

# ILLINOIS PUBLIC TREASURER INVESTMENT POOL

## OFFICE OF THE TREASURER

### Inventory Report

Position holdings as of May 28, 2021

WAL 90.79 days as of May 28, 2021

Primary Identifier	Security Description	Rate	Maturity	Yield	Quantity	Price	Cost	Market Value	\$ Above/ Below
<b><u>FFCB DEBENTURES</u></b>									
313313JH2	Federal Farm Credit Bank		7/19/2021	0.122	15,000,000.00	99.9840	14,997,600.00	15,000,000.00	2,400.00
3133EJ2P3	Federal Farm Credit Bank	0.184	12/13/2021	0.192	25,000,000.00	99.9968	24,999,195.45	25,018,056.50	18,861.05
3133EJP94	Federal Farm Credit Bank	0.140	11/2/2021	0.210	15,645,000.00	99.9715	15,640,536.96	15,648,966.32	8,429.36
3133EK2M7	Federal Farm Credit Bank	0.205	7/9/2021	0.208	15,000,000.00	100.0000	15,000,000.00	15,002,430.75	2,430.75
3133EK5S1	Federal Farm Credit Bank	0.207	8/5/2021	0.210	15,000,000.00	100.0000	15,000,000.00	15,003,817.65	3,817.65
3133EK7B6	Federal Farm Credit Bank	0.208	11/12/2021	0.211	20,000,000.00	100.0000	20,000,000.00	20,009,632.80	9,632.80
3133EKLZ7	Federal Farm Credit Bank	0.156	11/16/2021	0.162	19,455,000.00	99.9981	19,454,629.31	19,463,538.41	8,909.10
3133EKQL3	Federal Farm Credit Bank	0.194	9/13/2021	0.128	15,000,000.00	100.0195	15,002,929.61	15,005,395.65	2,466.04
3133EKV37	Federal Farm Credit Bank	0.315	8/2/2021	0.319	15,000,000.00	100.0000	15,000,000.00	15,006,537.75	6,537.75
3133EKW85	Federal Farm Credit Bank	0.270	10/4/2021	0.274	10,000,000.00	100.0000	10,000,000.00	10,006,980.40	6,980.40
3133EL4V3	Federal Farm Credit Bank	0.095	7/25/2022	0.096	20,000,000.00	100.0000	20,000,000.00	20,011,120.80	11,120.80
3133EL5C4	Federal Farm Credit Bank	0.180	7/25/2022	0.188	25,000,000.00	99.9942	24,998,543.67	25,029,537.50	30,993.83
3133ELBJ2	Federal Farm Credit Bank	0.172	8/25/2021	0.174	25,000,000.00	100.0000	25,000,000.00	25,006,945.25	6,945.25
3133ELBX1	Federal Farm Credit Bank	0.215	11/2/2021	0.218	7,500,000.00	100.0000	7,500,000.00	7,504,416.45	4,416.45
3133ELCZ5	Federal Farm Credit Bank	0.195	9/9/2021	0.198	20,000,000.00	100.0000	20,000,000.00	20,007,493.60	7,493.60
3133ELDX9	Federal Farm Credit Bank	0.184	9/13/2021	0.186	9,000,000.00	100.0000	9,000,000.00	9,003,276.90	3,276.90
3133ELG40	Federal Farm Credit Bank	0.280	6/8/2022	0.284	85,000,000.00	100.0000	85,000,000.00	85,179,894.00	179,894.00
3133ELRQ9	Federal Farm Credit Bank	0.200	3/9/2022	0.203	25,000,000.00	100.0000	25,000,000.00	25,026,773.75	26,773.75
3133ELU69	Federal Farm Credit Bank	0.290	7/15/2022	0.294	20,000,000.00	100.0000	20,000,000.00	20,047,925.80	47,925.80
3133EMAA0	Federal Farm Credit Bank	0.095	6/17/2022	0.094	20,000,000.00	100.0026	20,000,525.61	20,011,190.00	10,664.39
3133EMAW2	Federal Farm Credit Bank	0.180	9/23/2022	0.191	50,000,000.00	99.9888	49,994,417.88	50,062,873.50	68,455.62
3133EMRY0	Federal Farm Credit Bank	0.085	11/25/2022	0.087	12,500,000.00	99.9991	12,499,885.38	12,498,899.00	-986.38
3133EMSB9	Federal Farm Credit Bank	0.060	3/1/2022	0.061	50,000,000.00	100.0000	50,000,000.00	49,999,896.50	-103.50
3133EMTJ1	Federal Farm Credit Bank	0.105	3/15/2023	0.106	50,000,000.00	100.0000	50,000,000.00	50,001,799.00	1,799.00
<b>TOTAL FFCB DEBENTURES</b>					<b><u>584,100,000.00</u></b>		<b><u>584,088,263.87</u></b>	<b><u>584,557,398.28</u></b>	<b><u>469,134.41</u></b>
<b><u>FHLB DEBENTURES</u></b>									
3130AH3A9	Federal Home Loan Bank	0.095	9/10/2021	0.096	15,000,000.00	100.0000	15,000,000.00	15,002,909.10	2,909.10
3130AJ5K1	Federal Home Loan Bank	0.125	2/10/2022	0.127	25,000,000.00	100.0000	25,000,000.00	25,014,708.00	14,708.00
3130AJC49	Federal Home Loan Bank	0.130	2/28/2022	0.132	20,000,000.00	100.0000	20,000,000.00	20,012,918.80	12,918.80
3130AJCZ0	Federal Home Loan Bank	0.160	9/3/2021	0.162	20,000,000.00	100.0000	20,000,000.00	20,007,245.20	7,245.20
3130AJLZ0	Federal Home Loan Bank	0.106	8/16/2021	0.092	20,000,000.00	100.0033	20,000,656.73	20,000,256.40	-400.33
3130AJQV4	Federal Home Loan Bank	0.081	12/17/2021	0.172	7,800,000.00	99.9507	7,796,156.93	7,801,896.96	5,740.03
3130AJWV7	Federal Home Loan Bank	0.056	11/3/2021	0.119	3,700,000.00	99.9734	3,699,015.84	3,700,062.86	1,047.02
3130AK4Q6	Federal Home Loan Bank	0.100	9/8/2022	0.101	20,000,000.00	100.0000	20,000,000.00	20,017,635.40	17,635.40
3130AK5X0	Federal Home Loan Bank	0.100	9/15/2022	0.101	20,000,000.00	100.0000	20,000,000.00	20,017,587.60	17,587.60
<b>TOTAL FHLB DEBENTURES</b>					<b><u>151,500,000.00</u></b>		<b><u>151,495,829.50</u></b>	<b><u>151,575,220.32</u></b>	<b><u>79,390.82</u></b>

