

ILLINOIS PUBLIC TREASURER INVESTMENT POOL
OFFICE OF THE TREASURER

Inventory Report

Position holdings as of March 31, 2021

WAL 98.25 days as of March 31, 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	99.9637	14,994,550.00	14,998,637.55	4,087.55
3133EJ2P3	Federal Farm Credit Bank	0.196	12/13/2021	0.205	25,000,000.00	99.9958	24,998,943.96	25,014,388.75	15,444.79
3133EJJD2	Federal Farm Credit Bank	2.540	4/5/2021	0.037	19,000,000.00	100.0284	19,005,404.44	19,005,252.36	-152.08
3133EJP94	Federal Farm Credit Bank	0.149	11/2/2021	0.218	15,645,000.00	99.9602	15,638,770.26	15,651,599.84	12,829.58
3133EK2M7	Federal Farm Credit Bank	0.213	7/9/2021	0.216	15,000,000.00	100.0000	15,000,000.00	15,006,268.20	6,268.20
3133EK5S1	Federal Farm Credit Bank	0.203	8/5/2021	0.206	15,000,000.00	100.0000	15,000,000.00	15,007,282.20	7,282.20
3133EK7B6	Federal Farm Credit Bank	0.216	11/12/2021	0.219	20,000,000.00	100.0000	20,000,000.00	20,013,139.00	13,139.00
3133EKLZ7	Federal Farm Credit Bank	0.194	11/16/2021	0.201	19,455,000.00	99.9974	19,454,494.84	19,466,570.47	12,075.63
3133EKQL3	Federal Farm Credit Bank	0.194	9/13/2021	0.128	15,000,000.00	100.0310	15,004,647.19	15,008,558.25	3,911.06
3133EKV37	Federal Farm Credit Bank	0.320	8/2/2021	0.324	15,000,000.00	100.0000	15,000,000.00	15,012,969.30	12,969.30
3133EKW85	Federal Farm Credit Bank	0.268	10/4/2021	0.272	10,000,000.00	100.0000	10,000,000.00	10,010,384.40	10,384.40
3133EL4V3	Federal Farm Credit Bank	0.095	7/25/2022	0.096	20,000,000.00	100.0000	20,000,000.00	20,013,007.00	13,007.00
3133EL5C4	Federal Farm Credit Bank	0.180	7/25/2022	0.188	25,000,000.00	99.9933	24,998,332.07	25,016,692.00	18,359.93
3133ELBJ2	Federal Farm Credit Bank	0.189	8/25/2021	0.191	25,000,000.00	100.0000	25,000,000.00	25,011,987.75	11,987.75
3133ELBX1	Federal Farm Credit Bank	0.224	11/2/2021	0.227	7,500,000.00	100.0000	7,500,000.00	7,506,199.80	6,199.80
3133ELCZ5	Federal Farm Credit Bank	0.203	9/9/2021	0.206	20,000,000.00	100.0000	20,000,000.00	20,012,080.20	12,080.20
3133ELDX9	Federal Farm Credit Bank	0.196	9/13/2021	0.199	9,000,000.00	100.0000	9,000,000.00	9,005,153.49	5,153.49
3133ELG40	Federal Farm Credit Bank	0.280	6/8/2022	0.284	85,000,000.00	100.0000	85,000,000.00	85,155,996.25	155,996.25
3133ELKC7	Federal Farm Credit Bank	0.084	5/28/2021	0.042	25,000,000.00	100.0068	25,001,705.49	25,001,562.00	-143.49
3133ELRQ9	Federal Farm Credit Bank	0.200	3/9/2022	0.203	25,000,000.00	100.0000	25,000,000.00	25,019,282.50	19,282.50
3133ELU69	Federal Farm Credit Bank	0.290	7/15/2022	0.294	20,000,000.00	100.0000	20,000,000.00	20,041,583.40	41,583.40
3133EMAA0	Federal Farm Credit Bank	0.095	6/17/2022	0.094	20,000,000.00	100.0030	20,000,609.73	20,010,141.40	9,531.67
3133EMAW2	Federal Farm Credit Bank	0.180	9/23/2022	0.191	50,000,000.00	99.9874	49,993,708.68	50,033,819.00	40,110.32
