

ILLINOIS PUBLIC TREASURER INVESTMENT POOL

OFFICE OF THE TREASURER

Inventory Report

Position holdings as of November 30, 2020

WAL 108.16 days as of November 30, 2020

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	99.9233	14,988,500.00	14,990,416.65	1,916.65
31331KAV2	Federal Farm Credit Bank	3.910	1/27/2021	0.104	25,000,000.00	100.5931	25,148,267.86	25,148,091.25	-176.61
3133EJ2P3	Federal Farm Credit Bank	0.231	12/13/2021	0.241	25,000,000.00	99.9938	24,998,445.41	25,026,418.75	27,973.34
3133EJ3Z0	Federal Farm Credit Bank	0.195	12/28/2020	0.241	20,000,000.00	99.9968	19,999,362.59	20,000,765.80	1,403.21
3133EJP94	Federal Farm Credit Bank	0.179	11/2/2021	0.249	15,645,000.00	99.9378	15,635,268.05	15,652,005.99	16,737.94
3133EK2M7	Federal Farm Credit Bank	0.237	7/9/2021	0.240	15,000,000.00	100.0000	15,000,000.00	15,010,432.65	10,432.65
3133EK3X2	Federal Farm Credit Bank	0.250	1/25/2021	0.253	25,000,000.00	100.0000	25,000,000.00	25,004,089.25	4,089.25
3133EK5S1	Federal Farm Credit Bank	0.238	8/5/2021	0.241	15,000,000.00	100.0000	15,000,000.00	15,010,532.10	10,532.10
3133EK7B6	Federal Farm Credit Bank	0.250	11/12/2021	0.254	20,000,000.00	100.0000	20,000,000.00	20,020,324.40	20,324.40
3133EKLZ7	Federal Farm Credit Bank	0.221	11/16/2021	0.228	19,455,000.00	99.9960	19,454,228.20	19,466,916.77	12,688.57
3133EKM60	Federal Farm Credit Bank	0.165	3/10/2021	0.167	25,000,000.00	100.0000	25,000,000.00	25,001,428.00	1,428.00
3133EKQL3	Federal Farm Credit Bank	0.259	9/13/2021	0.194	15,000,000.00	100.0537	15,008,052.71	15,013,007.85	4,955.14
3133EKV37	Federal Farm Credit Bank	0.385	8/2/2021	0.390	15,000,000.00	100.0000	15,000,000.00	15,023,596.80	23,596.80
3133EKW85	Federal Farm Credit Bank	0.301	10/4/2021	0.305	10,000,000.00	100.0000	10,000,000.00	10,013,414.10	13,414.10
3133EKWX0	Federal Farm Credit Bank	0.178	1/26/2021	0.180	15,000,000.00	100.0000	15,000,000.00	15,001,151.85	1,151.85
3133EKZ74	Federal Farm Credit Bank	0.208	2/10/2021	0.211	25,000,000.00	100.0000	25,000,000.00	25,004,513.00	4,513.00
3133EL4V3	Federal Farm Credit Bank	0.165	7/25/2022	0.208	20,000,000.00	100.0000	20,000,000.00	20,004,981.20	4,981.20
3133EL5C4	Federal Farm Credit Bank	0.180	7/25/2022	0.188	25,000,000.00	99.9916	24,997,912.26	24,994,965.00	-2,947.26
3133ELBJ2	Federal Farm Credit Bank	0.230	8/25/2021	0.233	25,000,000.00	100.0000	25,000,000.00	25,015,077.75	15,077.75
3133ELBX1	Federal Farm Credit Bank	0.254	11/2/2021	0.258	7,500,000.00	100.0000	7,500,000.00	7,507,075.20	7,075.20
3133ELCZ5	Federal Farm Credit Bank	0.227	9/9/2021	0.230	20,000,000.00	100.0000	20,000,000.00	20,015,596.20	15,596.20
3133ELDX9	Federal Farm Credit Bank	0.231	9/13/2021	0.235	9,000,000.00	100.0000	9,000,000.00	9,006,419.70	6,419.70
3133ELG40	Federal Farm Credit Bank	0.280	6/8/2022	0.284	85,000,000.00	100.0000	85,000,000.00	85,121,072.30	121,072.30
3133ELKC7	Federal Farm Credit Bank	0.122	5/28/2021	0.070	25,000,000.00	100.0213	25,005,325.30	24,997,854.00	-7,471.30
3133ELRQ9	Federal Farm Credit Bank	0.200	3/9/2022	0.203	25,000,000.00	100.0000	25,000,000.00	25,008,205.50	8,205.50
3133ELU69	Federal Farm Credit Bank	0.290	7/15/2022	0.294	20,000,000.00	100.0000	20,000,000.00	20,032,146.60	32,146.60
3133EMAA0	Federal Farm Credit Bank	0.165	6/17/2022	0.223	20,000,000.00	100.0038	20,000,766.62	20,005,684.60	4,917.98
3133EMAW2	Federal Farm Credit Bank	0.180	9/23/2022	0.191	50,000,000.00	99.9846	49,992,301.06	49,981,924.50	-10,376.56
TOTAL FFCB DEBENTURES					631,600,000.00		631,728,430.06	632,078,107.76	349,677.70
<u>FHLB DEBENTURES</u>									
3130ADKY7	Federal Home Loan Bank	0.176	2/1/2021	0.236	15,000,000.00	99.9902	14,998,529.68	14,997,666.30	-863.38
3130AGVL6	Federal Home Loan Bank	0.120	2/9/2021	0.152	10,000,000.00	100.0000	10,000,000.00	10,000,432.60	432.60
3130AGWA9	Federal Home Loan Bank	0.135	5/14/2021	0.167	15,000,000.00	100.0000	15,000,000.00	15,001,585.80	1,585.80
3130AH3A9	Federal Home Loan Bank	0.165	9/10/2021	0.198	15,000,000.00	100.0000	15,000,000.00	15,007,792.65	7,792.65
3130AH5B5	Federal Home Loan Bank	0.180	12/23/2020	0.213	20,000,000.00	100.0000	20,000,000.00	20,001,142.60	1,142.60
3130AJ2X6	Federal Home Loan Bank	0.128	4/5/2021	0.026	50,000,000.00	100.0355	50,017,736.19	50,009,138.50	-8,597.69
3130AJ5K1	Federal Home Loan Bank	0.195	2/10/2022	0.228	25,000,000.00	100.0000	25,000,000.00	25,017,950.25	17,950.25

