

STATE OF ILLINOIS PORTFOLIO - Unaudited

For the week ended November 25, 2016

REPURCHASE AGREEMENTS

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|--|-----------------|------------------------|--------------|
| HSBC SECURITIES | 11/28/2016 | \$800,000,000 | 0.200% |
| NESBITT BURNS SECURITIES INC. | 11/28/2016 | \$400,000,000 | 0.230% |
| NORTHERN TRUST COMPANY | 11/28/2016 | \$224,000,000 | 0.250% |
| NORTHERN TRUST COMPANY | 11/28/2016 | \$436,550,000 | 0.250% |
| NORTHERN TRUST COMPANY | 11/28/2016 | \$139,800,000 | 0.250% |
| NORTHERN TRUST COMPANY | 11/28/2016 | \$6,050,000 | 0.250% |
| NORTHERN TRUST COMPANY | 11/28/2016 | \$5,925,000 | 0.250% |
| TOTAL STATE REPURCHASE AGREEMENTS | | \$2,012,325,000 | |

| <u>TOLL HIGHWAY REPURCHASE AGREEMENTS</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|---|-----------------|----------------------|--------------|
| MIZUHO SECURITIES US | 11/28/2016 | \$155,745,000 | 0.220% |
| MIZUHO SECURITIES US | 11/28/2016 | \$23,590,000 | 0.220% |
| MIZUHO SECURITIES US | 11/28/2016 | \$2,960,000 | 0.220% |
| TOTAL TOLL HIGHWAY REPURCHASE AGREEMENTS | | \$182,295,000 | |

COMMERCIAL PAPER

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|--------------------------------|-----------------|----------------------|--------------|
| ING FUNDING/GREAT PACIFIC | 12/1/2016 | \$50,000,000 | 0.830% |
| ING FUNDING/CARBRERA | 12/1/2016 | \$50,000,000 | 0.820% |
| ING FUNDING/GREAT PACIFIC | 12/1/2016 | \$100,000,000 | 0.880% |
| ING FUNDING/CASTLEOAK | 12/1/2016 | \$50,000,000 | 0.860% |
| ING FUNDING/GREAT PACIFIC | 12/1/2016 | \$50,000,000 | 0.870% |
| ING FUNDING/CARBRERA | 12/1/2016 | \$50,000,000 | 0.860% |
| ABN AMRO/GREAT PACIFIC | 12/2/2016 | \$10,000,000 | 0.890% |
| ING FUNDING/GREAT PACIFIC | 12/5/2016 | \$50,000,000 | 0.880% |
| ING FUNDING/MISCHLER | 12/5/2016 | \$50,000,000 | 0.885% |
| PFIZER/CASTLEOAK | 12/5/2016 | \$50,000,000 | 0.630% |
| PFIZER/ GREAT PACIFIC | 12/5/2016 | \$38,400,000 | 0.620% |
| ING FUNDING/GREAT PACIFIC | 12/6/2016 | \$100,000,000 | 0.920% |
| ING FUNDING/ALAMO | 12/7/2016 | \$50,000,000 | 0.870% |
| TORONTO /CASTLEOAK | 12/9/2016 | \$50,000,000 | 0.820% |
| TORONTO/MISCHLER | 12/12/2016 | \$50,000,000 | 0.820% |
| TORONTO DOMINION HDG USA/ALAMO | 12/12/2016 | \$50,000,000 | 0.820% |
| ABN AMBRO/CITIGROUP | 1/3/2017 | \$30,000,000 | 1.000% |
| ABN AMBRO/CITIGROUP | 1/3/2017 | \$150,000,000 | 1.000% |
| TORONTO DOMINION HDG USA | 1/3/2017 | \$150,000,000 | 0.860% |
| MICROSOFT/GREAT PACIFIC | 1/3/2017 | \$50,000,000 | 0.590% |
| MICROSOFT/GREAT PACIFIC | 1/3/2017 | \$50,000,000 | 0.580% |
| COCACOLA/WILLIAMS CAP | 1/3/2017 | \$50,000,000 | 0.640% |
| COCACOLA/WILLIAMS CAP | 1/3/2017 | \$25,000,000 | 0.640% |

