

STATE OF ILLINOIS PORTFOLIO - Unaudited

For the week ended July 15, 2016

REPURCHASE AGREEMENTS

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|--|-----------------|------------------------|--------------|
| NESBITT BURNS SECURITIES INC. | 7/18/2016 | \$100,000,000 | 0.290% |
| HSBC SECURITIES | 7/18/2016 | \$1,100,000,000 | 0.270% |
| NORTHERN TRUST COMPANY | 7/18/2016 | \$11,000,000 | 0.250% |
| NORTHERN TRUST COMPANY | 7/18/2016 | \$99,375,000 | 0.250% |
| NORTHERN TRUST COMPANY | 7/18/2016 | \$5,350,000 | 0.250% |
| NORTHERN TRUST COMPANY | 7/18/2016 | \$2,775,000 | 0.250% |
| TOTAL STATE REPURCHASE AGREEMENTS | | \$1,318,500,000 | |

| <u>TOLL HIGHWAY REPURCHASE AGREEMENTS</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|---|-----------------|----------------------|--------------|
| MIZUHO SECURITIES US | 7/18/2016 | \$94,185,000 | 0.290% |
| MIZUHO SECURITIES US | 7/18/2016 | \$92,690,000 | 0.290% |
| MIZUHO SECURITIES US | 7/18/2016 | \$1,660,000 | 0.290% |
| TOTAL TOLL HIGHWAY REPURCHASE AGREEMENTS | | \$188,535,000 | |

COMMERCIAL PAPER

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|----------------------------|-----------------|----------------------|--------------|
| NOVARTIS/CABRERA | 7/19/2016 | \$25,000,000 | 0.390% |
| ADM/GREAT PACIFIC | 7/19/2016 | \$15,000,000 | 0.430% |
| ADM/GREAT PACIFIC | 7/19/2016 | \$50,000,000 | 0.430% |
| PEPSICO/GREAT PACIFIC | 7/19/2016 | \$50,000,000 | 0.330% |
| PEPSICO/GREAT PACIFIC | 7/19/2016 | \$25,000,000 | 0.330% |
| APPLE/MISCHLER | 7/22/2016 | \$25,000,000 | 0.350% |
| JOHN DEERE/GREAT PACIFIC | 7/25/2016 | \$25,000,000 | 0.430% |
| ADM/CASTLEOAK | 7/28/2016 | \$45,000,000 | 0.420% |
| 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% |
| PFIZER/MISCHLER | 8/1/2016 | \$50,000,000 | 0.450% |
| APPLE/ALAMO | 8/1/2016 | \$50,000,000 | 0.450% |
| APPLE/GREAT PACIFIC | 8/1/2016 | \$50,000,000 | 0.450% |
| APPLE/CASTLE OAK | 8/1/2016 | \$50,000,000 | 0.450% |
| APPLE/MISCHLER | 8/1/2016 | \$50,000,000 | 0.460% |
| ALLIANCE BERNSTEIN/BOA | 8/1/2016 | \$10,000,000 | 0.620% |
| PFIZER/ALAMO | 8/1/2016 | \$45,000,000 | 0.450% |
| APPLE/GREAT PACIFIC | 8/1/2016 | \$40,000,000 | 0.450% |
| EXXON MOBILE/GREAT PACIFIC | 8/1/2016 | \$50,000,000 | 0.390% |
| APPLE/ CABRERA | 8/1/2016 | \$50,000,000 | 0.440% |
| APPLE/CASTLE OAK | 8/1/2016 | \$25,000,000 | 0.440% |
| APPLE/CASTLE OAK | 8/1/2016 | \$50,000,000 | 0.440% |
| NOVARTIS/GREAT PACIFIC | 8/1/2016 | \$50,000,000 | 0.470% |
| NOVARTIS/ALAMO | 8/1/2016 | \$25,000,000 | 0.420% |

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For the week ended July 15, 2016

