

ILLINOIS PUBLIC TREASURER INVESTMENT POOL

OFFICE OF THE TREASURER

Inventory Report

Position holdings as of December 31, 2020

WAL 102.02 days as of December 31, 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	99.9337	14,990,050.00	14,991,833.40	1,783.40
31331KAV2	Federal Farm Credit Bank	3.910	1/27/2021	0.104	25,000,000.00	100.2705	25,067,630.96	25,062,941.50	-4,689.46
3133EJ2P3	Federal Farm Credit Bank	0.244	12/13/2021	0.253	25,000,000.00	99.9943	24,998,573.10	25,024,078.00	25,504.90
3133EJP94	Federal Farm Credit Bank	0.183	11/2/2021	0.253	15,645,000.00	99.9435	15,636,164.99	15,648,923.61	12,758.62
3133EK2M7	Federal Farm Credit Bank	0.256	7/9/2021	0.259	15,000,000.00	100.0000	15,000,000.00	15,008,854.20	8,854.20
3133EK3X2	Federal Farm Credit Bank	0.260	1/25/2021	0.264	25,000,000.00	100.0000	25,000,000.00	25,001,561.00	1,561.00
3133EK5S1	Federal Farm Credit Bank	0.253	8/5/2021	0.256	15,000,000.00	100.0000	15,000,000.00	15,009,071.40	9,071.40
3133EK7B6	Federal Farm Credit Bank	0.264	11/12/2021	0.268	20,000,000.00	100.0000	20,000,000.00	20,018,306.00	18,306.00
3133EKLZ7	Federal Farm Credit Bank	0.221	11/16/2021	0.228	19,455,000.00	99.9964	19,454,296.51	19,469,775.88	15,479.37
3133EKM60	Federal Farm Credit Bank	0.175	3/10/2021	0.177	25,000,000.00	100.0000	25,000,000.00	25,000,936.75	936.75
3133EKQL3	Federal Farm Credit Bank	0.230	9/13/2021	0.164	15,000,000.00	100.0479	15,007,180.41	15,011,450.55	4,270.14
3133EKV37	Federal Farm Credit Bank	0.395	8/2/2021	0.401	15,000,000.00	100.0000	15,000,000.00	15,020,297.25	20,297.25
3133EKW85	Federal Farm Credit Bank	0.312	10/4/2021	0.316	10,000,000.00	100.0000	10,000,000.00	10,014,260.00	14,260.00
3133EKWX0	Federal Farm Credit Bank	0.183	1/26/2021	0.186	15,000,000.00	100.0000	15,000,000.00	15,000,452.55	452.55
3133EKZ74	Federal Farm Credit Bank	0.229	2/10/2021	0.232	25,000,000.00	100.0000	25,000,000.00	25,002,420.25	2,420.25
3133EL4V3	Federal Farm Credit Bank	0.175	7/25/2022	0.177	20,000,000.00	100.0000	20,000,000.00	20,000,948.80	948.80
3133EL5C4	Federal Farm Credit Bank	0.180	7/25/2022	0.188	25,000,000.00	99.9921	24,998,019.88	24,995,252.25	-2,767.63
3133ELBJ2	Federal Farm Credit Bank	0.228	8/25/2021	0.231	25,000,000.00	100.0000	25,000,000.00	25,013,144.75	13,144.75
3133ELBX1	Federal Farm Credit Bank	0.258	11/2/2021	0.262	7,500,000.00	100.0000	7,500,000.00	7,506,391.95	6,391.95
3133ELCZ5	Federal Farm Credit Bank	0.246	9/9/2021	0.249	20,000,000.00	100.0000	20,000,000.00	20,013,802.40	13,802.40
3133ELDX9	Federal Farm Credit Bank	0.244	9/13/2021	0.247	9,000,000.00	100.0000	9,000,000.00	9,005,649.12	5,649.12
3133ELG40	Federal Farm Credit Bank	0.280	6/8/2022	0.284	85,000,000.00	100.0000	85,000,000.00	85,113,554.90	113,554.90
3133ELG57	Federal Farm Credit Bank	0.200	9/8/2021	0.203	6,000,000.00	100.0000	6,000,000.00	5,998,405.98	-1,594.02
3133ELKC7	Federal Farm Credit Bank	0.123	5/28/2021	0.081	25,000,000.00	100.0176	25,004,398.02	24,998,253.75	-6,144.27
3133ELRQ9	Federal Farm Credit Bank	0.200	3/9/2022	0.203	25,000,000.00	100.0000	25,000,000.00	25,007,596.50	7,596.50
3133ELU69	Federal Farm Credit Bank	0.290	7/15/2022	0.294	20,000,000.00	100.0000	20,000,000.00	20,030,281.40	30,281.40
3133EMAA0	Federal Farm Credit Bank	0.175	6/17/2022	0.175	20,000,000.00	100.0036	20,000,717.46	20,003,147.20	2,429.74
3133EMAW2	Federal Farm Credit Bank	0.180	9/23/2022	0.191	50,000,000.00	99.9853	49,992,662.02	49,982,866.00	-9,796.02
TOTAL FFCB DEBENTURES					617,600,000.00		617,649,693.35	617,954,457.34	304,763.99
<u>FHLB DEBENTURES</u>									
3130ADKY7	Federal Home Loan Bank	0.186	2/1/2021	0.247	15,000,000.00	99.9951	14,999,260.23	14,998,945.35	-314.88
3130AGVL6	Federal Home Loan Bank	0.130	2/9/2021	0.132	10,000,000.00	100.0000	10,000,000.00	10,000,306.40	306.40
3130AGWA9	Federal Home Loan Bank	0.145	5/14/2021	0.147	15,000,000.00	100.0000	15,000,000.00	15,001,434.75	1,434.75
3130AH3A9	Federal Home Loan Bank	0.175	9/10/2021	0.177	15,000,000.00	100.0000	15,000,000.00	15,005,233.35	5,233.35
3130AJ2X6	Federal Home Loan Bank	0.143	4/5/2021	0.041	50,000,000.00	100.0267	50,013,337.77	50,007,966.00	-5,371.77
3130AJ5K1	Federal Home Loan Bank	0.205	2/10/2022	0.208	25,000,000.00	100.0000	25,000,000.00	25,023,695.00	23,695.00
3130AJC49	Federal Home Loan Bank	0.210	2/28/2022	0.213	20,000,000.00	100.0000	20,000,000.00	20,021,002.60	21,002.60

