

ILLINOIS PUBLIC TREASURER INVESTMENT POOL

OFFICE OF THE TREASURER

Inventory Report

Position holdings as of July 30, 2021

WAL 111.71 days as of July 30, 2021

Primary Identifier	Security Description	Rate	Maturity	Yield	Quantity	Price	Cost	Market Value	\$ Above/ Below
<u>FFCB DEBENTURES</u>									
3133EJ2P3	Federal Farm Credit Bank	0.190	12/13/2021	0.199	25,000,000.00	99.9978	24,999,447.05	25,011,110.00	11,662.95
3133EJP94	Federal Farm Credit Bank	0.131	11/2/2021	0.200	15,645,000.00	99.9828	15,642,304.35	15,647,761.66	5,457.31
3133EK5S1	Federal Farm Credit Bank	0.203	8/5/2021	0.205	15,000,000.00	100.0000	15,000,000.00	15,000,235.65	235.65
3133EK7B6	Federal Farm Credit Bank	0.210	11/12/2021	0.213	20,000,000.00	100.0000	20,000,000.00	20,008,886.40	8,886.40
3133EKLZ7	Federal Farm Credit Bank	0.156	11/16/2021	0.162	19,455,000.00	99.9988	19,454,763.87	19,457,561.83	2,797.96
3133EKQL3	Federal Farm Credit Bank	0.129	9/13/2021	0.062	15,000,000.00	100.0081	15,001,211.35	15,001,896.45	685.10
3133EKV37	Federal Farm Credit Bank	0.350	8/2/2021	0.355	15,000,000.00	100.0000	15,000,000.00	15,000,000.00	
3133EKW85	Federal Farm Credit Bank	0.263	10/4/2021	0.266	10,000,000.00	100.0000	10,000,000.00	10,003,118.40	3,118.40
3133EL4V3	Federal Farm Credit Bank	0.135	7/25/2022	0.137	20,000,000.00	100.0000	20,000,000.00	20,014,370.80	14,370.80
3133EL5C4	Federal Farm Credit Bank	0.180	7/25/2022	0.188	25,000,000.00	99.9950	24,998,755.83	25,022,191.75	23,435.92
3133ELBJ2	Federal Farm Credit Bank	0.169	8/25/2021	0.172	25,000,000.00	100.0000	25,000,000.00	25,002,383.50	2,383.50
3133ELBX1	Federal Farm Credit Bank	0.206	11/2/2021	0.208	7,500,000.00	100.0000	7,500,000.00	7,502,900.40	2,900.40
3133ELCZ5	Federal Farm Credit Bank	0.203	9/9/2021	0.206	20,000,000.00	100.0000	20,000,000.00	20,003,166.20	3,166.20
3133ELDX9	Federal Farm Credit Bank	0.190	9/13/2021	0.193	9,000,000.00	100.0000	9,000,000.00	9,001,486.17	1,486.17
3133ELG40	Federal Farm Credit Bank	0.280	6/8/2022	0.284	85,000,000.00	100.0000	85,000,000.00	85,139,109.30	139,109.30
3133ELRQ9	Federal Farm Credit Bank	0.200	3/9/2022	0.203	25,000,000.00	100.0000	25,000,000.00	25,017,312.25	17,312.25
3133ELU69	Federal Farm Credit Bank	0.290	7/15/2022	0.294	20,000,000.00	100.0000	20,000,000.00	20,038,381.20	38,381.20
3133EMAA0	Federal Farm Credit Bank	0.135	6/17/2022	0.134	20,000,000.00	100.0022	20,000,441.37	20,013,580.40	13,139.03
3133EMAW2	Federal Farm Credit Bank	0.180	9/23/2022	0.191	50,000,000.00	99.9903	49,995,127.57	50,049,791.00	54,663.43
3133EMG30	Federal Farm Credit Bank	0.075	2/9/2023	0.083	125,000,000.00	99.9900	124,987,459.00	124,949,735.00	-37,724.00
3133EML74	Federal Farm Credit Bank	0.095	6/22/2023	0.095	50,000,000.00	100.0049	50,002,461.74	49,978,645.00	-23,816.74
3133EMQ54	Federal Farm Credit Bank	0.085	7/7/2023	0.101	200,000,000.00	99.9706	199,941,217.95	199,873,178.00	-68,039.95
3133EMRY0	Federal Farm Credit Bank	0.085	11/25/2022	0.087	12,500,000.00	99.9992	12,499,898.22	12,498,898.88	-1,802.34
3133EMSB9	Federal Farm Credit Bank	0.060	3/1/2022	0.061	50,000,000.00	100.0000	50,000,000.00	49,992,404.00	-7,596.00
3133EMTJ1	Federal Farm Credit Bank	0.105	3/15/2023	0.106	50,000,000.00	100.0000	50,000,000.00	49,999,842.50	-157.50
TOTAL FFCB DEBENTURES					929,100,000.00		929,023,088.30	929,227,143.74	204,055.44
<u>FHLB DEBENTURES</u>									
3130AH3A9	Federal Home Loan Bank	0.135	9/10/2021	0.137	15,000,000.00	100.0000	15,000,000.00	15,001,044.75	1,044.75
3130AJ5K1	Federal Home Loan Bank	0.165	2/10/2022	0.167	25,000,000.00	100.0000	25,000,000.00	25,010,982.75	10,982.75
3130AJC49	Federal Home Loan Bank	0.170	2/28/2022	0.172	20,000,000.00	100.0000	20,000,000.00	20,010,003.20	10,003.20
3130AJCZ0	Federal Home Loan Bank	0.200	9/3/2021	0.203	20,000,000.00	100.0000	20,000,000.00	20,002,532.40	2,532.40
3130AJLZ0	Federal Home Loan Bank	0.096	8/16/2021	0.082	20,000,000.00	100.0006	20,000,129.62	20,000,195.40	65.78
3130AJQV4	Federal Home Loan Bank	0.069	12/17/2021	0.160	7,800,000.00	99.9658	7,797,334.60	7,800,634.76	3,300.16
3130AJWV7	Federal Home Loan Bank	0.056	11/3/2021	0.119	3,700,000.00	99.9839	3,699,403.09	3,699,714.36	311.27
3130AK4Q6	Federal Home Loan Bank	0.140	9/8/2022	0.142	20,000,000.00	100.0000	20,000,000.00	20,013,539.20	13,539.20
3130AK5X0	Federal Home Loan Bank	0.140	9/15/2022	0.142	20,000,000.00	100.0000	20,000,000.00	20,013,590.60	13,590.60
TOTAL FHLB DEBENTURES					151,500,000.00		151,496,867.31	151,552,237.42	55,370.11
<u>COMMERCIAL PAPER</u>									
00084BV27	Abn Amro		8/2/2021	0.213	40,000,000.00	99.9994	39,999,766.67	39,999,566.80	-199.87
00084BX17	Abn Amro		10/1/2021	0.167	30,000,000.00	99.9720	29,991,612.46	29,992,597.50	985.04