3130AJC49	Federal Home Loan Bank	0.200	2/28/2022	0.253	20,000,000.00	100.0000	20,000,000.00	20,015,802.60	15,802.60
3130AJCZ0	Federal Home Loan Bank	0.230	9/3/2021	0.264	20,000,000.00	100.0000	20,000,000.00	20,016,607.40	16,607.40
3130AJLZ0	Federal Home Loan Bank	0.146	8/16/2021	0.132	20,000,000.00	100.0111	20,002,228.79	20,002,423.60	194.81
3130AJQV4	Federal Home Loan Bank	0.116	12/17/2021	0.208	7,800,000.00	99.9057	7,792,645.77	7,802,872.12	10,226.35
3130AJWV7	Federal Home Loan Bank	0.096	11/3/2021	0.160	3,700,000.00	99.9422	3,697,861.01	3,698,375.52	514.51
3130AK4Q6	Federal Home Loan Bank	0.170	9/8/2022	0.203	20,000,000.00	100.0000	20,000,000.00	20,005,825.20	5,825.20
3130AK5X0	Federal Home Loan Bank	0.170	9/15/2022	0.203	20,000,000.00	100.0000	20,000,000.00	20,005,692.60	5,692.60
313384T66	Federal Home Loan Bank		12/17/2020	0.091	50,000,000.00	99.9960	49,998,000.00	49,998,666.50	666.50
TOTAL FHLB DEBENTURES					311,500,000.00		311,507,001.44	311,581,974.24	74,972.80

