STATE OF ILLINOIS
OFFICE OF THE TREASURER
Inventory Report
Position holdings as of November 3, 2017

WAM 55 days WAL 105.15 days as of November 3, 2017

Primary Identifier	Security Description	Maturity	Yield	Cost	Market Value
		REPURCHASE AGREEMENTS			
3AMRAGPS8	Hsbc	11/6/2017	0.980	300,000,000.00	300,000,000.00
3AMRAGPT6	Bmo Capital Markets	11/6/2017	1.030	300,000,000.00	300,000,000.00
3AMRAGPU3	Sun Trust	11/6/2017	1.040	125,000,000.00	125,000,000.00
3AMRAGPV1	Bank Of Nova Scotia	11/6/2017	1.040	500,000,000.00	500,000,000.00
TOTAL REPURCHASE AGREEMENTS				**1,225,000,000.00**	**1,225,000,000.00**
		COMMERCIAL PAPER			
00084BYD0	Abn Amro	11/13/2017	1.354	24,993,607.64	24,991,361.00
00084BYF5	Abn Amro	11/15/2017	1.285	24,992,375.00	24,989,616.75
00084BZ64	Abn Amro	12/6/2017	1.359	15,482,820.83	15,481,912.74
00084CA28	Abn Amro	1/2/2018	1.311	34,927,681.25	34,924,166.55
00084CA51	Abn Amro	1/5/2018	1.473	29,928,500.00	29,931,382.50
00084CB92	Abn Amro	2/9/2018	1.385	34,875,312.50	34,867,945.00
00084CCM2	Abn Amro	3/21/2018	1.438	19,893,500.00	19,888,296.60
00084CD25	Abn Amro	4/2/2018	1.467	24,853,000.00	24,846,354.25
00084CD58	Abn Amro	4/5/2018	1.518	24,844,791.67	24,842,856.25
00084CDJ8	Abn Amro	4/18/2018	1.539	19,863,261.11	19,861,758.80
01854VY67	Alliance Cap Mgmt L P	11/6/2017	1.180	15,000,000.00	14,998,518.75
01854WBC7	Alliance Cap Mgmt L P	2/12/2018	1.475	9,961,072.22	9,962,349.40
01854WBL7	Alliance Cap Mgmt L P	2/20/2018	1.464	9,958,188.89	9,958,882.80
01854WBS2	Alliance Cap Mgmt L P	2/26/2018	1.462	9,955,822.22	9,956,236.10
03785DYV2	Apple Inc.	11/29/2017	1.161	40,969,614.45	40,966,924.48
03948GY64	Archer Daniels Midland Co.	11/6/2017	1.178	25,000,000.00	24,997,656.25
03948GY98	Archer Daniels Midland Co.	11/9/2017	1.222	64,993,770.84	64,987,768.95
03948GYQ0	Archer Daniels Midland Co.	11/24/2017	1.180	24,985,750.00	24,983,316.75
03948GZ48	Archer Daniels Midland Co.	12/4/2017	1.161	49,954,888.89	49,950,443.00
0530A2Y61	Automatic Data Processing Inc.	11/6/2017	1.120	75,000,000.00	74,992,968.75
06366GYN3	Bank Of Montreal	11/22/2017	1.320	24,985,382.11	24,984,245.75
06366GYT0	Bank Of Montreal	11/27/2017	1.221	24,982,208.34	24,979,900.00
06366GZ10	Bank Of Montreal	12/1/2017	1.231	49,957,291.67	49,952,750.00
06366GZ44	Bank Of Montreal	12/4/2017	1.310	24,974,610.93	24,973,693.00
06366HC88	Bank Of Montreal	3/8/2018	1.400	49,764,435.89	49,750,347.00
06366HCF2	Bank Of Montreal	3/15/2018	1.430	24,872,790.22	24,867,083.25
11012LYU4	Bristol Myers Squibb Co.	11/28/2017	1.177	24,982,583.33	24,980,607.75
24422CYG2	Deere John Cr Inc.	11/16/2017	1.179	19,993,666.67	19,991,781.20
24422CYL1	Deere John Cr Inc.	11/20/2017	1.198	35,984,040.00	35,980,602.84
24422LZ14	Deere John Cap Corp.	12/1/2017	1.161	9,991,944.45	9,991,063.30
36960LYF6	General Electric Co.	11/15/2017	1.191	34,989,937.50	34,987,050.00

