

# STATE OF ILLINOIS PORTFOLIO - Unaudited

For the week ended April 22, 2016

## REPURCHASE AGREEMENTS

<u>DESCRIPTION</u>	<u>MATURITY</u>	<u>POSITION-SIZE</u>	<u>YIELD</u>
NESBITT BURNS SECURITIES INC.	4/25/2016	\$100,000,000	0.260%
HSBC SECURITIES	4/25/2016	\$1,000,000,000	0.250%
MIZUHO SECURITIES US	4/25/2016	\$200,000,000	0.280%
NORTHERN TRUST COMPANY	4/25/2016	\$93,000,000	0.250%
NORTHERN TRUST COMPANY	4/25/2016	\$1,087,750,000	0.250%
NORTHERN TRUST COMPANY	4/25/2016	\$2,900,000	0.250%
<b>TOTAL STATE REPURCHASE AGREEMENTS</b>		<b>\$2,483,650,000</b>	

<u>TOLL HIGHWAY REPURCHASE AGREEMENTS</u>	<u>MATURITY</u>	<u>POSITION-SIZE</u>	<u>YIELD</u>
MIZUHO SECURITIES US	4/25/2016	\$397,260,000	0.280%
MIZUHO SECURITIES US	4/25/2016	\$6,880,000	0.280%
MIZUHO SECURITIES US	4/25/2016	\$7,990,000	0.280%
<b>TOTAL TOLL HIGHWAY REPURCHASE AGREEMENTS</b>		<b>\$412,130,000</b>	

## COMMERCIAL PAPER

<u>DESCRIPTION</u>	<u>MATURITY</u>	<u>POSITION-SIZE</u>	<u>YIELD</u>
PFIZER/CABRERA	4/28/2016	\$50,000,000	0.450%
PFIZER/CABRERA	4/28/2016	\$35,000,000	0.450%
MUFG UNION BANK	5/2/2016	\$50,000,000	0.410%
EXXON MOBILE/CASTLEOAK	5/2/2016	\$50,000,000	0.430%
UNITED PARCEL/CASTLEOAK	5/2/2016	\$50,000,000	0.380%
EXXON MOBILE/GREAT PACIFIC	5/2/2016	\$50,000,000	0.440%
EXXON MOBILE/GREAT PACIFIC	5/2/2016	\$50,000,000	0.440%
EXXON MOBILE/GREAT PACIFIC	5/2/2016	\$50,000,000	0.450%
EXXON MOBILE/CASTLEOAK	5/2/2016	\$50,000,000	0.450%
APPLE/CASTLE OAK	5/2/2016	\$50,000,000	0.410%
EXXON MOBILE/CASTLEOAK	5/2/2016	\$50,000,000	0.420%
MICROSOFT/GREAT PACIFIC	5/4/2016	\$100,000,000	0.390%
EXXON MOBILE/MISCHLER	5/4/2016	\$50,000,000	0.330%
PEPSICO/CABRERA	5/5/2016	\$50,000,000	0.330%
EXXON MOBILE/MISCHLER	5/6/2016	\$50,000,000	0.440%
APPLE/GREAT PACIFIC	5/6/2016	\$50,000,000	0.410%
JOHNSON&JOHNSON/ALAMO	5/11/2016	\$22,000,000	0.310%
PFIZER/CABRERA	5/16/2016	\$50,000,000	0.470%
MICROSOFT/CASTLEOAK	5/18/2016	\$21,750,000	0.310%
MICROSOFT/GREAT PACIFIC	5/18/2016	\$50,000,000	0.310%
TORONTO /CASTLEOAK	5/19/2016	\$50,000,000	0.470%
TORONTO/MISCHLER	5/19/2016	\$50,000,000	0.470%
TORONTO DOMINION HDG USA	5/19/2016	\$50,000,000	0.490%

