

## LGIP Portfolio

(as of 6/28/2017)

<i>Security Description</i>	<i>Asset Group</i>	<i>Coupon Rate</i>	<i>Market Price</i>	<i>Maturity Date</i>	<i>Settle Date</i>	<i>Shares/Par</i>	<i>Amortized Cost</i>	<i>Market Value</i>
DNB BANK ASA, NY BRANC CERTIFI	CERTIFICATE OF DEPOSIT	1.16	100.000231	7/3/2017	6/19/2017	\$50,000,000.00	\$50,000,000.00	\$50,000,115.50
BNP PARIBAS NEW YORK CERTIFIC	CERTIFICATE OF DEPOSIT	1.17	99.999815	7/3/2017	6/19/2017	\$32,000,000.00	\$32,000,000.00	\$31,999,940.80
BANK OF AMERICA N/A CERTIFICAT	CERTIFICATE OF DEPOSIT	1.22	100.001784	7/6/2017	1/4/2017	\$38,000,000.00	\$38,000,000.00	\$38,000,677.92
CITIBANK N.A. NEW YORK CERTIFIC	CERTIFICATE OF DEPOSIT	1.16	100.00107	7/7/2017	4/27/2017	\$12,800,000.00	\$12,800,221.64	\$12,800,136.96
SVENSKA HANDLSBNKN A CERTIFI	CERTIFICATE OF DEPOSIT	1.23	100.001917	7/12/2017	1/11/2017	\$38,000,000.00	\$38,000,068.19	\$38,000,728.46
SHINHAN BNK NY BRCH CERTIFICA	CERTIFICATE OF DEPOSIT	1.20	100.000556	7/14/2017	6/16/2017	\$30,000,000.00	\$30,000,000.00	\$30,000,166.80
BNK OF TKYO-MTBSHI LTD CERTIFI	CERTIFICATE OF DEPOSIT	1.18	99.99929	7/17/2017	6/16/2017	\$5,000,000.00	\$5,000,000.00	\$4,999,964.50
SWEDBANK (SPARBANK) CERTIFIC	CERTIFICATE OF DEPOSIT	1.15	99.999459	7/17/2017	6/21/2017	\$10,000,000.00	\$10,000,000.00	\$9,999,945.90
US BANK N.A. CERTIFICATE OF DEP	CERTIFICATE OF DEPOSIT	1.06	99.998478	7/18/2017	6/15/2017	\$50,000,000.00	\$50,000,000.00	\$49,999,239.00
US BANK N.A. CERTIFICATE OF DEP	CERTIFICATE OF DEPOSIT	1.06	99.998478	7/18/2017	6/15/2017	\$50,000,000.00	\$50,000,000.00	\$49,999,239.00
SWEDBANK (SPARBANK) CERTIFIC	CERTIFICATE OF DEPOSIT	1.15	99.999398	7/19/2017	6/19/2017	\$50,000,000.00	\$50,000,000.00	\$49,999,699.00
SWEDBANK (SPARBANK) CERTIFIC	CERTIFICATE OF DEPOSIT	1.15	99.999398	7/19/2017	6/19/2017	\$50,000,000.00	\$50,000,000.00	\$49,999,699.00
NORDEA BK AB (PUBL) NY CERTIFIC	CERTIFICATE OF DEPOSIT	1.07	99.99225	7/21/2017	3/23/2017	\$15,000,000.00	\$15,000,000.00	\$14,998,837.50
WELLS FARGO BANK NA CERTIFICA	CERTIFICATE OF DEPOSIT	1.22	100.009391	7/25/2017	1/25/2017	\$10,000,000.00	\$10,000,000.00	\$10,000,939.10
MIZUHO BANK LTD CERTIFICATE OF	CERTIFICATE OF DEPOSIT	1.12	99.99446	7/26/2017	4/27/2017	\$23,000,000.00	\$23,000,000.00	\$22,998,725.80
CITIBANK N.A. NEW YORK CERTIFIC	CERTIFICATE OF DEPOSIT	1.28	100.009041	8/16/2017	3/16/2017	\$40,000,000.00	\$40,000,000.00	\$40,003,616.40
CREDIT SUISSE AG/NEW YORK NY	CERTIFICATE OF DEPOSIT	1.96	100.1013	8/16/2017	6/15/2017	\$15,980,000.00	\$15,995,674.83	\$15,996,187.74
BANK OF MONTREAL- CERTIFICATE	CERTIFICATE OF DEPOSIT	1.18	99.986626	8/21/2017	6/19/2017	\$50,000,000.00	\$50,000,000.00	\$49,993,313.00
WESTPAC BKING CORP N CERTIFIC	CERTIFICATE OF DEPOSIT	1.15	99.997572	8/23/2017	2/23/2017	\$25,000,000.00	\$25,000,000.00	\$24,999,393.00