3133EMS89	Federal Farm Credit Bank	0.060	3/1/2022	0.061	50,000,000.00	100.0000	50,000,000.00	49,992,978.00	-7,022.00
3133EMTJ1	Federal Farm Credit Bank	0.105	3/15/2023	0.106	50,000,000.00	100.0000	50,000,000.00	49,975,493.50	-24,506.50
TOTAL FFCB DEBENTURES					615,600,000.00		615,591,166.66	615,991,026.61	399,859.95
<u>FHLB DEBENTURES</u>									
3130AGWA9	Federal Home Loan Bank	0.065	5/14/2021	0.066	15,000,000.00	100.0000	15,000,000.00	15,000,966.90	966.90
3130AH3A9	Federal Home Loan Bank	0.095	9/10/2021	0.096	15,000,000.00	100.0000	15,000,000.00	15,004,328.55	4,328.55
3130AJ2X6	Federal Home Loan Bank	0.093	4/5/2021	(0.009)	50,000,000.00	100.0011	50,000,567.22	49,999,944.50	-622.72
3130AJ5K1	Federal Home Loan Bank	0.125	2/10/2022	0.127	25,000,000.00	100.0000	25,000,000.00	25,017,510.75	17,510.75
3130AJC49	Federal Home Loan Bank	0.130	2/28/2022	0.132	20,000,000.00	100.0000	20,000,000.00	20,020,713.00	20,713.00
3130AJCZ0	Federal Home Loan Bank	0.160	9/3/2021	0.162	20,000,000.00	100.0000	20,000,000.00	20,009,940.00	9,940.00
3130AJLZ0	Federal Home Loan Bank	0.111	8/16/2021	0.097	20,000,000.00	100.0059	20,001,183.75	20,000,461.40	-722.35
3130AJQV4	Federal Home Loan Bank	0.088	12/17/2021	0.180	7,800,000.00	99.9356	7,794,979.65	7,801,700.40	6,720.75
3130AJWV7	Federal Home Loan Bank	0.076	11/3/2021	0.140	3,700,000.00	99.9629	3,698,628.67	3,699,539.24	910.57
3130AK4Q6	Federal Home Loan Bank	0.100	9/8/2022	0.101	20,000,000.00	100.0000	20,000,000.00	20,016,595.60	16,595.60

3130AK5X0	Federal Home Loan Bank	0.100	9/15/2022	0.101	20,000,000.00	100.0000	20,000,000.00	20,016,337.40	16,337.40
TOTAL FHLB DEBENTURES					216,500,000.00		216,495,359.29	216,588,037.74	92,678.45

COMMERCIAL PAPER

00084BR14	Abn Amro Funding USA LLC		4/1/2021	0.183	50,000,000.00	100.0000	50,000,000.00	49,999,847.00	-153.00
00084BRS5	Abn Amro Funding USA LLC		4/26/2021	0.193	25,000,000.00	99.9868	24,996,701.39	24,997,707.00	1,005.61
00084BRU0	Abn Amro Funding USA LLC		4/28/2021	0.183	13,000,000.00	99.9865	12,998,245.00	12,998,604.71	359.71
00084BSS4	Abn Amro Funding USA LLC		5/26/2021	0.203	26,773,000.00	99.9694	26,764,819.36	26,764,795.68	-23.68
00084BT46	Abn Amro Funding USA LLC		6/4/2021	0.215	50,000,000.00	99.9622	49,981,111.11	49,981,041.50	-69.61
00084BT79	Abn Amro		6/7/2021	0.233	25,000,000.00	99.9572	24,989,298.57	24,989,800.00	501.43
00084BU69	Abn Amro		7/6/2021	0.213	40,000,000.00	99.9440	39,977,600.00	39,971,870.00	-5,730.00
00084BU85	Abn Amro		7/8/2021	0.213	35,000,000.00	99.9428	34,979,991.66	34,974,878.75	-5,112.91
00084BUF9	Abn Amro		7/15/2021	0.203	20,000,000.00	99.9417	19,988,333.33	19,984,512.20	-3,821.13
00084BV27	Abn Amro		8/2/2021	0.213	40,000,000.00	99.9283	39,971,299.92	39,961,697.60	-9,602.32