COMMERCIAL PAPER

00084BM27	Abn Amro Funding USA LLC		12/2/2020	0.172	85,000,000.00	99.9995	84,999,598.60	84,999,225.65	-372.95
00084BP81	Abn Amro Funding USA LLC		2/8/2021	0.193	20,000,000.00	99.9636	19,992,716.67	19,989,772.20	-2,944.47
00084BR14	Abn Amro Funding USA LLC		4/1/2021	0.183	50,000,000.00	99.9395	49,969,750.00	49,946,455.50	-23,294.50
00084BRS5	Abn Amro Funding USA LLC		4/26/2021	0.193	25,000,000.00	99.9229	24,980,736.11	24,960,085.50	-20,650.61
00084BRU0	Abn Amro Funding USA LLC		4/28/2021	0.183	13,000,000.00	99.9260	12,990,380.00	12,978,639.18	-11,740.82
00084BSS4	Abn Amro Funding USA LLC		5/26/2021	0.203	26,773,000.00	99.9022	26,746,821.96	26,717,976.93	-28,845.03
00084BT46	Abn Amro Funding USA LLC		6/4/2021	0.233	25,000,000.00	99.8818	24,970,451.39	24,970,291.75	-159.64
00084BT79	Abn Amro		6/7/2021	0.233	25,000,000.00	99.8799	24,969,972.12	24,944,481.25	-25,490.87
037833BS8	Apple Inc.	2.250	2/23/2021	0.212	1,100,000.00	100.2933	1,103,226.02	1,103,146.00	-80.02
03785DM78	Apple Inc.		12/7/2020	0.112	35,000,000.00	99.9982	34,999,358.33	34,999,319.60	-38.73
03948GM34	Archer Daniels Midland Co.		12/3/2020	0.101	75,000,000.00	99.9994	74,999,583.33	74,999,375.25	-208.08
05722EMA0	Baker Hughes A GE CO LLC		12/10/2020	0.223	8,000,000.00	99.9945	7,999,560.00	7,999,666.64	106.64
17327AM12	Citigroup Inc.		12/1/2020	0.382	62,500,000.00	100.0000	62,500,000.00	62,499,826.25	-173.75
17327AMU8	Citigroup Inc.		12/28/2020	0.335	25,000,000.00	99.9753	24,993,812.50	24,997,452.75	3,640.25
17327APR2	Citigroup Inc.		2/25/2021	0.172	25,000,000.00	99.9594	24,989,847.26	24,989,245.75	-601.51
17327AQ18	Citigroup Inc.		3/1/2021	0.183	25,000,000.00	99.9550	24,988,750.00	24,988,625.00	-125.00
17327AR17	Citigroup Inc.		4/1/2021	0.223	20,000,000.00	99.9261	19,985,211.11	19,987,054.40	1,843.29
17327ARP4	Citigroup Inc.		4/23/2021	0.213	13,000,000.00	99.9166	12,989,155.83	12,989,704.00	548.17
17327ATJ6	Citigroup Inc.		6/18/2021	0.213	20,000,000.00	99.8839	19,976,783.34	19,974,777.80	-2,005.54
17327ATM9	Citigroup Inc.		6/21/2021	0.233	20,000,000.00	99.8709	19,974,188.89	19,974,286.60	97.71
30229AM71	Exxon Corp.		12/7/2020	0.112	60,000,000.00	99.9982	59,998,900.00	59,998,833.60	-66.40
30229AN88	Exxon Corp.		1/8/2021	0.132	25,000,000.00	99.9863	24,996,569.45	24,996,777.00	207.55
30229ANC9	Exxon Corp.		1/12/2021	0.132	35,000,000.00	99.9848	34,994,691.67	34,994,857.80	166.13
30229APS2	Exxon Corp.	-	2/26/2021	0.152	50,000,000.00	99.9638	49,981,875.00	49,983,011.00	1,136.00
43851TMF0	Honeywell Intl Inc.		12/15/2020	0.101	25,650,000.00	99.9961	25,649,002.50	25,648,931.16	-71.34
4497W0P10	ING (US) Funding LLC		2/1/2021	0.172	40,000,000.00	99.9707	39,988,288.89	39,988,660.00	371.11
46640PM75	JP Morgan		12/7/2020	0.350	35,000,000.00	99.9943	34,997,987.50	34,999,319.60	1,332.10
46640PQC0	JP Morgan		3/12/2021	0.345	25,000,000.00	99.9046	24,976,152.78	24,986,966.75	10,813.97
47816FM81	Johnson & Johnson		12/8/2020	0.188	25,000,000.00	99.9964	24,999,100.70	24,999,555.50	454.80
62478XM98	MUFG Union Bank NA		12/9/2020	0.162	50,000,000.00	99.9964	49,998,222.22	49,998,750.00	527.78
62478XMJ6	MUFG Union Bank NA		12/18/2020	0.162	35,000,000.00	99.9924	34,997,355.56	34,998,267.50	911.94
62478XSQ4	MUFG Union Bank NA		5/24/2021	0.162	20,000,000.00	99.9227	19,984,533.34	19,987,069.40	2,536.06
63763PM14	Natl Sec Clearing Corp.		12/1/2020	0.132	25,000,000.00	100.0000	25,000,000.00	24,999,944.50	-55.50
63763PM30	Natl Sec Clearing Corp.		12/3/2020	0.152	50,000,000.00	99.9992	49,999,583.33	49,999,666.50	83.17
63763PMH9	Natl Sec Clearing Corp.		12/17/2020	0.152	50,000,000.00	99.9933	49,996,666.67	49,998,134.50	1,467.83
63763PMU0	Natl Sec Clearing Corp.		12/28/2020	0.162	20,000,000.00	99.9880	19,997,600.00	19,998,273.40	673.40
63763PPH6	Natl Sec Clearing Corp.		2/17/2021	0.152	50,000,000.00	99.9675	49,983,750.00	49,983,212.50	-537.50
63763PPQ6	Natl Sec Clearing Corp.		2/24/2021	0.152	8,000,000.00	99.9646	7,997,166.67	7,996,999.52	-167.15