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|--------------------------------|-----------|---------------|--------|
| HERSHEY FOODS/GREAT PACIFIC | 8/1/2016 | \$35,000,000 | 0.400% |
| EXXON MOBILE/GREAT PACIFIC | 8/2/2016 | \$50,000,000 | 0.420% |
| BMW US CAPITAL/GREAT PACIFIC | 8/2/2016 | \$33,000,000 | 0.420% |
| COCACOLA/WILLIAMS CAP | 8/2/2016 | \$10,000,000 | 0.380% |
| APPLE/ CABRERA | 8/2/2016 | \$25,000,000 | 0.340% |
| NOVARTIS/ALAMO | 8/2/2016 | \$15,000,000 | 0.390% |
| MICROSOFT/GREAT PACIFIC | 8/3/2016 | \$50,000,000 | 0.420% |
| BMW US CAPITAL/CABRERA | 8/5/2016 | \$40,000,000 | 0.440% |
| EXXON MOBILE/GREAT PACIFIC | 8/5/2016 | \$50,000,000 | 0.400% |
| EXXON MOBILE/GREAT PACIFIC | 8/5/2016 | \$50,000,000 | 0.390% |
| JOHN DEERE/GREAT PACIFIC | 8/5/2016 | \$22,000,000 | 0.410% |
| EXXON MOBILE/GREAT PACIFIC | 8/8/2016 | \$50,000,000 | 0.400% |
| NOVARTIS/ MISCHLER | 8/8/2016 | \$20,000,000 | 0.490% |
| EXXON MOBILE/ALAMO | 8/8/2016 | \$50,000,000 | 0.410% |
| PEPSICO/GREAT PACIFIC | 8/8/2016 | \$25,000,000 | 0.370% |
| PEPSICO/GREAT PACIFIC | 8/8/2016 | \$50,000,000 | 0.370% |
| MICROSOFT/CASTLEOAK | 8/10/2016 | \$50,000,000 | 0.440% |
| ALLIANCE BERNSTEIN/MISCHLER | 8/15/2016 | \$10,000,000 | 0.650% |
| MICROSOFT/CASTLEOAK | 8/17/2016 | \$25,000,000 | 0.460% |
| NOVARTIS/GREAT PACIFIC | 8/22/2016 | \$44,400,000 | 0.480% |
| BMW US CAPITAL/MISCHLER | 8/25/2016 | \$25,000,000 | 0.420% |
| ABN AMBRO/CITIGROUP | 9/1/2016 | \$30,000,000 | 0.660% |
| ABN AMBRO/CITIGROUP | 9/1/2016 | \$150,000,000 | 0.660% |
| BMW US CAPITAL/CABRERA | 9/1/2016 | \$35,000,000 | 0.490% |
| NESTLE CAP/GREAT PACIFIC | 9/1/2016 | \$30,000,000 | 0.550% |
| BMW US CAPITAL/GREAT PACIFIC | 9/1/2016 | \$40,000,000 | 0.510% |
| NOVARTIS/GREAT PACIFIC | 9/1/2016 | \$25,000,000 | 0.460% |
| NESTLE CAPITAL/CASTLEOAK | 9/6/2016 | \$30,000,000 | 0.550% |
| ABN AMRO/GREAT PACIFIC | 9/6/2016 | \$100,000,000 | 0.640% |
| ABN AMRO/GREAT PACIFIC | 9/6/2016 | \$25,000,000 | 0.640% |
| TORONTO/MISCHLER | 9/6/2016 | \$50,000,000 | 0.560% |
| NESTLE CAP/GREAT PACIFIC | 9/7/2016 | \$30,000,000 | 0.500% |
| BMW US CAPITAL/GREAT PACIFIC | 9/7/2016 | \$50,000,000 | 0.510% |
| COCACOLA/WILLIAMS CAP | 9/8/2016 | \$50,000,000 | 0.590% |
| BMW US CAPITAL/MISCHLER | 9/8/2016 | \$40,000,000 | 0.510% |
| SIEMENS CAPITAL/CABRERA CAPITA | 9/8/2016 | \$50,000,000 | 0.450% |
| TORONTO DOMINION HDG USA | 9/8/2016 | \$50,000,000 | 0.520% |
| COCACOLA/GREAT PACIFIC | 9/9/2016 | \$50,000,000 | 0.580% |
| COCACOLA/GREAT PACIFIC | 9/9/2016 | \$50,000,000 | 0.580% |
| ALLIANCE BERNSTEIN/GREAT PACIF | 9/19/2016 | \$10,000,000 | 0.620% |
| SIEMENS CAPITAL/CABRERA CAPITA | 9/21/2016 | \$50,000,000 | 0.530% |
| SIEMENS CAPITAL/ALAMO | 9/21/2016 | \$25,000,000 | 0.530% |
| HSBC/MISCHLER | 9/23/2016 | \$35,000,000 | 0.620% |
| NESTLE CAP/GREAT PACIFIC | 10/3/2016 | \$50,000,000 | 0.560% |
| NESTLE CAP/GREAT PACIFIC | 10/3/2016 | \$10,000,000 | 0.560% |
| ABN AMBRO/CITIGROUP | 10/3/2016 | \$19,000,000 | 0.630% |
| ABN AMBRO/CITIGROUP | 10/3/2016 | \$50,000,000 | 0.630% |

