STATE OF ILLINOIS
OFFICE OF THE TREASURER
Inventory Report
Position holdings as of April 21, 2017

WAM 46 days WAL 84.20 days as of April 21, 2017

Primary Identifier	Security Description	Maturity	Yield	Cost	Market Value
		REPURCHASE AGREEMENTS			
3AMRAETO8	Hsbc	4/24/2017	0.750	500,000,000.00	500,000,000.00
3AMRAETP5	Bmo Capital Markets	4/24/2017	0.750	300,000,000.00	300,000,000.00
3AMRAETQ3	Sun Trust	4/24/2017	0.750	125,000,000.00	125,000,000.00
3AMRAETR1	Bank Of Nova Scotia	4/24/2017	0.760	500,000,000.00	500,000,000.00
TOTAL REPURCHASE AGREEMENTS				**1,425,000,000.00**	**1,425,000,000.00**
		COMMERCIAL PAPER			
00084BRT3	Abn Amro	4/27/2017	1.221	49,995,000.00	49,991,350.00
00084BSH8	Abn Amro	5/17/2017	0.921	24,985,305.56	24,980,482.00
00084BT79	Abn Amro	6/7/2017	1.087	34,954,655.56	34,948,913.65
00084BT95	Abn Amro	6/9/2017	1.275	49,919,500.00	49,923,641.50
00084BTC8	Abn Amro	6/12/2017	1.153	24,961,208.33	24,959,302.75
00084BUA0	Abn Amro	7/10/2017	1.336	22,935,063.33	22,939,331.06
00084BV19	Abn Amro	8/1/2017	1.295	19,929,600.00	19,929,846.60
01854VRQ1	Alliance Cap Mgmt L P	4/24/2017	0.900	15,000,000.00	14,998,961.25
01854VSG2	Alliance Cap Mgmt L P	5/16/2017	0.822	9,994,927.78	9,993,895.80
01854VSJ6	Alliance Cap Mgmt L P	5/18/2017	0.941	9,993,666.67	9,993,377.50
03948GRT2	Archer Daniels Midland Co.	4/27/2017	0.815	9,999,320.83	9,998,603.30
03948GRU9	Archer Daniels Midland Co.	4/28/2017	0.850	24,997,638.89	24,995,916.75
06366GSA8	Bank Of Montreal	5/10/2017	0.931	49,979,333.33	49,973,716.50
06366GVP1	Bank Of Montreal	8/23/2017	1.056	24,911,770.83	24,905,622.25
06406WRQ1	Bnymel	4/24/2017	0.800	50,000,000.00	49,996,537.50
16677JVU7	Chevron Corp	8/28/2017	1.021	34,876,275.00	34,881,230.30
19121AUQ2	Coca Cola	7/24/2017	0.964	24,939,333.33	24,938,573.50
19121AXG1	Coca Cola	10/16/2017	1.117	24,866,319.44	24,858,465.25
23585LS33	Danaher Corp	5/3/2017	0.901	38,366,365.63	38,364,114.16
24422CS87	John Deere	5/8/2017	0.901	44,984,250.00	44,982,723.60
2546R2TP1	Disney Walt Co	6/23/2017	0.934	9,984,666.67	9,984,302.50
36960LRQ0	General Electric Co.	4/24/2017	0.810	85,000,000.00	84,994,298.20
40434PS15	HSBC USA, Inc.	5/1/2017	1.136	29,993,408.33	29,992,700.10
40434WAX9	HSBC USA, Inc.	5/1/2017	1.365	30,000,000.00	30,004,470.00
40434WAY7	HSBC USA, Inc.	5/1/2017	1.230	30,000,000.00	30,004,470.00
40434WBK6	HSBC USA, Inc.	9/20/2017	1.155	25,000,000.00	24,994,850.00
4497W0RQ3	ING Funding LLC	4/24/2017	1.062	35,000,000.00	34,997,911.55
4497W0UH9	ING Funding LLC	7/17/2017	1.295	14,955,200.00	14,955,086.25
44988KAZ2	ING Funding LLC	5/30/2017	1.446	30,000,000.00	30,014,340.00
46590DRS1	JP Morgan	4/26/2017	1.063	49,997,094.44	49,994,194.50
46640PRQ8	JP Morgan	4/24/2017	0.920	30,000,000.00	29,997,922.50

46640PRR6	JP Morgan	4/25/2017	0.910	74,998,104.17	74,993,049.75
46640PT11	JP Morgan	6/1/2017	1.015	49,947,750.00	49,948,294.50
64105GSF2	Nestle Capital Corp.	5/15/2017	0.753	16,892,507.67	16,890,434.60
69372ASA1	Paccar Finance Corp.	5/10/2017	0.851	19,792,520.00	19,790,950.21
