

STATE OF ILLINOIS PORTFOLIO - Unaudited

For the week ended March 25, 2016

REPURCHASE AGREEMENTS

<u>DESCRIPTION</u>	<u>MATURITY</u>	<u>POSITION-SIZE</u>	<u>YIELD</u>
NESBITT BURNS SECURITIES INC.	3/28/2016	\$200,000,000	0.270%
HSBC SECURITIES	3/28/2016	\$950,000,000	0.260%
NORTHERN TRUST COMPANY	3/28/2016	\$414,000,000	0.250%
NORTHERN TRUST COMPANY	3/28/2016	\$360,225,000	0.250%
NORTHERN TRUST COMPANY	3/28/2016	\$6,335,000	0.250%
NORTHERN TRUST COMPANY	3/28/2016	\$3,000,000	0.250%
TOTAL STATE REPURCHASE AGREEMENTS		\$1,933,560,000	

<u>TOLL HIGHWAY REPURCHASE AGREEMENTS</u>	<u>MATURITY</u>	<u>POSITION-SIZE</u>	<u>YIELD</u>
MIZUHO SECURITIES US	3/28/2016	\$204,565,000	0.280%
MIZUHO SECURITIES US	3/28/2016	\$17,325,000	0.280%
MIZUHO SECURITIES US	3/28/2016	\$17,200,000	0.280%
TOTAL TOLL HIGHWAY REPURCHASE AGREEMENTS		\$239,090,000	

COMMERCIAL PAPER

<u>DESCRIPTION</u>	<u>MATURITY</u>	<u>POSITION-SIZE</u>	<u>YIELD</u>
APPLE/GREAT PACIFIC	4/1/2016	\$100,000,000	0.350%
APPLE/GREAT PACIFIC	4/1/2016	\$50,000,000	0.340%
EXXON MOBILE/CASTLEOAK	4/1/2016	\$25,000,000	0.360%
UNITED PARCEL/GREAT PACIFIC	4/1/2016	\$50,000,000	0.370%
APPLE/CASTLE OAK	4/1/2016	\$50,000,000	0.370%
ABN AMBRO/CITIGROUP	4/1/2016	\$50,000,000	0.440%
ABN AMBRO/CITIGROUP	4/1/2016	\$15,000,000	0.440%
APPLE/CASTLE OAK	4/1/2016	\$100,000,000	0.390%
APPLE/CASTLE OAK	4/1/2016	\$100,000,000	0.380%
APPLE/GREAT PACIFIC	4/1/2016	\$100,000,000	0.380%
UNITED PARCEL/MISCHLER	4/1/2016	\$50,000,000	0.400%
PROCTER GAMBLE/GREAT PACIFIC	4/1/2016	\$100,000,000	0.320%
EXXON MOBILE/GREAT PACIFIC	4/4/2016	\$50,000,000	0.430%
EXXON MOBILE/GREAT PACIFIC	4/4/2016	\$50,000,000	0.440%
APPLE/CASTLE OAK	4/4/2016	\$50,000,000	0.380%
EXXON MOBILE/MISCHLER	4/4/2016	\$50,000,000	0.430%
UNITED PARCEL/CASTLEOAK	4/4/2016	\$50,000,000	0.370%
EXXON MOBILE/MISCHLER	4/4/2016	\$50,000,000	0.390%
EXXON MOBILE/GREAT PACIFIC	4/5/2016	\$50,000,000	0.420%
PROCTER GAMBLE/GREAT PACIFIC	4/5/2016	\$50,000,000	0.320%
PEPSICO/CASTLEOAK	4/11/2016	\$50,000,000	0.330%
ALLIANCE BERNSTEIN/MISCHLER	4/18/2016	\$25,000,000	0.560%
PFIZER/CABRERA	4/28/2016	\$50,000,000	0.450%
PFIZER/CABRERA	4/28/2016	\$35,000,000	0.450%