63763PT33	Natl Sec Clearing Corp.		6/3/2021	0.172	55,000,000.00	99.9131	54,952,211.11	54,943,472.10	-8,739.01
64105GME1	Nestle Capital Corp.		12/14/2020	0.203	50,000,000.00	99.9928	49,996,388.89	49,998,619.50	2,230.61
64105GN42	Nestle Capital Corp.		1/4/2021	0.233	25,000,000.00	99.9783	24,994,569.44	24,998,177.00	3,607.56
64105GNV2	Nestle Capital Corp.		1/29/2021	0.219	35,000,000.00	99.9646	34,987,626.39	34,994,750.00	7,123.61
6698M4MM1	Novartis Finance Corp.		12/21/2020	0.213	50,000,000.00	99.9883	49,994,166.67	49,994,516.50	349.83
6698M4NR9	Novartis Finance Corp.		1/25/2021	0.177	22,000,000.00	99.9733	21,994,118.06	21,996,543.58	2,425.52
6698M4QF2	Novartis Finance Corp.		3/15/2021	0.253	25,000,000.00	99.9278	24,981,944.40	24,989,791.75	7,847.35
6698M4QN5	Novartis Finance Corp.		3/22/2021	0.253	34,000,000.00	99.9229	33,973,791.67	33,984,662.26	10,870.59
6698M4QV7	Novartis Finance Corp.		3/29/2021	0.253	35,000,000.00	99.9181	34,971,319.44	34,982,761.45	11,442.01
71708EMA0	Pfizer Inc.		12/10/2020	0.132	50,000,000.00	99.9968	49,998,375.02	49,998,889.00	513.98
71708EMF9	Pfizer Inc.		12/15/2020	0.243	50,000,000.00	99.9907	49,995,333.33	49,998,333.50	3,000.17
742718EN5	Procter & Gamble Co.	1.850	2/2/2021	0.153	8,755,000.00	100.2897	8,780,358.94	8,777,648.40	-2,710.54
74271TMG5	Procter & Gamble Co.		12/16/2020	0.122	25,000,000.00	99.9950	24,998,750.01	24,999,100.00	349.99
89116EM42	Toronto Dominion Holdings Usa Inc.		12/4/2020	0.304	50,000,000.00	99.9975	49,998,750.00	49,999,500.00	750.00
89116EQ89	Toronto Dominion Holdings Usa Inc.		3/8/2021	0.319	25,000,000.00	99.9151	24,978,781.25	24,985,504.25	6,723.00
89116ER62	Toronto Dominion Holdings Usa Inc.		4/6/2021	0.279	25,000,000.00	99.9038	24,975,937.50	24,980,597.25	4,659.75
89116ESE4	Toronto Dominion Holdings Usa Inc.		5/14/2021	0.213	25,000,000.00	99.9043	24,976,083.33	24,974,218.75	-1,864.58
89116EVC4	Toronto Dominion Holdings Usa Inc.		8/12/2021	0.213	50,000,000.00	99.8518	49,925,916.67	49,918,541.50	-7,375.17
89116EVD2	Toronto Dominion Holdings Usa Inc.		8/13/2021	0.213	35,000,000.00	99.8513	34,947,937.50	34,942,755.40	-5,182.10
91058TM37	United Healthcare Corp.		12/3/2020	0.132	50,000,000.00	99.9993	49,999,638.89	49,999,612.50	-26.39
91058TMA1	United Healthcare Corp.		12/10/2020	0.142	30,000,000.00	99.9965	29,998,950.00	29,998,749.90	-200.10
91058TME3	United Healthcare Corp.		12/14/2020	0.142	50,000,000.00	99.9949	49,997,472.22	49,997,083.50	-388.72
91058TMG8	United Healthcare Corp.		12/16/2020	0.142	35,000,000.00	99.9942	34,997,958.33	34,997,666.55	-291.78
TOTAL COMMERCIAL PAPER					2,067,778,000.00		2,067,073,728.80	2,067,018,132.87	-55,595.93