36960LZT5	General Electric Co.	12/27/2017	1.231	34,940,004.17	34,934,270.00
37737PYH3	Glaxosmith	11/17/2017	1.171	22,991,777.50	22,989,275.56
40434PZ58	HSBC USA Inc.	12/5/2017	1.298	49,948,041.67	49,944,355.50
40434RCK6	HSBC USA Inc.	3/19/2018	1.410	24,870,694.44	24,864,566.75
40434WBX8	HSBC USA Inc.	1/18/2018	1.366	25,000,000.00	25,000,000.00
42786TYL6	Hershey Co.	11/20/2017	1.176	24,989,013.89	24,986,529.75
4497W0ZL5	ING Funding LLC	12/20/2017	1.406	34,941,394.44	34,942,105.10
4497W1B21	ING Funding LLC	2/2/2018	1.441	49,828,888.99	49,829,122.00
4497W1B62	ING Funding LLC	2/6/2018	1.432	14,946,716.67	14,946,166.65
4497W1C53	ING Funding LLC	3/5/2018	1.438	24,882,652.78	24,880,033.25
4497W1DH6	ING Funding LLC	4/17/2018	1.516	39,732,250.00	39,720,783.20
4497W1EB8	ING Funding LLC	5/11/2018	1.579	3,769,568.33	3,769,336.85
44988KCC1	ING Funding LLC	12/8/2017	1.352	35,000,000.00	35,006,125.00
4523ELZ16	Illinois Tool Wks Inc.	12/1/2017	1.121	19,984,444.45	19,981,068.80
46640PY64	JP Morgan	11/6/2017	1.305	10,000,000.00	9,998,987.50
46640PY72	JP Morgan	11/7/2017	1.392	49,998,131.94	49,993,244.50
46640PZ14	JP Morgan	12/1/2017	1.398	14,985,781.25	14,985,451.65
46640PZ89	JP Morgan	12/8/2017	1.425	39,950,400.00	39,951,194.40
46640PZJ5	JP Morgan	12/18/2017	1.421	24,959,458.33	24,960,468.75
46640QA84	JP Morgan	1/8/2018	1.462	29,925,450.00	29,928,830.10
46640QCE9	JP Morgan	3/14/2018	1.459	19,897,600.00	19,895,127.20
46640QD32	JP Morgan	4/3/2018	1.525	19,876,255.56	19,874,418.40
46640QE23	JP Morgan	5/2/2018	1.586	14,884,581.25	14,884,500.00
47816FYA3	Johnson & Johnson	11/10/2017	1.228	49,993,666.67	49,989,305.50
53245PY69	Eli Lilly & Co.	11/6/2017	1.254	12,000,000.00	11,998,905.00
74271TYF4	Procter And Gamble Co.	11/15/2017	1.200	30,091,120.49	30,088,903.03
8010M2ZL9	Sanofi	12/20/2017	1.229	24,963,027.78	24,962,889.50
82619TZ83	Siemens Cap Co Llc	12/8/2017	1.161	24,974,222.22	24,972,656.25
89116FBL3	Toronto Dominion	2/20/2018	1.441	24,896,944.45	24,891,454.25
89116FBS8	Toronto Dominion	2/26/2018	1.431	14,935,133.34	14,930,616.60
89116FCL2	Toronto Dominion	3/20/2018	1.387	24,872,513.89	24,859,479.75
89116FDG2	Toronto Dominion	4/16/2018	1.487	49,673,527.78	49,653,094.50
TOTAL COMMERCIAL PAPER				**1,792,616,110.90**	**1,792,433,105.05**
		U.S. TREASURY BILLS			
912796MD8	United States Treasury Bill	11/24/2017	1.047	34,981,773.75	34,982,850.00
TOTAL U.S. TREASURY BILLS				**34,981,773.75**	**34,982,850.00**
		U.S. TREASURY NOTES			
912828G79	United States Treasury Note	12/15/2017	1.000	50,000,000.00	49,990,709.00
912828J68	United States Treasury Note	3/15/2018	1.077	14,990,435.02	14,986,600.50
912828Q94	United States Treasury Note	4/30/2018	1.137	24,942,519.32	24,930,664.25
912828UJ7	United States Treasury Note	1/31/2018	1.125	14,990,793.66	14,988,541.50
912828UR9	United States Treasury Note	2/28/2018	1.126	14,981,083.21	14,977,200.00
912828WD8	United States Treasury Note	10/31/2018	1.368	14,975,609.23	14,961,328.20
TOTAL U.S. TREASURY NOTES				**134,880,440.44**	**134,835,043.45**
		FHLB DEBENTURES			
3130A5FD6	Federal Home Loan Bank	2/27/2018	1.171	15,884,332.35	15,876,086.40