3130AJCZO	Federal Home Loan Bank	0.240	9/3/2021	0.243	20,000,000.00	100.0000	20,000,000.00	20,014,562.00	14,562.00
3130AJLZO	Federal Home Loan Bank	0.158	8/16/2021	0.144	20,000,000.00	100.0098	20,001,961.11	20,002,119.60	158.49
3130AJQV4	Federal Home Loan Bank	0.133	12/17/2021	0.225	7,800,000.00	99.9134	7,793,243.53	7,803,768.73	10,525.20
3130AJVW7	Federal Home Loan Bank	0.096	11/3/2021	0.160	3,700,000.00	99.9475	3,698,057.64	3,698,540.87	483.23
3130AK4Q6	Federal Home Loan Bank	0.180	9/8/2022	0.183	20,000,000.00	100.0000	20,000,000.00	20,005,533.80	5,533.80
3130AK5X0	Federal Home Loan Bank	0.180	9/15/2022	0.183	20,000,000.00	100.0000	20,000,000.00	20,005,401.40	5,401.40
TOTAL FHLB DEBENTURES					241,500,000.00		241,505,860.28	241,588,509.85	82,649.57

COMMERCIAL PAPER

00084BP81	Abn Amro Funding USA LLC		2/8/2021	0.193	20,000,000.00	99.9799	19,995,988.89	19,995,363.40	-625.49
00084BR14	Abn Amro Funding USA LLC		4/1/2021	0.183	50,000,000.00	99.9550	49,977,500.00	49,960,819.50	-16,680.50
00084BRS5	Abn Amro Funding USA LLC		4/26/2021	0.193	25,000,000.00	99.9393	24,984,826.39	24,975,027.75	-9,798.64
00084BRU0	Abn Amro Funding USA LLC		4/28/2021	0.183	13,000,000.00	99.9415	12,992,395.00	12,986,790.57	-5,604.43
00084BSS4	Abn Amro Funding USA LLC		5/26/2021	0.203	26,773,000.00	99.9194	26,751,432.86	26,730,871.08	-20,561.78
00084BT46	Abn Amro Funding USA LLC		6/4/2021	0.233	25,000,000.00	99.9016	24,975,402.78	24,956,621.50	-18,781.28
00084BT79	Abn Amro		6/7/2021	0.233	25,000,000.00	99.8997	24,974,923.52	24,955,562.50	-19,361.02
03948GNE9	Archer Daniels Midland Co.		1/14/2021	0.091	50,000,000.00	99.9968	49,998,375.00	49,998,055.50	-319.50
03948GNN9	Archer Daniels Midland Co.		1/22/2021	0.091	25,000,000.00	99.9948	24,998,687.50	24,998,334.75	-352.75
14912DNR6	Caterpillar Finl Svcs Corp.		1/25/2021	0.122	25,000,000.00	99.9920	24,997,999.92	24,995,034.75	-2,965.17
17327APR2	Citigroup Inc.		2/25/2021	0.172	25,000,000.00	99.9740	24,993,506.97	24,993,894.50	387.53
17327AQ18	Citigroup Inc.		3/1/2021	0.183	25,000,000.00	99.9705	24,992,625.00	24,993,333.25	708.25
17327AR17	Citigroup Inc.		4/1/2021	0.223	20,000,000.00	99.9450	19,989,000.00	19,990,900.00	1,900.00
17327ARP4	Citigroup Inc.		4/23/2021	0.213	13,000,000.00	99.9347	12,991,506.66	12,992,328.57	821.91
17327ATJ6	Citigroup Inc.		6/18/2021	0.213	20,000,000.00	99.9020	19,980,400.00	19,980,001.60	-398.40
17327ATM9	Citigroup Inc.		6/21/2021	0.233	20,000,000.00	99.8908	19,978,150.00	19,979,455.60	1,305.60
