STATE OF ILLINOIS
OFFICE OF THE TREASURER
Inventory Report
Position holdings as of December 9, 2016

WAM 46 days WAL 93.24 days as of December 9, 2016

Primary Identifier	Security Description	Maturity	Yield	Cost	Market Value
		REPURCHASE AGREEMENTS			
99BMO0215	Bmo Capital Markets	12/12/2016	0.250	375,000,000.00	375,000,000.00
99BNS0215	Bank Of Nova Scotia	12/12/2016	0.270	500,000,000.00	500,000,000.00
99HSBC0215	Hsbc	12/12/2016	0.220	200,000,000.00	200,000,000.00
99SNT0215	Sun Trust	12/12/2016	0.280	100,000,000.00	100,000,000.00
TOTAL REPURCHASE AGREEMENTS				**1,175,000,000.00**	**1,175,000,000.00**
		COMMERCIAL PAPER			
00084BNB6	Abn Amro	1/11/2017	0.902	49,963,333.33	49,976,900.00
00084BP16	Abn Amro	2/1/2017	0.871	14,981,937.50	14,987,220.00
00084BQ72	Abn Amro	3/7/2017	0.892	24,947,465.28	24,956,489.00
00084BRT3	Abn Amro	4/27/2017	1.221	49,773,333.34	49,844,011.00
00282CMF6	Abbott Labortories	12/15/2016	0.590	74,996,312.50	74,995,162.50
00282CMN9	Abbott Labortories	12/22/2016	0.650	49,990,972.23	49,992,687.50
03785DNW2	Apple, Inc.	1/30/2017	0.612	49,959,166.67	49,958,616.50
03948GMT7	Archer Daniels Midland Co.	12/27/2016	0.480	74,984,999.99	74,983,125.00
0530A2MC1	Automatic Data Processing, Inc.	12/12/2016	0.380	100,000,000.00	99,996,833.00
06366GMU0	Bank Of Montreal	12/28/2016	0.560	99,975,111.11	99,970,708.00
06366GNA3	Bank Of Montreal	1/10/2017	0.701	34,980,263.89	34,977,755.40
19121AMF5	Coca Cola	12/15/2016	0.612	39,998,000.00	39,997,833.20
19121APF2	Coca Cola	2/15/2017	0.719	29,962,083.34	29,970,249.90
23585LMK1	Danaher Corp	12/19/2016	0.620	24,996,986.11	24,997,027.75
23585LML9	Danaher Corp	12/20/2016	0.650	24,996,388.89	24,996,715.25
24423MN63	John Deere	1/6/2017	0.612	29,987,500.00	29,989,826.70
24423MNL0	John Deere	1/20/2017	0.687	10,142,632.79	10,144,600.20
24423MNP1	John Deere	1/23/2017	0.704	48,485,937.38	48,497,098.13
2546R2MW3	Disney Walt Co.	12/30/2016	0.558	23,493,537.50	23,494,242.50
36960LMG7	General Electric Co.	12/16/2016	0.410	89,995,900.00	89,993,700.00
40434PS15	HSBC USA, Inc.	5/1/2017	1.136	29,868,166.66	29,873,087.40
40434WAX9	HSBC USA, Inc.	5/1/2017	1.104	30,000,000.00	30,018,150.00
40434WAY7	HSBC USA, Inc.	5/1/2017	1.102	30,000,000.00	30,018,150.00
44988KAZ2	ING Funding LLC	5/30/2017	1.052	30,000,000.00	30,006,840.00
45920FMN5	IBM Corp.	12/22/2016	0.550	49,992,361.11	49,993,500.00
45920FMT2	IBM Corp.	12/27/2016	0.631	11,696,977.50	11,697,777.00
46590DRS1	Jp Morgan	4/26/2017	1.063	49,803,875.00	49,845,516.50
46640PRL9	JP Morgan	4/20/2017	1.045	24,906,833.34	24,927,216.75
47816FMF5	Johnson & Johnson	12/15/2016	0.410	24,999,145.83	24,998,645.75
59515MNB7	Microsoft Corp.	1/11/2017	0.662	49,972,500.03	49,979,650.00