14912DRS0	Caterpillar Finl Svcs Corp.		4/26/2021	0.101	50,000,000.00	99.9931	49,996,527.63	49,990,647.00	-5,880.63
16677JRM0	Chevron Corp New		4/21/2021	0.071	50,000,000.00	99.9961	49,998,055.48	49,997,958.50	-96.98
16677JSU1	Chevron Corp New		5/28/2021	0.071	50,000,000.00	99.9889	49,994,458.33	49,994,280.50	-177.83
16677JTP1	Chevron Corp New		6/23/2021	0.081	15,000,000.00	99.9816	14,997,233.33	14,997,270.00	36.67
16677JTV8	Chevron Corp New		6/29/2021	0.101	35,000,000.00	99.9753	34,991,347.22	34,993,000.00	1,652.78
17327AR17	Citigroup Inc.		4/1/2021	0.223	20,000,000.00	100.0000	20,000,000.00	19,999,970.60	-29.40
17327ARP4	Citigroup Inc.		4/23/2021	0.213	13,000,000.00	99.9872	12,998,331.67	12,999,244.18	912.51
17327ATJ6	Citigroup Inc.		6/18/2021	0.213	20,000,000.00	99.9545	19,990,900.00	19,994,470.00	3,570.00
17327ATM9	Citigroup Inc.		6/21/2021	0.233	20,000,000.00	99.9483	19,989,650.00	19,994,214.40	4,564.40
17327AU62	Citigroup Inc.		7/6/2021	0.179	59,750,000.00	99.9528	59,721,826.70	59,728,587.99	6,761.29
17327AXJ1	Citigroup Inc.		10/18/2021	0.183	50,000,000.00	99.9000	49,950,000.00	49,950,587.50	587.50
17327AZ67	Citigroup Inc.		12/6/2021	0.193	30,000,000.00	99.8686	29,960,575.00	29,962,500.00	1,925.00
30229ARN1	Exxon Corp.		4/22/2021	0.132	35,000,000.00	99.9924	34,997,345.83	34,998,695.20	1,349.37
30229ARV3	Exxon Corp.		4/29/2021	0.152	50,000,000.00	99.9883	49,994,166.67	49,997,221.00	3,054.33
30229ARW1	Exxon Corp.		4/30/2021	0.152	62,000,000.00	99.9879	61,992,508.33	61,996,383.54	3,875.21
30229AS59	Exxon Corp.		5/5/2021	0.117	51,700,000.00	99.9891	51,694,384.81	51,696,582.11	2,197.30
30229AT41	Exxon Corp.		6/4/2021	0.091	50,000,000.00	99.9840	49,992,000.00	49,993,500.00	1,500.00
30229AT74	Exxon Corp.		6/7/2021	0.096	60,000,000.00	99.9823	59,989,391.67	59,991,726.60	2,334.93
34108ART6	Florida Pwr & Lt Co.		4/27/2021	0.081	40,000,000.00	99.9942	39,997,688.89	39,995,920.00	-1,768.89
4497W0VT2	ING (US) Funding LLC		8/27/2021	0.172	30,000,000.00	99.9301	29,979,033.33	29,981,375.10	2,341.77
4497W0WL8	ING (US) Funding LLC		9/20/2021	0.183	50,000,000.00	99.9140	49,957,000.00	49,962,036.00	5,036.00
4497W0WT1	ING (US) Funding LLC		9/27/2021	0.172	35,000,000.00	99.9155	34,970,415.28	34,972,000.00	1,584.72
4497W0WU8	ING (US) Funding LLC		9/28/2021	0.183	35,000,000.00	99.9100	34,968,500.00	34,971,844.60	3,344.60
45685QT82	ING (US) Funding LLC		6/8/2021	0.218	25,000,000.00	99.9594	24,989,847.22	24,994,106.25	4,259.03
45685QU64	ING (US) Funding LLC		7/6/2021	0.233	25,000,000.00	99.9387	24,984,666.67	24,991,041.00	6,374.33
45685QU98	ING (US) Funding LLC		7/9/2021	0.217	60,500,000.00	99.9423	60,464,442.50	60,477,312.50	12,870.00
45685QUC1	ING (US) Funding LLC		7/12/2021	0.248	35,000,000.00	99.9306	34,975,704.17	34,986,381.15	10,676.98