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For the week ended July 15, 2016

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|--------------------------------|------------|------------------------|--------|
| EXXON MOBILE/GREAT PACIFIC | 10/3/2016 | \$50,000,000 | 0.440% |
| BMW US CAPITAL/GREAT PACIFIC | 10/3/2016 | \$20,000,000 | 0.490% |
| APPLE/GREAT PACIFIC | 10/3/2016 | \$25,000,000 | 0.400% |
| APPLE/ CABRERA | 10/3/2016 | \$25,000,000 | 0.400% |
| NOVARTIS/GREAT PACIFIC | 10/3/2016 | \$26,000,000 | 0.500% |
| EXXON MOBILE/GREAT PACIFIC | 10/3/2016 | \$50,000,000 | 0.440% |
| BMW US CAPITAL/GREAT PACIFIC | 10/3/2016 | \$25,000,000 | 0.430% |
| EXXON MOBILE/GREAT PACIFIC | 10/3/2016 | \$50,000,000 | 0.440% |
| NOVARTIS/GREAT PACIFIC | 10/3/2016 | \$50,000,000 | 0.500% |
| EXXON MOBILE/GREAT PACIFIC | 10/3/2016 | \$50,000,000 | 0.440% |
| EXXON MOBILE/CASTLEOAK | 10/3/2016 | \$50,000,000 | 0.430% |
| ABN AMRO FUND/ALAMO | 10/4/2016 | \$15,000,000 | 0.600% |
| ABN AMRO FUND/ALAMO | 10/4/2016 | \$50,000,000 | 0.600% |
| MICROSOFT/GREAT PACIFIC | 10/5/2016 | \$25,000,000 | 0.450% |
| HSBC USA / CASTLEOAK | 10/5/2016 | \$50,000,000 | 0.650% |
| HSBC USA / CASTLEOAK | 10/5/2016 | \$50,000,000 | 0.650% |
| ALLIANCE BERNSTEIN/GREAT PACIF | 10/5/2016 | \$10,000,000 | 0.610% |
| ALLIANCE BERNSTEIN/GREAT PACIF | 10/11/2016 | \$10,000,000 | 0.600% |
| MICROSOFT/GREAT PACIFIC | 10/12/2016 | \$50,000,000 | 0.450% |
| MICROSOFT/ CABRERA | 10/12/2016 | \$25,000,000 | 0.450% |
| MICROSOFT/ WILLIAMS CAPITAL | 10/12/2016 | \$50,000,000 | 0.460% |
| PACCAR/GREAT PACIFIC | 10/13/2016 | \$23,200,000 | 0.520% |
| COCACOLA/GREAT PACIFIC | 10/19/2016 | \$38,000,000 | 0.550% |
| NESTLE CAPITAL/MISCHLER | 11/1/2016 | \$30,000,000 | 0.590% |
| NESTLE CAPITAL/CASTLEOAK | 11/1/2016 | \$30,000,000 | 0.530% |
| NESTLE CAPITAL/MISCHLER | 11/1/2016 | \$20,000,000 | 0.540% |
| APPLE/GREAT PACIFIC | 11/1/2016 | \$50,000,000 | 0.440% |
| NESTLE CAP/GREAT PACIFIC | 11/2/2016 | \$50,000,000 | 0.520% |
| ABN AMRO/GREAT PACIFIC | 11/8/2016 | \$35,000,000 | 0.660% |
| ABN AMRO/GREAT PACIFIC | 11/10/2016 | \$25,000,000 | 0.730% |
| COCACOLA/GREAT PACIFIC | 11/17/2016 | \$40,000,000 | 0.700% |
| COCACOLA/GREAT PACIFIC | 11/18/2016 | \$25,000,000 | 0.530% |
| TOTAL COMMERCIAL PAPER | | \$4,040,600,000 | |