17327AU62	Citigroup Inc.		7/6/2021	0.253	20,000,000.00	99.8708	19,974,166.74	19,976,936.60	2,769.86
24422LNL3	John Deere Capital Corp.		1/20/2021	0.122	50,000,000.00	99.9937	49,996,833.33	49,997,778.00	944.67
30229AN88	Exxon Corp.		1/8/2021	0.132	25,000,000.00	99.9975	24,999,368.06	24,999,444.50	76.44
30229ANC9	Exxon Corp.		1/12/2021	0.132	35,000,000.00	99.9960	34,998,609.72	34,998,833.45	223.73
30229ANS4	Exxon Corp.		1/26/2021	0.081	50,000,000.00	99.9944	49,997,222.22	49,996,064.00	-1,158.22
30229APS2	Exxon Corp.	-	2/26/2021	0.152	50,000,000.00	99.9767	49,988,333.33	49,989,787.50	1,454.17
30229ARN1	Exxon Corp.		4/22/2021	0.132	35,000,000.00	99.9599	34,985,970.83	34,983,122.30	-2,848.53
30229ARV3	Exxon Corp.		4/29/2021	0.152	50,000,000.00	99.9508	49,975,416.66	49,973,721.00	-1,695.66
30229ARW1	Exxon Corp.		4/30/2021	0.152	62,000,000.00	99.9504	61,969,258.33	61,966,933.54	-2,324.79
34108ANN3	Florida Pwr & Lt Co.		1/22/2021	0.112	25,000,000.00	99.9936	24,998,395.84	24,997,815.25	-580.59
34108AP27	Florida Pwr & Lt Co.		2/2/2021	0.112	22,000,000.00	99.9902	21,997,848.94	21,996,329.74	-1,519.20
34108AP92	Florida Pwr & Lt Co.		2/9/2021	0.172	50,000,000.00	99.9816	49,990,791.67	49,989,611.00	-1,180.67
4497W0P10	ING (US) Funding LLC		2/1/2021	0.172	40,000,000.00	99.9854	39,994,144.45	39,994,346.80	202.35
45685QT82	ING (US) Funding LLC		6/8/2021	0.218	25,000,000.00	99.9056	24,976,409.72	24,980,566.75	4,157.03
45685QU64	ING (US) Funding LLC		7/6/2021	0.233	25,000,000.00	99.8812	24,970,291.66	24,975,066.75	4,775.09
45685QU98	ING (US) Funding LLC		7/9/2021	0.243	25,000,000.00	99.8740	24,968,500.00	24,974,534.75	6,034.75
45685QUC1	ING (US) Funding LLC		7/12/2021	0.248	35,000,000.00	99.8693	34,954,266.67	34,963,597.90	9,331.23
46640PQC0	JP Morgan		3/12/2021	0.345	25,000,000.00	99.9339	24,983,472.22	24,991,766.00	8,293.78
46640PTN3	JP Morgan		6/22/2021	0.259	25,000,000.00	99.8782	24,969,541.59	24,974,170.25	4,628.66
62478XSQ4	MUFG Union Bank NA		5/24/2021	0.162	20,000,000.00	99.9364	19,987,288.89	19,988,000.00	711.11
63763PPH6	Natl Sec Clearing Corp.		2/17/2021	0.152	50,000,000.00	99.9804	49,990,208.33	49,991,200.00	991.67
63763PPQ6	Natl Sec Clearing Corp.		2/24/2021	0.152	8,000,000.00	99.9775	7,998,200.00	7,998,325.52	125.52
63763PT33	Natl Sec Clearing Corp.		6/3/2021	0.172	55,000,000.00	99.9278	54,960,262.50	54,956,944.35	-3,318.15
64105GN42	Nestle Capital Corp.		1/4/2021	0.233	25,000,000.00	99.9981	24,999,520.83	24,999,789.00	268.17