BANK OF MONTREAL/CHICAGO IL C	CERTIFICATE OF DEPOSIT	1.68	100.0808	9/1/2017	6/26/2017	\$12,000,000.00	\$12,008,711.64	\$12,009,696.00
SVENSKA HANDLSBNKN AB CERTIFI	CERTIFICATE OF DEPOSIT	1.14	99.985086	9/5/2017	6/2/2017	\$50,000,000.00	\$50,000,470.82	\$49,992,543.00
UBS AG STAMFORD BRAN CERTIFIC	CERTIFICATE OF DEPOSIT	1.20	99.981924	9/6/2017	6/9/2017	\$30,000,000.00	\$29,999,928.91	\$29,994,577.20
UBS AG STAMFORD BRAN CERTIFIC	CERTIFICATE OF DEPOSIT	1.57	100.052006	9/8/2017	6/26/2017	\$15,000,000.00	\$15,009,877.65	\$15,007,800.90
BANK OF MONTREAL- CERTIFICATE	CERTIFICATE OF DEPOSIT	1.22	99.987778	9/11/2017	6/9/2017	\$11,000,000.00	\$11,000,000.00	\$10,998,655.58
NORDEA BK AB (PUBL) NY CERTIFIC	CERTIFICATE OF DEPOSIT	1.21	99.994394	9/12/2017	6/12/2017	\$50,000,000.00	\$50,000,000.00	\$49,997,197.00
SKANDIN ENS BANKEN CERTIFICAT	CERTIFICATE OF DEPOSIT	1.18	99.99285	9/13/2017	6/15/2017	\$50,000,000.00	\$50,000,000.00	\$49,996,425.00
DNB BANK ASA, NY BRANC CERTIFI	CERTIFICATE OF DEPOSIT	1.22	100.003352	9/14/2017	6/16/2017	\$23,000,000.00	\$23,000,000.00	\$23,000,770.96
SUMITOMO MTSU BKG CORP CERTI	CERTIFICATE OF DEPOSIT	1.25	99.995726	9/15/2017	6/16/2017	\$6,000,000.00	\$6,000,000.00	\$5,999,743.56

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SUMITOMO MTSU BKG CORP CERTI	CERTIFICATE OF DEPOSIT	1.25	99.994063	9/21/2017	6/23/2017	\$28,000,000.00	\$28,000,000.00	\$27,998,337.64
BNK OF TKYO-MTBSHI LTD CERTIFI	CERTIFICATE OF DEPOSIT	1.24	99.996366	9/22/2017	6/22/2017	\$29,000,000.00	\$29,000,000.00	\$28,998,946.14
WELLS FARGO BANK NA CERTIFICA	CERTIFICATE OF DEPOSIT	1.21	100.02	10/2/2017	4/5/2017	\$25,000,000.00	\$25,000,000.00	\$25,005,000.00
CITIBANK NA CERTIFICATE OF DEP	CERTIFICATE OF DEPOSIT	1.24	99.983846	10/3/2017	6/2/2017	\$10,000,000.00	\$10,000,000.00	\$9,998,384.60
TORONTO-DOMINION CERTIFICATE	CERTIFICATE OF DEPOSIT	1.20	99.972688	11/1/2017	5/3/2017	\$24,000,000.00	\$24,000,000.00	\$23,993,445.12
BANK OF AMERICA N/A CERTIFICAT	CERTIFICATE OF DEPOSIT	1.27	100.003036	11/10/2017	5/17/2017	\$16,000,000.00	\$16,000,000.00	\$16,000,485.76
UBS AG/STAMFORD CT CERTIFICAT	CERTIFICATE OF DEPOSIT	1.30	99.977464	11/10/2017	5/10/2017	\$16,000,000.00	\$16,000,000.00	\$15,996,394.24
CITIBANK N.A. NEW YORK CERTIFIC	CERTIFICATE OF DEPOSIT	1.34	99.997015	11/20/2017	6/19/2017	\$12,000,000.00	\$12,000,000.00	\$11,999,641.80
BANK OF MONTREAL/CHICAGO IL C	CERTIFICATE OF DEPOSIT	1.30	99.985878	11/27/2017	5/25/2017	\$8,000,000.00	\$8,000,000.00	\$7,998,870.24
BANK OF AMERICA CORP CERTIFIC	CERTIFICATE OF DEPOSIT	1.32	100.01322	12/1/2017	5/31/2017	\$10,000,000.00	\$10,000,000.00	\$10,001,322.00
WELLS FARGO BANK NA CERTIFICA	CERTIFICATE OF DEPOSIT	1.27	100.015686	12/1/2017	5/22/2017	\$10,000,000.00	\$10,000,000.00	\$10,001,568.60