STATE OF ILLINOIS PORTFOLIO - Unaudited

For the week ended November 25, 2016

| | | | |
|--------------------------------|----------|---------------|--------|
| NESBITT BURNS SECURITIES INC. | 1/3/2017 | \$50,000,000 | 0.850% |
| NESBITT BURNS SECURITIES INC. | 1/3/2017 | \$100,000,000 | 0.850% |
| ABN AMBRO/CITIGROUP | 1/3/2017 | \$35,000,000 | 0.880% |
| APPLE/GREAT PACIFIC | 1/3/2017 | \$50,000,000 | 0.530% |
| EXXON MOBILE/GREAT PACIFIC | 1/3/2017 | \$50,000,000 | 0.530% |
| EXXON MOBILE/GREAT PACIFIC | 1/3/2017 | \$100,000,000 | 0.490% |
| EXXON MOBILE/CABRERA CAPITAL M | 1/3/2017 | \$50,000,000 | 0.460% |
| PFIZER/MISCHLER | 1/4/2017 | \$50,000,000 | 0.700% |
| PFIZER/ GREAT PACIFIC | 1/4/2017 | \$50,000,000 | 0.700% |
| PFIZER/ALAMO | 1/4/2017 | \$37,105,000 | 0.700% |
| ABN AMRO/GREAT PACIFIC | 1/6/2017 | \$50,000,000 | 0.880% |
| ABN AMRO/GREAT PACIFIC | 1/6/2017 | \$38,750,000 | 1.000% |
| ALLIANCE BERNSTEIN/ALAMO | 2/1/2017 | \$15,000,000 | 0.790% |
| COCACOLA/WILLIAMS CAP | 2/1/2017 | \$50,000,000 | 0.690% |
| ABN AMRO/GREAT PACIFIC | 2/1/2017 | \$50,000,000 | 1.010% |
| MICROSOFT/GREAT PACIFIC | 2/1/2017 | \$50,000,000 | 0.730% |
| COCACOLA/GREAT PACIFIC | 2/1/2017 | \$50,000,000 | 0.670% |
| MICROSOFT/ WILLIAMS CAPITAL | 2/1/2017 | \$50,000,000 | 0.730% |
| COCACOLA/WILLIAMS CAP | 2/1/2017 | \$25,000,000 | 0.640% |
| COCACOLA/CABRERA CAP | 2/1/2017 | \$50,000,000 | 0.630% |
| COCACOLA/WILLIAMS CAP | 2/1/2017 | \$50,000,000 | 0.640% |
| COCACOLA/GREAT PACIFIC | 2/1/2017 | \$50,000,000 | 0.640% |
| APPLE/GREAT PACIFIC | 2/1/2017 | \$50,000,000 | 0.560% |
| ABN AMRO/CABRERA CAP | 2/1/2017 | \$15,000,000 | 0.850% |
| NESTLE CAP/GREAT PACIFIC | 2/1/2017 | \$13,500,000 | 0.570% |
| WALT DISNEY/ GREAT PACIFIC | 2/6/2017 | \$45,000,000 | 0.600% |
| MICROSOFT/ WILLIAMS CAPITAL | 3/1/2017 | \$50,000,000 | 0.740% |
| MICROSOFT/ WILLIAMS CAPITAL | 3/1/2017 | \$50,000,000 | 0.820% |
| MICROSOFT/GREAT PACIFIC | 3/1/2017 | \$50,000,000 | 0.780% |
| MICROSOFT/ WILLIAMS CAPITAL | 3/1/2017 | \$50,000,000 | 0.790% |
| ABN AMRO/GREAT PACIFIC | 3/1/2017 | \$50,000,000 | 0.990% |
| ABN AMRO/MISCHLER | 3/1/2017 | \$10,000,000 | 1.000% |
| TORONTO DOMINION HDG USA | 3/1/2017 | \$100,000,000 | 0.740% |
| MICROSOFT/GREAT PACIFIC | 3/1/2017 | \$50,000,000 | 0.770% |
| TORONTO DOMINION HDG USA | 3/1/2017 | \$100,000,000 | 0.740% |
| MICROSOFT/ WILLIAMS CAPITAL | 3/1/2017 | \$50,000,000 | 0.770% |
| MICROSOFT/MISCLER FINANCIAL | 3/1/2017 | \$50,000,000 | 0.780% |
| MICROSOFT/ WILLIAMS CAPITAL | 3/1/2017 | \$50,000,000 | 0.780% |
| MICROSOFT/MISCLER FINANCIAL | 3/1/2017 | \$50,000,000 | 0.780% |
| TORONTO DOMINION HDG USA | 3/1/2017 | \$100,000,000 | 0.780% |
| ABN AMRO/GREAT PACIFIC | 3/1/2017 | \$20,000,000 | 0.870% |
| APPLE/ CABRERA | 3/1/2017 | \$50,000,000 | 0.630% |
| COCACOLA/WILLIAMS CAP | 3/1/2017 | \$25,000,000 | 0.700% |