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WALT DISNEY/CASTLEOAK	5/23/2016	\$21,000,000	0.370%
ING FUNDING/GREAT PACIFIC	6/1/2016	\$50,000,000	0.590%
ING FUNDING/ALAMO	6/1/2016	\$50,000,000	0.590%
ING FUNDING/GREAT PACIFIC	6/1/2016	\$100,000,000	0.580%
ABN AMRO/MISCHLER	6/1/2016	\$12,000,000	0.610%
ABN AMRO/GREAT PACIFIC	6/1/2016	\$35,000,000	0.620%
ABN AMBRO/CITIGROUP	6/1/2016	\$150,000,000	0.620%
ABN AMBRO/CITIGROUP	6/1/2016	\$30,000,000	0.620%
APPLE/MISCHLER	6/1/2016	\$50,000,000	0.420%
EXXON MOBILE/GREAT PACIFIC	6/1/2016	\$50,000,000	0.410%
APPLE/GREAT PACIFIC	6/1/2016	\$100,000,000	0.340%
ING FUNDING/GREAT PACIFIC	6/2/2016	\$50,000,000	0.590%
ING FUNDING/CARBRERA	6/2/2016	\$35,000,000	0.600%
WALT DISNEY/MISCHLER	6/7/2016	\$50,000,000	0.400%
ING FUNDING/ALAMO	6/17/2016	\$100,000,000	0.620%
WALT DISNEY/ GREAT PACIFIC	6/30/2016	\$25,000,000	0.430%
GE CO/MISCHLER	6/30/2016	\$50,000,000	0.460%
WALT DISNEY/ GREAT PACIFIC	7/1/2016	\$44,200,000	0.470%
UNITED PARCEL SERVICE/ALAMO	7/1/2016	\$50,000,000	0.480%
ING FUNDING/CARBRERA	7/1/2016	\$50,000,000	0.680%
ING FUNDING/ALAMO	7/1/2016	\$50,000,000	0.680%
ING FUNDING/CASTLEOAK	7/1/2016	\$25,000,000	0.680%
ING FUNDING/GREAT PACIFIC	7/1/2016	\$14,520,000	0.600%
ABN AMBRO/CITIGROUP	7/1/2016	\$50,000,000	0.610%
ABN AMBRO/CITIGROUP	7/1/2016	\$19,000,000	0.610%
INTEL/GREAT PACIFIC	7/1/2016	\$50,000,000	0.390%
APPLE/GREAT PACIFIC	7/1/2016	\$40,000,000	0.410%
APPLE/GREAT PACIFIC	7/1/2016	\$100,000,000	0.410%
NOVARTIS/ALAMO	7/1/2016	\$50,000,000	0.450%
APPLE/GREAT PACIFIC	7/1/2016	\$150,000,000	0.410%
NOVARTIS/ALAMO	7/1/2016	\$25,000,000	0.470%
ING FUNDING/ALAMO	7/5/2016	\$50,000,000	0.680%
ING FUNDING/MISCHLER	7/5/2016	\$50,000,000	0.690%
PFIZER/CABRERA	7/5/2016	\$50,000,000	0.450%
PFIZER/MISCHLER	7/5/2016	\$50,000,000	0.460%
PFIZER/ALAMO	7/5/2016	\$50,000,000	0.450%
ABN AMRO/GREAT PACIFIC	7/6/2016	\$100,000,000	0.605%
ABN AMRO/CASTLEOAK	7/11/2016	\$25,000,000	0.600%
ING FUNDING/CASTLEOAK	8/1/2016	\$50,000,000	0.680%
ING FUNDING/ALAMO	8/1/2016	\$50,000,000	0.680%
ING FUNDING/MISCHLER	8/1/2016	\$50,000,000	0.690%
ING FUNDING/CARBRERA	8/1/2016	\$50,000,000	0.680%