64105GNV2	Nestle Capital Corp.		1/29/2021	0.219	35,000,000.00	99.9832	34,994,127.78	34,998,026.35	3,898.57
6698M4NK4	Novartis Finance Corp.		1/19/2021	0.091	25,000,000.00	99.9955	24,998,875.00	24,997,202.75	-1,672.25
6698M4NR9	Novartis Finance Corp.		1/25/2021	0.177	22,000,000.00	99.9883	21,997,433.33	21,996,700.00	-733.33
6698M4QF2	Novartis Finance Corp.		3/15/2021	0.253	25,000,000.00	99.9493	24,987,326.36	24,993,884.75	6,558.39
6698M4QN5	Novartis Finance Corp.		3/22/2021	0.253	34,000,000.00	99.9444	33,981,111.11	33,990,514.00	9,402.89
6698M4QV7	Novartis Finance Corp.		3/29/2021	0.253	35,000,000.00	99.9396	34,978,854.17	34,988,963.45	10,109.28
89116END1	Toronto Dominion Holdings Usa Inc.		1/13/2021	0.183	30,000,000.00	99.9940	29,998,200.00	29,998,775.70	575.70
89116EPN7	Toronto Dominion Holdings Usa Inc.		2/22/2021	0.213	25,000,000.00	99.9697	24,992,416.67	24,992,528.50	111.83
89116EQ48	Toronto Dominion Holdings Usa Inc.		3/4/2021	0.183	30,000,000.00	99.9690	29,990,700.00	29,988,922.50	-1,777.50
89116EQ89	Toronto Dominion Holdings Usa Inc.		3/8/2021	0.319	25,000,000.00	99.9423	24,985,562.50	24,990,136.00	4,573.50
89116EQN6	Toronto Dominion Holdings Usa Inc.		3/22/2021	0.213	35,000,000.00	99.9533	34,983,666.67	34,982,911.25	-755.42
89116ER21	Toronto Dominion Holdings Usa Inc.		4/2/2021	0.193	20,000,000.00	99.9520	19,990,394.46	19,988,653.40	-1,741.06
89116ER62	Toronto Dominion Holdings Usa Inc.		4/6/2021	0.279	25,000,000.00	99.9274	24,981,857.64	24,984,933.25	3,075.61
89116ER70	Toronto Dominion Holdings Usa Inc.		4/7/2021	0.193	40,000,000.00	99.9493	39,979,733.33	39,975,534.40	-4,198.93
89116ESE4	Toronto Dominion Holdings Usa Inc.		5/14/2021	0.213	25,000,000.00	99.9224	24,980,604.16	24,976,270.75	-4,333.41
89116EVD2	Toronto Dominion Holdings Usa Inc.		8/13/2021	0.213	35,000,000.00	99.8693	34,954,266.67	34,945,531.25	-8,735.42
91058TNE2	United Healthcare Corp.		1/14/2021	0.172	40,000,000.00	99.9939	39,997,544.44	39,997,666.80	122.36
91058TPG5	United Healthcare Corp.		2/16/2021	0.213	25,000,000.00	99.9732	24,993,291.67	24,993,439.50	147.83
TOTAL COMMERCIAL PAPER					1,780,628,000.00		1,779,832,228.81	1,779,784,786.75	-47,442.06