3130A83L5	Federal Home Loan Bank	11/10/2017	1.346	40,000,000.00	40,000,968.00
3130A8F32	Federal Home Loan Bank	12/5/2017	1.319	30,000,000.00	30,005,010.30
3130A8ZS5	Federal Home Loan Bank	2/9/2018	1.197	25,000,000.00	25,004,405.75
3130A9BZ3	Federal Home Loan Bank	9/6/2018	1.223	25,000,000.00	25,016,220.00
3130AASG4	Federal Home Loan Bank	2/14/2019	1.097	20,000,000.00	19,983,128.40
3130AAVV7	Federal Home Loan Bank	3/1/2018	0.957	19,241,702.57	19,233,329.50
3130AAW95	Federal Home Loan Bank	3/2/2018	1.000	40,500,000.00	40,474,728.00
3130AAWK0	Federal Home Loan Bank	4/9/2018	1.030	25,000,000.00	24,972,975.00
3130ABAW6	Federal Home Loan Bank	10/26/2018	1.135	24,997,720.55	24,997,766.75
3130ABCC8	Federal Home Loan Bank	5/1/2018	1.125	12,000,000.00	11,989,956.00
3130ABCK0	Federal Home Loan Bank	5/2/2018	1.095	14,999,631.87	14,989,500.00
3130ABCL8	Federal Home Loan Bank	12/13/2017	0.970	15,000,000.00	14,998,305.00
3130ABN51	Federal Home Loan Bank	6/21/2019	1.174	10,000,000.00	10,000,138.80
3130ABS64	Federal Home Loan Bank	7/11/2019	1.208	15,000,000.00	14,998,112.40
3130ABXW1	Federal Home Loan Bank	7/27/2018	1.260	19,995,718.18	19,974,120.00
3130ABZR0	Federal Home Loan Bank	2/4/2019	1.172	12,500,000.00	12,496,142.00
3130AC2Z6	Federal Home Loan Bank	8/8/2019	1.194	25,000,000.00	24,999,517.50
3130ACDD3	Federal Home Loan Bank	9/5/2018	1.250	14,400,000.00	14,375,102.40
3130ACEC4	Federal Home Loan Bank	9/11/2018	1.250	19,000,000.00	18,969,334.00
3130ACFA7	Federal Home Loan Bank	9/17/2018	1.289	14,993,079.95	14,974,620.00
3130ACGE8	Federal Home Loan Bank	9/20/2018	1.242	14,992,425.82	14,973,000.00
3130ACHM9	Federal Home Loan Bank	9/27/2018	1.330	15,000,000.00	14,980,560.00
TOTAL FHLB DEBENTURES				**468,504,611.29**	**468,283,026.20**

FHLB DISCOUNT NOTES

313385L87	Federal Home Loan Bank	10/25/2018	1.420	9,862,722.22	9,861,740.00
313385QE9	Federal Home Loan Bank	12/7/2017	1.028	14,986,825.00	14,986,830.00
313385RG3	Federal Home Loan Bank	1/2/2018	1.064	19,966,433.33	19,965,480.00
313385RJ7	Federal Home Loan Bank	1/4/2018	1.082	24,955,750.00	24,955,350.00
313385RW8	Federal Home Loan Bank	1/16/2018	1.093	9,978,502.78	9,978,500.00
313385RX6	Federal Home Loan Bank	1/17/2018	1.093	9,978,200.00	9,978,200.00
313385SG2	Federal Home Loan Bank	1/26/2018	1.033	14,965,406.25	14,963,205.00
313385SM9	Federal Home Loan Bank	1/31/2018	1.009	14,964,166.67	14,960,940.00
313385VM5	Federal Home Loan Bank	4/13/2018	1.238	14,919,025.00	14,919,690.00
313385WG7	Federal Home Loan Bank	5/2/2018	1.273	9,937,804.16	9,939,030.00
313385WJ1	Federal Home Loan Bank	5/4/2018	1.291	9,936,206.39	9,938,340.00
TOTAL FHLB DISCOUNT NOTES				**154,451,041.80**	**154,447,305.00**

