

ILLINOIS PUBLIC TREASURER INVESTMENT POOL

OFFICE OF THE TREASURER

Inventory Report

Position holdings as of January 29, 2021

WAL 96.37 days as of January 29, 2021

Primary Identifier	Security Description	Rate	Maturity	Yield	Quantity	Price	Cost	Market Value	\$ Above/ Below
<u>FFCB DEBENTURES</u>									
313313JH2	Federal Farm Credit Bank		7/19/2021	0.122	15,000,000.00	99.9440	14,991,600.00	14,994,400.05	2,800.05
3133EJ2P3	Federal Farm Credit Bank	0.216	12/13/2021	0.225	25,000,000.00	99.9948	24,998,700.83	25,017,812.00	19,111.17
3133EJP94	Federal Farm Credit Bank	0.174	11/2/2021	0.244	15,645,000.00	99.9493	15,637,062.13	15,651,202.62	14,140.49
3133EK2M7	Federal Farm Credit Bank	0.243	7/9/2021	0.246	15,000,000.00	100.0000	15,000,000.00	15,007,562.85	7,562.85
3133EK5S1	Federal Farm Credit Bank	0.244	8/5/2021	0.247	15,000,000.00	100.0000	15,000,000.00	15,007,911.60	7,911.60
3133EK7B6	Federal Farm Credit Bank	0.236	11/12/2021	0.240	20,000,000.00	100.0000	20,000,000.00	20,016,704.00	16,704.00
3133EKLZ7	Federal Farm Credit Bank	0.221	11/16/2021	0.228	19,455,000.00	99.9967	19,454,364.82	19,468,457.80	14,092.98
3133EKM60	Federal Farm Credit Bank	0.155	3/10/2021	0.157	25,000,000.00	100.0000	25,000,000.00	25,000,533.00	533.00
3133EKQL3	Federal Farm Credit Bank	0.230	9/13/2021	0.164	15,000,000.00	100.0421	15,006,307.95	15,010,170.30	3,862.35
3133EKV37	Federal Farm Credit Bank	0.380	8/2/2021	0.385	15,000,000.00	100.0000	15,000,000.00	15,017,580.75	17,580.75
3133EKW85	Federal Farm Credit Bank	0.304	10/4/2021	0.308	10,000,000.00	100.0000	10,000,000.00	10,011,691.40	11,691.40
3133EKZ74	Federal Farm Credit Bank	0.213	2/10/2021	0.216	25,000,000.00	100.0000	25,000,000.00	25,000,588.75	588.75
3133EL4V3	Federal Farm Credit Bank	0.125	7/25/2022	0.127	20,000,000.00	100.0000	20,000,000.00	20,013,997.60	13,997.60
3133EL5C4	Federal Farm Credit Bank	0.180	7/25/2022	0.188	25,000,000.00	99.9925	24,998,127.81	25,018,763.75	20,635.94
3133ELBJ2	Federal Farm Credit Bank	0.210	8/25/2021	0.213	25,000,000.00	100.0000	25,000,000.00	25,011,609.75	11,609.75
3133ELBX1	Federal Farm Credit Bank	0.249	11/2/2021	0.252	7,500,000.00	100.0000	7,500,000.00	7,506,684.00	6,684.00
3133ELCZ5	Federal Farm Credit Bank	0.233	9/9/2021	0.236	20,000,000.00	100.0000	20,000,000.00	20,012,233.00	12,233.00
3133ELDX9	Federal Farm Credit Bank	0.216	9/13/2021	0.219	9,000,000.00	100.0000	9,000,000.00	9,005,059.89	5,059.89
3133ELG40	Federal Farm Credit Bank	0.280	6/8/2022	0.284	85,000,000.00	100.0000	85,000,000.00	85,176,754.10	176,754.10
3133ELG57	Federal Farm Credit Bank	0.200	9/8/2021	0.203	6,000,000.00	100.0000	6,000,000.00	6,000,052.38	52.38
3133ELKC7	Federal Farm Credit Bank	0.098	5/28/2021	0.055	25,000,000.00	100.0139	25,003,470.67	24,998,581.25	-4,889.42
3133ELRQ9	Federal Farm Credit Bank	0.200	3/9/2022	0.203	25,000,000.00	100.0000	25,000,000.00	25,022,522.50	22,522.50
3133ELU69	Federal Farm Credit Bank	0.290	7/15/2022	0.294	20,000,000.00	100.0000	20,000,000.00	20,046,866.00	46,866.00
3133EMAA0	Federal Farm Credit Bank	0.125	6/17/2022	0.124	20,000,000.00	100.0033	20,000,665.33	20,013,171.60	12,506.27
3133EMAW2	Federal Farm Credit Bank	0.180	9/23/2022	0.191	50,000,000.00	99.9860	49,993,021.71	50,037,431.00	44,409.29
TOTAL FFCB DEBENTURES					552,600,000.00		552,583,321.25	553,068,341.94	485,020.69
<u>FHLB DEBENTURES</u>									
3130ADKY7	Federal Home Loan Bank	0.181	2/1/2021	0.242	15,000,000.00	100.0000	15,000,000.00	15,000,000.00	
3130AGVL6	Federal Home Loan Bank	0.080	2/9/2021	0.081	10,000,000.00	100.0000	10,000,000.00	10,000,051.10	51.10
3130AGWA9	Federal Home Loan Bank	0.095	5/14/2021	0.096	15,000,000.00	100.0000	15,000,000.00	15,001,758.30	1,758.30
3130AH3A9	Federal Home Loan Bank	0.125	9/10/2021	0.127	15,000,000.00	100.0000	15,000,000.00	15,006,418.05	6,418.05
3130AJ2X6	Federal Home Loan Bank	0.134	4/5/2021	0.032	50,000,000.00	100.0179	50,008,939.26	50,003,338.00	-5,601.26
3130AJ5K1	Federal Home Loan Bank	0.155	2/10/2022	0.157	25,000,000.00	100.0000	25,000,000.00	25,021,455.50	21,455.50
3130AJC49	Federal Home Loan Bank	0.160	2/28/2022	0.162	20,000,000.00	100.0000	20,000,000.00	20,017,804.00	17,804.00
3130AJCZ0	Federal Home Loan Bank	0.190	9/3/2021	0.193	20,000,000.00	100.0000	20,000,000.00	20,016,123.40	16,123.40
3130AJLZ0	Federal Home Loan Bank	0.134	8/16/2021	0.120	20,000,000.00	100.0085	20,001,693.40	20,001,853.80	160.40
3130AJQV4	Federal Home Loan Bank	0.109	12/17/2021	0.201	7,800,000.00	99.9210	7,793,841.38	7,799,768.18	5,926.80