**COMMERCIAL PAPER**

00084BT46	Abn Amro Funding USA LLC	6/4/2021	0.215	50,000,000.00	99.9982	49,999,114.58	49,999,028.00	-86.58
00084BT79	Abn Amro	6/7/2021	0.233	25,000,000.00	99.9962	24,999,041.66	24,999,277.75	236.09
00084BU69	Abn Amro	7/6/2021	0.213	40,000,000.00	99.9796	39,991,833.33	39,994,540.00	2,706.67
00084BU85	Abn Amro	7/8/2021	0.213	35,000,000.00	99.9784	34,992,445.83	34,994,937.60	2,491.77
00084BUF9	Abn Amro	7/15/2021	0.203	20,000,000.00	99.9756	19,995,111.11	19,996,533.40	1,422.29
00084BV27	Abn Amro	8/2/2021	0.213	40,000,000.00	99.9638	39,985,533.29	39,990,320.00	4,786.71
00084BX17	Abn Amro	10/1/2021	0.167	30,000,000.00	99.9441	29,983,224.93	29,981,520.00	-1,704.93
00084BZH0	Abn Amro	12/17/2021	0.137	50,000,000.00	99.9254	49,962,687.50	49,937,972.00	-24,715.50
00084CB84	Abn Amro	2/8/2022	0.183	12,750,000.00	99.8740	12,733,935.00	12,728,330.61	-5,604.39
01854VTU0	Alliance Cap Mgmt LP	6/28/2021	0.101	48,000,000.00	99.9925	47,996,400.00	47,997,065.28	665.28
03948GT45	Archer Daniels Midland Co.	6/4/2021	0.071	100,000,000.00	99.9994	99,999,416.67	99,999,222.00	-194.67
16677JTP1	Chevron Corp New	6/23/2021	0.081	15,000,000.00	99.9951	14,999,266.67	14,999,458.35	191.68
16677JTV8	Chevron Corp New	6/29/2021	0.101	35,000,000.00	99.9922	34,997,277.78	34,998,413.45	1,135.67
16677JU61	Chevron Corp New	7/6/2021	0.071	50,000,000.00	99.9932	49,996,597.22	49,997,129.00	531.78
16677JUT1	Chevron Corp New	7/27/2021	0.081	50,000,000.00	99.9876	49,993,777.69	49,993,833.50	2,055.81
16677JVX1	Chevron Corp New	8/31/2021	0.071	35,000,000.00	99.9823	34,993,806.94	34,994,181.25	374.31
16677JWL6	Chevron Corp New	9/20/2021	0.071	50,000,000.00	99.9784	49,989,208.18	49,987,701.50	-1,506.68
17327AT49	Citigroup Inc.	6/4/2021	0.101	20,000,000.00	99.9992	19,999,833.33	19,999,805.60	-27.73
17327ATJ6	Citigroup Inc.	6/18/2021	0.213	20,000,000.00	99.9901	19,998,016.67	19,999,253.40	1,236.73
17327ATM9	Citigroup Inc.	6/21/2021	0.233	20,000,000.00	99.9872	19,997,444.44	19,999,120.00	1,675.56
17327AU62	Citigroup Inc.	7/6/2021	0.179	59,750,000.00	99.9828	59,739,728.48	59,745,080.78	5,352.30
17327AY19	Citigroup Inc.	11/1/2021	0.162	35,000,000.00	99.9320	34,976,200.00	34,978,325.20	2,125.20
17327AZ67	Citigroup Inc.	12/6/2021	0.188	25,000,000.00	99.9034	24,975,847.20	24,979,333.25	3,486.05
17327BA39	Citigroup Inc.	1/3/2022	0.193	25,000,000.00	99.8860	24,971,500.00	24,974,333.25	2,833.25