REPURCHASE AGREEMENTS

3BMRFFK3	Bank Of Montreal	0.100	1/6/2021	0.101	100,000,000.00	100.0000	100,000,000.00	100,000,000.00	
3BMRFFM07	Hsbc	0.070	1/4/2021	0.071	400,000,000.00	100.0000	400,000,000.00	400,000,000.00	
3BMRFFM15	Bank Of Nova Scotia	0.070	1/4/2021	0.071	350,000,000.00	100.0000	350,000,000.00	350,000,000.00	
3BMRFFM23	Bank Of Montreal	0.070	1/4/2021	0.071	350,000,000.00	100.0000	350,000,000.00	350,000,000.00	
3BMRFFM31	Suntrust	0.070	1/4/2021	0.071	250,000,000.00	100.0000	250,000,000.00	250,000,000.00	
TOTAL REPURCHASE AGREEMENTS					1,450,000,000.00		1,450,000,000.00	1,450,000,000.00	

CORPORATE BONDS

02079KAA5	Alphabet Inc.	3.625	5/19/2021	0.229	1,600,000.00	101.2954	1,620,726.20	1,620,712.22	-13.98
023135AM8	Amazon Com Inc.	3.300	12/5/2021	0.219	17,350,000.00	102.3408	17,756,122.47	17,749,847.23	-6,275.24
037833AR1	Apple Inc.	2.850	5/6/2021	0.191	8,609,000.00	100.9186	8,688,077.97	8,678,973.35	-9,104.62
037833CC2	Apple Inc.	1.550	8/4/2021	0.203	15,000,000.00	100.6819	15,102,288.92	15,107,032.80	4,743.88
037833BS8	Apple Inc.	2.250	2/23/2021	0.212	1,100,000.00	100.1217	1,101,339.10	1,101,305.21	-33.89
06406FAA1	Bank of New York Mellon Corp.	2.500	4/15/2021	0.158	47,862,000.00	100.4699	48,086,881.50	48,077,670.48	-9,211.02
06406FAB9	Bank of New York Mellon Corp.	2.050	5/3/2021	0.248	40,229,000.00	100.4584	40,413,395.71	40,408,019.05	-5,376.66
06406HBU2	Bank of New York Mellon Corp.	4.150	2/1/2021	0.166	19,664,000.00	100.3347	19,729,805.69	19,718,936.69	-10,869.00
06406HBY4	Bank of New York Mellon Corp.	3.550	9/23/2021	0.214	31,390,000.00	102.1419	32,062,352.92	32,054,646.21	-7,706.71
07330NAJ4	Bb&t Co Global Bk Mtn	2.850	4/1/2021	0.519	46,095,000.00	100.3779	46,269,170.51	46,286,871.82	17,701.31
07330NAQ8	Branch Banking & Trust Co.	2.625	1/15/2022	0.216	20,000,000.00	102.2977	20,459,542.06	20,449,894.00	-9,648.06
110122CK2	Bristol-Myers Squibb Co.	2.550	5/14/2021	0.199	41,033,000.00	100.8643	41,387,652.38	41,376,456.88	-11,195.50
110122CU0	Bristol-Myers Squibb Co.	2.875	2/19/2021	0.191	12,234,000.00	100.3566	12,273,649.78	12,273,649.78	-3,981.89
110122CV8	Bristol-Myers Squibb Co.	2.250	8/15/2021	0.211	46,444,000.00	101.2682	47,032,983.15	46,949,382.24	-83,600.91
149123BV2	Caterpillar Inc.	3.900	5/27/2021	0.213	41,579,000.00	101.4877	42,197,587.20	42,195,618.65	-1,968.55
14912L6U0	Caterpillar Financial Services Corp.	1.700	8/9/2021	0.209	2,440,000.00	100.8963	2,461,869.12	2,460,598.63	-1,270.49
14912L7D7	Caterpillar Financial Services Corp.	1.931	10/1/2021	0.210	27,001,000.00	101.2897	27,349,221.40	27,328,516.73	-20,704.67
14913Q2G3	Caterpillar Financial Services Corp.	2.900	3/15/2021	0.187	10,155,000.00	100.5475	10,210,597.22	10,207,931.21	-2,666.01
14913Q2H1	Caterpillar Financial Services Corp.	0.447	3/15/2021	0.173	32,063,000.00	100.0560	32,080,963.70	32,073,114.91	-7,848.79
14913Q2N8	Caterpillar Financial Services Corp.	3.150	9/7/2021	0.212	20,894,000.00	101.9559	21,312,491.56	21,297,821.89	-14,669.67