TOTAL COMMERCIAL PAPER

\$3,482,755,000

STATE OF ILLINOIS PORTFOLIO - Unaudited

For the week ended November 25, 2016

CERTIFICATES OF DEPOSIT - (Linked Deposit & ATC Programs)

| <u>DESCRIPTION</u> | | <u>MONTHLY TOTAL</u> | <u>WEIGHTED AVERAGE</u> |
|--------------------------------------|----------|----------------------|-------------------------|
| CERTIFICATES OF DEPOSIT | Dec-2016 | \$8,742,820 | 0.684% |
| CERTIFICATES OF DEPOSIT | Jan-2017 | \$19,474,300 | 0.870% |
| CERTIFICATES OF DEPOSIT | Feb-2017 | \$13,423,716 | 0.347% |
| CERTIFICATES OF DEPOSIT | Mar-2017 | \$27,517,057 | 0.351% |
| CERTIFICATES OF DEPOSIT | Apr-2017 | \$22,425,000 | 0.381% |
| CERTIFICATES OF DEPOSIT | May-2017 | \$11,383,600 | 0.390% |
| CERTIFICATES OF DEPOSIT | Jun-2017 | \$3,786,000 | 0.411% |
| CERTIFICATES OF DEPOSIT | Jul-2017 | \$6,162,000 | 0.445% |
| CERTIFICATES OF DEPOSIT | Aug-2017 | \$2,392,589 | 1.334% |
| CERTIFICATES OF DEPOSIT | Sep-2017 | \$612,530 | 0.461% |
| CERTIFICATES OF DEPOSIT | Oct-2017 | \$75,000 | 1.820% |
| CERTIFICATES OF DEPOSIT | Nov-2017 | \$140,200 | 1.388% |
| 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 | \$228,050 | 1.079% |
| CERTIFICATES OF DEPOSIT | Oct-2018 | \$245,000 | 1.065% |
| 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 | \$572,000 | 0.700% |
| CERTIFICATES OF DEPOSIT | Apr-2019 | \$35,000 | 0.720% |
| CERTIFICATES OF DEPOSIT | May-2019 | \$30,000 | 0.730% |
| CERTIFICATES OF DEPOSIT | Aug-2019 | \$60,000 | 0.760% |
| CERTIFICATES OF DEPOSIT | Sep-2019 | \$637,122 | 0.760% |
| CERTIFICATES OF DEPOSIT | Oct-2019 | \$33,950 | 0.770% |
| CERTIFICATES OF DEPOSIT | Nov-2019 | \$40,000 | 0.770% |
| TOTAL CERTIFICATES OF DEPOSIT | | \$119,207,043 | |