45685QVB2	ING (US) Funding LLC		8/11/2021	0.203	30,000,000.00	99.9267	29,983,000.00	29,983,707.60	5,707.60
45685QW13	ING (US) Funding LLC		9/1/2021	0.172	46,800,000.00	99.9278	46,766,187.00	46,769,770.01	3,583.01
46640PR54	JP Morgan		4/5/2021	0.117	30,000,000.00	99.9987	29,999,616.67	29,999,733.30	116.63
46640PTN3	JP Morgan		6/22/2021	0.259	25,000,000.00	99.9419	24,985,479.13	24,992,622.25	7,143.12
46640PXF5	JP Morgan		10/15/2021	0.157	35,000,000.00	99.9152	34,970,313.10	34,966,120.00	-4,193.10
46640PZH9	JP Morgan		12/17/2021	0.208	30,000,000.00	99.8519	29,955,583.37	29,959,110.00	3,526.63
46640PZP1	JP Morgan		12/23/2021	0.198	20,000,000.00	99.8559	19,971,183.40	19,971,965.00	781.60
62478XRK8	MUFG Union Bank NA		4/19/2021	0.122	50,000,000.00	99.9940	49,997,000.00	49,997,757.00	757.00

62478XSQ4	MUFG Union Bank NA		5/24/2021	0.162	20,000,000.00	99.9764	19,995,288.89	19,996,520.00	1,231.11
63763PR50	Natl Sec Clearing Corp.		4/5/2021	0.091	35,000,000.00	99.9990	34,999,650.00	34,999,786.15	136.15
63763PT33	Natl Sec Clearing Corp.		6/3/2021	0.172	55,000,000.00	99.9703	54,983,637.50	54,990,124.20	6,486.70
69372ARU8	Paccar Fin Corp.		4/28/2021	0.117	26,200,000.00	99.9914	26,197,740.25	26,198,023.47	283.22
77119LSH3	Roche Holdings Inc.		5/17/2021	0.101	50,000,000.00	99.9872	49,993,611.11	49,995,822.00	2,210.89
89116ER21	Toronto Dominion Holdings Usa Inc.		4/2/2021	0.193	20,000,000.00	99.9995	19,999,894.44	19,999,926.60	32.16
89116ER62	Toronto Dominion Holdings Usa Inc.		4/6/2021	0.279	25,000,000.00	99.9962	24,999,045.14	24,999,679.25	634.11
89116ER70	Toronto Dominion Holdings Usa Inc.		4/7/2021	0.193	40,000,000.00	99.9968	39,998,733.33	39,999,377.60	644.27
89116ERL9	Toronto Dominion Holdings Usa Inc.		4/20/2021	0.112	75,000,000.00	99.9942	74,995,645.83	74,996,208.00	562.17
89116ESE4	Toronto Dominion Holdings Usa Inc.		5/14/2021	0.213	25,000,000.00	99.9749	24,993,729.17	24,996,791.75	3,062.58
89116ET86	Toronto Dominion Holdings Usa Inc.		6/8/2021	0.101	35,000,000.00	99.9811	34,993,388.83	34,992,419.70	-969.13
89116EVH3	Toronto Dominion Holdings Usa Inc.		8/17/2021	0.132	25,000,000.00	99.9502	24,987,541.69	24,986,196.50	-1,345.19
89116EWH2	Toronto Dominion Holdings Usa Inc.		9/17/2021	0.132	25,000,000.00	99.9390	24,984,743.05	24,981,465.25	-3,277.80
89116EWM1	Toronto Dominion Holdings Usa Inc.		9/21/2021	0.132	20,000,000.00	99.9375	19,987,505.55	19,984,726.60	-2,778.95
91058TRK4	United Healthcare Corp.		4/19/2021	0.132	50,000,000.00	99.9935	49,996,750.04	49,997,229.00	478.96
91058TRL2	United Healthcare Corp.		4/20/2021	0.132	30,000,000.00	99.9931	29,997,941.59	29,998,216.80	275.21
91058TRS7	United Healthcare Corp.		4/26/2021	0.132	80,000,000.00	99.9910	79,992,777.85	79,993,355.20	577.35
TOTAL COMMERCIAL PAPER					2,284,723,000.00		2,283,904,388.00	2,283,980,263.39	75,875.39