**TOTAL COMMERCIAL PAPER**

**\$3,379,470,000**

## STATE OF ILLINOIS PORTFOLIO - Unaudited

For the week ended April 22, 2016

### CERTIFICATES OF DEPOSIT - (Linked Deposit & ATC Programs)

<u>DESCRIPTION</u>		<u>MONTHLY TOTAL</u>	<u>WEIGHTED AVERAGE</u>
CERTIFICATES OF DEPOSIT	Apr-2016	\$5,000,000	0.680%
CERTIFICATES OF DEPOSIT	May-2016	\$14,080,000	0.401%
CERTIFICATES OF DEPOSIT	Jun-2016	\$4,636,400	0.240%
CERTIFICATES OF DEPOSIT	Jul-2016	\$5,195,000	0.250%
CERTIFICATES OF DEPOSIT	Aug-2016	\$480,325	0.431%
CERTIFICATES OF DEPOSIT	Sep-2016	\$3,285,482	0.650%
CERTIFICATES OF DEPOSIT	Oct-2016	\$776,000	0.639%
CERTIFICATES OF DEPOSIT	Nov-2016	\$135,000	0.865%
CERTIFICATES OF DEPOSIT	Dec-2016	\$8,742,820	0.684%
CERTIFICATES OF DEPOSIT	Jan-2017	\$4,474,300	0.335%
CERTIFICATES OF DEPOSIT	Feb-2017	\$13,423,716	0.347%
CERTIFICATES OF DEPOSIT	Mar-2017	\$27,607,057	0.351%
CERTIFICATES OF DEPOSIT	Apr-2017	\$21,935,000	0.382%
CERTIFICATES OF DEPOSIT	Jun-2017	\$71,000	0.437%
CERTIFICATES OF DEPOSIT	Jul-2017	\$207,000	0.463%
CERTIFICATES OF DEPOSIT	Aug-2017	\$222,589	0.520%
CERTIFICATES OF DEPOSIT	Sep-2017	\$12,530	0.520%
CERTIFICATES OF DEPOSIT	Nov-2017	\$45,200	0.460%
CERTIFICATES OF DEPOSIT	Dec-2017	\$178,759	0.550%
CERTIFICATES OF DEPOSIT	Jan-2018	\$200,000	0.550%
CERTIFICATES OF DEPOSIT	Feb-2018	\$72,000	0.550%
CERTIFICATES OF DEPOSIT	Mar-2018	\$219,500	0.560%
CERTIFICATES OF DEPOSIT	Apr-2018	\$12,000	0.570%
CERTIFICATES OF DEPOSIT	May-2018	\$128,050	0.570%
CERTIFICATES OF DEPOSIT	Oct-2018	\$170,000	0.630%
CERTIFICATES OF DEPOSIT	Dec-2018	\$31,000	0.660%
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%
<b>TOTAL CERTIFICATES OF DEPOSIT</b>		<b>\$112,425,578</b>	

### US TREASURIES

<u>DESCRIPTION</u>	<u>MATURITY</u>	<u>POSITION-SIZE</u>	<u>YIELD</u>
TREASURY BILLS	4/28/2016	\$50,000,000	0.250%
TREASURY BILLS	4/28/2016	\$50,000,000	0.241%
TREASURY BILLS	4/28/2016	\$50,000,000	0.245%
TREASURY BILLS	4/28/2016	\$50,000,000	0.250%
TREASURY BILLS	4/28/2016	\$50,000,000	0.275%
TREASURY BILLS	4/28/2016	\$50,000,000	0.195%

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*For the week ended April 22, 2016*

TREASURY BILLS	5/5/2016	\$50,000,000	0.258%
TREASURY BILLS	5/5/2016	\$50,000,000	0.252%
TREASURY BILLS	5/5/2016	\$50,000,000	0.265%
TREASURY BILLS	5/5/2016	\$50,000,000	0.230%
TREASURY BILLS	5/5/2016	\$50,000,000	0.195%
TREASURY BILLS	5/26/2016	\$50,000,000	0.285%
TREASURY BILLS	5/26/2016	\$50,000,000	0.305%
TREASURY BILLS	5/26/2016	\$50,000,000	0.316%
TREASURY BILLS	5/26/2016	\$50,000,000	0.315%
TREASURY BILLS	5/26/2016	\$50,000,000	0.312%
TREASURY BILLS	5/26/2016	\$50,000,000	0.300%
TREASURY BILLS	6/2/2016	\$40,000,000	0.280%
TREASURY BILLS	6/2/2016	\$50,000,000	0.294%
TREASURY BILLS	6/2/2016	\$50,000,000	0.285%
TREASURY BILLS	6/2/2016	\$50,000,000	0.295%
TREASURY BILLS	6/2/2016	\$50,000,000	0.281%
TREASURY BILLS	6/2/2016	\$50,000,000	0.275%
TREASURY BILLS	6/2/2016	\$50,000,000	0.282%
TREASURY BILLS	7/7/2016	\$50,000,000	0.210%
TREASURY BILLS	7/7/2016	\$50,000,000	0.223%
TREASURY BILLS	7/7/2016	\$50,000,000	0.216%
TREASURY BILLS	7/21/2016	\$100,000,000	0.390%
TREASURY BILLS	8/4/2016	\$50,000,000	0.255%
TREASURY BILLS	11/10/2016	\$50,000,000	0.465%
TREASURY BILLS	11/10/2016	\$50,000,000	0.460%
TREASURY NOTES	8/31/2016	\$50,000,000	0.500%
TREASURY NOTES	9/15/2016	\$50,000,000	0.875%
TREASURY NOTES	9/30/2016	\$50,000,000	0.500%
TREASURY NOTES	10/31/2016	\$50,000,000	0.375%
TREASURY NOTES	11/30/2016	\$50,000,000	0.500%
TREASURY NOTES	1/31/2019	\$25,000,000	1.500%
TREASURY NOTES	2/28/2019	\$25,000,000	1.500%