59515MP82	Microsoft Corp.	2/8/2017	0.742	74,913,000.00	74,933,408.25

59515MPE9	Microsoft Corp.	2/14/2017	0.747	59,922,844.44	59,938,583.40
59515MPM1	Microsoft Corp.	2/21/2017	0.821	49,921,111.11	49,940,286.00
69372AN99	Paccar Fin Corp.	1/9/2017	0.558	24,989,500.00	24,989,214.50
71344TMT6	Pepsico, Inc.	12/27/2016	0.440	49,990,833.34	49,989,750.00
74271TNK5	Procter And Gamble Co.	1/19/2017	0.508	39,978,888.89	39,980,638.80
89116ENT6	Toronto Dominion	1/27/2017	0.744	49,953,361.11	49,963,182.00
89116EPT4	Toronto Dominion	2/27/2017	0.923	49,903,750.00	49,924,444.50
89116ERD7	Toronto Dominion	4/13/2017	0.996	39,867,155.56	39,887,083.20
TOTAL COMMERCIAL PAPER				**1,717,292,165.77**	**1,717,625,925.58**
		U.S. TREASURY BILLS			
912796KH1	United States Treasury Bill	2/16/2017	0.506	29,972,224.96	29,974,200.00
912796KP3	United States Treasury Bill	3/23/2017	0.485	74,898,123.33	74,883,675.00
TOTAL U.S. TREASURY BILLS				**104,870,348.29**	**104,857,875.00**
		U.S. TREASURY NOTES			
912828H29	United States Treasury Note	12/31/2016	0.625	25,000,000.00	25,004,825.00
912828H78	United States Treasury Note	1/31/2017	0.634	49,988,260.69	50,005,400.00
912828J92	United States Treasury Note	3/31/2017	0.500	25,000,000.00	24,998,475.00
912828K41	United States Treasury Note	4/30/2017	0.559	15,000,000.00	15,005,115.00
912828K66	United States Treasury Note	4/30/2017	0.484	14,998,625.60	14,995,965.00
912828TG5	United States Treasury Note	7/31/2017	0.526	29,979,166.80	29,955,450.00
912828TM2	United States Treasury Note	8/31/2017	0.551	29,998,285.23	29,961,330.00
TOTAL U.S. TREASURY NOTES				**189,964,338.32**	**189,926,560.00**
		FHLB DEBENTURES			
3130A7AG0	Federal Home Loan Bank	2/8/2017	0.841	10,000,000.00	10,004,770.00
3130A83L5	Federal Home Loan Bank	11/10/2017	0.692	39,994,172.37	40,036,120.00
3130A8F32	Federal Home Loan Bank	12/5/2017	0.719	29,998,669.16	30,032,880.00
3130A8L43	Federal Home Loan Bank	3/23/2017	0.598	50,000,000.00	50,025,300.00
3130A8P49	Federal Home Loan Bank	7/12/2017	0.597	9,999,688.19	10,008,620.00
3130A8RA3	Federal Home Loan Bank	10/18/2017	0.643	5,000,000.00	5,005,985.00
3130A8S87	Federal Home Loan Bank	10/20/2017	0.650	25,000,000.00	25,029,600.00
3130A8UD3	Federal Home Loan Bank	8/25/2017	0.710	35,000,000.00	34,959,715.00
3130A8ZN6	Federal Home Loan Bank	8/15/2017	0.749	16,666,666.67	16,650,866.67
3130A8ZS5	Federal Home Loan Bank	2/9/2018	0.759	25,000,000.00	25,029,525.00
3130A92C4	Federal Home Loan Bank	8/23/2017	0.749	20,000,000.00	19,975,580.00
3130A94H1	Federal Home Loan Bank	5/17/2017	0.660	10,000,000.00	10,004,490.00
3130A95F4	Federal Home Loan Bank	5/19/2017	0.600	25,000,000.00	24,987,850.00
3130A95L1	Federal Home Loan Bank	9/7/2017	0.699	25,000,000.00	24,973,750.00