3130AJWV7	Federal Home Loan Bank	0.096	11/3/2021	0.160	3,700,000.00	99.9528	3,698,254.28	3,698,676.77	422.49
3130AK4Q6	Federal Home Loan Bank	0.130	9/8/2022	0.132	20,000,000.00	100.0000	20,000,000.00	20,015,343.60	15,343.60
3130AK5X0	Federal Home Loan Bank	0.130	9/15/2022	0.132	20,000,000.00	100.0000	20,000,000.00	20,014,970.40	14,970.40
TOTAL FHLB DEBENTURES					241,500,000.00		241,502,728.32	241,597,561.10	94,832.78

COMMERCIAL PAPER

00084BP81	Abn Amro Funding USA LLC		2/8/2021	0.193	20,000,000.00	99.9963	19,999,261.11	19,999,088.80	-172.31
00084BR14	Abn Amro Funding USA LLC		4/1/2021	0.183	50,000,000.00	99.9705	49,985,250.00	49,981,572.00	-3,678.00
00084BRS5	Abn Amro Funding USA LLC		4/26/2021	0.193	25,000,000.00	99.9557	24,988,916.67	24,984,050.00	-4,866.67
00084BRU0	Abn Amro Funding USA LLC		4/28/2021	0.183	13,000,000.00	99.9570	12,994,410.00	12,991,386.72	-3,023.28
00084BSS4	Abn Amro Funding USA LLC		5/26/2021	0.203	26,773,000.00	99.9367	26,756,043.77	26,749,506.69	-6,537.08
00084BT46	Abn Amro Funding USA LLC		6/4/2021	0.215	50,000,000.00	99.9274	49,963,697.92	49,949,250.00	-14,447.92
00084BT79	Abn Amro		6/7/2021	0.233	25,000,000.00	99.9195	24,979,874.93	24,973,125.00	-6,749.93
00084BU69	Abn Amro		7/6/2021	0.213	40,000,000.00	99.9096	39,963,833.33	39,934,517.60	-29,315.73
00084BU85	Abn Amro		7/8/2021	0.213	35,000,000.00	99.9084	34,967,945.83	34,941,977.70	-25,968.13
00084BUF9	Abn Amro		7/15/2021	0.203	20,000,000.00	99.9089	19,981,777.78	19,965,115.60	-16,662.18
00084BV27	Abn Amro		8/2/2021	0.213	40,000,000.00	99.8938	39,957,533.21	39,921,477.60	-36,055.61
01854VQX7	Alliance Cap Mgmt LP		3/31/2021	0.127	25,000,000.00	99.9799	24,994,965.28	24,994,493.00	-472.28
05722EPQ2	Baker Hughes A GE CO LLC		2/24/2021	0.253	25,000,000.00	99.9840	24,996,006.97	24,997,201.50	1,194.53
14912DPN3	Caterpillar Finl Svcs Corp.		2/22/2021	0.101	23,000,000.00	99.9942	22,998,658.40	22,995,936.59	-2,721.81
17327APR2	Citigroup Inc.		2/25/2021	0.172	25,000,000.00	99.9887	24,997,166.68	24,998,012.50	845.82
17327AQ18	Citigroup Inc.		3/1/2021	0.183	25,000,000.00	99.9860	24,996,500.00	24,997,610.50	1,110.50
17327AR17	Citigroup Inc.		4/1/2021	0.223	20,000,000.00	99.9639	19,992,788.89	19,995,487.80	2,698.91
17327ARP4	Citigroup Inc.		4/23/2021	0.213	13,000,000.00	99.9528	12,993,857.50	12,995,814.00	1,956.50
17327ATJ6	Citigroup Inc.		6/18/2021	0.213	20,000,000.00	99.9201	19,984,016.67	19,987,322.20	3,305.53