CERTIFICATES OF DEPOSIT - (Linked Deposit & ATC Programs)

| <u>DESCRIPTION</u> | | <u>MONTHLY TOTAL</u> | <u>WEIGHTED AVERAGE</u> |
|---------------------------|----------|-----------------------------|--------------------------------|
| CERTIFICATES OF DEPOSIT | Jul-2016 | \$5,450,000 | 0.745% |
| CERTIFICATES OF DEPOSIT | Aug-2016 | \$10,360,000 | 0.711% |
| CERTIFICATES OF DEPOSIT | Sep-2016 | \$3,261,482 | 0.652% |
| 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 | \$27,517,057 | 0.351% |
| CERTIFICATES OF DEPOSIT | Apr-2017 | \$22,425,000 | 0.381% |

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For the week ended July 15, 2016

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|--------------------------------------|----------|----------------------|--------|
| CERTIFICATES OF DEPOSIT | May-2017 | \$11,383,600 | 0.390% |
| CERTIFICATES OF DEPOSIT | Jun-2017 | \$3,786,000 | 0.411% |
| CERTIFICATES OF DEPOSIT | Jul-2017 | \$5,017,000 | 0.431% |
| 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 | \$228,050 | 1.079% |
| 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% |
| CERTIFICATES OF DEPOSIT | May-2019 | \$30,000 | 0.730% |
| TOTAL CERTIFICATES OF DEPOSIT | | \$119,258,453 | |

US TREASURIES

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|--------------------|-----------------|----------------------|--------------|
| TREASURY BILLS | 7/21/2016 | \$100,000,000 | 0.390% |
| TREASURY BILLS | 8/4/2016 | \$50,000,000 | 0.255% |
| TREASURY BILLS | 8/4/2016 | \$50,000,000 | 0.198% |
| TREASURY BILLS | 9/1/2016 | \$50,000,000 | 0.250% |
| TREASURY BILLS | 9/1/2016 | \$50,000,000 | 0.305% |
| TREASURY BILLS | 9/1/2016 | \$100,000,000 | 0.320% |
| TREASURY BILLS | 9/1/2016 | \$100,000,000 | 0.280% |
| TREASURY BILLS | 9/1/2016 | \$50,000,000 | 0.316% |
| TREASURY BILLS | 9/1/2016 | \$50,000,000 | 0.270% |
| TREASURY BILLS | 9/1/2016 | \$50,000,000 | 0.250% |
| TREASURY BILLS | 9/1/2016 | \$50,000,000 | 0.255% |
| TREASURY BILLS | 9/1/2016 | \$50,000,000 | 0.301% |
| TREASURY BILLS | 9/8/2016 | \$50,000,000 | 0.260% |
| TREASURY BILLS | 9/8/2016 | \$50,000,000 | 0.255% |
| TREASURY BILLS | 10/6/2016 | \$50,000,000 | 0.325% |
| TREASURY BILLS | 10/6/2016 | \$50,000,000 | 0.278% |
| TREASURY BILLS | 10/6/2016 | \$50,000,000 | 0.265% |
| TREASURY BILLS | 10/6/2016 | \$50,000,000 | 0.271% |
| TREASURY BILLS | 10/6/2016 | \$50,000,000 | 0.269% |
| TREASURY BILLS | 10/6/2016 | \$50,000,000 | 0.235% |
| TREASURY BILLS | 10/6/2016 | \$50,000,000 | 0.246% |
| TREASURY BILLS | 10/6/2016 | \$50,000,000 | 0.240% |
| TREASURY BILLS | 10/6/2016 | \$50,000,000 | 0.230% |

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|-------------------------|------------|------------------------|--------|
| TREASURY BILLS | 11/3/2016 | \$100,000,000 | 0.225% |
| TREASURY BILLS | 11/3/2016 | \$100,000,000 | 0.230% |
| TREASURY BILLS | 11/3/2016 | \$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 BILLS | 12/1/2016 | \$50,000,000 | 0.295% |
| TREASURY BILLS | 12/1/2016 | \$50,000,000 | 0.295% |
| TREASURY BILLS | 12/1/2016 | \$50,000,000 | 0.315% |
| TREASURY BILLS | 12/1/2016 | \$50,000,000 | 0.320% |
| 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 | | \$2,150,000,000 | |