17327BBN4	Citigroup Inc.	2/22/2022	0.162	30,000,000.00	99.8818	29,964,533.33	29,955,000.00	-9,533.33
19416ETF4	Colgate Palmolive Co.	6/15/2021	0.051	30,000,000.00	99.9981	29,999,416.69	29,999,400.00	-16.69
24422LT29	John Deere Capital Corp.	6/2/2021	0.076	50,000,000.00	99.9998	49,999,895.83	49,999,722.00	-173.83
30229AT41	Exxon Corp.	6/4/2021	0.091	50,000,000.00	99.9993	49,999,625.00	49,999,708.50	83.50
30229AT74	Exxon Corp.	6/7/2021	0.096	60,000,000.00	99.9984	59,999,050.00	59,999,433.60	383.60
30229AUK3	Exxon Corp.	7/19/2021	0.061	50,000,000.00	99.9920	49,996,000.00	49,996,605.50	605.50
30229AUW7	Exxon Corp.	7/30/2021	0.112	40,000,000.00	99.9820	39,992,788.82	39,996,430.00	3,641.18
30229AYG8	Exxon Corp.	11/16/2021	0.071	50,000,000.00	99.9673	49,983,666.67	49,973,244.50	-10,422.17
4497W0TU2	ING (US) Funding LLC	6/28/2021	0.117	14,500,000.00	99.9895	14,498,749.37	14,499,001.10	251.73
4497W0VS4	ING (US) Funding LLC	8/26/2021	0.152	42,000,000.00	99.9642	41,984,950.00	41,990,550.00	5,600.00
4497W0VT2	ING (US) Funding LLC	8/27/2021	0.172	30,000,000.00	99.9589	29,987,675.00	29,993,099.10	5,424.10
4497W0WL8	ING (US) Funding LLC	9/20/2021	0.101	25,000,000.00	99.9692	24,992,291.67	24,990,816.00	-1,475.67
45685QT82	ING (US) Funding LLC	6/8/2021	0.218	25,000,000.00	99.9958	24,998,954.86	24,999,579.75	624.89
45685QU64	ING (US) Funding LLC	7/6/2021	0.233	25,000,000.00	99.9776	24,994,409.72	24,997,833.25	3,423.53
45685QU98	ING (US) Funding LLC	7/9/2021	0.217	60,500,000.00	99.9778	60,486,351.67	60,494,353.54	8,001.87
45685QUC1	ING (US) Funding LLC	7/12/2021	0.248	35,000,000.00	99.9886	34,990,234.03	34,996,500.00	6,265.97
45685QVB2	ING (US) Funding LLC	8/11/2021	0.203	30,000,000.00	99.9606	29,988,166.67	29,994,687.60	6,520.93
45685QW13	ING (US) Funding LLC	9/1/2021	0.172	46,800,000.00	99.9566	46,779,668.00	46,788,019.20	8,351.20
45685QYJ2	ING (US) Funding LLC	11/18/2021	0.150	50,000,000.00	99.9303	49,965,173.60	49,966,650.00	1,476.40
45685QZF9	ING (US) Funding LLC	12/15/2021	0.152	30,000,000.00	99.9179	29,975,375.09	29,975,042.40	-332.69
46640PTN3	JP Morgan	6/22/2021	0.259	25,000,000.00	99.9851	24,996,281.24	24,998,836.75	2,555.51
46640PZP1	JP Morgan	12/23/2021	0.198	20,000,000.00	99.8890	19,977,791.72	19,981,073.80	3,282.08
62478XYN4	Mufg Union Bank Na	11/22/2021	0.101	60,000,000.00	99.9517	59,970,999.75	59,981,606.40	10,606.65
63763PT25	Natl Sec Clearing Corp.	6/2/2021	0.051	100,000,000.00	99.9999	99,999,861.11	99,999,583.00	-278.11