TORONTO-DOMINION CERTIFICATE	CERTIFICATE OF DEPOSIT	1.33	100.008754	12/4/2017	6/6/2017	\$47,000,000.00	\$47,000,000.00	\$47,004,114.38
WELLS FARGO BANK NA CERTIFICA	CERTIFICATE OF DEPOSIT	1.42	100.078251	12/5/2017	6/15/2017	\$20,000,000.00	\$20,007,015.42	\$20,015,650.20
WESTPAC BANKING CORP/NY CERT	CERTIFICATE OF DEPOSIT	1.44	100.0657	12/12/2017	3/17/2017	\$36,000,000.00	\$36,000,000.00	\$36,023,652.00
SKANDIN ENS BANKEN CERTIFICAT	CERTIFICATE OF DEPOSIT	1.30	99.997359	12/14/2017	6/14/2017	\$25,000,000.00	\$25,000,000.00	\$24,999,339.75
SVENSKA HANDLSBNKN A CERTIFI	CERTIFICATE OF DEPOSIT	1.35	99.996445	12/19/2017	6/20/2017	\$21,000,000.00	\$21,000,501.19	\$20,999,253.45
TORONTO-DOMINION CERTIFICATE	CERTIFICATE OF DEPOSIT	1.35	100.011907	12/20/2017	6/21/2017	\$10,000,000.00	\$10,000,000.00	\$10,001,190.70
CANADIAN IMPERIAL BK CERTIFICA	CERTIFICATE OF DEPOSIT	1.33	99.996432	12/21/2017	6/21/2017	\$40,000,000.00	\$40,000,000.00	\$39,998,572.80
WELLS FARGO BANK NA CERTIFICA	CERTIFICATE OF DEPOSIT	1.35	100.013685	3/12/2018	6/15/2017	\$40,000,000.00	\$40,000,000.00	\$40,005,474.00
CANADIAN IMPERIAL BK CERTIFICA	CERTIFICATE OF DEPOSIT	1.35	100	3/16/2018	6/16/2017	\$50,000,000.00	\$50,000,000.00	\$50,000,000.00
CANADIAN IMPERIAL BK CERTIFICA	CERTIFICATE OF DEPOSIT	1.35	100	3/16/2018	6/16/2017	\$20,000,000.00	\$20,000,000.00	\$20,000,000.00
TORONTO-DOMINION BANK/NY CER	CERTIFICATE OF DEPOSIT	1.49	100	3/16/2018	3/17/2017	\$40,000,000.00	\$40,000,000.00	\$40,000,000.00
TORONTO-DOMINION CERTIFICATE	CERTIFICATE OF DEPOSIT	1.43	100.034779	3/29/2018	6/13/2017	\$12,000,000.00	\$12,000,000.00	\$12,004,173.48
<b>CERTIFICATE OF DEPOSIT</b>						<b>\$1,390,780,000.00</b>	<b>\$1,390,822,470.29</b>	<b>\$1,390,831,791.48</b>
BMW US CAPITAL LLC CORPORATE	COMMERCIAL PAPER	0.00	99.996967	6/29/2017	6/28/2017	\$36,000,000.00	\$36,000,000.00	\$35,998,908.12
NAT'L AUSTRALIA FNDG CORPORAT	COMMERCIAL PAPER	0.00	99.996806	6/29/2017	6/28/2017	\$30,000,000.00	\$30,000,000.00	\$29,999,041.80
COOPERATIEVE CENTRALE CORPO	COMMERCIAL PAPER	0.00	99.996828	6/29/2017	6/28/2017	\$40,000,000.00	\$40,000,000.00	\$39,998,731.20
COOPERATIEVE CENTRALE CORPO	COMMERCIAL PAPER	0.00	99.996828	6/29/2017	6/28/2017	\$50,000,000.00	\$50,000,000.00	\$49,998,414.00

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COOPERATIEVE CENTRALE CORPO	COMMERCIAL PAPER	0.00	99.996828	6/29/2017	6/28/2017	\$50,000,000.00	\$50,000,000.00	\$49,998,414.00
NAT'L AUSTRALIA FNDG CORPORAT	COMMERCIAL PAPER	0.00	99.996806	6/29/2017	6/28/2017	\$50,000,000.00	\$50,000,000.00	\$49,998,403.00
NAT'L AUSTRALIA FNDG CORPORAT	COMMERCIAL PAPER	0.00	99.996806	6/29/2017	6/28/2017	\$50,000,000.00	\$50,000,000.00	\$49,998,403.00