14913Q2P3	Caterpillar Financial Services Corp.	0.505	9/7/2021	0.227	3,350,000.00	100.1946	3,356,518.28	3,355,296.12	-1,222.16
14913Q2W8	Caterpillar Financial Services Corp.	2.650	5/17/2021	0.211	24,910,000.00	100.9171	25,138,441.36	25,128,045.20	-10,396.16
14913Q2X6	Caterpillar Financial Services Corp.	0.612	5/17/2021	0.212	10,808,000.00	100.1522	10,824,451.57	10,822,394.96	-2,056.61
17275RBD3	Cisco Systems Inc.	2.200	2/28/2021	0.180	10,418,000.00	100.3181	10,451,141.20	10,450,398.63	-742.57
17275RBJ0	Cisco Systems Inc.	1.850	9/20/2021	0.204	49,820,000.00	101.0426	50,339,416.19	50,322,126.81	-17,289.38
17325FAL2	Citibank NA	2.850	2/12/2021	0.484	47,890,000.00	100.0706	47,923,810.39	47,912,623.24	-11,187.15
17325FAM0	Citibank NA	0.564	2/12/2021	0.191	4,828,000.00	100.0115	4,828,553.58	4,828,289.68	-263.90
17325FAQ1	Citibank NA	3.400	7/23/2021	0.547	112,393,000.00	101.5992	114,190,389.84	114,048,456.73	-141,933.11
17325FAR9	Citibank NA	0.779	7/23/2021	0.214	13,350,000.00	100.2730	13,386,451.66	13,388,700.45	2,248.79
24422ERH4	John Deere Capital Corp.	3.150	10/15/2021	0.210	3,264,000.00	102.3170	3,339,627.86	3,338,798.71	-829.15
24422EUJ6	John Deere Capital Corp.	0.490	9/10/2021	0.220	5,563,000.00	100.1911	5,573,633.37	5,572,734.92	-898.45
24422EUK3	John Deere Capital Corp.	3.125	9/10/2021	0.210	12,255,000.00	102.0086	12,501,159.31	12,502,792.42	1,633.11
24422EUV9	John Deere Capital Corp.	2.300	6/7/2021	0.188	17,740,000.00	100.9110	17,901,619.45	17,898,876.96	-2,742.49
24422EUW7	John Deere Capital Corp.	0.625	6/7/2021	0.189	16,300,000.00	100.1916	16,331,232.84	16,323,967.36	-7,265.48
437076AW2	Home Depot Inc.	4.400	4/1/2021	0.251	16,278,000.00	100.0000	16,278,000.00	16,278,000.00	
438516BA3	Honeywell Intl Inc.	4.250	3/1/2021	0.194	52,624,000.00	100.6617	52,972,232.21	52,950,336.68	-21,895.53
438516BM7	Honeywell Intl Inc.	1.850	11/1/2021	0.218	10,000,000.00	101.2219	10,122,193.01	10,118,365.30	-3,827.71
458140AJ9	Intel Corp.	3.300	10/1/2021	0.229	85,046,000.00	102.2987	87,000,986.55	86,933,952.31	-67,034.24
742718EN5	Procter & Gamble Co.	1.850	2/2/2021	0.153	8,755,000.00	100.1471	8,767,880.73	8,765,807.17	-2,073.56
46632FRC1	Jp Morgan Chase Bank Na	0.217	2/27/2021	0.220	35,000,000.00	100.0000	35,000,000.00	34,949,159.00	-50,841.00
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	101.2413	2,347,785.87	2,346,199.06	-1,586.81
594918BP8	Microsoft Corp.	1.550	8/8/2021	0.162	14,706,000.00	100.7218	14,812,151.20	14,807,157.13	-4,994.07
69353REW4	PNC Bank NA	2.150	4/29/2021	0.420	44,717,000.00	100.4188	44,904,274.84	44,926,829.60	22,554.76