STATE OF ILLINOIS PORTFOLIO - Unaudited

For the week ended March 25, 2016

MUFG UNION BANK	5/2/2016	\$50,000,000	0.410%
EXXON MOBILE/CASTLEOAK	5/2/2016	\$50,000,000	0.430%
UNITED PARCEL/CASTLEOAK	5/2/2016	\$50,000,000	0.380%
EXXON MOBILE/GREAT PACIFIC	5/2/2016	\$50,000,000	0.440%
EXXON MOBILE/GREAT PACIFIC	5/2/2016	\$50,000,000	0.440%
EXXON MOBILE/GREAT PACIFIC	5/2/2016	\$50,000,000	0.450%
EXXON MOBILE/CASTLEOAK	5/2/2016	\$50,000,000	0.450%
APPLE/CASTLE OAK	5/2/2016	\$50,000,000	0.410%
EXXON MOBILE/CASTLEOAK	5/2/2016	\$50,000,000	0.420%
MICROSOFT/GREAT PACIFIC	5/4/2016	\$100,000,000	0.390%
EXXON MOBILE/MISCHLER	5/6/2016	\$50,000,000	0.440%
APPLE/GREAT PACIFIC	5/6/2016	\$50,000,000	0.410%
PFIZER/CABRERA	5/16/2016	\$50,000,000	0.470%
TORONTO /CASTLEOAK	5/19/2016	\$50,000,000	0.470%
TORONTO/MISCHLER	5/19/2016	\$50,000,000	0.470%
TORONTO DOMINION HDG USA	5/19/2016	\$50,000,000	0.490%
ING FUNDING/GREAT PACIFIC	6/1/2016	\$50,000,000	0.590%
ING FUNDING/ALAMO	6/1/2016	\$50,000,000	0.590%
ING FUNDING/GREAT PACIFIC	6/1/2016	\$100,000,000	0.580%
ABN AMRO/MISCHLER	6/1/2016	\$12,000,000	0.610%
ABN AMRO/GREAT PACIFIC	6/1/2016	\$35,000,000	0.620%
ABN AMBRO/CITIGROUP	6/1/2016	\$150,000,000	0.620%
ABN AMBRO/CITIGROUP	6/1/2016	\$30,000,000	0.620%
APPLE/MISCHLER	6/1/2016	\$50,000,000	0.420%
EXXON MOBILE/GREAT PACIFIC	6/1/2016	\$50,000,000	0.410%
ING FUNDING/GREAT PACIFIC	6/2/2016	\$50,000,000	0.590%
ING FUNDING/CARBRERA	6/2/2016	\$35,000,000	0.600%
ING FUNDING/ALAMO	6/17/2016	\$100,000,000	0.620%
ING FUNDING/CARBRERA	7/1/2016	\$50,000,000	0.680%
ING FUNDING/ALAMO	7/1/2016	\$50,000,000	0.680%
ING FUNDING/CASTLEOAK	7/1/2016	\$25,000,000	0.680%
ING FUNDING/GREAT PACIFIC	7/1/2016	\$14,520,000	0.600%
ING FUNDING/ALAMO	7/5/2016	\$50,000,000	0.680%
ING FUNDING/MISCHLER	7/5/2016	\$50,000,000	0.690%
TOTAL COMMERCIAL PAPER		\$3,151,520,000	

CERTIFICATES OF DEPOSIT - (Linked Deposit & ATC Programs)

<u>DESCRIPTION</u>		<u>MONTHLY TOTAL</u>	<u>WEIGHTED AVERAGE</u>
CERTIFICATES OF DEPOSIT	Mar-2016	\$1,328,000	0.214%
CERTIFICATES OF DEPOSIT	Apr-2016	\$23,057,000	0.372%
CERTIFICATES OF DEPOSIT	May-2016	\$9,080,000	0.242%
CERTIFICATES OF DEPOSIT	Jun-2016	\$4,636,400	0.240%
CERTIFICATES OF DEPOSIT	Jul-2016	\$5,195,000	0.250%
CERTIFICATES OF DEPOSIT	Aug-2016	\$480,325	0.431%