17327ATM9	Citigroup Inc.		6/21/2021	0.233	20,000,000.00	99.9106	19,982,111.11	19,986,891.60	4,780.49
17327AU62	Citigroup Inc.		7/6/2021	0.253	20,000,000.00	99.8924	19,978,472.29	19,984,814.40	6,342.11
30229APS2	Exxon Corp.	-	2/26/2021	0.152	50,000,000.00	99.9896	49,994,791.67	49,996,928.00	2,136.33
30229ARN1	Exxon Corp.		4/22/2021	0.132	35,000,000.00	99.9711	34,989,888.89	34,992,092.10	2,203.21
30229ARV3	Exxon Corp.		4/29/2021	0.152	50,000,000.00	99.9638	49,981,875.00	49,987,500.00	5,625.00
30229ARW1	Exxon Corp.		4/30/2021	0.152	62,000,000.00	99.9633	61,977,266.67	61,984,170.78	6,904.11
30229AS59	Exxon Corp.		5/5/2021	0.117	51,700,000.00	99.9703	51,684,640.79	51,685,662.04	1,021.25
30229AS67	Exxon Corp.		5/6/2021	0.112	70,000,000.00	99.9713	69,979,894.45	69,980,195.60	301.15
34108AP27	Florida Pwr & Lt Co.		2/2/2021	0.112	22,000,000.00	99.9997	21,999,932.78	21,999,657.68	-275.10
34108AP92	Florida Pwr & Lt Co.		2/9/2021	0.172	50,000,000.00	99.9962	49,998,111.11	49,997,861.00	-250.11
34108APA9	Florida Pwr & Lt Co.		2/10/2021	0.132	32,500,000.00	99.9968	32,498,943.75	32,498,483.23	-460.52
34108APH4	Florida Pwr & Lt Co.		2/17/2021	0.142	50,000,000.00	99.9938	49,996,888.89	49,996,332.00	-556.89
34108APK7	Florida Pwr & Lt Co.		2/19/2021	0.142	50,000,000.00	99.9930	49,996,500.00	49,995,975.00	-525.00
34108APP6	Florida Pwr & Lt Co.		2/23/2021	0.112	23,463,000.00	99.9933	23,461,422.76	23,460,669.89	-752.87
4497W0P10	ING (US) Funding LLC		2/1/2021	0.172	40,000,000.00	100.0000	40,000,000.00	39,999,570.00	-430.00
45685QT82	ING (US) Funding LLC		6/8/2021	0.218	25,000,000.00	99.9242	24,981,038.20	24,986,729.25	5,691.05
45685QU64	ING (US) Funding LLC		7/6/2021	0.233	25,000,000.00	99.9010	24,975,243.05	24,984,309.75	9,066.70
45685QU98	ING (US) Funding LLC		7/9/2021	0.228	50,000,000.00	99.9078	49,950,625.00	49,967,800.00	17,175.00
45685QUC1	ING (US) Funding LLC		7/12/2021	0.248	35,000,000.00	99.8904	34,961,650.69	34,976,880.40	15,229.71
45685QVB2	ING (US) Funding LLC		8/11/2021	0.203	30,000,000.00	99.8939	29,968,166.67	29,974,941.60	6,774.93
46640PP98	JP Morgan		2/9/2021	0.106	30,000,000.00	99.9977	29,999,300.06	29,999,175.00	-125.06
46640PPG2	JP Morgan		2/16/2021	0.117	50,000,000.00	99.9952	49,997,604.13	49,997,650.00	45.87
46640PQC0	JP Morgan		3/12/2021	0.345	25,000,000.00	99.9632	24,990,791.67	24,996,558.25	5,766.58
46640PTN3	JP Morgan		6/22/2021	0.259	25,000,000.00	99.9001	24,975,031.19	24,983,400.00	8,368.81