Primary Identifier	Security Description	Rate	Maturity	Yield	Quantity	Price	Cost	Market Value	\$ Above/ Below
00084BX66	Abn Amro		10/6/2021	0.081	40,000,000.00	99.9853	39,994,133.46	39,989,195.60	-4,937.86
00084BXJ8	Abn Amro		10/18/2021	0.101	50,000,000.00	99.9783	49,989,166.66	49,983,666.50	-5,500.16
00084BXT6	Abn Amro		10/27/2021	0.091	50,000,000.00	99.9783	49,989,125.00	49,981,458.50	-7,666.50
00084BZ72	Abn Amro		12/7/2021	0.127	25,000,000.00	99.9556	24,988,888.89	24,984,020.75	-4,868.14
00084CB84	Abn Amro		2/8/2022	0.183	12,750,000.00	99.9045	12,737,823.75	12,736,055.71	-1,768.04
01854VW77	Alliance Cap Mgmt LP		9/7/2021	0.071	47,000,000.00	99.9928	46,996,618.61	46,995,417.50	-1,201.11
13607EVL0	Canadian Imperial Holdings Inc.		8/20/2021	0.061	50,000,000.00	99.9968	49,998,416.66	49,997,958.50	-458.16
16677JVX1	Chevron Corp New		8/31/2021	0.071	35,000,000.00	99.9942	34,997,958.33	34,997,511.15	-447.18
16677JWE2	Chevron Corp New		9/14/2021	0.071	25,000,000.00	99.9914	24,997,861.11	24,997,444.50	-416.61
16677JWL6	Chevron Corp New		9/20/2021	0.071	50,000,000.00	99.9903	49,995,138.82	49,994,222.00	-916.82
16677JWU6	Chevron Corp New		9/28/2021	0.051	50,000,000.00	99.9919	49,995,972.22	49,993,333.50	-2,638.72
17327AY19	Citigroup Inc.		11/1/2021	0.162	35,000,000.00	99.9591	34,985,688.89	34,990,587.10	4,898.21
17327AZ18	Citigroup Inc.		12/1/2021	0.101	24,000,000.00	99.9661	23,991,866.65	23,989,997.28	-1,869.37
17327AZ67	Citigroup Inc.		12/6/2021	0.188	25,000,000.00	99.9347	24,983,684.01	24,988,981.25	5,297.24
17327BA39	Citigroup Inc.		1/3/2022	0.193	25,000,000.00	99.9182	24,979,548.61	24,985,608.25	6,059.64
17327BA47	Citigroup Inc.		1/4/2022	0.122	20,000,000.00	99.9480	19,989,600.06	19,988,325.60	-1,274.46
24422LV34	John Deere Cap Corp.		8/3/2021	0.051	100,000,000.00	99.9997	99,999,722.21	99,999,333.00	-389.21
4497W0VS4	ING (US) Funding LLC		8/26/2021	0.152	42,000,000.00	99.9896	41,995,625.00	41,996,818.50	1,193.50
4497W0VT2	ING (US) Funding LLC		8/27/2021	0.172	30,000,000.00	99.9877	29,996,316.67	29,997,643.20	1,326.53
4497W0WL8	ING (US) Funding LLC		9/20/2021	0.101	25,000,000.00	99.9861	24,996,527.78	24,996,750.00	222.22
45685QVB2	ING (US) Funding LLC		8/11/2021	0.203	30,000,000.00	99.9944	29,998,333.33	29,999,199.90	866.57
45685QW13	ING (US) Funding LLC		9/1/2021	0.172	46,800,000.00	99.9854	46,793,149.00	46,795,795.96	2,646.96
45685QW88	ING (US) Funding LLC		9/8/2021	0.071	10,000,000.00	99.9926	9,999,261.11	9,998,966.70	-294.41