63763PT33	Natl Sec Clearing Corp.		6/3/2021	0.172	55,000,000.00	99.9991	54,999,480.56	54,999,725.00	244.44
6698M4V25	Novartis Fin Corp.	—	8/2/2021	0.071	14,550,000.00	99.9879	14,548,245.87	14,548,399.50	153.63
6698M4V90	Novartis Fin Corp.		8/9/2021	0.071	22,000,000.00	99.9866	21,997,048.33	21,997,323.26	274.93
6698M4VG4	Novartis Fin Corp.		8/16/2021	0.071	22,000,000.00	99.9852	21,996,748.86	21,997,066.74	317.88
89116ET86	Toronto Dominion Holdings Usa Inc.		6/8/2021	0.101	35,000,000.00	99.9981	34,999,319.44	34,999,379.80	60.36
89116EVH3	Toronto Dominion Holdings Usa Inc.		8/17/2021	0.132	25,000,000.00	99.9722	24,993,048.62	24,996,231.25	3,182.63
89116EWH2	Toronto Dominion Holdings Usa Inc.		9/17/2021	0.132	25,000,000.00	99.9610	24,990,250.00	24,993,389.00	3,139.00
89116EWM1	Toronto Dominion Holdings Usa Inc.		9/21/2021	0.132	20,000,000.00	99.9596	19,991,911.11	19,994,393.40	2,482.29
89116EZV8	Toronto Dominion Holdings Usa Inc.		12/29/2021	0.152	25,000,000.00	99.9121	24,978,020.83	24,981,336.75	3,315.92
89116FA75	Toronto Dominion Holdings Usa Inc.		1/7/2022	0.152	30,000,000.00	99.9083	29,972,500.00	29,975,733.30	3,233.30
91058TT22	United Healthcare Corp.		6/2/2021	0.132	50,000,000.00	99.9996	49,999,819.44	49,999,534.50	-284.94
91058TT89	United Healthcare Corp.		6/8/2021	0.142	50,000,000.00	99.9973	49,998,638.89	49,998,854.00	215.11
91058TTG1	United Healthcare Corp.		6/16/2021	0.142	50,000,000.00	99.9942	49,997,083.33	49,997,466.50	383.17
<b>TOTAL COMMERCIAL PAPER</b>					<b>2,292,850,000.00</b>		<b>2,292,251,273.62</b>	<b>2,292,312,324.16</b>	<b>61,050.54</b>