58934AQ90	Merck & Co Inc		3/9/2021	0.081	50,000,000.00	99.9920	49,996,000.00	49,995,504.00	-496.00
62478XRK8	MUFG Union Bank NA		4/19/2021	0.122	50,000,000.00	99.9743	49,987,166.66	49,984,778.00	-2,388.66
62478XSQ4	MUFG Union Bank NA		5/24/2021	0.162	20,000,000.00	99.9502	19,990,044.45	19,992,652.80	2,608.35
63763PPC7	Natl Sec Clearing Corp.		2/12/2021	0.122	50,000,000.00	99.9963	49,998,166.67	49,998,639.00	472.33
63763PPH6	Natl Sec Clearing Corp.		2/17/2021	0.152	50,000,000.00	99.9933	49,996,666.67	49,998,021.00	1,354.33
63763PPQ6	Natl Sec Clearing Corp.		2/24/2021	0.152	8,000,000.00	99.9904	7,999,233.33	7,999,508.88	275.55
63763PT33	Natl Sec Clearing Corp.		6/3/2021	0.172	55,000,000.00	99.9424	54,968,313.89	54,974,600.45	6,286.56
6698M4PR7	Novartis Finance Corp.		2/25/2021	0.091	23,000,000.00	99.9940	22,998,620.00	22,996,360.25	-2,259.75
6698M4QF2	Novartis Finance Corp.		3/15/2021	0.253	25,000,000.00	99.9708	24,992,708.31	24,998,281.25	5,572.94
6698M4QN5	Novartis Finance Corp.		3/22/2021	0.253	34,000,000.00	99.9660	33,988,430.55	33,996,512.96	8,082.41
6698M4QV7	Novartis Finance Corp.		3/29/2021	0.253	35,000,000.00	99.9611	34,986,388.89	34,994,952.30	8,563.41
69372ARU8	Paccar Fin Corp.		4/28/2021	0.117	26,200,000.00	99.9725	26,192,802.28	26,190,931.92	-1,870.36
742718EN5	Procter & Gamble Co.	1.850	2/2/2021	0.153	8,755,000.00	100.0046	8,755,402.53	8,755,000.00	-402.53
77119LSH3	Roche Holdings Inc.		5/17/2021	0.101	50,000,000.00	99.9708	49,985,416.67	49,983,200.00	-2,216.67
82619TUC9	Siemens Cap Co Llc		7/12/2021	0.122	19,500,000.00	99.9463	19,489,535.00	19,490,672.57	1,137.57
82619TUL9	Siemens Cap Co Llc		7/20/2021	0.122	20,000,000.00	99.9437	19,988,733.34	19,989,775.60	1,042.26
82619TVL8	Siemens Cap Co Llc		8/20/2021	0.112	24,800,000.00	99.9389	24,784,844.45	24,785,735.78	891.33
89116EPN7	Toronto Dominion Holdings Usa Inc.		2/22/2021	0.213	25,000,000.00	99.9878	24,996,937.50	24,998,250.00	1,312.50
89116EQ48	Toronto Dominion Holdings Usa Inc.		3/4/2021	0.183	30,000,000.00	99.9845	29,995,350.00	29,996,855.10	1,505.10
89116EQ89	Toronto Dominion Holdings Usa Inc.		3/8/2021	0.319	25,000,000.00	99.9694	24,992,343.75	24,997,018.00	4,674.25
89116EQN6	Toronto Dominion Holdings Usa Inc.		3/22/2021	0.213	35,000,000.00	99.9714	34,989,995.83	34,994,085.00	4,089.17
89116ER21	Toronto Dominion Holdings Usa Inc.		4/2/2021	0.193	20,000,000.00	99.9683	19,993,666.68	19,995,835.00	2,168.32
89116ER62	Toronto Dominion Holdings Usa Inc.		4/6/2021	0.279	25,000,000.00	99.9511	24,987,777.78	24,994,509.75	6,731.97
89116ER70	Toronto Dominion Holdings Usa Inc.		4/7/2021	0.193	40,000,000.00	99.9657	39,986,277.78	39,991,160.00	4,882.22
89116ERL9	Toronto Dominion Holdings Usa Inc.		4/20/2021	0.112	75,000,000.00	99.9762	74,982,125.00	74,980,931.25	-1,193.75
89116ESE4	Toronto Dominion Holdings Usa Inc.		5/14/2021	0.213	25,000,000.00	99.9405	24,985,125.00	24,991,250.00	6,125.00
91058TP83	United Healthcare Corp.		2/8/2021	0.183	25,000,000.00	99.9965	24,999,125.00	24,999,027.75	-97.25
91058TPG5	United Healthcare Corp.		2/16/2021	0.213	25,000,000.00	99.9913	24,997,812.50	24,998,200.00	387.50
91058TPR1	United Healthcare Corp.		2/25/2021	0.172	50,000,000.00	99.9887	49,994,333.29	49,994,150.00	-183.29
91058TQV1	United Healthcare Corp.		3/29/2021	0.223	50,000,000.00	99.9658	49,982,888.89	49,985,332.00	2,443.11
TOTAL COMMERCIAL PAPER					2,441,691,000.00		2,440,794,928.45	2,440,808,923.98	13,995.53