71708ET70	Pfizer, Inc.	6/7/2017	0.873	49,946,833.33	49,945,297.00
71708EUA1	Pfizer, Inc.	7/10/2017	0.954	36,750,173.64	36,750,777.00
89116ETN3	Toronto Dominion	6/22/2017	1.169	49,906,583.33	49,913,630.50
89116EW17	Toronto Dominion	9/1/2017	1.089	49,808,611.11	49,789,047.00
TOTAL COMMERCIAL PAPER				**1,308,562,987.20**	**1,308,510,631.38**
		U.S. TREASURY BILLS			
912796LD9	United States Treasury Bill	6/8/2017	0.602	34,973,750.00	34,968,185.00
912796LG2	United States Treasury Bill	7/6/2017	0.780	59,905,404.14	59,909,040.00
TOTAL U.S. TREASURY BILLS				**94,879,154.14**	**94,877,225.00**
		U.S. TREASURY NOTES			
912828K41	United States Treasury Note	4/30/2017	0.753	15,000,000.00	15,000,195.00
912828K66	United States Treasury Note	4/30/2017	0.484	14,999,940.68	14,999,730.00
912828TG5	United States Treasury Note	7/31/2017	0.526	29,991,129.48	29,970,690.00
912828TM2	United States Treasury Note	8/31/2017	0.551	29,999,157.09	29,971,860.00
912828TS9	United States Treasury Note	9/30/2017	0.705	14,993,399.88	14,979,495.00
912828TW0	United States Treasury Note	10/31/2017	0.736	49,997,522.18	49,945,300.00
TOTAL U.S. TREASURY NOTES				**154,981,149.31**	**154,867,270.00**
		FHLB DEBENTURES			
3130A6LZ8	Federal Home Loan Bank	10/26/2017	0.968	19,965,515.04	19,964,660.00
3130A83L5	Federal Home Loan Bank	11/10/2017	1.087	39,997,583.74	40,056,880.00
3130A8F32	Federal Home Loan Bank	12/5/2017	1.071	30,000,000.00	30,048,000.00
3130A8P49	Federal Home Loan Bank	7/12/2017	1.050	10,000,000.00	10,006,170.00
3130A8RA3	Federal Home Loan Bank	10/18/2017	1.092	5,000,000.00	5,006,820.00
3130A8S87	Federal Home Loan Bank	10/20/2017	1.091	25,000,000.00	25,034,400.00
3130A8UD3	Federal Home Loan Bank	8/25/2017	0.711	35,000,000.00	34,976,375.00
3130A8ZN6	Federal Home Loan Bank	8/15/2017	0.751	16,666,666.67	16,656,700.00
3130A8ZS5	Federal Home Loan Bank	2/9/2018	0.910	25,000,000.00	25,027,325.00
3130A92C4	Federal Home Loan Bank	8/23/2017	0.749	10,000,000.00	9,992,900.00
3130A94H1	Federal Home Loan Bank	5/17/2017	0.783	10,000,000.00	10,000,860.00
3130A95F4	Federal Home Loan Bank	5/19/2017	0.600	25,000,000.00	24,998,825.00
3130A95L1	Federal Home Loan Bank	9/7/2017	0.701	25,000,000.00	24,991,250.00
3130A9BZ3	Federal Home Loan Bank	9/6/2018	1.007	25,000,000.00	25,047,125.00
3130A9CT6	Federal Home Loan Bank	9/22/2017	0.741	25,000,000.00	24,974,675.00
3130AASG4	Federal Home Loan Bank	2/14/2019	0.817	20,000,000.00	19,989,220.00
3130AAVV7	Federal Home Loan Bank	3/1/2018	0.957	19,227,756.69	19,234,446.00
3130AAW95	Federal Home Loan Bank	3/2/2018	1.000	40,500,000.00	40,478,656.50
3130AAWK0	Federal Home Loan Bank	4/9/2018	1.030	25,000,000.00	24,980,975.00
TOTAL FHLB DEBENTURES				**431,357,522.14**	**431,466,262.50**
		FHLB DISCOUNT NOTES			
313385ET9	Federal Home Loan Bank	4/24/2017	0.740	65,000,000.00	65,000,000.00
313385EX0	Federal Home Loan Bank	4/28/2017	0.499	74,995,850.00	74,993,925.00

313385FJ0	Federal Home Loan Bank	5/9/2017	0.761	39,987,333.34	39,987,320.00
313385GG5	Federal Home Loan Bank	5/31/2017	0.721	49,393,421.80	49,391,395.17