PHILIP MORRIS INTL INC CORPORA	COMMERCIAL PAPER	0.00	99.993733	6/30/2017	6/26/2017	\$35,000,000.00	\$34,998,852.78	\$34,997,806.55
GENERAL ELECTRIC CO CORPORA	COMMERCIAL PAPER	0.00	99.994128	6/30/2017	6/14/2017	\$24,000,000.00	\$23,999,306.67	\$23,998,590.72
WAL-MART STORES, INC CORPORA	COMMERCIAL PAPER	0.00	99.9732	7/7/2017	6/16/2017	\$50,000,000.00	\$49,988,000.00	\$49,986,600.00
WAL-MART STORES, INC CORPORA	COMMERCIAL PAPER	0.00	99.9732	7/7/2017	6/16/2017	\$50,000,000.00	\$49,988,000.00	\$49,986,600.00
EXPORT DEVELMT CORP CORPORA	COMMERCIAL PAPER	0.00	99.964133	7/10/2017	4/24/2017	\$25,000,000.00	\$24,992,513.89	\$24,991,033.25
METLIFE SHORT TERM FDG CORPO	COMMERCIAL PAPER	0.00	99.961133	7/10/2017	4/12/2017	\$25,000,000.00	\$24,992,055.56	\$24,990,283.25
OLD LINE FUNDING LLC CORPORAT	COMMERCIAL PAPER	0.00	99.960133	7/10/2017	6/2/2017	\$12,000,000.00	\$11,996,333.33	\$11,995,215.96
NESTLE CAP CORP CORPORATE C	COMMERCIAL PAPER	0.00	99.964533	7/10/2017	4/17/2017	\$48,000,000.00	\$47,986,066.67	\$47,982,975.84
GE CAPITAL TREASURY CORPORAT	COMMERCIAL PAPER	0.00	99.7675	7/18/2017	4/19/2017	\$50,000,000.00	\$49,975,458.33	\$49,883,750.00
ROCHE HOLDINGS, INC. CORPORAT	COMMERCIAL PAPER	0.00	99.939833	7/18/2017	6/15/2017	\$30,000,000.00	\$29,983,375.00	\$29,981,949.90
AMERICAN HONDA FINAN CORPOR	COMMERCIAL PAPER	0.00	99.928764	7/21/2017	4/18/2017	\$20,000,000.00	\$19,987,777.78	\$19,985,752.80
EXXON MOBIL CORP CORPORATE C	COMMERCIAL PAPER	0.00	99.896489	8/1/2017	6/14/2017	\$30,000,000.00	\$29,970,850.00	\$29,968,946.70
AMERICAN HONDA FINAN CORPOR	COMMERCIAL PAPER	0.00	99.8876	8/3/2017	4/19/2017	\$25,000,000.00	\$24,975,208.33	\$24,971,900.00
EXPORT DEVELMT CORP CORPORA	COMMERCIAL PAPER	0.00	99.887458	8/4/2017	2/14/2017	\$50,000,000.00	\$49,952,500.00	\$49,943,729.00
EXPORT DEVELMT CORP CORPORA	COMMERCIAL PAPER	0.00	99.887458	8/4/2017	2/14/2017	\$50,000,000.00	\$49,952,500.00	\$49,943,729.00
TOYOTA MOTOR CREDIT CORPORA	COMMERCIAL PAPER	0.00	99.878111	8/7/2017	6/7/2017	\$15,000,000.00	\$14,983,262.50	\$14,981,716.65
TOYOTA MOTOR CREDIT CORPORA	COMMERCIAL PAPER	0.00	99.878111	8/7/2017	6/7/2017	\$50,000,000.00	\$49,944,208.33	\$49,939,055.50
COCA-COLA CO/THE COMMERCIAL	COMMERCIAL PAPER	0.00	99.830875	8/22/2017	3/28/2017	\$25,000,000.00	\$24,960,250.00	\$24,957,718.75
ING (US) FUNDING LLC CORPORATE	COMMERCIAL PAPER	0.00	99.767125	9/5/2017	5/3/2017	\$34,000,000.00	\$33,924,217.78	\$33,920,822.50
EXPORT DEV CORP DISCOUNTED	COMMERCIAL PAPER	0.00	99.785525	9/5/2017	4/27/2017	\$50,000,000.00	\$49,900,833.33	\$49,892,762.50
CISCO SYSTEMS, INC. CORPORATE	COMMERCIAL PAPER	0.00	99.782222	9/6/2017	6/27/2017	\$25,000,000.00	\$24,944,416.67	\$24,945,555.50
J.P. MORGAN SECURITIES CORPOR	COMMERCIAL PAPER	0.00	99.7454	9/12/2017	3/16/2017	\$35,000,000.00	\$34,908,125.00	\$34,910,890.00