REPURCHASE AGREEMENTS

3BMRFFO05A	Suntrust	0.060	2/1/2021	0.061	250,000,000.00	100.0000	250,000,000.00	250,000,000.00	
3BMRFFO62A	Hsbc	0.050	2/1/2021	0.051	100,000,000.00	100.0000	100,000,000.00	100,000,000.00	
3BMRFFO70A	Bank Of Montreal	0.050	2/1/2021	0.051	350,000,000.00	100.0000	350,000,000.00	350,000,000.00	
3BMRFFO88A	Bank Of Nova Scotia	0.050	2/1/2021	0.051	200,000,000.00	100.0000	200,000,000.00	200,000,000.00	
TOTAL REPURCHASE AGREEMENTS					900,000,000.00		900,000,000.00	900,000,000.00	

CORPORATE BONDS

00828EBD0	African Development Bank	2.375	9/23/2021	0.208	9,567,000.00	101.3845	9,699,458.91	9,702,963.33	3,504.42
00828EBP3	African Development Bank	1.250	7/26/2021	0.187	10,000,000.00	100.5146	10,051,461.45	10,052,058.20	596.75
02079KAA5	Alphabet Inc.	3.625	5/19/2021	0.229	1,600,000.00	101.0044	1,616,070.32	1,615,979.84	-90.48
023135AM8	Amazon Com Inc.	3.300	12/5/2021	0.214	35,888,000.00	102.0843	36,635,998.31	36,617,198.58	-18,799.73
037833AR1	Apple Inc.	2.850	5/6/2021	0.187	13,609,000.00	100.6933	13,703,357.48	13,706,045.23	2,687.75
037833CC2	Apple Inc.	1.550	8/4/2021	0.204	15,000,000.00	100.5705	15,085,575.59	15,089,638.65	4,063.06
045167CU5	Asian Development Bank Adb	0.227	12/15/2021	0.182	68,000,000.00	100.0413	68,028,057.11	68,012,240.00	-15,817.11
06406FAA1	Bank of New York Mellon Corp.	2.500	4/15/2021	0.158	47,862,000.00	100.2703	47,991,383.88	47,995,007.54	3,623.66
06406FAB9	Bank of New York Mellon Corp.	2.050	5/3/2021	0.248	40,229,000.00	100.3039	40,351,262.38	40,355,038.66	3,776.28