**REPURCHASE AGREEMENTS**

3BMRFFXM7	Suntrust	0.030	6/1/2021	0.030	250,000,000.00	100.0000	250,000,000.00	250,000,000.00	
3BMRFFXN5	Bank Of Montreal	0.010	6/1/2021	0.010	100,000,000.00	100.0000	100,000,000.00	100,000,000.00	
3BMRFFXO3	Bank Of Nova Scotia	0.010	6/1/2021	0.010	100,000,000.00	100.0000	100,000,000.00	100,000,000.00	
<b>TOTAL REPURCHASE AGREEMENTS</b>					<b>450,000,000.00</b>		<b>450,000,000.00</b>	<b>450,000,000.00</b>	

**CORPORATE BONDS**

002824BA7	Abbott Laboratories	2.550	3/15/2022	0.197	9,542,000.00	101.8575	9,719,238.52	9,720,538.55	1,300.03
00828EBD0	African Development Bank	2.375	9/23/2021	0.203	9,567,000.00	100.6723	9,631,323.14	9,633,816.22	2,493.08
00828EBP3	African Development Bank	1.250	7/26/2021	0.187	10,000,000.00	100.1617	10,016,173.60	10,017,400.00	1,226.40
00828EEB1	African Development Bank	0.194	12/15/2021	0.135	15,175,000.00	100.0332	15,180,039.30	15,177,409.64	-2,629.66
023135AM8	Amazon Com Inc.	3.300	12/5/2021	0.209	44,695,000.00	101.0656	45,171,271.04	45,159,899.96	-11,371.08
037833AY6	Apple Inc.	2.150	2/9/2022	0.156	12,079,000.00	101.3751	12,244,785.58	12,243,434.69	-1,350.89
037833BF6	Apple Inc.	2.700	5/13/2022	0.141	10,929,000.00	102.4249	11,194,017.62	11,186,639.81	-7,377.81
037833CC2	Apple Inc.	1.550	8/4/2021	0.201	15,000,000.00	100.1231	15,018,470.80	15,017,516.70	-954.10
037833CM0	Apple Inc.	2.500	2/9/2022	0.156	21,393,000.00	101.4178	21,696,308.39	21,698,440.06	2,131.67
04517PAW2	Asian Development Bank Adb	0.250	9/10/2021	0.082	35,000,000.00	100.0475	35,016,609.50	35,015,400.00	-1,209.50
06406HBY4	Bank of New York Mellon Corp.	3.550	9/23/2021	0.199	31,390,000.00	100.7555	31,627,145.09	31,632,181.38	5,036.29
06406RAA5	Bank of New York Mellon Corp.	2.600	2/7/2022	0.176	27,602,000.00	101.4578	28,004,385.01	27,995,695.05	-8,689.96
07330NAQ8	Branch Banking & Trust Co.	2.625	1/15/2022	0.183	23,412,000.00	101.3182	23,720,611.26	23,721,326.84	715.58
110122CL0	Bristol-Myers Squibb Co.	2.600	5/16/2022	0.181	29,132,000.00	102.3135	29,805,957.87	29,812,608.00	6,650.13
110122CV8	Bristol-Myers Squibb Co.	2.250	8/15/2021	0.205	65,944,000.00	100.4240	66,223,584.18	66,223,235.91	-348.27
14912L6U0	Caterpillar Financial Services Corp.	1.700	8/9/2021	0.201	29,063,000.00	100.2861	29,146,135.01	29,143,656.51	-2,478.50
14912L7D7	Caterpillar Financial Services Corp.	1.931	10/1/2021	0.154	4,361,000.00	100.5921	4,386,820.05	4,387,236.56	416.51
14913Q2N8	Caterpillar Financial Services Corp.	3.150	9/7/2021	0.199	28,394,000.00	100.8128	28,616,993.58	28,623,814.79	6,821.21
14913Q2P3	Caterpillar Financial Services Corp.	0.456	9/7/2021	0.181	13,073,000.00	100.0755	13,082,869.66	13,083,493.17	623.51
14913Q2T5	Caterpillar Financial Services Corp.	2.950	2/26/2022	0.177	14,660,000.00	102.0472	14,960,123.52	14,966,092.30	5,968.78
14913R2A4	Caterpillar Finl Svcs Mtns Be Vr 051520-051322	0.895	5/13/2022	0.136	4,625,000.00	100.7321	4,658,859.68	4,658,379.00	-480.68
14913R2B2	Caterpillar Financial Services Corp.	0.950	5/13/2022	0.160	15,805,000.00	100.7477	15,923,179.64	15,923,264.86	85.22
14913R2E6	Caterpillar Financial Services Corp.	0.414	1/6/2022	0.191	13,744,000.00	100.1377	13,762,920.12	13,760,216.55	-2,703.57
17275RBJ0	Cisco Systems Inc.	1.850	9/20/2021	0.195	28,793,000.00	100.3593	28,896,462.91	28,897,720.43	1,257.52
17325FAQ1	Citibank NA	3.400	7/23/2021	0.547	112,393,000.00	100.4104	112,854,276.91	112,607,390.77	-246,886.14
17325FAR9	Citibank NA	0.743	7/23/2021	0.175	18,350,000.00	100.0349	18,356,400.28	18,358,835.34	2,435.06