US TREASURIES

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|--------------------|-----------------|----------------------|--------------|
| TREASURY BILLS | 12/1/2016 | \$50,000,000 | 0.295% |
| TREASURY BILLS | 12/1/2016 | \$50,000,000 | 0.295% |
| TREASURY BILLS | 12/1/2016 | \$50,000,000 | 0.315% |
| TREASURY BILLS | 12/1/2016 | \$50,000,000 | 0.320% |
| TREASURY BILLS | 12/1/2016 | \$100,000,000 | 0.300% |
| TREASURY BILLS | 12/1/2016 | \$100,000,000 | 0.305% |
| TREASURY BILLS | 12/1/2016 | \$100,000,000 | 0.285% |

STATE OF ILLINOIS PORTFOLIO - Unaudited

For the week ended November 25, 2016

| | | | |
|-------------------------|------------|------------------------|--------|
| TREASURY BILLS | 1/5/2017 | \$100,000,000 | 0.360% |
| TREASURY BILLS | 1/5/2017 | \$100,000,000 | 0.355% |
| TREASURY BILLS | 1/5/2017 | \$50,000,000 | 0.342% |
| TREASURY BILLS | 1/5/2017 | \$50,000,000 | 0.330% |
| TREASURY BILLS | 1/5/2017 | \$50,000,000 | 0.332% |
| TREASURY BILLS | 1/5/2017 | \$50,000,000 | 0.335% |
| TREASURY BILLS | 2/2/2017 | \$50,000,000 | 0.346% |
| TREASURY BILLS | 2/2/2017 | \$50,000,000 | 0.348% |
| TREASURY BILLS | 2/9/2017 | \$50,000,000 | 0.411% |
| TREASURY BILLS | 2/9/2017 | \$50,000,000 | 0.375% |
| TREASURY BILLS | 2/9/2017 | \$50,000,000 | 0.290% |
| TREASURY BILLS | 2/9/2017 | \$50,000,000 | 0.351% |
| TREASURY BILLS | 2/9/2017 | \$50,000,000 | 0.332% |
| TREASURY BILLS | 2/9/2017 | \$50,000,000 | 0.336% |
| TREASURY BILLS | 2/9/2017 | \$50,000,000 | 0.315% |
| TREASURY BILLS | 3/9/2017 | \$50,000,000 | 0.378% |
| TREASURY BILLS | 3/9/2017 | \$50,000,000 | 0.347% |
| TREASURY BILLS | 3/9/2017 | \$50,000,000 | 0.361% |
| TREASURY BILLS | 3/9/2017 | \$50,000,000 | 0.370% |
| TREASURY BILLS | 3/9/2017 | \$50,000,000 | 0.374% |
| TREASURY BILLS | 3/9/2017 | \$50,000,000 | 0.380% |
| TREASURY BILLS | 3/9/2017 | \$50,000,000 | 0.448% |
| TREASURY BILLS | 3/9/2017 | \$50,000,000 | 0.479% |
| TREASURY BILLS | 3/9/2017 | \$50,000,000 | 0.525% |
| TREASURY BILLS | 3/9/2017 | \$50,000,000 | 0.501% |
| TREASURY NOTES | 11/30/2016 | \$50,000,000 | 0.500% |
| TREASURY NOTES | 4/30/2017 | \$50,000,000 | 0.500% |
| TREASURY NOTES | 7/31/2017 | \$50,000,000 | 0.625% |
| TREASURY NOTES | 8/31/2017 | \$50,000,000 | 0.625% |
| TREASURY NOTES | 11/30/2017 | \$50,000,000 | 0.625% |
| TREASURY NOTES | 1/31/2019 | \$25,000,000 | 1.500% |
| TREASURY NOTES | 2/28/2019 | \$25,000,000 | 1.500% |
| TOTAL TREASURIES | | \$2,150,000,000 | |