313385GU4	Federal Home Loan Bank	6/12/2017	0.652	16,235,623.26	16,232,742.50
313385HC3	Federal Home Loan Bank	6/20/2017	0.776	24,969,322.47	24,969,125.00
313385HV1	Federal Home Loan Bank	7/7/2017	0.812	14,975,025.00	14,975,025.00
313385KF2	Federal Home Loan Bank	8/10/2017	0.654	39,922,000.00	39,899,200.00
313385KU9	Federal Home Loan Bank	8/23/2017	0.854	13,461,431.28	13,461,889.50
313385KV7	Federal Home Loan Bank	8/24/2017	0.685	14,965,433.33	14,957,295.00
313385LB0	Federal Home Loan Bank	8/30/2017	0.803	24,928,888.89	24,925,325.00
313385LY0	Federal Home Loan Bank	9/20/2017	0.845	19,930,466.67	19,927,160.00
313385MV5	Federal Home Loan Bank	10/11/2017	0.735	24,913,819.45	24,893,750.00
313385NS1	Federal Home Loan Bank	11/1/2017	0.936	14,925,987.50	14,925,990.00
313385QE9	Federal Home Loan Bank	12/7/2017	1.028	14,903,525.00	14,909,205.00
313385SM9	Federal Home Loan Bank	1/31/2018	1.009	14,882,500.00	14,884,845.00
TOTAL FHLB DISCOUNT NOTES				**468,390,627.99**	**468,334,192.17**
		FHLMC DEBENTURES			
3134G7Z95	Federal Home Loan Mortgage Corporation	10/19/2017	0.831	25,000,000.00	24,998,625.00
3134GA4D3	Federal Home Loan Mortgage Corporation	8/10/2018	0.758	50,000,000.00	49,962,700.00
3137EADX4	Federal Home Loan Mortgage Corporation	12/15/2017	0.972	32,994,970.62	32,989,242.00
TOTAL FHLMC DEBENTURES				**107,994,970.62**	**107,950,567.00**
		FHLMC DISCOUNT NOTES			
313397FR7	Federal Home Loan Mortgage Corporation	5/16/2017	0.501	24,992,361.11	24,988,400.00
313397HD6	Federal Home Loan Mortgage Corporation	6/21/2017	0.771	24,968,986.11	24,968,575.00
313397LC3	Federal Home Loan Mortgage Corporation	8/31/2017	0.793	35,898,090.00	35,891,640.00
313397NA5	Federal Home Loan Mortgage Corporation	10/16/2017	0.734	19,929,027.77	19,912,500.00
TOTAL FHLMC DISCOUNT NOTES				**105,788,464.99**	**105,761,115.00**
		FNMA DEBENTURES			
31359MEL3	Federal National Mortgage Association	6/1/2017	(5.129)	14,988,658.61	14,987,130.00
TOTAL FNMA DEBENTURES				**14,988,658.61**	**14,987,130.00**
		FNMA DISCOUNT NOTES			
313589FM0	Federal National Mortgage Association	5/12/2017	0.572	9,997,149.97	9,996,200.00
TOTAL FNMA DISCOUNT NOTES				**9,997,149.97**	**9,996,200.00**
		FFCB DEBENTURES			
3133EGMG7	Federal Farm Credit Bank	12/18/2017	1.088	50,000,000.00	50,059,100.00
3133EGPJ8	Federal Farm Credit Bank	8/1/2018	1.163	25,000,000.00	25,056,700.00
3133EGQT5	Federal Farm Credit Bank	7/12/2018	1.113	15,000,000.00	15,047,490.00
3133EGTG0	Federal Farm Credit Bank	9/6/2017	0.680	15,000,000.00	14,991,975.00
3133EHBD4	Federal Farm Credit Bank	1/9/2019	0.934	25,000,000.00	25,018,275.00
3133EHDN0	Federal Farm Credit Bank	3/27/2019	0.994	25,000,000.00	24,980,850.00
TOTAL FFCB DEBENTURES				**155,000,000.00**	**155,154,390.00**
		FFCB DISCOUNT NOTES			
313313GN2	Federal Farm Credit Bank	6/6/2017	0.603	9,992,833.33	9,990,680.00
313313GX0	Federal Farm Credit Bank	6/15/2017	0.613	9,991,188.89	9,988,730.00

313313HC5	Federal Farm Credit Bank	6/20/2017	0.623	9,990,183.33	9,987,650.00
