

## LGIP Portfolio

(as of 4/26/2017)

<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>
MIZUHO BANK LTD CERTIFICATE OF DEPOSIT	CERTIFICATE OF DEPOSIT	1.10	100.000654	4/27/2017	1/18/2017	\$28,000,000.00	\$28,000,000.00	\$28,000,183.12
UBS AG STAMFORD BRAN CERTIFIC	CERTIFICATE OF DEPOSIT	1.10	100.003297	5/1/2017	11/2/2016	\$25,000,000.00	\$25,000,000.00	\$25,000,824.25
NATL AUSTRALIA BK LT CERTIFICA	CERTIFICATE OF DEPOSIT	1.04	100.002201	5/1/2017	10/31/2016	\$40,000,000.00	\$40,000,000.00	\$40,000,880.40
SKANDIN ENS BANKEN CERTIFICAT	CERTIFICATE OF DEPOSIT	0.93	100.000373	5/1/2017	1/25/2017	\$14,000,000.00	\$14,000,000.00	\$14,000,052.22
COMMONWEALTH BANK OF AUSTR	CERTIFICATE OF DEPOSIT	1.53	100.0121	5/3/2017	2/14/2017	\$30,000,000.00	\$30,002,137.32	\$30,003,630.00
SKANDIN ENS BANKEN CERTIFICAT	CERTIFICATE OF DEPOSIT	1.05	100.004785	5/8/2017	11/9/2016	\$34,000,000.00	\$34,000,000.00	\$34,001,626.90
BANK OF AMERICA N/A CERTIFICAT	CERTIFICATE OF DEPOSIT	1.09	100.006947	5/9/2017	12/16/2016	\$25,000,000.00	\$25,000,000.00	\$25,001,736.75
BNK OF TKYO-MTBSHI LTD CERTIFI	CERTIFICATE OF DEPOSIT	0.99	100.002139	5/10/2017	2/8/2017	\$25,000,000.00	\$25,000,000.00	\$25,000,534.75
CANADIAN IMPERIAL BANK OF COM	CERTIFICATE OF DEPOSIT	1.36	100	5/10/2017	11/10/2016	\$45,000,000.00	\$45,000,000.00	\$45,000,000.00
BANK OF NOVA SCOTIA CERTIFICA	CERTIFICATE OF DEPOSIT	1.29	100.022324	5/16/2017	3/17/2017	\$24,100,000.00	\$24,103,585.58	\$24,105,380.08
UBS AG STAMFORD BRAN CERTIFIC	CERTIFICATE OF DEPOSIT	1.12	100.020935	6/2/2017	12/2/2016	\$35,000,000.00	\$35,000,000.00	\$35,007,327.25
SVENSKA HANDLSBNKN A CERTIFI	CERTIFICATE OF DEPOSIT	1.00	100.006359	6/2/2017	3/16/2017	\$40,000,000.00	\$40,000,000.00	\$40,002,543.60
TORONTO-DOMINION CERTIFICATE	CERTIFICATE OF DEPOSIT	1.25	100.030185	6/5/2017	6/1/2016	\$20,000,000.00	\$20,000,000.00	\$20,006,037.00
NORDEA BK AB (PUBL) NY CERTIFI	CERTIFICATE OF DEPOSIT	0.98	99.999411	6/9/2017	2/10/2017	\$40,000,000.00	\$40,000,000.00	\$39,999,764.40
CANADIAN IMPERIAL BK CERTIFICA	CERTIFICATE OF DEPOSIT	1.16	100.03497	6/12/2017	12/13/2016	\$25,000,000.00	\$25,000,000.00	\$25,008,742.50
SWEDBANK (SPARBANK) CERTIFIC	CERTIFICATE OF DEPOSIT	1.00	100.009398	6/12/2017	3/21/2017	\$25,000,000.00	\$24,999,646.43	\$25,002,349.50
SWEDBANK (SPARBANK) CERTIFIC	CERTIFICATE OF DEPOSIT	1.00	100.009398	6/12/2017	3/21/2017	\$50,000,000.00	\$49,999,292.85	\$50,004,699.00
WELLS FARGO BANK NA CERTIFICA	CERTIFICATE OF DEPOSIT	1.31	100.055	6/15/2017	12/15/2016	\$35,000,000.00	\$35,000,000.00	\$35,019,250.00
CANADIAN IMPERIAL BK CERTIFICA	CERTIFICATE OF DEPOSIT	1.20	100.042041	6/15/2017	12/15/2016	\$30,000,000.00	\$30,000,000.00	\$30,012,612.30
SHINHAN BNK NY BRCH CERTIFICA	CERTIFICATE OF DEPOSIT	1.20	100.024577	6/16/2017	3/20/2017	\$25,000,000.00	\$25,000,000.00	\$25,006,144.25
DNB BANK ASA, NY BRANC CERTIFI	CERTIFICATE OF DEPOSIT	1.07	100.019918	6/19/2017	3/20/2017	\$50,000,000.00	\$50,000,000.00	\$50,009,959.00
BANK OF MONTREAL/CHICAGO IL C	CERTIFICATE OF DEPOSIT	1.38	100	6/19/2017	12/19/2016	\$50,000,000.00	\$50,000,000.00	\$50,000,000.00
BNP PARIBAS NEW YORK CERTIFIC	CERTIFICATE OF DEPOSIT	1.12	100.024404	6/19/2017	3/21/2017	\$25,000,000.00	\$25,000,000.00	\$25,006,101.00
STATE STREET BANK & TRUST CO	CERTIFICATE OF DEPOSIT	1.34	100.0508	6/20/2017	12/22/2016	\$50,000,000.00	\$50,000,000.00	\$50,025,400.00
SUMITOMO MTSU BKG CORP CERTI	CERTIFICATE OF DEPOSIT	1.10	100.013664	6/23/2017	3/23/2017	\$25,000,000.00	\$25,000,000.00	\$25,003,416.00
BANK OF AMERICA N/A CERTIFICAT	CERTIFICATE OF DEPOSIT	1.22	100.040975	7/6/2017	1/4/2017	\$38,000,000.00	\$38,000,000.00	\$38,015,570.50
SVENSKA HANDLSBNKN A CERTIFI	CERTIFICATE OF DEPOSIT	1.23	100.044903	7/12/2017	1/11/2017	\$38,000,000.00	\$38,000,398.65	\$38,017,063.14
NORDEA BK AB (PUBL) NY CERTIFI	CERTIFICATE OF DEPOSIT	1.07	99.98711	7/21/2017	3/23/2017	\$15,000,000.00	\$15,000,000.00	\$14,998,066.50