REPURCHASE AGREEMENTS

3BMRFFTO8	Bank Of Montreal	0.010	4/1/2021	0.010	100,000,000.00	100.0000	100,000,000.00	100,000,000.00	
3BMRFFTP5	Bank Of Nova Scotia	0.010	4/1/2021	0.010	100,000,000.00	100.0000	100,000,000.00	100,000,000.00	
3BMRFFTQ3	Suntrust	0.020	4/1/2021	0.020	300,000,000.00	100.0000	300,000,000.00	300,000,000.00	
TOTAL REPURCHASE AGREEMENTS					500,000,000.00		500,000,000.00	500,000,000.00	

CORPORATE BONDS

00828EBD0	African Development Bank	2.375	9/23/2021	0.203	9,567,000.00	101.0321	9,665,741.66	9,665,021.19	-720.47
00828EBP3	African Development Bank	1.250	7/26/2021	0.187	10,000,000.00	100.3411	10,034,111.59	10,033,443.90	-667.69
00828EEB1	African Development Bank	0.194	12/15/2021	0.137	3,175,000.00	100.0423	3,175,341.62	3,175,430.47	-911.15
02079KAA5	Alphabet Inc.	3.625	5/19/2021	0.229	1,600,000.00	100.4506	1,607,209.11	1,606,750.93	-458.18
023135AM8	Amazon Com Inc.	3.300	12/5/2021	0.209	44,695,000.00	101.5832	45,402,602.61	45,370,373.18	-32,229.43
037833AR1	Apple Inc.	2.850	5/6/2021	0.187	13,609,000.00	100.2582	13,644,133.11	13,640,190.19	-3,942.92
037833AY6	Apple Inc.	2.150	2/9/2022	0.156	12,079,000.00	101.6598	12,284,823.94	12,277,673.58	-7,150.36
037833CC2	Apple Inc.	1.550	8/4/2021	0.201	15,000,000.00	100.3508	15,052,613.79	15,048,338.25	-4,275.54
037833CM0	Apple Inc.	2.500	2/9/2022	0.156	21,393,000.00	101.8074	21,779,655.63	21,767,122.07	-12,533.56
04517PAW2	Asian Development Bank Adb	0.250	9/10/2021	0.082	35,000,000.00	100.0761	35,026,639.04	35,024,500.00	-2,139.04
06406FAB9	Bank of New York Mellon Corp.	2.050	5/3/2021	0.239	44,212,000.00	100.0100	44,216,435.45	44,212,000.00	-4,435.45
06406HBY4	Bank of New York Mellon Corp.	3.550	9/23/2021	0.199	31,390,000.00	101.3107	31,801,432.43	31,790,164.74	-11,267.69
06406RAA5	Bank of New York Mellon Corp.	2.600	2/7/2022	0.176	27,602,000.00	101.8645	28,116,650.15	28,096,891.16	-19,758.99
07330NAQ8	Branch Banking & Trust Co.	2.625	1/15/2022	0.183	23,412,000.00	101.7324	23,817,581.96	23,805,504.21	-12,077.75
110122CK2	Bristol-Myers Squibb Co.	2.550	5/14/2021	0.192	52,853,000.00	100.2795	53,000,702.02	52,983,564.35	-17,137.67
110122CV8	Bristol-Myers Squibb Co.	2.250	8/15/2021	0.205	65,944,000.00	100.7688	66,432,979.30	66,432,770.33	-18,208.97
149123BV2	Caterpillar Inc.	3.900	5/27/2021	0.193	57,694,000.00	100.5737	58,024,985.12	58,000,584.76	-24,400.36
14912L6U0	Caterpillar Financial Services Corp.	1.700	8/9/2021	0.201	29,063,000.00	100.5389	29,219,631.18	29,221,005.65	1,374.47
14912L7D7	Caterpillar Financial Services Corp.	1.931	10/1/2021	0.153	4,361,000.00	100.8881	4,399,730.08	4,393,583.08	-6,147.00
14913Q2N8	Caterpillar Financial Services Corp.	3.150	9/7/2021	0.199	28,394,000.00	101.2667	28,755,795.71	28,749,356.59	-6,439.12
14913Q2P3	Caterpillar Financial Services Corp.	0.456	9/7/2021	0.181	13,073,000.00	100.1225	13,089,010.37	13,086,726.65	-2,283.72