US AGENCIES

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|--------------------|-----------------|----------------------|--------------|
| FFCB NOTES | 1/4/2017 | \$22,250,000 | 0.900% |
| FFCB NOTES | 12/6/2017 | \$25,000,000 | 0.850% |
| FFCB NOTES | 1/11/2018 | \$25,000,000 | 0.690% |
| FFCB NOTES | 4/12/2018 | \$25,000,000 | 0.790% |
| FHLB NOTES | 12/5/2016 | \$50,000,000 | 0.530% |
| FHLB NOTES | 12/28/2016 | \$15,000,000 | 0.625% |
| FHLB NOTES | 5/24/2017 | \$14,000,000 | 0.875% |
| FHLB NOTES | 8/25/2017 | \$25,000,000 | 0.710% |

STATE OF ILLINOIS PORTFOLIO - Unaudited

For the week ended November 25, 2016

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|---------------------|------------|--------------|--------|
| FHLB NOTES | 8/28/2017 | \$25,000,000 | 0.750% |
| FHLB NOTES | 10/26/2017 | \$25,000,000 | 0.625% |
| FHLB NOTES | 2/23/2018 | \$25,000,000 | 0.950% |
| FHLB NOTES | 3/9/2018 | \$25,000,000 | 0.950% |
| FHLB NOTES | 4/25/2018 | \$15,000,000 | 1.125% |
| FHLB NOTES | 5/2/2018 | \$25,000,000 | 0.750% |
| FHLB NOTES | 8/5/2019 | \$25,000,000 | 0.875% |
| FHLB NOTES | 9/26/2019 | \$15,000,000 | 1.000% |
| FHLB NOTES | 8/10/2020 | \$25,000,000 | 1.050% |
| FHLB DISCOUNT NOTES | 1/17/2017 | \$50,000,000 | 0.350% |
| FHLB DISCOUNT NOTES | 3/1/2017 | \$50,000,000 | 0.520% |
| FHLB DISCOUNT NOTES | 3/1/2017 | \$50,000,000 | 0.510% |
| FNMA NOTES | 8/28/2017 | \$25,000,000 | 0.750% |
| FNMA NOTES | 4/30/2018 | \$25,000,000 | 1.000% |
| FNMA NOTES | 5/21/2018 | \$25,000,000 | 1.000% |
| FNMA NOTES | 5/21/2018 | \$25,000,000 | 1.030% |
| FNMA NOTES | 5/21/2018 | \$25,000,000 | 1.000% |
| FNMA NOTES | 8/16/2019 | \$25,000,000 | 1.030% |
| FNMA NOTES | 8/28/2019 | \$25,000,000 | 1.000% |
| FNMA NOTES | 9/6/2019 | \$25,000,000 | 1.200% |
| FNMA NOTES | 9/30/2019 | \$30,000,000 | 1.150% |
| FNMA NOTES | 12/27/2019 | \$25,000,000 | 1.125% |
| FNMA NOTES | 3/27/2020 | \$25,000,000 | 1.300% |
| FNMA NOTES | 9/30/2020 | \$25,000,000 | 1.250% |
| FNMA NOTES | 7/27/2021 | \$10,000,000 | 1.000% |
| FNMA NOTES | 7/27/2021 | \$15,000,000 | 1.200% |
| FNMA NOTES | 8/17/2021 | \$25,000,000 | 1.125% |
| FHLMC NOTES | 1/27/2017 | \$50,000,000 | 0.500% |
| FHLMC NOTES | 5/8/2017 | \$20,000,000 | 0.700% |
| 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 | 7/14/2017 | \$25,000,000 | 0.875% |
| FHLMC NOTES | 11/28/2017 | \$25,000,000 | 0.750% |
| FHLMC NOTES | 11/28/2017 | \$25,000,000 | 0.750% |
| FHLMC NOTES | 12/7/2017 | \$25,000,000 | 0.675% |
| FHLMC NOTES | 12/27/2017 | \$25,000,000 | 0.750% |
| FHLMC NOTES | 12/28/2017 | \$25,000,000 | 0.800% |
| FHLMC NOTES | 1/26/2018 | \$25,000,000 | 0.900% |
| FHLMC NOTES | 4/19/2018 | \$25,000,000 | 0.740% |
| FHLMC NOTES | 7/19/2019 | \$20,000,000 | 0.875% |
| FHLMC NOTES | 7/26/2019 | \$25,000,000 | 1.150% |
| FHLMC NOTES | 8/28/2019 | \$25,000,000 | 0.750% |
| FHLMC NOTES | 9/23/2019 | \$25,000,000 | 0.875% |
| FHLMC NOTES | 10/25/2019 | \$25,000,000 | 1.000% |