69353REY0	PNC Bank NA	2.550	12/9/2021	0.222	19,347,000.00	101.9876	19,731,539.64	19,725,844.25	-5,695.39
69353RFK9	PNC Bank NA	0.466	1/22/2021	0.251	17,787,000.00	100.0128	17,789,268.79	17,789,381.32	112.53
69371RP42	Paccar Financial Corp.	3.150	8/9/2021	0.196	5,800,000.00	101.7889	5,903,753.98	5,899,374.01	-4,379.97
713448DL9	Pepsi Co Inc.	1.700	10/6/2021	0.209	28,151,000.00	101.0136	28,436,350.29	28,421,218.35	-15,131.94
713448DX3	Pepsi Co Inc.	2.000	4/15/2021	0.181	2,000,000.00	100.3649	2,007,297.91	2,007,211.60	-86.31
717081EM1	Pfizer Inc.	3.000	9/15/2021	0.202	24,487,000.00	101.9669	24,968,628.20	24,972,040.94	3,412.74
90331HNP4	Us Bank Assn Cincinnati Oh Mtn Fr	3.150	4/26/2021	0.253	48,377,000.00	100.6687	48,700,497.36	48,698,443.40	-2,053.96
90331HNQ2	Us Bank Assn Cincinnati Oh Mtn Vr	0.535	4/26/2021	0.720	49,259,000.00	99.9591	49,238,834.23	49,293,653.71	54,819.48
90331HNX7	Us Bank Assn Cincinnati Oh Mtn Vr	3.450	11/16/2021	0.221	16,860,000.00	102.5514	17,290,160.89	17,293,123.45	2,962.56
90331HNY5	Us Bank Assn Cincinnati Oh Mtn Vr	0.601	11/16/2021	0.194	7,820,000.00	100.3282	7,845,668.55	7,840,155.27	-5,513.28
90331HPA5	Us Bank Assn Cincinnati Oh Mtn Vr	3.000	2/4/2021	0.149	59,875,000.00	100.0232	59,888,887.56	59,875,000.00	-13,887.56
90331HPB3	Us Bank Assn Cincinnati Oh Mtn Vr	0.530	2/4/2021	0.118	28,765,000.00	100.0034	28,765,990.71	28,765,000.00	-990.71
91159HHA1	US Bancorp Mtns Bk Ent	4.125	5/24/2021	0.316	19,555,000.00	101.1794	19,785,629.28	19,781,830.37	-3,798.91
91324PBP6	Unitedhealth Group Inc.	4.700	2/15/2021	4.658	17,958,000.00	100.0000	17,958,000.00	18,013,635.68	55,635.68
91324PBT8	Unitedhealth Group Inc.	3.375	11/15/2021	0.261	11,194,000.00	101.9328	11,410,361.22	11,400,743.55	-9,617.67
91324PCH3	Unitedhealth Group Inc.	2.875	12/15/2021	0.238	25,117,000.00	102.5148	25,748,651.05	25,723,609.96	-25,041.09
91324PCU4	Unitedhealth Group Inc.	2.125	3/15/2021	(0.170)	48,353,000.00	100.2855	48,491,036.92	48,533,418.10	42,381.18
91324PDG4	Unitedhealth Group Inc.	0.477	6/15/2021	0.196	2,599,000.00	100.1299	2,602,376.08	2,601,519.91	-856.17
91324PDH2	Unitedhealth Group Inc.	3.150	6/15/2021	0.251	38,476,000.00	101.3144	38,981,738.13	38,958,884.96	-22,853.17
TOTAL CORPORATE BONDS					1,656,568,000.00		1,671,398,497.47	1,670,924,325.39	-474,172.08
<u>MONEY MARKET FUNDS</u>									
09248U619	Blackrock Liq Fd Tempfund	0.078	1/1/2021	0.083	275,057,753.78	100.0782	275,272,761.63	275,272,760.92	-0.71
38150C762	Goldman Sachs Funds	0.026	1/1/2021	0.026	23,834,715.37	100.0000	23,834,715.37	23,834,715.37	