REPURCHASE AGREEMENTS

3BMRFFHE3	Bank Of Montreal	0.100	12/7/2020	0.101	100,000,000.00	100.0000	100,000,000.00	100,000,000.00	
3BMRFFJN1	Bank Of Montreal	0.090	12/1/2020	0.091	350,000,000.00	100.0000	350,000,000.00	350,000,000.00	
3BMRFFJP6	Suntrust	0.090	12/1/2020	0.091	200,000,000.00	100.0000	200,000,000.00	200,000,000.00	
3BMRFFJQ4	Bank Of Nova Scotia	0.080	12/1/2020	0.081	300,000,000.00	100.0000	300,000,000.00	300,000,000.00	
3BMRFFJS0	Hsbc	0.070	12/1/2020	0.071	250,000,000.00	100.0000	250,000,000.00	250,000,000.00	
TOTAL REPURCHASE AGREEMENTS					1,200,000,000.00		1,200,000,000.00	1,200,000,000.00	

CORPORATE BONDS

00828EBD0	African Development Bank	2.375	9/23/2021	0.208	9,567,000.00	101.7557	9,734,971.41	9,734,695.16	-276.25
00828EBP3	African Development Bank	1.250	7/26/2021	0.186	10,000,000.00	100.6947	10,069,470.62	10,067,583.80	-1,886.82
02079KAA5	Alphabet Inc.	3.625	5/19/2021	0.229	1,600,000.00	101.5864	1,625,382.09	1,625,355.98	-26.11
023135AM8	Amazon Com Inc.	3.300	12/5/2021	0.225	17,350,000.00	102.6036	17,801,719.93	17,792,556.69	-9,163.24
037833AR1	Apple Inc.	2.850	5/6/2021	0.191	8,609,000.00	101.1464	8,707,689.31	8,704,832.55	-2,856.76
06406FAA1	Bank of New York Mellon Corp.	2.500	4/15/2021	0.158	47,862,000.00	100.6694	48,182,379.13	48,171,115.29	-11,263.84
06406FAB9	Bank of New York Mellon Corp.	2.050	5/3/2021	0.248	40,229,000.00	100.6128	40,475,529.04	40,475,844.34	315.30
06406HBU2	Bank of New York Mellon Corp.	4.150	2/1/2021	0.166	19,664,000.00	100.6693	19,789,652.96	19,789,652.96	-5,958.43
06406HBY4	Bank of New York Mellon Corp.	3.550	9/23/2021	0.215	14,131,000.00	102.4241	14,473,553.25	14,470,203.35	-3,349.90
07330NAJ4	Bb&t Co Global Bk Mtn	2.850	4/1/2021	0.519	46,095,000.00	100.5764	46,360,683.84	46,394,988.10	34,304.26
110122CK2	Bristol-Myers Squibb Co.	2.550	5/14/2021	0.197	33,633,000.00	101.0666	33,991,726.80	33,984,746.02	-6,980.78
110122CU0	Bristol-Myers Squibb Co.	2.875	2/19/2021	0.186	9,184,000.00	100.5839	9,237,623.59	9,235,628.04	-1,995.55
110122CV8	Bristol-Myers Squibb Co.	2.250	8/15/2021	0.212	40,709,000.00	101.4393	41,294,930.25	41,260,928.96	-34,001.29
149123BV2	Caterpillar Inc.	3.900	5/27/2021	0.214	36,521,000.00	101.8029	37,179,450.43	37,176,715.56	-2,734.87
14912L7D7	Caterpillar Financial Services Corp.	1.931	10/1/2021	0.210	27,001,000.00	101.4369	27,388,986.63	27,366,295.72	-22,690.91