45685QYJ2	ING (US) Funding LLC		11/18/2021	0.150	50,000,000.00	99.9553	49,977,670.13	49,982,425.00	4,754.87
45685RBH9	ING (US) Funding LLC		2/17/2022	0.122	25,000,000.00	99.9333	24,983,333.33	24,980,782.00	-2,551.33
46640PZP1	JP Morgan		12/23/2021	0.198	20,000,000.00	99.9220	19,984,400.04	19,989,536.60	5,136.56
63763PV97	Natl Sec Clearing Corp.		8/9/2021	0.061	65,000,000.00	99.9987	64,999,133.33	64,998,736.40	-396.93
63763PVL0	Natl Sec Clearing Corp.		8/20/2021	0.071	50,000,000.00	99.9963	49,998,152.66	49,997,841.50	-311.16
63763PVW6	Natl Sec Clearing Corp.		8/30/2021	0.061	30,000,000.00	99.9952	29,998,549.94	29,997,933.30	-616.64
6698M4V25	Novartis Fin Corp.	-	8/2/2021	0.071	14,550,000.00	99.9998	14,549,971.71	14,549,939.33	-32.38
6698M4V90	Novartis Fin Corp.		8/9/2021	0.071	22,000,000.00	99.9984	21,999,657.78	21,999,627.32	-30.46
6698M4VG4	Novartis Fin Corp.		8/16/2021	0.071	22,000,000.00	99.9971	21,999,358.33	21,999,200.08	-158.25
69372AVP4	Paccar Fin Corp.		8/23/2021	0.051	32,000,000.00	99.9969	31,999,022.22	31,998,165.44	-856.78
85462CV36	Stanley Black & Decker Inc.		8/3/2021	0.077	85,000,000.00	99.9996	84,999,641.67	84,999,433.05	-208.62
85462CV51	Stanley Black & Decker Inc.		8/5/2021	0.074	75,000,000.00	99.9992	74,999,388.89	74,999,250.00	-138.89
85462CV69	Stanley Black & Decker Inc.		8/6/2021	0.076	40,000,000.00	99.9990	39,999,583.33	39,999,533.20	-50.13
89116EVH3	Toronto Dominion Holdings Usa Inc.		8/17/2021	0.132	25,000,000.00	99.9942	24,998,555.56	24,999,000.00	444.44
89116EWH2	Toronto Dominion Holdings Usa Inc.		9/17/2021	0.132	25,000,000.00	99.9830	24,995,756.94	24,997,073.50	1,316.56
89116EWM1	Toronto Dominion Holdings Usa Inc.		9/21/2021	0.132	20,000,000.00	99.9816	19,996,316.67	19,997,408.80	1,092.13
89116EZP1	Toronto Dominion Holdings Usa Inc.		12/23/2021	0.106	30,000,000.00	99.9580	29,987,400.00	29,986,738.20	-661.80
89116EZV8	Toronto Dominion Holdings Usa Inc.		12/29/2021	0.152	25,000,000.00	99.9375	24,984,375.00	24,988,283.25	3,908.25
89116FAQ3	Toronto Dominion Holdings Usa Inc.		1/24/2022	0.101	50,000,000.00	99.9511	49,975,555.56	49,970,580.50	-4,975.06
89116FBN9	Toronto Dominion Holdings Usa Inc.		2/22/2022	0.106	60,000,000.00	99.9402	59,964,125.00	59,954,460.00	-9,665.00
91058TVP8	United Healthcare Corp.		8/23/2021	0.112	100,000,000.00	99.9933	99,993,277.78	99,990,933.00	-2,344.78
TOTAL COMMERCIAL PAPER					1,783,100,000.00		1,782,765,031.83	1,782,747,335.72	-17,696.11