STATE OF ILLINOIS PORTFOLIO - Unaudited

For the week ended March 25, 2016

CERTIFICATES OF DEPOSIT	Sep-2016	\$1,285,482	0.292%
CERTIFICATES OF DEPOSIT	Oct-2016	\$776,000	0.639%
CERTIFICATES OF DEPOSIT	Nov-2016	\$135,000	0.865%
CERTIFICATES OF DEPOSIT	Dec-2016	\$8,742,820	0.684%
CERTIFICATES OF DEPOSIT	Jan-2017	\$4,474,300	0.335%
CERTIFICATES OF DEPOSIT	Feb-2017	\$13,423,716	0.347%
CERTIFICATES OF DEPOSIT	Mar-2017	\$25,847,057	0.351%
CERTIFICATES OF DEPOSIT	Apr-2017	\$170,000	0.540%
CERTIFICATES OF DEPOSIT	Jun-2017	\$71,000	0.437%
CERTIFICATES OF DEPOSIT	Jul-2017	\$207,000	0.463%
CERTIFICATES OF DEPOSIT	Aug-2017	\$222,589	0.520%
CERTIFICATES OF DEPOSIT	Sep-2017	\$12,530	0.520%
CERTIFICATES OF DEPOSIT	Nov-2017	\$45,200	0.460%
CERTIFICATES OF DEPOSIT	Dec-2017	\$178,759	0.550%
CERTIFICATES OF DEPOSIT	Jan-2018	\$200,000	0.550%
CERTIFICATES OF DEPOSIT	Feb-2018	\$72,000	0.550%
CERTIFICATES OF DEPOSIT	Mar-2018	\$219,500	0.560%
CERTIFICATES OF DEPOSIT	Apr-2018	\$12,000	0.570%
CERTIFICATES OF DEPOSIT	May-2018	\$128,050	0.570%
CERTIFICATES OF DEPOSIT	Oct-2018	\$170,000	0.630%
CERTIFICATES OF DEPOSIT	Dec-2018	\$31,000	0.660%
CERTIFICATES OF DEPOSIT	Jan-2019	\$269,900	0.680%
CERTIFICATES OF DEPOSIT	Feb-2019	\$207,950	0.690%
CERTIFICATES OF DEPOSIT	Mar-2019	\$499,000	0.700%
TOTAL CERTIFICATES OF DEPOSIT		\$101,177,578	

US TREASURIES

<u>DESCRIPTION</u>	<u>MATURITY</u>	<u>POSITION-SIZE</u>	<u>YIELD</u>
TREASURY BILLS	3/31/2016	\$50,000,000	0.213%
TREASURY BILLS	3/31/2016	\$50,000,000	0.210%
TREASURY BILLS	4/7/2016	\$50,000,000	0.195%
TREASURY BILLS	4/7/2016	\$50,000,000	0.180%
TREASURY BILLS	4/7/2016	\$50,000,000	0.251%
TREASURY BILLS	4/7/2016	\$100,000,000	0.225%
TREASURY BILLS	4/21/2016	\$150,000,000	0.275%
TREASURY BILLS	4/28/2016	\$50,000,000	0.250%
TREASURY BILLS	4/28/2016	\$50,000,000	0.241%
TREASURY BILLS	4/28/2016	\$50,000,000	0.245%
TREASURY BILLS	4/28/2016	\$50,000,000	0.250%
TREASURY BILLS	4/28/2016	\$50,000,000	0.275%
TREASURY BILLS	5/5/2016	\$50,000,000	0.258%
TREASURY BILLS	5/5/2016	\$50,000,000	0.252%
TREASURY BILLS	5/5/2016	\$50,000,000	0.265%
TREASURY BILLS	5/5/2016	\$50,000,000	0.230%