14913Q2T5	Caterpillar Financial Services Corp.	2.950	2/26/2022	0.177	14,660,000.00	102.5147	15,028,651.29	15,008,825.02	-19,826.27
14913Q2W8	Caterpillar Financial Services Corp.	2.650	5/17/2021	0.196	33,670,000.00	100.3112	33,774,783.34	33,768,225.83	-6,557.51

14913Q2X6	Caterpillar Financial Services Corp.	0.582	5/17/2021	0.170	13,808,000.00	100.0528	13,815,296.46	13,814,167.21	-1,129.25
14913R2E6	Caterpillar Financial Services Corp.	0.457	1/6/2022	0.234	13,744,000.00	100.1760	13,768,186.58	13,758,417.46	-9,769.12
17275RBJ0	Cisco Systems Inc.	1.850	9/20/2021	0.195	28,793,000.00	100.6333	28,975,353.37	28,978,020.36	2,666.99
17325FAQ1	Citibank NA	3.400	7/23/2021	0.547	112,393,000.00	100.8919	113,395,390.23	113,171,883.49	-223,506.74
17325FAR9	Citibank NA	0.788	7/23/2021	0.220	18,350,000.00	100.1316	18,374,142.92	18,372,522.42	-1,620.50
191219AP9	Coca-cola Refreshments Usa	8.500	2/1/2022	0.264	18,214,000.00	106.8573	19,462,993.25	19,511,436.22	48,442.97
244199AU9	Deere & Co.	8.500	1/9/2022	0.443	5,000,000.00	106.2423	5,312,114.34	5,312,897.30	782.96
24422ERH4	John Deere Capital Corp.	3.150	10/15/2021	0.210	3,264,000.00	101.5861	3,315,770.06	3,315,204.39	-565.67
24422EUJ6	John Deere Capital Corp.	0.443	9/10/2021	0.172	5,563,000.00	100.1229	5,569,837.44	5,569,040.14	-797.30
24422EUK3	John Deere Capital Corp.	3.125	9/10/2021	0.179	24,645,000.00	101.2964	24,964,507.19	24,955,063.92	-9,443.27
24422EUQ0	John Deere Capital Corp.	3.200	1/10/2022	0.221	2,841,000.00	102.3151	2,906,771.99	2,906,166.46	-605.53
24422EUV9	John Deere Capital Corp.	2.300	6/7/2021	0.188	17,740,000.00	100.3888	17,808,971.36	17,807,950.05	-1,021.31
24422EUW7	John Deere Capital Corp.	0.576	6/7/2021	0.136	19,300,000.00	100.0821	19,315,847.74	19,314,788.05	-1,059.69
438516BM7	Honeywell Intl Inc.	1.850	11/1/2021	0.218	10,000,000.00	100.8165	10,081,653.69	10,080,624.30	-1,029.39
452308AP4	Illinois Tool Wks Inc.	3.375	9/15/2021	0.207	5,215,000.00	100.6453	5,248,652.55	5,246,622.87	-2,029.68
458140AJ9	Intel Corp.	3.300	10/1/2021	0.230	63,046,000.00	101.5367	64,014,844.50	63,974,922.92	-39,921.58
45818WBM7	Inter American Development Bk International Bk For Recon&dev Vr 121714- 121721	0.441	7/15/2021	0.223	17,000,000.00	100.0645	17,010,970.33	17,011,282.90	312.57
45905URD8		0.182	12/17/2021	0.126	12,760,000.00	100.0414	12,765,286.50	12,761,148.40	-4,138.10
478160AZ7	Johnson & Johnson	3.550	5/15/2021	0.198	2,319,000.00	100.4076	2,328,452.08	2,326,798.45	-1,653.63
58933Y AQ8	Merck & Co Inc.	2.350	2/10/2022	0.180	58,354,000.00	101.8639	59,441,675.19	59,413,474.64	-28,200.55
594918BA1	Microsoft Corp.	2.375	2/12/2022	0.156	13,202,000.00	101.7295	13,430,333.38	13,422,737.44	-7,595.94