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 | 12/6/2017 | \$25,000,000 | 0.850% |
| FFCB NOTES | 1/11/2018 | \$25,000,000 | 0.690% |
| 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 | 8/28/2017 | \$25,000,000 | 0.750% |
| FHLB NOTES | 10/20/2017 | \$25,000,000 | 0.850% |
| 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 | 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 | 5/21/2018 | \$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% |
| FHLMC NOTES | 1/27/2017 | \$50,000,000 | 0.500% |
| FHLMC NOTES | 5/8/2017 | \$20,000,000 | 0.700% |
| 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 | 10/11/2017 | \$25,000,000 | 0.875% |

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|-----------------------|------------|---------------------------|--------|
| FHLMC NOTES | 7/14/2017 | \$25,000,000 | 0.875% |
| FHLMC NOTES | 11/9/2017 | \$25,000,000 | 0.875% |
| 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 | 0.675% |
| FHLMC NOTES | 12/27/2017 | \$25,000,000 | 0.750% |
| FHLMC NOTES | 12/28/2017 | \$25,000,000 | 0.800% |
| FHLMC NOTES | 1/26/2018 | \$25,000,000 | 0.900% |
| FHLMC NOTES | 4/30/2018 | \$25,000,000 | 1.020% |
| FHLMC NOTES | 4/30/2018 | \$25,000,000 | 1.060% |
| 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 | 4/28/2017 | \$25,000,000 | 0.675% |
| FARMER MAC NOTES | 6/7/2017 | \$25,000,000 | 0.760% |
| 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% |
| FNMA ARM MBS | 12/1/2019 | \$8,526.04 | 5.462% |
| FNMA ARM MBS | 6/1/2020 | \$1,093.12 | 5.135% |
| FNMA ARM MBS | 11/1/2020 | \$5,045.35 | 5.966% |
| FNMA ARM MBS | 7/1/2022 | \$13,407.96 | 5.630% |
| FNMA ARM MBS | 10/1/2022 | \$5,985.95 | 4.821% |
| FNMA ARM MBS | 11/1/2022 | \$15,343.34 | 5.385% |
| FHLMC ARM MBS | 2/1/2018 | \$3,764.09 | 7.500% |
| FHLMC ARM MBS | 3/1/2019 | \$941.21 | 7.651% |
| FHLMC ARM MBS | 6/1/2019 | \$2,399.46 | 6.833% |
| FHLMC ARM MBS | 12/1/2021 | \$5,750.82 | 5.471% |
| FHLMC ARM MBS | 1/1/2022 | \$725.24 | 7.351% |
| TOTAL AGENCIES | | \$1,121,912,982.58 | |

TOLL HIGHWAY AGENCIES

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|----------------------|-----------------|----------------------|--------------|
| FNMA DISCOUNT NOTES | 8/11/2016 | \$50,000,000 | 0.420% |
| FNMA DISCOUNT NOTES | 10/20/2016 | \$50,000,000 | 0.360% |
| FNMA DISCOUNT NOTES | 11/2/2016 | \$50,000,000 | 0.380% |
| FHLMC DISCOUNT NOTES | 8/1/2016 | \$50,000,000 | 0.420% |
| FHLMC DISCOUNT NOTES | 10/6/2016 | \$50,000,000 | 0.360% |
| FHLMC DISCOUNT NOTES | 10/13/2016 | \$50,000,000 | 0.350% |
| FHLMC DISCOUNT NOTES | 11/9/2016 | \$50,000,000 | 0.415% |
| FHLMC DISCOUNT NOTES | 11/17/2016 | \$50,000,000 | 0.370% |
| FHLMC DISCOUNT NOTES | 1/3/2017 | \$50,000,000 | 0.560% |
| FHLMC DISCOUNT NOTES | 1/10/2017 | \$50,000,000 | 0.560% |

STATE OF ILLINOIS PORTFOLIO - Unaudited

For the week ended July 15, 2016

| | | | |
|------------------------------------|-----------|----------------------|--------|
| FHLMC DISCOUNT NOTES | 1/17/2017 | \$50,000,000 | 0.390% |
| FHLMC DISCOUNT NOTES | 2/1/2017 | \$50,000,000 | 0.600% |
| FHLMC DISCOUNT NOTES | 2/2/2017 | \$50,000,000 | 0.430% |
| FHLB DISCOUNT NOTES | 7/25/2016 | \$35,000,000 | 0.270% |
| FHLB DISCOUNT NOTES | 8/3/2016 | \$35,000,000 | 0.280% |
| FHLB DISCOUNT NOTES | 8/12/2016 | \$50,000,000 | 0.315% |
| FHLB DISCOUNT NOTES | 9/7/2016 | \$50,000,000 | 0.300% |
| TOTAL TOLL HIGHWAY AGENCIES | | \$820,000,000 | |