14913Q2G3	Caterpillar Financial Services Corp.	2.900	3/15/2021	0.187	10,155,000.00	100.7800	10,234,207.00	10,230,649.57	-3,557.43
14913Q2H1	Caterpillar Financial Services Corp.	0.480	3/15/2021	0.207	32,063,000.00	100.0798	32,088,590.18	32,081,019.41	-7,570.77
14913Q2N8	Caterpillar Financial Services Corp.	3.150	9/7/2021	0.212	20,894,000.00	102.2167	21,365,403.56	21,351,422.73	-13,980.83
14913Q2Q1	Caterpillar Financial Services Corp.	3.350	12/7/2020	0.145	9,750,000.00	100.0528	9,755,146.61	9,754,141.41	-1,005.20
14913Q2W8	Caterpillar Financial Services Corp.	2.650	5/17/2021	0.211	24,910,000.00	101.1261	25,190,512.54	25,194,527.75	4,015.21
14913Q2X6	Caterpillar Financial Services Corp.	0.612	5/17/2021	0.217	5,291,000.00	100.1849	5,300,782.70	5,300,238.09	-544.61
16677JMN3	Chevron Corp.		12/22/2020	0.112	35,000,000.00	99.9936	34,997,754.17	34,997,861.15	106.98
17275RBD3	Cisco Systems Inc.	2.200	2/28/2021	0.180	10,418,000.00	100.4881	10,468,854.59	10,466,690.71	-2,163.88
17275RBJ0	Cisco Systems Inc.	1.850	9/20/2021	0.202	46,820,000.00	101.1854	47,374,994.87	47,359,234.84	-15,760.03
17325FAL2	Citibank NA	2.850	2/12/2021	0.484	47,890,000.00	100.2696	48,019,094.26	48,026,246.57	7,152.31
17325FAM0	Citibank NA	0.564	2/12/2021	0.191	4,828,000.00	100.0438	4,830,113.67	4,829,834.64	-279.03
17325FAQ1	Citibank NA	3.400	7/23/2021	0.497	71,453,000.00	101.8725	72,790,972.79	72,711,293.76	-79,679.03
17325FAR9	Citibank NA	0.779	7/23/2021	0.214	13,350,000.00	100.3219	13,392,979.09	13,383,217.20	-9,761.89
24422ERH4	John Deere Capital Corp.	3.150	10/15/2021	0.210	3,264,000.00	102.5688	3,347,845.54	3,347,479.41	-366.13
24422EUJ6	John Deere Capital Corp.	0.510	9/10/2021	0.240	5,563,000.00	100.2146	5,574,940.35	5,576,468.30	1,527.95
24422EUK3	John Deere Capital Corp.	3.125	9/10/2021	0.210	12,255,000.00	102.2587	12,531,802.53	12,531,435.42	-367.11
24422EUV9	John Deere Capital Corp.	2.300	6/7/2021	0.189	17,740,000.00	101.0906	17,933,472.25	17,926,726.81	-6,745.44
24422EUW7	John Deere Capital Corp.	0.648	6/7/2021	0.212	16,300,000.00	100.2294	16,337,397.46	16,337,825.62	428.16
437076AW2	Home Depot Inc.	4.400	4/1/2021	0.251	16,278,000.00	100.3543	16,335,670.30	16,332,851.00	-2,819.30
438516BA3	Honeywell Intl Inc.	4.250	3/1/2021	0.194	52,624,000.00	101.0094	53,155,201.68	53,147,744.04	-7,457.64
458140AJ9	Intel Corp.	3.300	10/1/2021	0.229	85,046,000.00	102.5609	87,223,902.72	87,156,562.77	-67,339.95
45818WBM7	Inter American Development Bk	0.437	7/15/2021	0.219	17,000,000.00	100.1388	17,023,603.72	17,021,760.00	-1,843.72
45950KCM0	Intl Finance Corp.	2.250	1/25/2021	0.153	15,000,000.00	100.3132	15,046,972.87	15,046,350.00	-622.87
45950VGS9	Intl Finance Corp.	0.260	12/15/2020	0.166	3,000,000.00	100.0037	3,000,112.27	3,000,147.36	35.09