STATE OF ILLINOIS PORTFOLIO - Unaudited

For the week ended March 25, 2016

TREASURY BILLS	5/26/2016	\$50,000,000	0.285%
TREASURY BILLS	5/26/2016	\$50,000,000	0.305%
TREASURY BILLS	5/26/2016	\$50,000,000	0.316%
TREASURY BILLS	5/26/2016	\$50,000,000	0.315%
TREASURY BILLS	5/26/2016	\$50,000,000	0.312%
TREASURY BILLS	5/26/2016	\$50,000,000	0.300%
TREASURY BILLS	6/2/2016	\$40,000,000	0.280%
TREASURY BILLS	6/2/2016	\$50,000,000	0.294%
TREASURY BILLS	6/2/2016	\$50,000,000	0.285%
TREASURY BILLS	6/2/2016	\$50,000,000	0.295%
TREASURY BILLS	6/2/2016	\$50,000,000	0.281%
TREASURY BILLS	6/2/2016	\$50,000,000	0.275%
TREASURY BILLS	6/2/2016	\$50,000,000	0.282%
TREASURY BILLS	7/21/2016	\$100,000,000	0.390%
TREASURY BILLS	11/10/2016	\$50,000,000	0.465%
TREASURY BILLS	11/10/2016	\$50,000,000	0.460%
TREASURY NOTES	8/31/2016	\$50,000,000	0.500%
TREASURY NOTES	9/15/2016	\$50,000,000	0.875%
TREASURY NOTES	9/30/2016	\$50,000,000	0.500%
TREASURY NOTES	10/31/2016	\$50,000,000	0.375%
TREASURY NOTES	11/30/2016	\$50,000,000	0.500%
TREASURY NOTES	1/31/2019	\$25,000,000	1.500%
TREASURY NOTES	2/28/2019	\$25,000,000	1.500%
		\$2,090,000,000	

TOLL HIGHWAY TREASURIES

<u>DESCRIPTION</u>	<u>MATURITY</u>	<u>POSITION-SIZE</u>	<u>YIELD</u>
TREASURY BILLS	4/7/2016	\$50,000,000	0.230%
TOTAL TOLL HIGHWAY TREASURIES		\$50,000,000	
TOTAL TREASURIES		\$2,140,000,000	

US AGENCIES

<u>DESCRIPTION</u>	<u>MATURITY</u>	<u>POSITION-SIZE</u>	<u>YIELD</u>
FFCB NOTES	11/23/2016	\$25,000,000	0.625%
FFCB NOTES	1/4/2017	\$22,250,000	0.900%
FFCB NOTES	1/11/2017	\$25,000,000	0.640%
FFCB NOTES	2/12/2018	\$25,000,000	1.070%
FFCB NOTES	4/17/2017	\$23,000,000	0.690%
FFCB NOTES	6/1/2017	\$27,450,000	0.840%
FHLB NOTES	6/10/2016	\$18,350,000	0.375%
FHLB NOTES	11/23/2016	\$15,850,000	0.625%
FHLB NOTES	12/5/2016	\$50,000,000	0.530%