3130A9BZ3	Federal Home Loan Bank	9/6/2018	0.848	25,000,000.00	25,008,875.00
3130A9CT6	Federal Home Loan Bank	9/22/2017	0.741	25,000,000.00	24,975,050.00
TOTAL FHLB DEBENTURES				**376,659,196.39**	**376,708,976.67**
		FHLB DISCOUNT NOTES			
313384V22	Federal Home Loan Bank	12/29/2016	0.400	24,995,277.77	24,998,000.00
313385BF2	Federal Home Loan Bank	1/30/2017	0.491	14,989,995.83	14,991,015.00
313385BG0	Federal Home Loan Bank	1/31/2017	0.491	9,993,194.44	9,993,890.00
313385BH8	Federal Home Loan Bank	2/1/2017	0.450	99,936,250.00	99,927,700.00

313385BS4	Federal Home Loan Bank	2/10/2017	0.451	49,962,500.00	49,957,500.00
313385BZ8	Federal Home Loan Bank	2/17/2017	0.441	39,967,244.44	39,962,040.00
313385CD6	Federal Home Loan Bank	2/21/2017	0.471	9,990,730.56	9,989,940.00
313385CF1	Federal Home Loan Bank	2/23/2017	0.536	9,989,151.39	9,989,660.00
313385EX0	Federal Home Loan Bank	4/28/2017	0.499	74,857,862.50	74,845,875.00
313385KF2	Federal Home Loan Bank	8/10/2017	0.654	39,825,944.45	39,844,680.00
313385KV7	Federal Home Loan Bank	8/24/2017	0.685	14,927,750.00	14,938,380.00
313385MV5	Federal Home Loan Bank	10/11/2017	0.735	24,846,395.84	24,863,225.00
TOTAL FHLB DISCOUNT NOTES				**414,282,297.22**	**414,301,905.00**
		FHLMC DEBENTURES			
3134G7Z95	Federal Home Loan Mortgage Corporation	10/19/2017	0.831	25,000,000.00	24,969,050.00
3137EADU0	Federal Home Loan Mortgage Corporation	1/27/2017	0.473	15,953,819.97	15,954,792.59
TOTAL FHLMC DEBENTURES				**40,953,819.97**	**40,923,842.59**
		FHLMC DISCOUNT NOTES			
313397DZ1	Federal Home Loan Mortgage Corporation	4/6/2017	0.496	14,976,281.25	14,974,125.00
313397FR7	Federal Home Loan Mortgage Corporation	5/16/2017	0.501	24,946,180.56	24,939,725.00
TOTAL FHLMC DISCOUNT NOTES				**39,922,461.81**	**39,913,850.00**
		FNMA DEBENTURES			
31359MEL3	Federal National Mortgage Association	6/1/2017	(5.129)	14,948,963.76	14,931,690.00
3135G0L27	Federal National Mortgage Association	12/20/2017	0.846	44,999,706.09	45,003,825.00
TOTAL FNMA DEBENTURES				**59,948,669.85**	**59,935,515.00**
		FNMA DISCOUNT NOTES			
313589DG5	Federal National Mortgage Association	3/20/2017	0.471	14,980,808.30	14,978,355.00
313589FM0	Federal National Mortgage Association	5/12/2017	0.572	9,976,091.39	9,976,510.00
TOTAL FNMA DISCOUNT NOTES				**24,956,899.69**	**24,954,865.00**
		FFCB DEBENTURES			
3133EGMG7	Federal Farm Credit Bank	12/18/2017	0.731	50,000,000.00	49,984,850.00
3133EGPJ8	Federal Farm Credit Bank	8/1/2018	0.849	25,000,000.00	24,987,725.00
3133EGQT5	Federal Farm Credit Bank	7/12/2018	0.656	15,000,000.00	15,020,970.00
3133EGTG0	Federal Farm Credit Bank	9/6/2017	0.680	15,000,000.00	14,985,720.00
TOTAL FFCB DEBENTURES				**105,000,000.00**	**104,979,265.00**
		FFCB DISCOUNT NOTES			