594918BP8	Microsoft Corp.	1.550	8/8/2021	0.155	14,706,000.00	100.3780	14,761,581.38	14,759,530.58	-2,050.80
693476BN2	Pnc Funding Corp.	3.300	3/8/2022	0.186	2,500,000.00	102.6335	2,565,836.87	2,563,920.38	-1,916.49
69353REY0	PNC Bank NA	2.550	12/9/2021	0.221	29,347,000.00	101.4139	29,761,929.46	29,761,110.82	-818.64
69353RFB9	PNC Bank NA	2.625	2/17/2022	0.170	89,812,000.00	101.9510	91,564,199.97	91,484,348.84	-79,851.13
69371RP34	PACCAR Financial Corp.	0.455	5/10/2021	0.106	4,135,000.00	100.0380	4,136,572.33	4,136,290.41	-281.92
69371RP42	Paccar Financial Corp.	3.150	8/9/2021	0.197	5,800,000.00	101.0610	5,861,540.25	5,860,494.00	-1,046.25
713448BY3	Pepsi Co Inc.	2.750	3/5/2022	0.192	5,103,000.00	102.3693	5,223,903.99	5,222,254.25	-1,649.74
713448DL9	Pepsi Co Inc.	1.700	10/6/2021	0.208	3,082,000.00	100.6436	3,101,836.89	3,101,845.89	9.00
713448DX3	Pepsi Co Inc.	2.000	4/15/2021	2.005	2,000,000.00	100.0000	2,000,000.00	2,000,973.10	973.10
717081EM1	Pfizer Inc.	3.000	9/15/2021	0.195	24,487,000.00	101.2720	24,798,478.33	24,793,076.48	-5,401.85
742718DY2	The Procter & Gamble Co	2.300	2/6/2022	0.167	28,061,000.00	101.8047	28,567,422.40	28,555,623.67	-11,798.73
742718EQ8	The Procter & Gamble Co	1.700	11/3/2021	0.137	3,000,000.00	100.9178	3,027,533.84	3,026,596.26	-937.58
90331HNX7	Us Bank Assn Cincinnati Oh Mtn Vr	3.450	11/16/2021	0.221	16,860,000.00	101.7487	17,154,834.70	17,143,178.37	-11,656.33
90331HNY5	Us Bank Assn Cincinnati Oh Mtn Vr	0.574	11/16/2021	0.166	7,820,000.00	100.2257	7,837,651.15	7,834,980.23	-2,670.92
90520EAH4	MUFG Union Bank NA	3.150	4/1/2022	0.197	13,985,000.00	102.6785	14,359,586.08	14,343,168.58	-16,417.50
91159HHA1	US Bancorp Mtns Bk Ent	4.125	5/24/2021	0.316	19,555,000.00	100.2317	19,600,302.18	19,593,215.36	-7,086.82
91159HHC7	US Bancorp Mtns Bk Ent	3.000	3/15/2022	0.165	1,435,000.00	102.4679	1,470,414.35	1,469,698.30	-716.05
91159HHP8	US Bancorp Mtns Bk Ent	2.625	1/24/2022	0.168	2,180,000.00	101.7971	2,219,177.23	2,217,686.53	-1,490.70
91324PBT8	Unitedhealth Group Inc.	3.375	11/15/2021	0.261	11,194,000.00	101.1585	11,323,684.23	11,317,294.86	-6,389.37
91324PBV3	UnitedHealth Group Inc.	2.875	3/15/2022	0.213	33,564,000.00	101.8720	34,192,304.78	34,185,488.48	-6,816.30
91324PCH3	Unitedhealth Group Inc.	2.875	12/15/2021	0.230	39,177,000.00	101.8709	39,909,944.50	39,896,697.94	-13,246.56
91324PDG4	Unitedhealth Group Inc.	0.444	6/15/2021	0.163	2,599,000.00	100.0591	2,600,534.91	2,599,922.54	-612.37
91324PDH2	Unitedhealth Group Inc.	3.150	6/15/2021	0.251	38,476,000.00	100.5975	38,705,880.97	38,694,504.43	-11,376.54
TOTAL CORPORATE BONDS					1,456,875,000.00		1,473,422,442.44	1,472,745,115.82	-677,326.62
FOREIGN GOVERNMENT AGENCY ISSUES									
045167CU5	Asian Development Bank Adb	0.194	12/15/2021	0.139	177,900,000.00	100.0404	177,971,903.86	177,927,642.10	-44,261.76