STATE OF ILLINOIS PORTFOLIO - Unaudited

For the week ended November 25, 2016

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|---------------------------|------------|---------------------------|--------|
| FHLMC NOTES | 2/24/2020 | \$25,000,000 | 1.000% |
| FHLMC NOTES | 9/29/2020 | \$25,000,000 | 1.000% |
| FHLMC NOTES | 7/27/2021 | \$25,000,000 | 1.100% |
| FHLMC NOTES | 8/23/2021 | \$25,000,000 | 1.000% |
| FHLMC NOTES | 8/24/2021 | \$25,000,000 | 1.250% |
| FHLMC NOTES | 8/24/2021 | \$25,000,000 | 1.000% |
| FHLMC NOTES | 8/27/2021 | \$25,000,000 | 1.030% |
| FHLMC NOTES | 9/1/2021 | \$25,000,000 | 1.000% |
| FHLMC NOTES | 9/9/2021 | \$25,000,000 | 1.400% |
| FHLMC NOTES | 9/30/2021 | \$30,000,000 | 1.125% |
| FHLMC NOTES | 9/30/2021 | \$30,000,000 | 1.250% |
| 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 | 4/28/2017 | \$25,000,000 | 0.675% |
| FARMER MAC NOTES | 6/7/2017 | \$25,000,000 | 0.760% |
| FARMER MAC NOTES | 8/31/2017 | \$25,000,000 | 0.685% |
| 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 | 10/4/2017 | \$25,000,000 | 0.860% |
| FARMER MAC NOTES | 10/23/2017 | \$16,000,000 | 0.900% |
| FARMER MAC NOTES | 1/16/2018 | \$25,000,000 | 0.720% |
| FARMER MAC NOTES | 2/16/2018 | \$25,000,000 | 0.770% |
| FARMER MAC NOTES | 3/15/2018 | \$25,000,000 | 0.855% |
| FARMER MAC NOTES | 4/13/2018 | \$25,000,000 | 0.875% |
| FARMER MAC NOTES | 5/18/2018 | \$25,000,000 | 0.800% |
| 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% |
| FARMER MAC DISCOUNT NOTES | 10/31/2017 | \$25,000,000 | 0.800% |
| FARMER MAC DISCOUNT NOTES | 11/1/2017 | \$25,000,000 | 0.730% |
| FARMER MAC DISCOUNT NOTES | 11/14/2017 | \$50,000,000 | 0.810% |
| FNMA ARM MBS | 12/1/2019 | \$6,846.49 | 5.462% |
| FNMA ARM MBS | 6/1/2020 | \$924.31 | 5.135% |
| FNMA ARM MBS | 11/1/2020 | \$4,416.91 | 5.966% |
| FNMA ARM MBS | 7/1/2022 | \$11,727.35 | 5.630% |
| FNMA ARM MBS | 10/1/2022 | \$5,694.40 | 4.821% |
| FNMA ARM MBS | 11/1/2022 | \$14,609.15 | 5.385% |
| FHLMC ARM MBS | 2/1/2018 | \$2,950.53 | 7.500% |
| FHLMC ARM MBS | 3/1/2019 | \$743.50 | 7.651% |
| FHLMC ARM MBS | 6/1/2019 | \$2,043.08 | 6.833% |
| FHLMC ARM MBS | 12/1/2021 | \$5,439.94 | 5.471% |
| FHLMC ARM MBS | 1/1/2022 | \$664.90 | 7.351% |
| TOTAL AGENCIES | | \$2,152,306,060.56 | |