313312S92	Federal Farm Credit Bank	12/12/2016	0.653	15,000,000.00	15,000,000.00
313313DY1	Federal Farm Credit Bank	4/5/2017	0.561	12,976,946.66	12,977,770.00
313313GN2	Federal Farm Credit Bank	6/6/2017	0.603	9,970,666.67	9,972,620.00
313313GX0	Federal Farm Credit Bank	6/15/2017	0.613	9,968,652.78	9,971,220.00
313313HC5	Federal Farm Credit Bank	6/20/2017	0.623	9,967,277.78	9,970,440.00
313313HV3	Federal Farm Credit Bank	7/7/2017	0.613	24,912,312.50	24,919,500.00
313313JC3	Federal Farm Credit Bank	7/14/2017	0.623	14,944,716.66	14,950,065.00
313313JR0	Federal Farm Credit Bank	7/27/2017	0.634	29,880,825.00	29,894,070.00
313313KD9	Federal Farm Credit Bank	8/8/2017	0.674	14,933,279.17	14,942,235.00
313313ML9	Federal Farm Credit Bank	10/2/2017	0.715	19,884,033.34	19,893,840.00
313313MM7	Federal Farm Credit Bank	10/3/2017	0.715	19,883,638.89	19,893,480.00

TOTAL FFCB DISCOUNT NOTES				**182,322,349.45**	**182,385,240.00**
		FOREIGN GOVERNMENT AGENCY ISSUES			
45818WAW6	Inter-American Development Bank	6/12/2017	0.582	34,996,944.30	34,980,365.00
459058CG6	International Bank for Reconstruction and Development	4/17/2017	0.660	9,810,308.10	9,796,882.93
459058FJ7	International Bank for Reconstruction and Development	7/14/2017	0.623	10,000,000.00	9,999,410.00
45905USB1	International Bank for Reconstruction and Development	5/2/2017	0.763	5,996,452.57	5,989,500.00
45905UXQ2	International Bank for Reconstruction and Development	1/26/2018	0.733	25,000,000.00	24,997,200.00
45905UYC2	International Bank for Reconstruction and Development	2/16/2018	0.778	25,000,000.00	25,001,450.00
45905UYP3	International Bank for Reconstruction and Development	9/19/2018	0.757	25,000,000.00	24,995,600.00
45905UZP2	International Bank for Reconstruction and Development	10/27/2018	0.786	25,000,000.00	24,986,075.00
45950VJW7	International Financial Corporation	9/21/2017	0.787	15,000,000.00	14,996,505.00
45950VKE5	International Financial Corporation	10/21/2017	0.736	25,000,000.00	24,997,825.00
459515AT9	International Financial Corporation	1/18/2017	0.480	14,992,600.00	14,992,600.05
TOTAL FOREIGN GOVERNMENT AGENCY ISSUES				**215,796,304.97**	**215,733,412.98**
		MONEY MARKET FUNDS			
52470G791	Legg Mason Western Asset Inst Gov't	12/10/2016	0.330	275,037,958.37	275,037,958.37
61747C707	Morgan Stanley Liq Govt Inst	12/10/2016	0.322	67,466,121.07	67,466,121.07
665279840	Northern Instl Fds Life 2015 R-5	12/10/2016	0.250	50,000,000.00	50,000,000.00
825252885	Short-term Invts Tr Gov Agn Instl	12/10/2016	0.309	67,522,648.77	67,522,648.77
TOTAL MONEY MARKET FUNDS				**460,026,728.21**	**460,026,728.21**
REPORT TOTAL				**5,106,995,579.94**	**5,107,273,961.03**

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