461473837	Dws Esg Liquidity Fund-inst	0.180	1/1/2021	0.178	35,223,559.49	100.0127	35,228,037.93	35,228,037.82	-0.11
48129C769	Jpm Prime Mmkt-academy	0.116	1/1/2021	0.116	275,835,988.08	100.0672	276,021,449.77	276,021,449.16	-0.61
52470G791	Legg Mason Western Asset Inst Gov't	0.010	1/1/2021	0.010	2,435,506.23	100.0000	2,435,506.23	2,435,506.23	
60934N203	Federated Prime Obligation Mm	0.082	1/1/2021	0.083	275,212,875.95	100.0700	275,405,387.72	275,405,387.36	-0.36
61747C707	Morgan Stanley Liq Govt Inst	0.030	1/1/2021	0.030	150,555,034.10	100.0000	150,555,034.10	150,555,034.10	
665279840	Northern Instl Fds Life 2015 R-5	0.020	1/1/2021	0.020	4,706,685.58	100.0000	4,706,685.58	4,706,685.58	
825252885	Short-term Invts Tr Gov Agn Instl	0.030	1/1/2021	0.030	174,876,240.64	100.0000	174,876,240.64	174,876,240.64	
TOTAL MONEY MARKET FUNDS					1,217,738,359.22		1,218,335,818.97	1,218,335,817.18	-1.79
<u>US GOVERNMENT AGENCY ISSUE</u>									
3134GVFT0	Federal Home Loan Mortgage Corp.	0.210	6/4/2021	0.213	25,000,000.00	100.0000	25,000,000.00	25,009,535.75	9,535.75
TOTAL US GOVERNMENT AGENCY ISSUE					25,000,000.00		25,000,000.00	25,009,535.75	9,535.75
<u>SUPRANATIONAL AGENCY ISSUES</u>									
00828EBD0	African Development Bank	2.375	9/23/2021	0.208	9,567,000.00	101.5701	9,717,215.16	9,717,252.22	37.06
00828EBP3	African Development Bank	1.250	7/26/2021	0.186	10,000,000.00	100.6048	10,060,477.97	10,059,252.60	-1,225.37
045167CU5	Asian Development Bank Adb	0.227	12/15/2021	0.192	33,000,000.00	100.0359	33,011,836.17	32,997,690.00	-14,146.17
45818WBM7	Inter American Development Bk	0.437	7/15/2021	0.219	17,000,000.00	100.1198	17,020,368.20	17,017,850.00	-2,518.20
45950KCM0	Intl Finance Corp.	2.250	1/25/2021	0.153	15,000,000.00	100.1366	15,020,497.25	15,018,995.70	-1,501.55
459058EW9	International Bank for Reconstruction & Development	1.625	3/9/2021	0.175	50,000,000.00	100.2687	50,134,343.45	50,137,597.50	3,254.05
459058FH1	International Bank for Reconstruction & Development	1.375	5/24/2021	0.183	69,926,000.00	100.4714	70,255,597.04	70,239,915.99	-15,681.05
45905UUZ5	International Bank for Reconstruction & Development	0.494	2/11/2021	0.149	4,500,000.00	100.0395	4,501,777.18	4,501,485.00	-292.18
TOTAL SUPRANATIONAL AGENCY ISSUES					124,426,000.00		124,891,717.67	124,878,998.49	-12,719.18
<u>US TREASURY BILL</u>									
9127963W7	United States Treasury Bill		2/4/2021	0.084	100,000,000.00	99.9904	99,992,161.11	99,995,264.00	3,102.89
912796A74	United States Treasury Bill		1/19/2021	0.069	100,000,000.00	99.9966	99,996,575.00	99,998,333.00	1,758.00
TOTAL US TREASURY BILL					200,000,000.00		199,988,736.11	199,993,597.00	4,860.89
<u>US GOVERNMENT NOTES/BONDS</u>									
912828Z45	United States Treasury Note	0.249	1/31/2022	0.218	75,000,000.00	100.0375	75,028,122.82	75,073,932.00	45,809.18
TOTAL US GOVERNMENT NOTES/BONDS					75,000,000.00		75,028,122.82	75,073,932.00	45,809.18
REPORT TOTAL					7,388,460,359.22		7,403,630,675.48	7,403,543,959.75	-86,715.73