**TOTAL TREASURIES**

**\$1,890,000,000**

### US AGENCIES

<u>DESCRIPTION</u>	<u>MATURITY</u>	<u>POSITION-SIZE</u>	<u>YIELD</u>
FFCB NOTES	11/23/2016	\$25,000,000	0.625%
FFCB NOTES	1/4/2017	\$22,250,000	0.900%
FFCB NOTES	1/11/2017	\$25,000,000	0.640%
FFCB NOTES	2/12/2018	\$25,000,000	1.070%
FFCB NOTES	4/17/2017	\$23,000,000	0.690%
FFCB NOTES	6/1/2017	\$27,450,000	0.840%
FHLB NOTES	6/10/2016	\$18,350,000	0.375%

## STATE OF ILLINOIS PORTFOLIO - Unaudited

For the week ended April 22, 2016

FHLB NOTES	11/23/2016	\$15,850,000	0.625%
FHLB NOTES	12/5/2016	\$50,000,000	0.530%
FHLB NOTES	12/28/2016	\$15,000,000	0.625%
FHLB NOTES	5/24/2017	\$14,000,000	0.875%
FHLB NOTES	7/27/2018	\$25,000,000	1.200%
FHLB NOTES	8/28/2017	\$25,000,000	0.750%
FHLB NOTES	10/20/2017	\$25,000,000	0.850%
FHLB NOTES	10/23/2017	\$25,000,000	0.900%
FHLB NOTES	4/25/2018	\$15,000,000	1.125%
FHLB NOTES	6/19/2018	\$3,750,000	1.000%
FNMA NOTES	8/28/2017	\$25,000,000	0.750%
FNMA NOTES	4/30/2018	\$25,000,000	1.000%
FNMA NOTES	5/15/2018	\$25,000,000	0.875%
FNMA NOTES	5/21/2018	\$25,000,000	1.000%
FNMA NOTES	5/21/2018	\$25,000,000	0.875%
FNMA NOTES	5/21/2018	\$25,000,000	1.000%
FNMA NOTES	6/20/2018	\$25,000,000	1.030%
FHLMC NOTES	1/27/2017	\$50,000,000	0.500%
FHLMC NOTES	5/8/2017	\$20,000,000	0.700%
FHLMC NOTES	5/26/2017	\$25,000,000	0.850%
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	10/6/2017	\$25,000,000	0.875%
FHLMC NOTES	10/11/2017	\$25,000,000	0.875%
FHLMC NOTES	11/27/2017	\$25,000,000	1.000%
FHLMC NOTES	11/27/2017	\$25,000,000	1.000%
FHLMC NOTES	11/28/2017	\$25,000,000	0.750%
FHLMC NOTES	11/28/2017	\$25,000,000	0.750%
FHLMC NOTES	4/30/2018	\$25,000,000	1.020%
FHLMC NOTES	4/30/2018	\$25,000,000	1.060%
FHLMC NOTES	6/12/2018	\$25,000,000	1.200%
FARMER MAC NOTES	3/1/2017	\$25,000,000	0.675%
FARMER MAC NOTES	3/23/2017	\$25,000,000	0.810%
FARMER MAC NOTES	6/7/2017	\$25,000,000	0.760%
FARMER MAC NOTES	6/15/2017	\$25,000,000	0.625%
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	2/28/2019	\$25,000,000	1.700%
FARMER MAC NOTES	8/14/2019	\$14,000,000	1.810%
FARMER MAC NOTES	12/11/2019	\$11,000,000	1.840%
SBA BOND	12/25/2019	\$31,139.35	9.475%

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*For the week ended April 22, 2016*

FNMA ARM MBS	12/1/2019	\$11,617.41	5.462%
FNMA ARM MBS	6/1/2020	\$1,259.72	5.135%
FNMA ARM MBS	11/1/2020	\$5,666.52	5.966%
FNMA ARM MBS	7/1/2022	\$15,082.21	5.630%
FNMA ARM MBS	10/1/2022	\$6,275.25	4.821%
FNMA ARM MBS	11/1/2022	\$16,069.93	5.385%
FHLMC ARM MBS	2/1/2018	\$4,402.90	7.500%
FHLMC ARM MBS	3/1/2019	\$1,660.70	7.651%
FHLMC ARM MBS	6/1/2019	\$3,011.04	6.833%
FHLMC ARM MBS	12/1/2021	\$6,058.49	5.471%
FHLMC ARM MBS	1/1/2022	\$788.74	7.351%
<b>TOTAL AGENCIES</b>		<b>\$1,190,753,032.26</b>	