191219AP9	Coca-cola Refreshments Usa	8.500	2/1/2022	0.264	18,214,000.00	105.4899	19,213,928.83	19,211,071.70	-2,857.13
244199AU9	Deere & Co.	8.500	1/9/2022	0.443	5,000,000.00	104.8844	5,244,221.63	5,245,503.85	1,282.22
24422ERE1	Deere John Capital Corp.	3.900	7/12/2021	0.124	3,038,000.00	100.4228	3,050,844.01	3,050,474.54	-369.47
24422ERH4	John Deere Capital Corp.	3.150	10/15/2021	0.205	3,264,000.00	101.0942	3,299,715.87	3,300,511.53	795.66
24422EUJ6	John Deere Capital Corp.	0.443	9/10/2021	0.172	5,563,000.00	100.0766	5,567,263.48	5,566,393.43	-870.05
24422EUK3	John Deere Capital Corp.	3.125	9/10/2021	0.179	24,645,000.00	100.8083	24,844,198.92	24,847,031.33	2,832.41
24422EUQ0	John Deere Capital Corp.	3.200	1/10/2022	0.188	12,841,000.00	101.8308	13,076,094.30	13,088,179.49	12,085.19
24422EUT4	John Deere Capital Corp.	2.950	4/1/2022	0.114	4,330,000.00	102.3566	4,432,038.69	4,430,840.42	-1,198.27
24422EUV9	John Deere Capital Corp.	2.300	6/7/2021	0.188	17,740,000.00	100.0348	17,746,176.54	17,745,479.00	-697.54
24422EUW7	John Deere Capital Corp.	0.576	6/7/2021	0.136	19,300,000.00	100.0074	19,301,419.20	19,301,192.16	-227.04
438516BM7	Honeywell Intl Inc.	1.850	11/1/2021	0.209	10,000,000.00	100.5433	10,054,334.32	10,056,970.40	2,636.08
452308AP4	Illinois Tool Wks Inc.	3.375	9/15/2021	0.207	5,215,000.00	100.1205	5,221,281.81	5,220,937.96	-343.85
458140AJ9	Intel Corp.	3.300	10/1/2021	0.226	63,046,000.00	101.0245	63,691,896.34	63,689,973.28	-1,923.06
45818WBM7	Inter American Development Bk	0.384	7/15/2021	0.165	17,000,000.00	100.0270	17,004,597.42	17,006,120.00	1,522.58
58933Y AQ8	Merck & Co Inc.	2.350	2/10/2022	0.180	58,354,000.00	101.5016	59,230,235.20	59,212,698.37	-17,536.83
594918BA1	Microsoft Corp.	2.375	2/12/2022	0.156	13,202,000.00	101.3606	13,381,621.14	13,381,157.48	-463.66
594918BP8	Microsoft Corp.	1.550	8/8/2021	0.155	14,706,000.00	100.1427	14,726,984.81	14,726,658.25	-326.56
69353REY0	PNC Bank NA	2.550	12/9/2021	0.214	32,986,000.00	101.0258	33,324,381.36	33,328,164.77	3,783.41
69353RFB9	PNC Bank NA	2.625	2/17/2022	0.171	99,812,000.00	101.5405	101,349,573.99	101,383,059.84	33,485.85
69371RP42	Paccar Financial Corp.	3.150	8/9/2021	0.197	5,800,000.00	100.5632	5,832,663.67	5,832,304.03	-359.64
713448BW7	Pepsico Inc.	3.000	8/25/2021	0.134	53,000,000.00	100.6659	53,352,950.79	53,344,412.55	-8,538.24