06406HBU2	Bank of New York Mellon Corp.	4.150	2/1/2021	0.166	19,664,000.00	100.0000	19,664,000.00	19,664,000.00	
06406HBY4	Bank of New York Mellon Corp.	3.550	9/23/2021	0.214	31,390,000.00	101.8552	31,972,335.81	31,973,139.88	804.07
07330NAJ4	Bb&t Co Global Bk Mtn	2.850	4/1/2021	0.519	46,095,000.00	100.1793	46,177,657.19	46,193,984.40	16,327.21
07330NAQ8	Branch Banking & Trust Co.	2.625	1/15/2022	0.209	16,667,000.00	102.1031	17,017,527.77	17,016,134.32	-1,393.45
110122CK2	Bristol-Myers Squibb Co.	2.550	5/14/2021	0.199	41,033,000.00	100.6629	41,304,989.07	41,301,818.26	-3,170.81
110122CU0	Bristol-Myers Squibb Co.	2.875	2/19/2021	0.191	12,234,000.00	100.1310	12,250,027.96	12,248,892.57	-1,135.39
110122CV8	Bristol-Myers Squibb Co.	2.250	8/15/2021	0.202	65,944,000.00	101.1001	66,669,444.18	66,659,949.39	-9,494.79
149123BV2	Caterpillar Inc.	3.900	5/27/2021	0.213	41,579,000.00	101.1719	42,066,243.34	42,071,716.56	5,473.22
14912L6U0	Caterpillar Financial Services Corp.	1.700	8/9/2021	0.195	29,063,000.00	100.7823	29,290,370.79	29,289,163.62	-1,207.17
14913Q2G3	Caterpillar Financial Services Corp.	2.900	3/15/2021	0.187	10,155,000.00	100.3150	10,186,987.44	10,188,083.57	1,096.13
14913Q2H1	Caterpillar Financial Services Corp.	0.447	3/15/2021	0.173	32,063,000.00	100.0322	32,073,335.28	32,073,163.97	-171.31
14913Q2N8	Caterpillar Financial Services Corp.	3.150	9/7/2021	0.208	28,394,000.00	101.7542	28,892,211.04	28,894,181.89	1,970.85
14913Q2P3	Caterpillar Financial Services Corp.	0.505	9/7/2021	0.227	3,350,000.00	100.1704	3,355,707.27	3,355,748.77	41.50
14913Q2W8	Caterpillar Financial Services Corp.	2.650	5/17/2021	0.211	24,910,000.00	100.7080	25,086,370.15	25,090,723.54	4,353.39
14913Q2X6	Caterpillar Financial Services Corp.	0.612	5/17/2021	0.201	13,808,000.00	100.1206	13,824,653.59	13,822,631.37	-2,022.22
17275RBD3	Cisco Systems Inc.	2.200	2/28/2021	0.180	10,418,000.00	100.1481	10,433,427.79	10,433,210.28	-217.51
17275RBJ0	Cisco Systems Inc.	1.850	9/20/2021	0.207	25,293,000.00	100.9001	25,520,655.46	25,520,606.14	-49.32
17325FAQ1	Citibank NA	3.400	7/23/2021	0.547	112,393,000.00	101.3575	113,918,762.14	113,812,464.02	-106,298.12
17325FAR9	Citibank NA	0.788	7/23/2021	0.220	18,350,000.00	100.2251	18,391,297.69	18,388,149.65	-3,148.04
17325FAV0	Citibank NA	3.165	2/19/2022	0.177	10,000,000.00	100.1432	10,014,318.17	10,013,855.40	-462.77
244199AU9	Deere & Co.	8.500	1/9/2022	0.443	5,000,000.00	107.5556	5,377,781.06	5,373,372.80	-4,408.26
24422ERH4	John Deere Capital Corp.	3.150	10/15/2021	0.210	3,264,000.00	102.0653	3,331,410.17	3,329,612.67	-1,797.50
24422EUJ6	John Deere Capital Corp.	0.490	9/10/2021	0.220	5,563,000.00	100.1676	5,572,326.07	5,571,047.71	-1,278.36
24422EUK3	John Deere Capital Corp.	3.125	9/10/2021	0.210	12,255,000.00	101.7586	12,470,516.08	12,470,636.53	120.45