THUNDER BAY FNDNG LLC. CORPO	COMMERCIAL PAPER	0.00	99.719331	9/15/2017	6/16/2017	\$20,000,000.00	\$19,945,833.34	\$19,943,866.20
J.P. MORGAN SECURITIES CORPOR	COMMERCIAL PAPER	0.00	99.723933	9/18/2017	6/19/2017	\$12,000,000.00	\$11,966,789.96	\$11,966,871.96
OLD LINE FUNDING LLC CORPORAT	COMMERCIAL PAPER	1.27	100	9/18/2017	5/18/2017	\$29,000,000.00	\$29,000,000.00	\$29,000,000.00

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THUNDER BAY FUNDING LLC COMM	COMMERCIAL PAPER	1.27	100	9/19/2017	5/22/2017	\$50,000,000.00	\$50,000,000.00	\$50,000,000.00
THUNDER BAY FUNDING LLC COMM	COMMERCIAL PAPER	1.27	100	9/19/2017	5/22/2017	\$15,000,000.00	\$15,000,000.00	\$15,000,000.00
OLD LINE FUNDING LLC CORPORAT	COMMERCIAL PAPER	0.00	99.7004	9/20/2017	6/22/2017	\$9,000,000.00	\$8,973,647.50	\$8,973,036.00
METLIFE SHORT TERM FUNDING LL	COMMERCIAL PAPER	0.00	99.685	9/26/2017	6/22/2017	\$12,000,000.00	\$11,962,620.00	\$11,962,200.00
NATIONAL SECS CLEARING CORPO	COMMERCIAL PAPER	0.00	99.680533	10/2/2017	6/16/2017	\$18,250,000.00	\$18,192,208.33	\$18,191,697.27
EXPORT DEVELMT CORP CORPORA	COMMERCIAL PAPER	0.00	99.6832	10/5/2017	6/28/2017	\$50,000,000.00	\$49,835,305.56	\$49,841,600.00
EXPORT DEVELMT CORP CORPORA	COMMERCIAL PAPER	0.00	99.6832	10/5/2017	6/28/2017	\$50,000,000.00	\$49,835,305.56	\$49,841,600.00
ING (US) FUNDING LLC CORPORATE	COMMERCIAL PAPER	0.00	99.602167	10/16/2017	5/15/2017	\$18,000,000.00	\$17,930,240.00	\$17,928,390.06
METLIFE SHORT TERM FDG	COMMERCIAL PAPER	0.00	99.5366	11/1/2017	6/8/2017	\$18,000,000.00	\$17,923,750.00	\$17,916,588.00
APPLE INC COMMERCIAL PAPER ZE	COMMERCIAL PAPER	0.00	99.5849	11/1/2017	6/21/2017	\$25,000,000.00	\$24,895,833.34	\$24,896,225.00
METLIFE SHORT TERM FDG CORPO	COMMERCIAL PAPER	0.00	99.528178	11/3/2017	6/14/2017	\$25,000,000.00	\$24,887,111.11	\$24,882,044.50
NAT'L AUSTRALIA FNDG CORPORAT	COMMERCIAL PAPER	1.43	100	11/10/2017	2/15/2017	\$48,000,000.00	\$48,000,000.00	\$48,000,000.00
METLIFE SHORT TERM FDG CORPO	COMMERCIAL PAPER	0.00	99.453028	11/20/2017	6/14/2017	\$10,000,000.00	\$9,948,800.00	\$9,945,302.80
ING (US) FUNDING LLC	COMMERCIAL PAPER	0.00	99.34035	12/12/2017	6/14/2017	\$20,000,000.00	\$19,872,733.39	\$19,868,070.00
NATIONAL SECS CLEARING CORPO	COMMERCIAL PAPER	0.00	99.3812	12/13/2017	6/15/2017	\$50,000,000.00	\$49,698,472.22	\$49,690,600.00
J.P. MORGAN SECURITIES CORPOR	COMMERCIAL PAPER	0.00	98.996906	3/2/2018	6/7/2017	\$10,000,000.00	\$9,906,383.33	\$9,899,690.60
J.P. MORGAN SECURITIES CORPOR	COMMERCIAL PAPER	0.00	98.996906	3/2/2018	6/7/2017	\$50,000,000.00	\$49,531,916.67	\$49,498,453.00
<b>COMMERCIAL PAPER</b>						<b>\$1,603,250,000.00</b>	<b>\$1,600,611,062.26</b>	<b>\$1,600,393,934.88</b>