REPURCHASE AGREEMENTS

3BMRGGCZ8	Hsbc	0.040	8/2/2021	0.041	200,000,000.00	100.0000	200,000,000.00	200,000,000.00	
3BMRGGDA2	Bank Of Nova Scotia	0.050	8/2/2021	0.051	100,000,000.00	100.0000	100,000,000.00	100,000,000.00	
3BMRGGDB0	Bank Of Montreal	0.040	8/2/2021	0.041	350,000,000.00	100.0000	350,000,000.00	350,000,000.00	
3BMRGGDC8	Suntrust	0.050	8/2/2021	0.051	300,000,000.00	100.0000	300,000,000.00	300,000,000.00	

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69371RP42	Paccar Financial Corp.	3.150	8/9/2021	0.197	5,800,000.00	100.0653	5,803,787.09	5,802,900.12	-886.97
713448BW7	Pepsi Co Inc.	3.000	8/25/2021	0.134	53,000,000.00	100.1880	53,099,656.70	53,092,224.24	-7,432.46
713448BY3	Pepsi Co Inc.	2.750	3/5/2022	0.192	5,103,000.00	101.5223	5,180,684.56	5,180,414.91	-269.65
713448CX4	Pepsi Co Inc.	3.100	7/17/2022	0.207	20,000,000.00	102.2928	20,458,556.12	20,469,909.00	11,352.88
713448DL9	Pepsi Co Inc.	1.700	10/6/2021	0.209	3,082,000.00	100.1466	3,086,518.03	3,086,177.28	-340.75
713448DT2	Pepsi Co Inc.	2.250	5/2/2022	0.130	5,555,000.00	101.4206	5,633,916.62	5,631,731.49	-2,185.13
717081EM1	Pfizer Inc.	3.000	9/15/2021	0.195	24,487,000.00	100.3428	24,570,931.29	24,570,050.60	-880.69
717081ER0	Pfizer Inc.	2.800	3/11/2022	0.128	5,320,000.00	101.6315	5,406,796.27	5,404,672.16	-2,124.11
742718DY2	The Procter & Gamble Co	2.300	2/6/2022	0.167	28,061,000.00	101.0960	28,368,542.93	28,371,742.18	3,199.25
742718EQ8	The Procter & Gamble Co	1.700	11/3/2021	0.136	3,000,000.00	100.3993	3,011,979.81	3,011,592.72	-387.09
86787EAT4	SunTrust Bank/Atlanta GA	2.450	8/1/2022	0.114	5,757,000.00	102.0943	5,877,570.15	5,871,400.86	-6,169.29
86787EBD8	SunTrust Bank/Atlanta GA	0.746	5/17/2022	0.147	22,550,000.00	100.4323	22,647,489.75	22,646,979.21	-510.54
86787EBE6	SunTrust Bank/Atlanta GA	2.800	5/17/2022	0.158	136,890,000.00	101.8774	139,459,942.25	139,451,199.58	-8,742.67
88579YAF8	3m Co.	2.000	6/26/2022	0.139	10,906,000.00	101.6778	11,088,975.84	11,087,645.65	-1,330.19
90331HNX7	Us Bank Assn Cincinnati Oh Mtn Vr	3.450	11/16/2021	0.208	16,860,000.00	100.6693	16,972,843.41	16,971,956.13	-887.28
90331HNY5	Us Bank Assn Cincinnati Oh Mtn Vr	0.536	11/16/2021	0.129	12,570,000.00	100.0864	12,580,856.15	12,580,752.13	-104.02
90331HPC1	Us Bank Assn Cincinnati Oh Mtn Vr	2.650	5/23/2022	0.136	41,495,000.00	101.8203	42,250,334.19	42,241,115.37	-9,218.82
90331HPD9	Us Bank Assn Cincinnati Oh Mtn Vr	0.590	5/23/2022	0.154	5,650,000.00	100.3215	5,668,161.91	5,668,122.26	-39.65
90331HPK3	Us Bank Assn Cincinnati Oh Mtn Vr	0.314	1/21/2022	0.103	4,657,000.00	100.0838	4,660,902.44	4,660,523.77	-378.67
90520EAH4	MUFG Union Bank NA	3.150	4/1/2022	0.196	258,621,000.00	101.7220	263,074,465.55	263,080,577.77	6,112.22
91159HHC7	US Bancorp Mtns Bk Ent	3.000	3/15/2022	0.180	39,340,000.00	101.5212	39,938,452.49	39,934,002.13	-4,450.36