46632FRC1	Jp Morgan Chase Bank Na	0.217	2/27/2021	0.220	35,000,000.00	100.0000	35,000,000.00	34,916,586.95	-83,413.05
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	101.5285	2,354,445.28	2,353,531.16	-914.12
594918BP8	Microsoft Corp.	1.550	8/8/2021	0.162	14,706,000.00	100.8387	14,829,346.15	14,823,478.88	-5,867.27
69353REW4	PNC Bank NA	2.150	4/29/2021	0.420	44,717,000.00	100.5663	44,980,246.68	44,989,304.62	19,057.94
69353REY0	PNC Bank NA	2.550	12/9/2021	0.230	11,665,000.00	102.1849	11,919,865.29	11,914,975.12	-4,890.17
69353RFH6	PNC Bank NA	2.500	1/22/2021	0.703	30,739,000.00	100.1025	30,770,494.47	30,791,987.27	21,492.80
69353RFK9	PNC Bank NA	0.466	1/22/2021	0.251	17,787,000.00	100.0316	17,792,617.96	17,792,940.68	322.72
69371RP42	Paccar Financial Corp.	3.150	8/9/2021	0.196	5,800,000.00	102.0365	5,918,118.11	5,917,738.09	-380.02
713448DL9	Pepsi Co Inc.	1.700	10/6/2021	0.209	28,151,000.00	101.1413	28,472,277.48	28,470,226.43	-2,051.05
713448DX3	Pepsi Co Inc.	2.000	4/15/2021	0.181	2,000,000.00	100.5199	2,010,397.03	2,010,307.06	-89.97
717081EM1	Pfizer Inc.	3.000	9/15/2021	0.202	24,487,000.00	102.2070	25,027,418.85	25,019,749.70	-7,669.15
88579YAU5	3m Co.	1.625	9/19/2021	0.197	7,200,000.00	101.0219	7,273,573.83	7,273,465.70	-108.13
90331HNP4	Us Bank Assn Cincinnati Oh Mtn Fr	3.150	4/26/2021	0.253	48,377,000.00	100.9155	48,819,883.30	48,825,077.93	5,194.63
90331HNQ2	Us Bank Assn Cincinnati Oh Mtn Vr	0.535	4/26/2021	0.792	43,259,000.00	99.9213	43,224,943.59	43,297,395.82	72,452.23
90331HNY5	Us Bank Assn Cincinnati Oh Mtn Vr	0.601	11/16/2021	0.194	7,820,000.00	100.3635	7,848,429.36	7,841,479.82	-6,949.54
90331HPA5	Us Bank Assn Cincinnati Oh Mtn Vr	3.000	2/4/2021	0.149	59,875,000.00	100.2629	60,032,392.33	60,023,710.94	-8,681.39
90331HPB3	Us Bank Assn Cincinnati Oh Mtn Vr	0.530	2/4/2021	0.118	28,765,000.00	100.0390	28,776,228.20	28,772,391.17	-3,837.03
91159HHA1	US Bancorp Mtns Bk Ent	4.125	5/24/2021	0.316	19,555,000.00	101.5058	19,849,464.17	19,859,980.95	10,516.78
91159HHL7	US Bancorp Mtns Bk Ent	2.350	1/29/2021	1.478	16,872,000.00	100.0654	16,883,035.96	16,897,568.33	14,532.37
91324PBP6	Unitedhealth Group Inc.	4.700	2/15/2021	4.658	17,958,000.00	100.0000	17,958,000.00	18,021,694.15	63,694.15
91324PBT8	Unitedhealth Group Inc.	3.375	11/15/2021	0.266	7,493,000.00	102.1963	7,657,569.22	7,652,055.63	-5,513.59
91324PCU4	Unitedhealth Group Inc.	2.125	3/15/2021	(0.129)	45,353,000.00	100.4735	45,567,764.64	45,589,799.35	22,034.71
91324PDG4	Unitedhealth Group Inc.	0.510	6/15/2021	0.230	2,599,000.00	100.1543	2,603,010.04	2,601,883.80	-1,126.24
91324PDH2	Unitedhealth Group Inc.	3.150	6/15/2021	0.257	35,144,000.00	101.5584	35,691,680.81	35,690,482.17	-1,198.64