TENNESSEE VALLEY AUTHORITY DI	GOVERNMENT BOND	0.00	99.9833	7/5/2017	6/28/2017	\$50,000,000.00	\$49,991,683.33	\$49,991,650.00
TENNESSEE VALLEY AUTHORITY DI	GOVERNMENT BOND	0.00	99.9833	7/5/2017	6/28/2017	\$30,000,000.00	\$29,995,025.00	\$29,994,990.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.9472	7/18/2017	6/23/2017	\$50,000,000.00	\$49,973,611.11	\$49,973,600.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.9037	8/2/2017	6/19/2017	\$36,700,000.00	\$36,664,645.66	\$36,664,657.90
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.9008	8/3/2017	6/23/2017	\$25,000,000.00	\$24,975,086.80	\$24,975,200.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.8838	8/9/2017	6/15/2017	\$22,900,000.00	\$22,873,137.03	\$22,873,390.20
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.8583	8/18/2017	6/23/2017	\$50,000,000.00	\$49,928,472.22	\$49,929,150.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.8583	8/18/2017	6/23/2017	\$50,000,000.00	\$49,928,680.55	\$49,929,150.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.8169	9/1/2017	6/7/2017	\$50,000,000.00	\$49,911,111.11	\$49,908,450.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.8169	9/1/2017	6/7/2017	\$50,000,000.00	\$49,911,111.11	\$49,908,450.00

## LGIP Portfolio

(as of 6/28/2017)

Security Description	Asset Group	Coupon Rate	Market Price	Maturity Date	Settle Date	Shares/Par	Amortized Cost	Market Value
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.8169	9/1/2017	6/2/2017	\$49,000,000.00	\$48,913,760.00	\$48,910,281.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.7768	9/15/2017	6/16/2017	\$30,000,000.00	\$29,932,075.00	\$29,933,040.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.7768	9/15/2017	6/16/2017	\$25,000,000.00	\$24,943,666.67	\$24,944,200.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.7768	9/15/2017	6/16/2017	\$50,000,000.00	\$49,887,333.33	\$49,888,400.00
FEDERAL HOME LOAN BANKS BON	GOVERNMENT BOND	1.22	100.075	10/12/2017	4/12/2016	\$50,000,000.00	\$50,000,000.00	\$50,037,500.00
FEDERAL HOME LOAN BANKS BON	GOVERNMENT BOND	1.06	100.148	5/25/2018	12/2/2016	\$20,200,000.00	\$20,200,000.00	\$20,229,896.00
FEDERAL FARM CREDIT BANKS BO	GOVERNMENT BOND	1.31	100.221	5/25/2018	9/16/2016	\$25,490,000.00	\$25,497,237.34	\$25,546,332.90
FEDERAL FARM CREDIT BANKS BO	GOVERNMENT BOND	1.04	100.134	6/1/2018	11/1/2016	\$25,000,000.00	\$24,998,831.89	\$25,033,500.00
FEDERAL HOME LOAN BANKS BON	GOVERNMENT BOND	0.88	99.611	6/29/2018	6/1/2017	\$5,000,000.00	\$4,980,821.25	\$4,980,550.00
FEDERAL FARM CREDIT BANKS BO	GOVERNMENT BOND	1.17	99.958	3/11/2019	5/18/2017	\$25,000,000.00	\$24,997,892.75	\$24,989,500.00
FEDERAL FARM CREDIT BANKS BO	GOVERNMENT BOND	1.17	99.958	3/11/2019	5/31/2017	\$18,000,000.00	\$17,998,452.39	\$17,992,440.00