STATE OF ILLINOIS PORTFOLIO - Unaudited

For the week ended November 25, 2016

TOLL HIGHWAY AGENCIES

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|------------------------------------|-----------------|---------------------------|--------------|
| 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 | 1/17/2017 | \$50,000,000 | 0.390% |
| FHLMC DISCOUNT NOTES | 2/1/2017 | \$50,000,000 | 0.600% |
| FHLMC DISCOUNT NOTES | 2/2/2017 | \$50,000,000 | 0.430% |
| FHLMC DISCOUNT NOTES | 3/2/2017 | \$50,000,000 | 0.420% |
| FHLMC DISCOUNT NOTES | 4/3/2017 | \$50,000,000 | 0.440% |
| FHLMC DISCOUNT NOTES | 4/17/2017 | \$50,000,000 | 0.480% |
| FHLMC DISCOUNT NOTES | 4/17/2017 | \$50,000,000 | 0.450% |
| FHLMC DISCOUNT NOTES | 5/3/2017 | \$50,000,000 | 0.480% |
| FHLMC DISCOUNT NOTES | 5/8/2017 | \$50,000,000 | 0.490% |
| FHLMC DISCOUNT NOTES | 5/19/2017 | \$50,000,000 | 0.520% |
| FHLB DISCOUNT NOTES | 12/1/2016 | \$50,000,000 | 0.260% |
| FHLB DISCOUNT NOTES | 12/8/2016 | \$50,000,000 | 0.250% |
| FHLB DISCOUNT NOTES | 2/9/2017 | \$50,000,000 | 0.430% |
| FHLB DISCOUNT NOTES | 3/8/2017 | \$50,000,000 | 0.440% |
| FHLB DISCOUNT NOTES | 3/22/2017 | \$50,000,000 | 0.440% |
| | | <hr/> | |
| TOTAL TOLL HIGHWAY AGENCIES | | \$850,000,000.00 | |
| | | <hr/> | |
| GRAND TOTAL AGENCIES | | \$3,002,306,060.56 | |
| | | <hr/> <hr/> | |

SUPRANATIONAL SECURITIES

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|-----------------------------|-----------------|------------------------|--------------|
| INTL BK RECON & DEV | 1/11/2018 | \$10,000,000 | 1.060% |
| INTL BK RECON & DEV | 3/15/2018 | \$10,000,000 | 0.875% |
| INTL BK RECON & DEV | 6/15/2018 | \$10,000,000 | 1.000% |
| INTL BK RECON & DEV | 6/15/2018 | \$10,000,000 | 1.000% |
| INTL BK RECON & DEV | 7/19/2018 | \$10,000,000 | 0.875% |
| INTL BK RECON & DEV | 8/15/2019 | \$10,000,000 | 0.875% |
| INTL BK RECON & DEV | 11/27/2019 | \$10,000,000 | 1.125% |
| INTL BK RECON & DEV | 8/10/2020 | \$10,000,000 | 1.125% |
| INTL BK RECON & DEV | 9/20/2021 | \$10,000,000 | 1.375% |
| | | <hr/> | |
| TOTAL SUPRANATIONALS | | \$90,000,000.00 | |

MUNICIPAL BONDS

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|------------------------------|-----------------|----------------------|--------------|
| MUNICIPAL BONDS | 12/1/2020 | \$300,000 | 1.600% |
| | | <hr/> | |
| TOTAL MUNICIPAL BONDS | | \$300,000 | |

STATE OF ILLINOIS PORTFOLIO - Unaudited

For the week ended November 25, 2016

CORPORATE BONDS

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|------------------------------|-----------------|----------------------|--------------|
| CORPORATE BONDS | 12/6/2018 | \$2,500,000 | 1.625% |
| CORPORATE BONDS | 8/8/2021 | \$2,500,000 | 1.550% |
| TOTAL CORPORATE BONDS | | \$5,000,000 | |