713448BY3	Pepsi Co Inc.	2.750	3/5/2022	0.192	5,103,000.00	101.9458	5,202,294.28	5,203,529.30	1,235.02
713448DL9	Pepsi Co Inc.	1.700	10/6/2021	0.209	3,082,000.00	100.3950	3,094,173.58	3,094,086.59	-86.99
717081EM1	Pfizer Inc.	3.000	9/15/2021	0.195	24,487,000.00	100.8074	24,684,704.80	24,697,027.94	12,323.14
717081ER0	Pfizer Inc.	2.800	3/11/2022	0.128	5,320,000.00	102.0712	5,430,186.23	5,429,950.62	-235.61
742718DY2	The Procter & Gamble Co	2.300	2/6/2022	0.167	28,061,000.00	101.4504	28,467,982.67	28,478,434.59	10,451.92
742718EQ8	The Procter & Gamble Co	1.700	11/3/2021	0.136	3,000,000.00	100.6585	3,019,753.94	3,019,867.05	113.11
86787EBE6	SunTrust Bank/Atlanta GA	2.800	5/17/2022	0.182	56,332,000.00	102.2928	57,623,567.35	57,635,624.44	12,057.09
90331HNX7	Us Bank Assn Cincinnati Oh Mtn Vr	3.450	11/16/2021	0.208	16,860,000.00	101.2065	17,063,415.09	17,067,804.05	4,388.96
90331HNY5	Us Bank Assn Cincinnati Oh Mtn Vr	0.536	11/16/2021	0.129	12,570,000.00	100.1557	12,589,567.29	12,586,341.00	-3,226.29
90331HPC1	US Bank NA/Cincinnati OH	2.650	5/23/2022	0.130	11,063,000.00	102.2406	11,310,881.32	11,309,523.25	-1,358.07
90331HPD9	US Bank NA/Cincinnati OH	0.590	5/23/2022	0.154	5,650,000.00	100.3957	5,672,355.63	5,677,342.16	4,986.53
90520EAH4	MUFG Union Bank NA	3.150	4/1/2022	0.229	143,318,000.00	102.1877	146,453,347.64	146,452,884.90	-462.74
91159HHC7	US Bancorp Mtns Bk Ent	3.000	3/15/2022	0.180	39,340,000.00	101.9898	40,122,792.21	40,149,443.71	26,651.50
91159HHP8	US Bancorp Mtns Bk Ent	2.625	1/24/2022	0.169	2,180,000.00	101.3805	2,210,094.73	2,210,083.13	-11.60
91324PBT8	Unitedhealth Group Inc.	3.375	11/15/2021	0.253	11,194,000.00	100.6358	11,265,175.68	11,266,394.28	1,218.60
91324PBV3	UnitedHealth Group Inc.	2.875	3/15/2022	0.212	70,819,000.00	101.4343	71,834,728.69	71,845,777.06	11,048.37
91324PCH3	Unitedhealth Group Inc.	2.875	12/15/2021	0.230	39,177,000.00	101.4265	39,735,864.23	39,740,750.37	4,886.14
91324PDG4	Unitedhealth Group Inc.	0.444	6/15/2021	0.163	2,599,000.00	100.0110	2,599,286.52	2,599,305.77	19.25
91324PDH2	Unitedhealth Group Inc.	3.150	6/15/2021	0.251	38,476,000.00	100.1115	38,518,911.11	38,516,966.94	-1,944.17
<b>TOTAL CORPORATE BONDS</b>					<b>1,649,808,000.00</b>		<b>1,668,760,467.57</b>	<b>1,668,615,914.62</b>	<b>-144,552.95</b>