24422EUQ0	John Deere Capital Corp.	3.200	1/10/2022	0.221	2,841,000.00	102.8008	2,920,571.17	2,920,673.60	102.43
24422EUV9	John Deere Capital Corp.	2.300	6/7/2021	0.188	17,740,000.00	100.7312	17,869,707.33	17,870,688.98	981.65
24422EUW7	John Deere Capital Corp.	0.625	6/7/2021	0.187	19,300,000.00	100.1544	19,329,799.32	19,326,040.72	-3,758.60
438516BA3	Honeywell Intl Inc.	4.250	3/1/2021	0.166	84,339,000.00	100.3204	84,609,258.05	84,619,454.16	10,196.11
438516BM7	Honeywell Intl Inc.	1.850	11/1/2021	0.218	10,000,000.00	101.0823	10,118,229.46	10,112,878.60	4,649.14
458140AJ9	Intel Corp.	3.300	10/1/2021	(0.136)	60,046,000.00	102.0360	61,268,549.29	61,272,457.56	3,908.27
45818WBM7	Inter American Development Bk	0.441	7/15/2021	0.223	17,000,000.00	100.1008	17,017,131.69	17,018,190.00	1,058.31
46632FRC1	Jp Morgan Chase Bank Na	0.213	2/27/2021	0.216	35,000,000.00	100.0000	35,000,000.00	34,975,978.45	-24,021.55
46632FRD9	Jp Morgan Chase Bank Na	0.225	3/5/2021	0.228	25,000,000.00	100.0000	25,000,000.00	25,000,000.00	
478160AZ7	Johnson & Johnson	3.550	5/15/2021	0.198	2,319,000.00	100.9541	2,341,126.45	2,341,644.76	518.31
594918BP8	Microsoft Corp.	1.550	8/8/2021	0.162	14,706,000.00	100.6049	14,794,956.26	14,795,218.95	262.69
69353REW4	PNC Bank NA	2.150	4/29/2021	0.420	44,717,000.00	100.2713	44,838,303.04	44,861,734.17	23,431.13
69353REY0	PNC Bank NA	2.550	12/9/2021	0.221	29,347,000.00	101.7919	29,872,876.52	29,874,066.84	1,190.32
69371RP42	Paccar Financial Corp.	3.150	8/9/2021	0.196	5,800,000.00	101.5412	5,889,389.84	5,887,496.65	-1,893.19
713448DL9	Pepsi Co Inc.	1.700	10/6/2021	(2.009)	3,082,000.00	100.8869	3,109,333.02	3,109,688.38	355.36
713448DX3	Pepsi Co Inc.	2.000	4/15/2021	0.181	2,000,000.00	100.2099	2,004,198.80	2,004,551.84	353.04
717081EM1	Pfizer Inc.	3.000	9/15/2021	0.202	24,487,000.00	101.7268	24,909,837.54	24,915,568.78	5,731.24
90331HNP4	Us Bank Assn Cincinnati Oh Mtn Fr	3.150	4/26/2021	0.253	48,377,000.00	100.4219	48,581,111.44	48,592,829.63	11,718.19
90331HNQ2	Us Bank Assn Cincinnati Oh Mtn Vr	0.535	4/26/2021	0.721	49,259,000.00	99.9742	49,246,272.28	49,282,785.20	36,512.92
90331HNX7	Us Bank Assn Cincinnati Oh Mtn Vr	3.450	11/16/2021	0.221	16,860,000.00	102.2749	17,243,548.54	17,252,727.74	9,179.20
90331HNY5	Us Bank Assn Cincinnati Oh Mtn Vr	0.601	11/16/2021	0.194	7,820,000.00	100.2929	7,842,907.74	7,838,796.46	-4,111.28
90331HPJ6	U S Bk Natl Assn	1.800	1/21/2022	0.197	19,923,000.00	101.4227	20,206,445.42	20,205,695.22	-750.20
91159HHA1	US Bancorp Mtns Bk Ent	4.125	5/24/2021	0.316	19,555,000.00	100.8530	19,721,794.39	19,722,942.64	1,148.25
91159HHP8	Us Bancorp	2.625	1/24/2022	0.203	30,000,000.00	102.1621	30,648,628.98	30,632,993.10	-15,635.88
91324PBP6	Unitedhealth Group Inc.	4.700	2/15/2021	4.658	17,958,000.00	100.0000	17,958,000.00	17,986,827.62	28,827.62