045167DX8	Asian Development Bank Adb	2.000	2/16/2022	0.113	8,576,000.00	101.6585	8,718,236.69	8,712,353.94	-5,882.75
045167EA7	Asian Development Bank Adb	1.750	6/8/2021	0.104	50,000,000.00	100.3113	50,155,626.02	50,138,500.00	-17,126.02
29874QDG6	Euro Bk Recon & Dev Euro Mtn Fr 1.875% 071521	1.875	7/15/2021	0.116	19,114,000.00	100.5120	19,211,866.67	19,205,605.95	-6,260.72
TOTAL FOREIGN GOVERNMENT AGENCY ISSUES					255,590,000.00		256,057,633.24	255,984,101.99	-73,531.25
<u>MONEY MARKET FUNDS</u>									
09248U619	Blackrock Liq Fd Tempfund	0.045	4/1/2021	0.045	295,094,930.51	100.0769	295,321,960.67	295,321,961.79	1.12
38150C762	Goldman Sachs Funds	0.036	4/1/2021	0.036	747,287,910.59	100.0000	747,287,910.59	747,287,910.59	
461473837	Dws Esg Liquidity Fund-inst	0.084	4/1/2021	0.080	35,237,255.72	100.0127	35,241,732.79	35,241,732.62	-0.17
48129C769	Jpm Prime Mmkt-academy	0.096	4/1/2021	0.096	295,895,644.18	100.0667	296,093,141.66	296,093,142.68	1.02
52470G791	Legg Mason Western Asset Inst Gov't	0.010	4/1/2021	0.010	2,435,506.23	100.0000	2,435,506.23	2,435,506.23	
60934N203	Federated Prime Obligation Mm	0.056	4/1/2021	0.060	295,250,854.68	100.0686	295,453,376.40	295,453,376.10	-0.30
61747C707	Morgan Stanley Liq Govt Inst Morgan Stanley Institutional Liquidity Funds -	0.026	4/1/2021	0.026	165,958,989.58	100.0000	165,958,989.58	165,958,989.58	
61747C772	ESG Money Market Portfolio	0.046	4/1/2021	0.049	199,800,199.80	100.1000	200,000,000.00	200,000,000.00	
665279840	Northern Instl Fds Life 2015 R-5	0.030	4/1/2021	0.030	242,359,953.38	100.0000	242,359,953.38	242,359,953.38	
825252885	Short-term Invt Tr Gov Agn Instl	0.030	4/1/2021	0.030	192,950,512.29	100.0000	192,950,512.29	192,950,512.29	
TOTAL MONEY MARKET FUNDS					2,472,271,756.96		2,473,103,083.59	2,473,103,085.26	1.67
<u>US GOVERNMENT AGENCY ISSUE</u>									
3134G9HB6	Federal Home Loan Mortgage Corp.	1.570	5/17/2021	0.051	10,080,000.00	100.1965	10,099,805.05	10,099,491.19	-313.86
3134GVFT0	Federal Home Loan Mortgage Corp.	0.130	6/4/2021	0.132	25,000,000.00	100.0000	25,000,000.00	25,005,066.50	5,066.50
TOTAL US GOVERNMENT AGENCY ISSUE					35,080,000.00		35,099,805.05	35,104,557.69	4,752.64
<u>SUPRANATIONAL AGENCY ISSUES</u>									
459058FH1	International Bank for Reconstruction & Development	1.375	5/24/2021	0.183	69,926,000.00	100.1747	70,048,158.35	70,039,979.38	-8,178.97
TOTAL SUPRANATIONAL AGENCY ISSUES					69,926,000.00		70,048,158.35	70,039,979.38	-8,178.97
<u>US GOVERNMENT NOTES/BONDS</u>									
912828Z45	United States Treasury Note	0.174	1/31/2022	0.142	75,000,000.00	100.0290	75,021,720.17	75,092,757.00	71,036.83
TOTAL US GOVERNMENT NOTES/BONDS					75,000,000.00		75,021,720.17	75,092,757.00	71,036.83
REPORT TOTAL					7,981,565,756.96		7,998,743,756.79	7,998,628,924.88	-114,831.91