STATE OF ILLINOIS PORTFOLIO - Unaudited

For the week ended March 25, 2016

FHLB NOTES	12/28/2016	\$15,000,000	0.625%
FHLB NOTES	5/24/2017	\$14,000,000	0.875%
FHLB NOTES	7/27/2018	\$25,000,000	1.200%
FHLB NOTES	8/28/2017	\$25,000,000	0.750%
FHLB NOTES	10/23/2017	\$25,000,000	0.900%
FHLB NOTES	4/25/2018	\$15,000,000	1.125%
FHLB NOTES	6/19/2018	\$25,000,000	1.000%
FHLB NOTES	7/13/2018	\$25,000,000	1.200%
FNMA NOTES	8/28/2017	\$25,000,000	0.750%
FNMA NOTES	4/30/2018	\$25,000,000	1.000%
FNMA NOTES	5/15/2018	\$25,000,000	0.875%
FNMA NOTES	5/21/2018	\$25,000,000	1.000%
FNMA NOTES	5/21/2018	\$25,000,000	0.875%
FNMA NOTES	5/21/2018	\$25,000,000	1.000%
FNMA NOTES	6/20/2018	\$25,000,000	1.030%
FHLMC NOTES	1/27/2017	\$50,000,000	0.500%
FHLMC NOTES	5/8/2017	\$20,000,000	0.700%
FHLMC NOTES	5/26/2017	\$25,000,000	0.850%
FHLMC NOTES	7/14/2017	\$25,000,000	0.750%
FHLMC NOTES	8/15/2017	\$25,000,000	0.875%
FHLMC NOTES	8/15/2017	\$25,000,000	0.875%
FHLMC NOTES	11/27/2017	\$25,000,000	1.000%
FHLMC NOTES	11/27/2017	\$25,000,000	1.000%
FHLMC NOTES	11/28/2017	\$25,000,000	0.750%
FHLMC NOTES	11/28/2017	\$25,000,000	0.750%
FHLMC NOTES	4/30/2018	\$25,000,000	1.020%
FHLMC NOTES	4/30/2018	\$25,000,000	1.060%
FHLMC NOTES	6/12/2018	\$25,000,000	1.200%
FARMER MAC NOTES	3/1/2017	\$25,000,000	0.675%
FARMER MAC NOTES	3/23/2017	\$25,000,000	0.810%
FARMER MAC NOTES	6/7/2017	\$25,000,000	0.760%
FARMER MAC NOTES	6/15/2017	\$25,000,000	0.625%
FARMER MAC NOTES	9/1/2017	\$25,000,000	0.800%
FARMER MAC NOTES	9/1/2017	\$25,000,000	0.800%
FARMER MAC NOTES	10/23/2017	\$16,000,000	0.900%
FARMER MAC NOTES	2/28/2019	\$25,000,000	1.700%
FARMER MAC NOTES	8/14/2019	\$14,000,000	1.810%
FARMER MAC NOTES	12/11/2019	\$11,000,000	1.840%
SBA BOND	12/25/2019	\$31,139.35	9.475%
FNMA ARM MBS	12/1/2019	\$11,617.41	5.462%
FNMA ARM MBS	6/1/2020	\$1,259.72	5.135%
FNMA ARM MBS	11/1/2020	\$5,666.52	5.966%
FNMA ARM MBS	7/1/2022	\$15,082.21	5.630%
FNMA ARM MBS	10/1/2022	\$6,275.25	4.821%
FNMA ARM MBS	11/1/2022	\$16,069.93	5.385%
FHLMC ARM MBS	2/1/2018	\$4,402.90	7.500%

STATE OF ILLINOIS PORTFOLIO - Unaudited

For the week ended March 25, 2016

FHLMC ARM MBS	3/1/2019	\$1,660.70	7.651%
FHLMC ARM MBS	6/1/2019	\$3,011.04	6.833%
FHLMC ARM MBS	12/1/2021	\$6,058.49	5.471%
FHLMC ARM MBS	1/1/2022	\$788.74	7.351%
TOTAL AGENCIES		\$1,137,003,032.26	

TOLL HIGHWAY AGENCIES

<u>DESCRIPTION</u>	<u>MATURITY</u>	<u>POSITION-SIZE</u>	<u>YIELD</u>
FHLB DISCOUNT NOTES	4/13/2016	\$50,000,000	0.310%
FHLB DISCOUNT NOTES	4/15/2016	\$50,000,000	0.315%
FHLB DISCOUNT NOTES	4/18/2016	\$50,000,000	0.315%
FHLB DISCOUNT NOTES	5/3/2016	\$50,000,000	0.335%
FHLB DISCOUNT NOTES	5/5/2016	\$50,000,000	0.335%
FHLB DISCOUNT NOTES	5/27/2016	\$50,000,000	0.380%
FNMA DISCOUNT NOTES	7/5/2016	\$50,000,000	0.340%
FNMA DISCOUNT NOTES	7/11/2016	\$50,000,000	0.340%
FNMA DISCOUNT NOTES	8/11/2016	\$50,000,000	0.420%
FHLMC DISCOUNT NOTES	8/1/2016	\$50,000,000	0.420%
FHLMC DISCOUNT NOTES	1/3/2017	\$50,000,000	0.560%
FHLMC DISCOUNT NOTES	1/10/2017	\$50,000,000	0.560%
FHLMC DISCOUNT NOTES	2/1/2017	\$50,000,000	0.600%
TOTAL TOLL HIGHWAY AGENCIES		\$650,000,000.00	
GRAND TOTAL AGENCIES		\$1,787,003,032.26	