91324PBT8	Unitedhealth Group Inc.	3.375	11/15/2021	0.261	11,194,000.00	101.6661	11,380,505.81	11,382,052.37	1,546.56
91324PCH3	Unitedhealth Group Inc.	2.875	12/15/2021	0.236	34,835,000.00	102.2939	35,634,090.06	35,633,377.79	-712.27
91324PCU4	Unitedhealth Group Inc.	2.125	3/15/2021	(0.170)	48,353,000.00	100.0888	48,395,944.82	48,458,547.35	62,602.53
91324PDG4	Unitedhealth Group Inc.	0.477	6/15/2021	0.196	2,599,000.00	100.1055	2,601,741.96	2,600,877.23	-864.73
91324PDH2	Unitedhealth Group Inc.	3.150	6/15/2021	0.251	38,476,000.00	101.0675	38,886,720.67	38,861,886.58	-24,834.09
TOTAL CORPORATE BONDS					1,603,573,000.00		1,617,255,960.83	1,617,261,128.71	5,167.88

MONEY MARKET FUNDS

09248U619	Blackrock Liq Fd Tempfund	0.061	1/30/2021	0.060	295,069,070.25	100.0769	295,296,084.89	295,296,084.59	-0.30
38150C762	Goldman Sachs Funds	0.026	1/30/2021	0.026	150,430,095.72	100.0000	150,430,095.72	150,430,095.72	
461473837	Dws Esg Liquidity Fund-inst	0.156	1/30/2021	0.157	35,229,307.25	100.0127	35,233,785.11	35,233,785.25	0.14
48129C769	Jpm Prime Mmkt-academy	0.106	1/30/2021	0.106	295,847,119.10	100.0667	296,044,587.47	296,044,588.18	0.71
52470G791	Legg Mason Western Asset Inst Gov't	0.010	1/30/2021	0.010	2,435,506.23	100.0000	2,435,506.23	2,435,506.23	
60934N203	Federated Prime Obligation Mm	0.064	1/30/2021	0.065	295,220,959.34	100.0686	295,423,466.11	295,423,466.16	0.05
61747C707	Morgan Stanley Liq Govt Inst	0.030	1/30/2021	0.030	118,086,060.16	100.0000	118,086,060.16	118,086,060.16	
665279840	Northern Instl Fds Life 2015 R-5	0.030	1/30/2021	0.030	4,706,685.58	100.0000	4,706,685.58	4,706,685.58	
825252885	Short-term Invt Tr Gov Agn Instl	0.030	1/30/2021	0.030	169,090,208.03	100.0000	169,090,208.03	169,090,208.03	
TOTAL MONEY MARKET FUNDS					1,366,115,011.66		1,366,746,479.30	1,366,746,479.90	0.60

FOREIGN GOVERNMENT AGENCY ISSUES

29874QDG6	Euro Bk Recon & Dev Euro Mtn Fr 1.875% 071521	1.875	7/15/2021	0.148	9,114,000.00	100.7829	9,185,349.02	9,183,547.93	-1,801.09
TOTAL FOREIGN GOVERNMENT AGENCY ISSUES					9,114,000.00		9,185,349.02	9,183,547.93	-1,801.09

US GOVERNMENT AGENCY ISSUE

3134GVFT0	Federal Home Loan Mortgage Corp.	0.160	6/4/2021	0.162	25,000,000.00	100.0000	25,000,000.00	25,007,123.00	7,123.00
TOTAL US GOVERNMENT AGENCY ISSUE					25,000,000.00		25,000,000.00	25,007,123.00	7,123.00

SUPRANATIONAL AGENCY ISSUES

459058EW9	International Bank for Reconstruction & Development	1.625	3/9/2021	0.175	50,000,000.00	100.1444	50,072,184.54	50,080,865.00	8,680.46
459058FH1	International Bank for Reconstruction & Development	1.375	5/24/2021	0.183	69,926,000.00	100.3692	70,184,145.94	70,181,229.90	-2,916.04
45905UUZ5	International Bank for Reconstruction & Development	0.494	2/11/2021	0.149	4,500,000.00	100.0096	4,500,433.46	4,500,450.00	16.54
TOTAL SUPRANATIONAL AGENCY ISSUES					124,426,000.00		124,756,763.94	124,762,544.90	5,780.96

US TREASURY BILL

9127963W7	United States Treasury Bill		2/4/2021	0.084	100,000,000.00	99.9992	99,999,308.33	99,999,625.00	316.67
912796B73	United States Treasury Bill		2/9/2021	0.081	75,000,000.00	99.9983	74,998,666.71	74,999,166.75	500.04
912796B81	United States Treasury Bill		2/16/2021	0.066	150,000,000.00	99.9973	149,995,937.50	149,997,031.50	1,094.00
912796C80	United States Treasury Bill		3/16/2021	0.075	50,000,000.00	99.9912	49,995,580.55	49,996,416.50	835.95
912796C98	United States Treasury Bill		3/23/2021	0.081	75,000,000.00	99.9926	74,991,666.67	74,993,750.25	2,083.58
TOTAL US TREASURY BILL					450,000,000.00		449,981,159.76	449,985,990.00	4,830.24

US GOVERNMENT NOTES/BONDS

912828Z45	United States Treasury Note	0.234	1/31/2022	0.203	75,000,000.00	100.0346	75,025,920.42	75,095,299.50	69,379.08
TOTAL US GOVERNMENT NOTES/BONDS					75,000,000.00		75,025,920.42	75,095,299.50	69,379.08

REPORT TOTAL

					7,789,019,011.66		7,802,832,611.29	7,803,516,940.96	684,329.67
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