FOREIGN BONDS

| <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>POSITION-SIZE</u> | <u>YIELD</u> |
|----------------------------|-----------------|----------------------|--------------|
| STATE OF ISRAEL BONDS | 2/1/2018 | \$10,000,000 | 1.810% |
| STATE OF ISRAEL BONDS | 8/1/2018 | \$10,000,000 | 1.525% |
| STATE OF ISRAEL BONDS | 3/1/2019 | \$10,000,000 | 2.040% |
| TOTAL FOREIGN BONDS | | \$30,000,000 | |

ILLINOIS TECHNOLOGY DEVELOPMENT I

| <u>DESCRIPTION</u> | <u>POSITION-SIZE</u> |
|---------------------------------------|------------------------|
| APEX VENTURE PARTNERS | \$3,178,445.94 |
| BAIRD VENTURE PARTNERS | \$4,194,241.11 |
| BEECKEN PETTY O'KEEFE QP FD II | \$830,258.94 |
| CERES VENTURE FUND | \$280,790.00 |
| ILL EMERGING TECHNOLOGY FD | \$868,214.12 |
| ILL EMERGING TECHNOLOGY FD II | \$1,443,408.00 |
| ILL INNOVATION ACCELERATOR FD | \$533,335.13 |
| JK & B VENTURES | \$2,442,711.99 |
| MK CAPITAL II, LP | \$3,795,373.60 |
| MK CAPITAL, LP | \$1,029,312.00 |
| MVC GP II,LLC | \$3,341,922.74 |
| OCA VENTURE PARTNERS | \$3,046,501.59 |
| OPEN PRAIRIE VENTURE II | \$1,789,895.41 |
| PATRIOT CAPITAL | \$3,679,043.58 |
| PRAIRIE CAPITAL V, LP | \$1,348,373.87 |
| STERLING SMALL MKT GROWTH 2009 | \$2,866,374.00 |
| STERLING VENTURE PARTNERS II | \$2,566,106.00 |
| SVOBODA, COLLINS L.L.C. | \$1,508,593.89 |
| TOTAL TECHNOLOGY DEVELOPMENT I | \$38,742,901.91 |

ILLINOIS TECHNOLOGY DEVELOPMENT II

| <u>DESCRIPTION</u> | <u>POSITION-SIZE</u> |
|--------------------------------|----------------------|
| CHICAGO VENTURES FUND II L.P. | \$3,387,424.66 |
| GREATPOINT VENTURES INNOVATION | \$2,988,064.00 |

STATE OF ILLINOIS PORTFOLIO - Unaudited

For the week ended November 25, 2016

| | |
|--|-----------------------|
| HYDE PARK VENTURE PARTNERS FUN | \$1,000,000.00 |
| MADISON DEARBORN PARTNERS | \$1,057,810.00 |
| TOTAL TECHNOLOGY DEVELOPMENT II | \$8,433,298.66 |

MONEY MARKET FUNDS

| <u>DESCRIPTION</u> | <u>POSITION-SIZE</u> |
|----------------------------------|-----------------------------------|
| IL FUNDS MMF | \$1,269,129,804.08 |
| MORGAN STANLEY/TREAS CURVE | \$200,000,000.00 |
| AIM TREASURY CURVE MMF | \$402,000,000.00 |
| WESTERN ASSET TREASURY CURVE MMF | \$400,000,000.00 |
| NORTHERN TR-WILLIAMS CAP | \$50,000,000.00 |
| INB LOCKBOX IDOR-FIDELITY | \$294,326.00 |
| INB LOCKBOX-FIDELITY | \$61,664.00 |
| INB CLEARING DHS LOCKBOX | \$297,759.00 |
| <u>TOLL HIGHWAY MMF'S</u> | |
| IL FUNDS MMF - IPASS ESCROW | \$214,135,000.00 |
| | \$2,535,918,553.08 |
| GRAND TOTAL | <u>\$13,657,282,857.21</u> |