOCIATES 16 | \$450,000.00 |
| PPC MM, LP | \$34,645.26 |
| WIND POINT PARTNERS | \$4,612,814.00 |
| TOTAL TECHNOLOGY DEVELOPMENT II | \$21,368,146.58 |

MONEY MARKET FUNDS

| <u>DESCRIPTION</u> | <u>POSITION-SIZE</u> |
|-------------------------------|----------------------|
| IL FUNDS MMF | \$1,307,490,598.56 |
| MORGAN STANLEY/TREAS CURVE | \$199,000,000.00 |
| AIM CLEARING/TREASURY CURVE | \$100,000,000.00 |
| WESTERN ASST GOVT/TREAS CURVE | \$208,000,000.00 |
| NORTHERN TR-WILLIAMS CAP | \$50,000,000.00 |
| INB CLEARING IDOR LOCKBOX | \$275,598.00 |
| I.N.B. CLEARING LOCKBOX | \$38,636.00 |
| INB CLEARING DHS LOCKBOX | \$268,016.00 |

TOLL HIGHWAY MMF'S

| | |
|------------------------------|---------------------------|
| TOLLHWY IPASS ESCROW - IPTIP | \$214,980,000.00 |
| | \$2,080,052,848.56 |

GRAND TOTAL

\$13,864,344,339.79

**Securities Lending collateral invested in repurchase agreements in the amount of \$3,775,072,000 is not included in the Portfolio Asset total.*