GRAND TOTAL AGENCIES **\$1,941,912,982.58**

SUPRANATIONAL SECURITIES

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|-----------------------------|-----------------|------------------------|--------------|
| INTL BK RECON & DEV | 1/11/2018 | \$10,000,000 | 1.060% |
| INTL BK RECON & DEV | 3/15/2018 | \$10,000,000 | 0.875% |
| 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% |
| INTL BK RECON & DEV | 8/15/2019 | \$10,000,000 | 0.875% |
| TOTAL SUPRANATIONALS | | \$60,000,000.00 | |

MUNICIPAL BONDS

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|------------------------------|-----------------|----------------------|--------------|
| MUNICIPAL BONDS | 12/1/2020 | \$300,000 | 1.600% |
| TOTAL MUNICIPAL BONDS | | \$300,000 | |

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 | 3/1/2019 | \$10,000,000 | 2.040% |
| TOTAL FOREIGN BONDS | | \$20,000,000 | |

ILLINOIS TECHNOLOGY DEVELOPMENT I

| <u>DESCRIPTION</u> | <u>POSITION-SIZE</u> |
|--------------------------------|----------------------|
| APEX VENTURE PARTNERS | \$3,198,657.59 |
| BAIRD VENTURE PARTNERS | \$4,221,088.11 |
| BEECKEN PETTY O'KEEFE QP FD II | \$831,205.36 |
| CERES VENTURE FUND | \$131,252.00 |
| ILL EMERGING TECHNOLOGY FD | \$868,004.06 |
| ILL EMERGING TECHNOLOGY FD II | \$1,458,606.92 |
| ILL INNOVATION ACCELERATOR FD | \$537,259.13 |

STATE OF ILLINOIS PORTFOLIO - Unaudited

For the week ended July 15, 2016

| | |
|---------------------------------------|------------------------|
| JK & B VENTURES | \$2,439,100.99 |
| MK CAPITAL II, LP | \$3,829,123.60 |
| MK CAPITAL, LP | \$1,047,640.00 |
| MVC GP II,LLC | \$3,333,098.74 |
| OCA VENTURE PARTNERS | \$3,065,808.61 |
| OPEN PRAIRIE VENTURE II | \$1,795,482.41 |
| PATRIOT CAPITAL | \$3,431,914.43 |
| PRAIRIE CAPITAL V, LP | \$2,425,190.42 |
| STERLING SMALL MKT GROWTH 2009 | \$2,654,019.00 |
| STERLING VENTURE PARTNERS II | \$2,561,628.00 |
| SVOBODA, COLLINS L.L.C. | \$2,508,812.68 |
| TOTAL TECHNOLOGY DEVELOPMENT I | \$40,337,892.05 |

ILLINOIS TECHNOLOGY DEVELOPMENT II

| <u>DESCRIPTION</u> | <u>POSITION-SIZE</u> |
|--|-----------------------|
| GREATPOINT VENTURES INNOVATION | \$2,555,242.00 |
| TOTAL TECHNOLOGY DEVELOPMENT II | \$2,555,242.00 |

MONEY MARKET FUNDS

| <u>DESCRIPTION</u> | <u>POSITION-SIZE</u> |
|----------------------------------|---------------------------|
| IL FUNDS MMF | \$1,092,948,365.96 |
| MORGAN STANLEY/TREAS CURVE | \$1,049,000,000.00 |
| AIM TREASURY CURVE MMF | \$249,500,000.00 |
| WESTERN ASSET TREASURY CURVE MMF | \$695,000,000.00 |
| INB LOCKBOX IDOR-FIDELITY | \$288,235.00 |
| INB LOCKBOX-FIDELITY | \$46,145.00 |
| INB CLEARING DHS LOCKBOX | \$259,581.00 |
| TOLL HIGHWAY MMF'S | |
| IL FUNDS MMF - IPASS ESCROW | \$186,585,000.00 |
| | \$3,273,627,326.96 |

GRAND TOTAL **\$13,155,626,896.59**