**FOREIGN GOVERNMENT AGENCY ISSUES**

045167CU5	Asian Development Bank Adb	0.194	12/15/2021	0.137	210,000,000.00	100.0321	210,067,497.85	210,054,866.70	-12,631.15
045167DX8	Asian Development Bank Adb	2.000	2/16/2022	0.113	8,576,000.00	101.3405	8,690,965.38	8,689,821.44	-1,143.94
045167EA7	Asian Development Bank Adb	1.750	6/8/2021	0.104	50,000,000.00	100.0320	50,016,020.33	50,015,000.00	-1,020.33
045167ET6	Asian Development Bank Adb	0.625	4/7/2022	0.107	26,000,000.00	100.4385	26,114,020.96	26,110,013.28	-4,007.68
29874QDG6	Euro Bk Recon & Dev Euro Mtn Fr 1.875% 071521	1.875	7/15/2021	0.116	19,114,000.00	100.2146	19,155,010.79	19,155,446.61	435.82

4581X0CN6	Inter-american Dev Bk	1.750	4/14/2022	0.121	100,000,000.00	101.4139	101,413,934.41	101,418,331.00	4,396.59
<b>TOTAL FOREIGN GOVERNMENT AGENCY ISSUES</b>					<b>413,690,000.00</b>		<b>415,457,449.72</b>	<b>415,443,479.03</b>	<b>-13,970.69</b>

**MONEY MARKET FUNDS**

09248U619	Blackrock Liq Fd Tempfund	0.035	5/29/2021	0.035	295,116,931.98	100.0769	295,343,973.14	295,343,974.29	1.15
38150C762	Goldman Sachs Funds	0.026	5/29/2021	0.026	548,607,581.24	100.0000	548,607,581.24	548,607,581.24	
461473837	Dws Esg Liquidity Fund-inst	0.081	5/29/2021	0.081	35,242,556.46	100.0127	35,247,032.99	35,247,032.96	-0.03
48129C769	Jpm Prime Mmkt-academy	0.066	5/29/2021	0.066	295,941,143.50	100.0667	296,138,668.28	296,138,669.41	1.13
52470G791	Legg Mason Western Asset Inst Gov't	0.010	5/29/2021	0.010	2,435,506.23	100.0000	2,435,506.23	2,435,506.23	
60934N203	Federated Prime Obligation Mm	0.028	5/29/2021	0.027	295,274,397.04	100.0686	295,476,928.17	295,476,928.70	0.53
61747C707	Morgan Stanley Liq Govt Inst	0.026	5/29/2021	0.026	412,961,916.22	100.0000	412,961,916.22	412,961,916.22	
	Morgan Stanley Institutional Liquidity Funds -								
61747C772	ESG Money Market Portfolio	0.050	5/29/2021	0.050	294,718,334.27	100.1000	295,013,052.60	295,013,052.60	
665279840	Northern Instl Fds Life 2015 R-5	0.030	5/29/2021	0.030	514,805,350.22	100.0000	514,805,350.22	514,805,350.22	
825252885	Short-term Invts Tr Gov Agn Instl	0.026	5/29/2021	0.026	537,229,703.47	100.0000	537,229,703.47	537,229,703.47	
<b>TOTAL MONEY MARKET FUNDS</b>					<b>3,232,333,420.61</b>		<b>3,233,259,712.56</b>	<b>3,233,259,715.34</b>	<b>2.78</b>

**US GOVERNMENT AGENCY ISSUE**

3134GVFT0	Federal Home Loan Mortgage Corp.	0.130	6/4/2021	0.132	25,000,000.00	100.0000	25,000,000.00	25,000,172.50	172.50
<b>TOTAL US GOVERNMENT AGENCY ISSUE</b>					<b>25,000,000.00</b>		<b>25,000,000.00</b>	<b>25,000,172.50</b>	<b>172.50</b>

**SUPRANATIONAL AGENCY ISSUES**

45905URD8	International Bank for Reconstruction & Development	0.182	12/17/2021	0.126	12,760,000.00	100.0317	12,764,046.63	12,762,273.96	-1,772.67
<b>TOTAL SUPRANATIONAL AGENCY ISSUES</b>					<b>12,760,000.00</b>		<b>12,764,046.63</b>	<b>12,762,273.96</b>	<b>-1,772.67</b>

**US GOVERNMENT NOTES/BONDS**

912828Z45	United States Treasury Note	0.169	1/31/2022	0.137	75,000,000.00	100.0232	75,017,378.24	75,073,222.50	55,844.26
<b>TOTAL US GOVERNMENT NOTES/BONDS</b>					<b>75,000,000.00</b>		<b>75,017,378.24</b>	<b>75,073,222.50</b>	<b>55,844.26</b>

**REPORT TOTAL**

					<b>8,887,041,420.61</b>		<b>8,908,094,421.71</b>	<b>8,908,599,720.71</b>	<b>505,299.00</b>
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