FHLMC DEBENTURES

3134G7G96	Federal Home Loan Mortgage Corporation	9/28/2018	1.112	29,260,000.00	29,164,114.98
3134G8UD9	Federal Home Loan Mortgage Corporation	4/11/2018	1.214	4,996,502.70	4,994,145.00
3134G9JD0	Federal Home Loan Mortgage Corporation	5/11/2018	0.999	20,836,000.00	20,794,182.15
3134GA4D3	Federal Home Loan Mortgage Corporation	8/10/2018	1.044	50,000,000.00	49,984,300.50
3134GBB92	Federal Home Loan Mortgage Corporation	2/14/2019	1.188	17,500,000.00	17,495,581.25
3134GBQJ4	Federal Home Loan Mortgage Corporation	11/16/2017	1.084	20,000,000.00	19,999,885.20
3137EADX4	Federal Home Loan Mortgage Corporation	12/15/2017	0.972	32,999,185.55	32,996,865.00
3137EAED7	Federal Home Loan Mortgage Corporation	10/12/2018	1.445	14,921,190.61	14,909,325.00
TOTAL FHLMC DEBENTURES				**190,512,878.86**	**190,338,399.08**

		FHLMC DISCOUNT NOTES			
313397VA6	Federal Home Loan Mortgage Corporation	4/2/2018	1.148	19,906,900.00	19,900,360.00
313397YW5	Federal Home Loan Mortgage Corporation	7/3/2018	1.302	9,914,358.34	9,912,370.00
313397ZK0	Federal Home Loan Mortgage Corporation	7/16/2018	1.282	9,911,100.00	9,907,600.00
TOTAL FHLMC DISCOUNT NOTES				**39,732,358.34**	**39,720,330.00**
		FNMA DEBENTURES			
3135G0E58	Federal National Mortgage Association	10/19/2018	1.239	14,976,525.77	14,941,260.00
TOTAL FNMA DEBENTURES				**14,976,525.77**	**14,941,260.00**
		FFCB DEBENTURES			
3133EGMG7	Federal Farm Credit Bank	12/18/2017	1.369	50,000,000.00	50,012,349.00
3133EGPJ8	Federal Farm Credit Bank	8/1/2018	1.500	25,000,000.00	25,035,365.00
3133EGQT5	Federal Farm Credit Bank	7/12/2018	1.363	15,000,000.00	15,025,515.60
3133EHBD4	Federal Farm Credit Bank	1/9/2019	1.186	25,000,000.00	25,005,831.50
3133EHDN0	Federal Farm Credit Bank	3/27/2019	1.244	25,000,000.00	25,031,376.50
3133EHKC6	Federal Farm Credit Bank	3/25/2019	1.233	24,997,921.92	24,995,529.50
3133EHLW1	Federal Farm Credit Bank	6/6/2019	1.207	9,998,220.57	9,998,404.50
3133EHMX8	Federal Farm Credit Bank	4/12/2019	1.153	25,000,000.00	24,985,764.75
3133EHQT3	Federal Farm Credit Bank	4/10/2019	1.161	24,999,500.00	24,991,086.75
3133EHRB1	Federal Farm Credit Bank	7/12/2019	1.171	24,996,428.92	25,000,269.50
3133EHTK9	Federal Farm Credit Bank	6/3/2019	1.175	15,000,000.00	14,993,918.40
3133EHUA9	Federal Farm Credit Bank	8/8/2019	1.240	14,998,500.00	14,992,141.50
3133EHUN1	Federal Farm Credit Bank	4/11/2019	1.160	15,000,000.00	14,994,637.80
3133EHYV9	Federal Farm Credit Bank	9/14/2018	1.250	20,000,000.00	19,961,640.00
TOTAL FFCB DEBENTURES				**314,990,571.41**	**315,023,830.30**
		FFCB DISCOUNT NOTES			
313313A57	Federal Farm Credit Bank	8/3/2018	1.405	9,895,750.00	9,898,750.00
313313C71	Federal Farm Credit Bank	8/21/2018	1.265	19,800,000.00	19,784,000.00
313313PJ1	Federal Farm Credit Bank	11/17/2017	0.976	34,989,626.39	34,989,535.00
313313PV4	Federal Farm Credit Bank	11/28/2017	0.976	9,994,072.22	9,994,010.00
313313QD3	Federal Farm Credit Bank	12/6/2017	1.048	14,987,000.00	14,987,250.00
313313RX8	Federal Farm Credit Bank	1/17/2018	1.039	14,969,100.00	14,967,300.00
313313SE9	Federal Farm Credit Bank	1/24/2018	1.049	9,977,177.78	9,976,080.00
313313TY4	Federal Farm Credit Bank	3/7/2018	1.210	14,939,500.00	14,941,515.00
313313VX3	Federal Farm Credit Bank	4/23/2018	1.209	24,860,000.00	24,857,675.00
313313WP9	Federal Farm Credit Bank	5/9/2018	1.221	14,907,233.34	14,904,930.00
313313XS2	Federal Farm Credit Bank	6/5/2018	1.281	9,925,563.88	9,924,980.00
313313XT0	Federal Farm Credit Bank	6/6/2018	1.261	19,852,777.78	19,849,240.00
313313YJ1	Federal Farm Credit Bank	6/21/2018	1.232	15,876,915.56	15,870,864.00
313313YN2	Federal Farm Credit Bank	6/25/2018	1.222	14,883,537.50	14,876,805.00
313313ZU5	Federal Farm Credit Bank	7/25/2018	1.254	24,775,250.00	24,760,750.00
TOTAL FFCB DISCOUNT NOTES				**254,633,504.45**	**254,583,684.00**
		CORPORATE BONDS			
037833AJ9	Apple Inc.	5/3/2018	1.208	40,819,377.37	40,787,780.60
037833BN9	Apple Inc.	2/23/2018	1.300	7,113,538.44	7,112,995.36
166764AA8	Chevron Corp.	12/5/2017	1.273	27,386,000.00	27,383,230.73