SUPRANATIONAL SECURITIES

<u>DESCRIPTION</u>	<u>MATURITY</u>	<u>POSITION-SIZE</u>	<u>YIELD</u>
INTL BK RECON & DEV	6/15/2018	\$10,000,000	1.000%
INTL BK RECON & DEV	6/15/2018	\$10,000,000	1.000%
TOTAL SUPRANATIONALS		\$20,000,000.00	

FOREIGN BONDS

<u>DESCRIPTION</u>	<u>MATURITY</u>	<u>POSITION-SIZE</u>	<u>YIELD</u>
STATE OF ISRAEL BONDS	5/1/2016	\$5,000,000	1.250%
STATE OF ISRAEL BONDS	2/1/2018	\$10,000,000	1.810%
STATE OF ISRAEL BONDS	3/1/2019	\$10,000,000	2.040%
TOTAL FOREIGN BONDS		\$25,000,000	

ILLINOIS TECHNOLOGY DEVELOPMENT

STATE OF ILLINOIS PORTFOLIO - Unaudited

For the week ended March 25, 2016

<u>DESCRIPTION</u>	<u>POSITION-SIZE</u>
APEX VENTURE PARTNERS	\$3,218,530.37
BAIRD VENTURE PARTNERS	\$4,170,317.23
BEECKEN PETTY O'KEEFE QP FD II	\$774,444.50
CERES VENTURE FUND	\$495,002.00
ILL EMERGING TECHNOLOGY FD	\$844,239.62
ILL EMERGING TECHNOLOGY FD II	\$1,248,711.92
ILL INNOVATION ACCELERATOR FD	\$526,220.13
JK & B VENTURES	\$2,084,138.99
MK CAPITAL II, LP	\$3,525,773.60
MK CAPITAL, LP	\$848,949.00
MVC GP II,LLC	\$3,330,905.74
OCA VENTURE PARTNERS	\$2,986,027.71
OPEN PRAIRIE VENTURE II	\$2,460,220.41
PATRIOT CAPITAL	\$3,293,539.43
PRAIRIE CAPITAL V, LP	\$2,783,195.80
STERLING SMALL MKT GROWTH 2009	\$2,614,420.00
STERLING VENTURE PARTNERS II	\$2,641,843.00
SVOBODA, COLLINS L.L.C.	\$3,051,847.68
TOTAL TECHNOLOGIES	\$40,898,327.13

MONEY MARKET FUNDS

<u>DESCRIPTION</u>	<u>POSITION-SIZE</u>
IL FUNDS MMF	\$966,663,423.04
MORGAN STANLEY/TREAS CURVE	\$1,000,000,000.00
AIM TREASURY CURVE MMF	\$150,000,000.00
WESTERN ASSET TREASURY CURVE MMF	\$500,000,000.00
INB LOCKBOX IDOR-FIDELITY	\$269,993.00
INB LOCKBOX-FIDELITY	\$29,990.00
INB CLEARING DHS LOCKBOX	\$154,804.00
TOLL HIGHWAY MMF'S	
IL FUNDS MMF - IPASS ESCROW	\$187,325,000.00
	\$2,804,443,210.04
GRAND TOTAL	\$12,242,692,147.43