<b>GOVERNMENT BOND</b>						<b>\$737,290,000.00</b>	<b>\$736,502,634.54</b>	<b>\$736,634,328.00</b>
BLACKROCK LIQUIDITY FUNDS INST	MONEY MARKET	0.86	100	12/31/2049		\$75,372,918.58	\$75,372,918.58	\$75,372,918.58
INVESCO TREASURY PORTFOLIO IN	MONEY MARKET	0.84	100	12/31/2099		\$4,852,141.42	\$4,852,141.42	\$4,852,141.42
<b>MONEY MARKET</b>						<b>\$80,225,060.00</b>	<b>\$80,225,060.00</b>	<b>\$80,225,060.00</b>
REPO JPMCHASE (CUST) METLIFE 0	REPURCHASE AGREEMENT	1.05	100	6/29/2017	6/28/2017	\$6,251,875.00	\$6,251,875.00	\$6,251,875.00
REPO JPMCHASE (CUST) METLIFE 0	REPURCHASE AGREEMENT	1.05	100	6/29/2017	6/28/2017	\$21,875,000.00	\$21,875,000.00	\$21,875,000.00
REPO JPMCHASE (CUST) METLIFE 0	REPURCHASE AGREEMENT	1.05	100	6/29/2017	6/28/2017	\$21,875,000.00	\$21,875,000.00	\$21,875,000.00
REPO JPMCHASE (CUST) METLIFE 0	REPURCHASE AGREEMENT	1.05	100	6/29/2017	6/28/2017	\$23,125,937.50	\$23,125,937.50	\$23,125,937.50
TRI-PARTY REPO THE BANK OF NO	REPURCHASE AGREEMENT	1.04	100	6/29/2017	6/28/2017	\$335,000,000.00	\$335,000,000.00	\$335,000,000.00
TRI-PARTY REPO THE BANK OF NO	REPURCHASE AGREEMENT	1.11	100	6/29/2017	6/28/2017	\$150,000,000.00	\$150,000,000.00	\$150,000,000.00
REPO JPMCHASE (CUST) METLIFE 0	REPURCHASE AGREEMENT	1.05	100	6/29/2017	6/28/2017	\$26,875,000.00	\$26,875,000.00	\$26,875,000.00
<b>REPURCHASE AGREEMENT</b>						<b>\$585,002,812.50</b>	<b>\$585,002,812.50</b>	<b>\$585,002,812.50</b>
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.17	100.064	10/31/2017	12/15/2015	\$25,000,000.00	\$24,992,122.28	\$25,016,000.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.17	100.064	10/31/2017	11/27/2015	\$25,000,000.00	\$24,998,111.95	\$25,016,000.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.19	100.172	4/30/2018	5/19/2016	\$25,000,000.00	\$24,997,890.75	\$25,043,000.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.19	100.172	4/30/2018	5/27/2016	\$25,000,000.00	\$24,999,996.53	\$25,043,000.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.19	100.172	4/30/2018	6/23/2016	\$25,000,000.00	\$25,000,839.31	\$25,043,000.00

## LGIP Portfolio

(as of 6/28/2017)

<i>Security Description</i>	<i>Asset Group</i>	<i>Coupon Rate</i>	<i>Market Price</i>	<i>Maturity Date</i>	<i>Settle Date</i>	<i>Shares/Par</i>	<i>Amortized Cost</i>	<i>Market Value</i>
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.18	100.183	7/31/2018	9/22/2016	\$25,000,000.00	\$24,999,445.81	\$25,045,750.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.18	100.183	7/31/2018	9/30/2016	\$25,000,000.00	\$24,999,703.29	\$25,045,750.00
<b>TREASURY NOTE</b>						<b>\$175,000,000.00</b>	<b>\$174,988,109.92</b>	<b>\$175,252,500.00</b>
						<b>\$4,571,547,872.50</b>	<b>\$4,568,152,149.51</b>	<b>\$4,568,340,426.86</b>