166764AV2	Chevron Corp.	3/2/2018	1.377	11,114,562.13	11,112,645.51
191216BA7	Coca Cola	4/1/2018	1.248	24,061,469.49	24,045,874.55
30231GAL6	Exxon Mobil Corp.	3/6/2018	1.310	26,203,471.17	26,193,474.64
45905UQ72	Intl Bk Recon & Develop	11/30/2018	1.450	15,000,000.00	15,000,000.00
594918AP9	Microsoft Corp.	11/15/2017	0.765	5,434,992.09	5,434,471.50
594918AS3	Microsoft Corp.	5/1/2018	1.292	9,643,788.38	9,637,057.59
594918BF0	Microsoft Corp.	11/3/2018	1.390	8,245,965.15	8,231,747.09
90331HMQ3	US Bank NA/Cincinnati OH	1/26/2018	1.349	10,000,000.00	9,996,400.00
TOTAL CORPORATE BONDS				**185,023,164.22**	**184,935,677.57**
		DISCOUNT NOTE			
45818LNY2	Inter Amern Dev Bk Disc Nts	11/7/2017	1.084	24,999,250.00	24,999,325.00
TOTAL DISCOUNT NOTE				**24,999,250.00**	**24,999,325.00**
		SUPRANATIONAL AGENCY ISSUES			
459058EM1	International Bank for Reconstruction and Development	11/15/2017	1.000	15,000,000.00	14,999,265.00
45905UL28	International Bank for Reconstruction and Development	8/23/2019	1.195	25,000,000.00	24,991,106.50
45905UL51	International Bank for Reconstruction and Development	8/21/2019	1.205	25,000,000.00	24,991,140.00
45905UUN2	International Bank for Reconstruction and Development	10/26/2018	1.366	14,986,236.59	14,986,236.60
45905UXQ2	International Bank for Reconstruction and Development	1/26/2018	1.390	25,000,000.00	25,003,660.00
45905UYC2	International Bank for Reconstruction and Development	2/16/2018	1.195	25,000,000.00	25,003,795.50
45905UYP3	International Bank for Reconstruction and Development	9/19/2018	1.231	25,000,000.00	25,019,401.75
45905UZP2	International Bank for Reconstruction and Development	10/27/2018	1.282	25,000,000.00	25,010,546.00
45950VFH4	International Financial Corporation	2/2/2018	1.291	27,500,000.00	27,498,086.28
TOTAL SUPRANATIONAL AGENCY ISSUES				**207,486,236.59**	**207,503,237.63**
		MONEY MARKET FUNDS			
52470G791	Legg Mason Western Asset Inst Gov't	11/4/2017	0.951	186,414,293.82	186,414,293.82
61747C707	Morgan Stanley Liq Govt Inst	11/4/2017	0.933	24,553,291.92	24,553,291.92
665279840	Northern Instl Fds Life 2015 R-5	11/4/2017	0.901	54,489,640.65	54,489,640.65
825252885	Short-term Invts Tr Gov Agn Instl	11/4/2017	0.954	175,205,422.73	175,205,422.73
TOTAL MONEY MARKET FUNDS				**440,662,649.12**	**440,662,649.12**
REPORT TOTAL				**5,483,451,116.94**	**5,482,689,722.40**

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