91159HHP8	US Bancorp Mtns Bk Ent	2.625	1/24/2022	0.114	7,680,000.00	100.9821	7,755,427.61	7,753,226.50	-2,201.11
91324PBT8	Unitedhealth Group Inc.	3.375	11/15/2021	0.253	11,194,000.00	100.1187	11,207,286.14	11,220,594.71	13,308.57
91324PBV3	UnitedHealth Group Inc.	2.875	3/15/2022	0.212	70,819,000.00	100.9923	71,521,719.98	71,522,908.28	1,188.30
91324PCH3	Unitedhealth Group Inc.	2.875	12/15/2021	0.221	42,192,000.00	100.9856	42,607,858.45	42,603,634.01	-4,224.44
91324PCN0	Unitedhealth Group Inc.	3.350	7/15/2022	0.210	18,661,000.00	102.9923	19,219,392.78	19,210,370.51	-9,022.27
94988J5T0	Wells Fargo Bank NA	3.625	10/22/2021	0.156	8,542,000.00	100.4809	8,583,074.82	8,580,867.64	-2,207.18
TOTAL CORPORATE BONDS					1,958,890,000.00		1,982,335,196.39	1,982,110,675.60	-224,520.79
FOREIGN GOVERNMENT AGENCY ISSUES									
00828EBD0	African Development Bank	2.375	9/23/2021	0.203	9,567,000.00	100.3126	9,596,904.62	9,597,329.21	424.59
00828EEB1	African Development Bank	0.129	12/15/2021	0.081	35,175,000.00	100.0184	35,181,479.82	35,178,103.49	-3,376.33
045167CU5	Asian Development Bank Adb	0.129	12/15/2021	0.074	255,000,000.00	100.0211	255,053,886.71	255,046,027.50	-7,859.21
045167DX8	Asian Development Bank Adb	2.000	2/16/2022	0.113	8,576,000.00	101.0226	8,663,694.07	8,664,377.65	683.58
045167ET6	Asian Development Bank Adb	0.625	4/7/2022	0.107	26,000,000.00	100.3528	26,091,733.53	26,093,510.82	1,777.29
04517PAW2	Asian Development Bank Adb	0.290	9/10/2021	0.123	35,000,000.00	100.0188	35,006,577.81	35,005,950.00	-627.81
TOTAL FOREIGN GOVERNMENT AGENCY ISSUES					369,318,000.00		369,594,276.56	369,585,298.67	-8,977.89
MONEY MARKET FUNDS									
09248U619	Blackrock Liq Fd Tempfund	0.035	7/31/2021	0.035	345,110,308.44	100.0730	345,362,346.29	345,362,345.95	-0.34
38150C762	Goldman Sachs Funds	0.026	7/31/2021	0.026	196,970,550.40	100.0000	196,970,550.40	196,970,550.40	
461473837	Dws Esg Liquidity Fund-inst	0.090	7/31/2021	0.090	55,250,469.06	100.0045	55,252,944.80	55,252,944.83	0.03
48129C769	Jpm Prime Mmkt-academy	0.066	7/31/2021	0.066	345,947,390.67	100.0658	346,174,919.20	346,174,920.27	1.07
52470G791	Legg Mason Western Asset Inst Gov't	0.010	7/31/2021	0.010	2,435,506.23	100.0000	2,435,506.23	2,435,506.23	
60934N203	Federated Prime Obligation Mm	0.018	7/31/2021	0.017	345,264,313.22	100.0659	345,491,839.31	345,491,838.95	-0.36
61747C343	Morgan Stanley Instl Liquidity Esg Money Mkt Pt	0.050	7/31/2021	0.050	249,759,485.54	100.1000	250,009,245.03	250,009,245.03	
61747C707	Morgan Stanley Liq Govt Inst	0.026	7/31/2021	0.026	166,442,299.51	100.0000	166,442,299.51	166,442,299.51	
61747C772	Morgan Stanley Institutional Liquidity Funds - ESG Money Market Portfolio	0.050	7/31/2021	0.050	99,931,359.55	100.1000	100,031,290.90	100,031,290.91	0.01
665279840	Northern Instl Fds Life 2015 R-5	0.030	7/31/2021	0.030	275,044,970.45	100.0000	275,044,970.45	275,044,970.45	