TOTAL CORPORATE BONDS					<u>1,521,688,000.00</u>		<u>1,535,891,238.18</u>	<u>1,535,710,682.80</u>	<u>-180,555.38</u>
<u>MONEY MARKET FUNDS</u>									
09248U619	Blackrock Liq Fd Tempfund	0.119	12/1/2020	0.164	275,031,003.00	100.0782	275,245,992.13	275,245,991.99	-0.14
38150C762	Goldman Sachs Funds	0.016	12/1/2020	0.016	222,367,198.03	100.0000	222,367,198.03	222,367,198.03	
461473837	Dws Esg Liquidity Fund-inst	0.177	12/1/2020	0.188	35,218,652.97	100.0127	35,223,131.90	35,223,131.73	-0.17
48129C769	Jpm Prime Mmkt-academy	0.174	12/1/2020	0.068	275,820,446.14	100.0672	276,005,898.51	276,005,899.54	1.03
52470G791	Legg Mason Western Asset Inst Gov't	0.010	12/1/2020	0.010	4,162,993.19	100.0000	4,162,993.19	4,162,993.19	
60934N203	Federated Prime Obligation Mm	0.074	12/1/2020	0.111	275,194,739.51	100.0700	275,387,251.28	275,387,251.99	0.71
61747C707	Morgan Stanley Liq Govt Inst	0.020	12/1/2020	0.020	4,082,986.88	100.0000	4,082,986.88	4,082,986.88	
665279840	Northern Instl Fds Life 2015 R-5	0.020	12/1/2020	0.020	4,706,685.58	100.0000	4,706,685.58	4,706,685.58	
825252885	Short-term Invt Tr Gov Agn Instl	0.010	12/1/2020	0.010	765,226.56	100.0000	765,226.56	765,226.56	
TOTAL MONEY MARKET FUNDS					<u>1,097,349,931.86</u>		<u>1,097,947,364.06</u>	<u>1,097,947,365.49</u>	<u>1.43</u>
<u>US GOVERNMENT AGENCY ISSUE</u>									
3134GVFT0	Federal Home Loan Mortgage Corp.	0.200	6/4/2021	0.243	25,000,000.00	100.0000	25,000,000.00	25,011,531.25	11,531.25
3134GW3B0	Federal Home Loan Mortgage Corp.	0.700	12/2/2020	0.091	20,000,000.00	100.0017	20,000,338.80	20,000,209.60	-129.20
TOTAL US GOVERNMENT AGENCY ISSUE					<u>45,000,000.00</u>		<u>45,000,338.80</u>	<u>45,011,740.85</u>	<u>11,402.05</u>
<u>SUPRANATIONAL AGENCY ISSUES</u>									
459058EW9	International Bank for Reconstruction & Development	1.625	3/9/2021	0.175	50,000,000.00	100.3930	50,196,502.37	50,197,652.00	1,149.63
459058FH1	International Bank for Reconstruction & Development	1.375	5/24/2021	0.183	69,926,000.00	100.5735	70,327,048.15	70,293,111.50	-33,936.65
45905UUZ5	International Bank for Reconstruction & Development	0.494	2/11/2021	0.149	4,500,000.00	100.0694	4,503,120.90	4,502,430.00	-690.90
TOTAL SUPRANATIONAL AGENCY ISSUES					<u>124,426,000.00</u>		<u>125,026,671.42</u>	<u>124,993,193.50</u>	<u>-33,477.92</u>
<u>US TREASURY BILL</u>									
9127963J6	United States Treasury Bill		12/10/2020	0.185	25,000,000.00	99.9976	24,998,859.38	24,999,671.75	812.37
9127963L1	United States Treasury Bill		12/24/2020	0.071	80,000,000.00	99.9955	79,996,406.25	79,995,911.20	-495.05
9127965C9	United States Treasury Bill		12/15/2020	0.046	100,000,000.00	99.9983	99,998,250.00	99,997,667.00	-583.00
TOTAL US TREASURY BILL					<u>205,000,000.00</u>		<u>204,993,515.63</u>	<u>204,993,249.95</u>	<u>-265.68</u>
<u>US GOVERNMENT NOTES/BONDS</u>									
912828Z45	United States Treasury Note	0.239	1/31/2022	0.208	75,000,000.00	100.0404	75,030,327.67	75,093,143.25	62,815.58
TOTAL US GOVERNMENT NOTES/BONDS					<u>75,000,000.00</u>		<u>75,030,327.67</u>	<u>75,093,143.25</u>	<u>62,815.58</u>
REPORT TOTAL					<u>7,279,341,931.86</u>		<u>7,296,836,966.39</u>	<u>7,297,065,941.04</u>	<u>228,974.65</u>