313313HV3	Federal Farm Credit Bank	7/7/2017	0.613	24,968,652.78	24,958,375.00
313313JC3	Federal Farm Credit Bank	7/14/2017	0.623	14,979,075.00	14,972,655.00
313313JG4	Federal Farm Credit Bank	7/18/2017	0.662	24,961,041.66	24,952,175.00
313313JR0	Federal Farm Credit Bank	7/27/2017	0.634	29,950,650.00	29,936,550.00
313313KD9	Federal Farm Credit Bank	8/8/2017	0.674	14,970,408.33	14,962,905.00
313313ML9	Federal Farm Credit Bank	10/2/2017	0.715	19,936,494.45	19,919,500.00
313313MM7	Federal Farm Credit Bank	10/3/2017	0.715	19,936,100.00	19,919,000.00
313313PJ1	Federal Farm Credit Bank	11/17/2017	0.976	34,804,787.50	34,812,820.00
313313PV4	Federal Farm Credit Bank	11/28/2017	0.976	9,941,261.11	9,943,680.00
313313QD3	Federal Farm Credit Bank	12/6/2017	1.048	14,902,066.67	14,909,595.00
313313RX8	Federal Farm Credit Bank	1/17/2018	1.039	14,884,983.34	14,890,560.00
313313SE9	Federal Farm Credit Bank	1/24/2018	1.049	9,920,555.55	9,925,140.00
TOTAL FFCB DISCOUNT NOTES				**264,130,281.94**	**264,070,015.00**
		CORPORATE BONDS			
037833AN0	Apple, Inc.	5/5/2017	0.841	7,035,541.70	7,035,386.93
166764AA8	Chevron Corp	12/5/2017	1.199	5,888,032.41	5,884,213.57
30231GAL6	Exxon Mobil Corp	3/6/2018	1.356	3,169,619.04	3,170,457.76
594918AP9	Microsoft Corp	11/15/2017	0.765	5,434,813.49	5,420,809.22
TOTAL CORPORATE BONDS				**21,528,006.64**	**21,510,867.48**
		FOREIGN GOVERNMENT AGENCY ISSUES			
45818WAW6	Inter-American Development Bank	6/12/2017	1.030	34,999,949.81	34,999,685.00
459058EM1	International Bank for Reconstruction and Development	11/15/2017	1.000	15,000,000.00	14,987,745.00
459058FJ7	International Bank for Reconstruction and Development	7/14/2017	1.081	10,000,000.00	9,997,610.00
45905USB1	International Bank for Reconstruction and Development	5/2/2017	0.813	22,299,004.11	22,298,572.80
45905UXQ2	International Bank for Reconstruction and Development	1/26/2018	1.120	25,000,000.00	25,012,275.00
45905UYC2	International Bank for Reconstruction and Development	2/16/2018	0.905	25,000,000.00	25,011,075.00
45905UYP3	International Bank for Reconstruction and Development	9/19/2018	1.057	25,000,000.00	25,031,350.00
45905UZP2	International Bank for Reconstruction and Development	10/27/2018	0.939	25,000,000.00	25,036,625.00
45950VJW7	International Financial Corporation	9/21/2017	0.973	15,000,000.00	14,994,960.00
45950VKE5	International Financial Corporation	10/21/2017	0.875	25,000,000.00	24,995,025.00
TOTAL FOREIGN GOVERNMENT AGENCY ISSUES				**222,298,953.92**	**222,364,922.80**
		MONEY MARKET FUNDS			
52470G791	Legg Mason Western Asset Inst Gov't	4/22/2017	0.671	100,689,406.66	100,689,406.66
61747C707	Morgan Stanley Liq Govt Inst	4/22/2017	0.639	80,718,699.61	80,718,699.61
665279840	Northern Instl Fds Life 2015 R-5	4/22/2017	0.580	54,489,640.65	54,489,640.65
825252885	Short-term Invts Tr Gov Agn Instl	4/22/2017	0.656	98,213,838.41	98,213,838.41
TOTAL MONEY MARKET FUNDS				**334,111,585.33**	**334,111,585.33**
REPORT TOTAL				**5,119,009,512.80**	**5,118,962,373.66**

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