Primary Identifier	Security Description	Rate	Maturity	Yield	Quantity	Price	Cost	Market Value	\$ Above/ Below
825252885	Short-term Invts Tr Gov Agn Instl	0.026	7/31/2021	0.026	187,151,372.09	100.0000	187,151,372.09	187,151,372.09	
857492706	State Str Instl Invt Tr Us Gvt Mmkt I	0.025	7/31/2021	0.025	225,053,345.83	100.0000	225,053,345.83	225,053,345.83	
TOTAL MONEY MARKET FUNDS					2,494,361,370.98		2,495,420,630.04	2,495,420,630.45	0.41
<u>SUPRANATIONAL AGENCY ISSUES</u>									
45905URD8	International Bank for Reconstruction & Development	0.125	12/17/2021	0.068	12,760,000.00	100.0220	12,762,806.40	12,761,647.44	-1,158.96
TOTAL SUPRANATIONAL AGENCY ISSUES					12,760,000.00		12,762,806.40	12,761,647.44	-1,158.96
<u>PREFERRED STOCKS</u>									
459515PB2	International Fin Corp.		11/10/2021	0.041	50,000,000.00	99.9888	49,994,388.89	49,994,446.00	57.11
TOTAL PREFERRED STOCKS					50,000,000.00		49,994,388.89	49,994,446.00	57.11
<u>US TREASURY BILL</u>									
912796J83	United States Treasury Bill		8/3/2021	0.046	50,000,000.00	100.0000	49,999,875.00	49,999,970.50	95.50
TOTAL US TREASURY BILL					50,000,000.00		49,999,875.00	49,999,970.50	95.50
<u>US GOVERNMENT NOTES/BONDS</u>									
912828Z45	United States Treasury Note	0.204	1/31/2022	0.172	75,000,000.00	100.0174	75,013,036.21	75,055,806.75	42,770.54
TOTAL US GOVERNMENT NOTES/BONDS					75,000,000.00		75,013,036.21	75,055,806.75	42,770.54
REPORT TOTAL					8,824,029,370.98		8,848,405,196.93	8,848,455,192.29	49,995.36