### TOLL HIGHWAY AGENCIES

<u>DESCRIPTION</u>	<u>MATURITY</u>	<u>POSITION-SIZE</u>	<u>YIELD</u>
FHLB DISCOUNT NOTES	5/3/2016	\$50,000,000	0.335%
FHLB DISCOUNT NOTES	5/5/2016	\$50,000,000	0.335%
FHLB DISCOUNT NOTES	5/27/2016	\$50,000,000	0.380%
FNMA DISCOUNT NOTES	7/5/2016	\$50,000,000	0.340%
FNMA DISCOUNT NOTES	7/11/2016	\$50,000,000	0.340%
FNMA DISCOUNT NOTES	8/11/2016	\$50,000,000	0.420%
FHLMC DISCOUNT NOTES	8/1/2016	\$50,000,000	0.420%
FHLMC DISCOUNT NOTES	1/3/2017	\$50,000,000	0.560%
FHLMC DISCOUNT NOTES	1/10/2017	\$50,000,000	0.560%
FHLMC DISCOUNT NOTES	2/1/2017	\$50,000,000	0.600%
<b>TOTAL TOLL HIGHWAY AGENCIES</b>		<b>\$500,000,000.00</b>	

**GRAND TOTAL AGENCIES**

**\$1,690,753,032.26**

### SUPRANATIONAL SECURITIES

<u>DESCRIPTION</u>	<u>MATURITY</u>	<u>POSITION-SIZE</u>	<u>YIELD</u>
INTL BK RECON & DEV	6/15/2018	\$10,000,000	1.000%
INTL BK RECON & DEV	6/15/2018	\$10,000,000	1.000%
INTL BK RECON & DEV	7/19/2018	\$10,000,000	0.875%
<b>TOTAL SUPRANATIONALS</b>		<b>\$30,000,000.00</b>	

### FOREIGN BONDS

<u>DESCRIPTION</u>	<u>MATURITY</u>	<u>POSITION-SIZE</u>	<u>YIELD</u>
STATE OF ISRAEL BONDS	5/1/2016	\$5,000,000	1.250%
STATE OF ISRAEL BONDS	2/1/2018	\$10,000,000	1.810%

## STATE OF ILLINOIS PORTFOLIO - Unaudited

For the week ended April 22, 2016

STATE OF ISRAEL BONDS	3/1/2019	\$10,000,000	2.040%
<b>TOTAL FOREIGN BONDS</b>		<b>\$25,000,000</b>	

### ILLINOIS TECHNOLOGY DEVELOPMENT

<u>DESCRIPTION</u>	<u>POSITION-SIZE</u>
APEX VENTURE PARTNERS	\$3,198,657.59
BAIRD VENTURE PARTNERS	\$4,170,317.23
BEECKEN PETTY O'KEEFE QP FD II	\$831,398.26
CERES VENTURE FUND	\$131,252.00
ILL EMERGING TECHNOLOGY FD	\$844,239.62
ILL EMERGING TECHNOLOGY FD II	\$1,248,711.92
ILL INNOVATION ACCELERATOR FD	\$537,259.13
JK & B VENTURES	\$2,100,880.99
MK CAPITAL II, LP	\$3,829,123.60
MK CAPITAL, LP	\$823,992.00
MVC GP II,LLC	\$3,330,905.74
OCA VENTURE PARTNERS	\$3,007,418.61
OPEN PRAIRIE VENTURE II	\$1,798,414.41
PATRIOT CAPITAL	\$3,350,609.93
PRAIRIE CAPITAL V, LP	\$3,311,862.42
STERLING SMALL MKT GROWTH 2009	\$2,614,420.00
STERLING VENTURE PARTNERS II	\$2,641,843.00
SVOBODA, COLLINS L.L.C.	\$2,886,665.68
<b>TOTAL TECHNOLOGIES</b>	<b>\$40,657,972.13</b>

### MONEY MARKET FUNDS

<u>DESCRIPTION</u>	<u>POSITION-SIZE</u>
IL FUNDS MMF	\$989,907,207.66
MORGAN STANLEY/TREAS CURVE	\$960,000,000.00
AIM TREASURY CURVE MMF	\$400,000,000.00
WESTERN ASSET TREASURY CURVE MMF	\$400,000,000.00
INB LOCKBOX IDOR-FIDELITY	\$261,055.00
INB LOCKBOX-FIDELITY	\$40,097.00
INB CLEARING DHS LOCKBOX	\$166,804.00
<b>TOLL HIGHWAY MMF'S</b>	
IL FUNDS MMF - IPASS ESCROW	\$187,605,000.00
	<b>\$2,937,980,163.66</b>
<b>GRAND TOTAL</b>	<b>\$13,002,066,746.05</b>

**STATE OF ILLINOIS PORTFOLIO - Unaudited**

*For the week ended April 22, 2016*