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WELLS FARGO BANK NA CERTIFICA	CERTIFICATE OF DEPOSIT	1.22	100.044084	7/25/2017	1/25/2017	\$10,000,000.00	\$10,000,000.00	\$10,004,408.40
CITIBANK N.A. NEW YORK CERTIFIC	CERTIFICATE OF DEPOSIT	1.28	100.038228	8/16/2017	3/16/2017	\$40,000,000.00	\$40,000,000.00	\$40,015,291.20
WESTPAC BKING CORP N CERTIFIC	CERTIFICATE OF DEPOSIT	1.15	100.00024	8/23/2017	2/23/2017	\$25,000,000.00	\$25,000,000.00	\$25,000,060.00
WELLS FARGO BANK NA CERTIFICA	CERTIFICATE OF DEPOSIT	1.11	99.9913	10/2/2017	4/5/2017	\$25,000,000.00	\$25,000,000.00	\$24,997,825.00
WESTPAC BANKING CORP/NY CERT	CERTIFICATE OF DEPOSIT	1.22	100.0158	12/12/2017	3/17/2017	\$36,000,000.00	\$36,000,000.00	\$36,005,688.00
TORONTO-DOMINION BANK/NY CER	CERTIFICATE OF DEPOSIT	1.31	100	3/16/2018	3/17/2017	\$40,000,000.00	\$40,000,000.00	\$40,000,000.00
<b>CERTIFICATE OF DEPOSIT</b>						<b>\$1,082,100,000.00</b>	<b>\$1,082,105,060.83</b>	<b>\$1,082,283,167.01</b>
COOPERATIEVE CENTRALE CORPO	COMMERCIAL PAPER	0.00	99.997497	4/27/2017	4/26/2017	\$50,000,000.00	\$50,000,000.00	\$49,998,748.50
COOPERATIEVE CENTRALE CORPO	COMMERCIAL PAPER	0.00	99.997497	4/27/2017	4/26/2017	\$50,000,000.00	\$50,000,000.00	\$49,998,748.50
WAL-MART STORES INC COMMERC	COMMERCIAL PAPER	0.00	99.989347	5/1/2017	4/20/2017	\$30,000,000.00	\$29,997,300.00	\$29,996,804.10
WAL-MART STORES INC COMMERC	COMMERCIAL PAPER	0.00	99.989347	5/1/2017	4/20/2017	\$50,000,000.00	\$49,995,500.00	\$49,994,673.50
NATIONAL SECS CLEARING CORPO	COMMERCIAL PAPER	0.00	99.988806	5/1/2017	4/7/2017	\$25,000,000.00	\$24,997,500.00	\$24,997,201.50
PHILIP MORRIS INTERNATIONAL IN	COMMERCIAL PAPER	0.00	99.988389	5/1/2017	4/6/2017	\$20,000,000.00	\$19,998,022.22	\$19,997,677.80
BMW US CAPITAL LLC	COMMERCIAL PAPER	0.00	99.988389	5/1/2017	2/22/2017	\$11,200,000.00	\$11,199,054.22	\$11,198,699.57
EXXON CORP DISCOUNTED	COMMERCIAL PAPER	0.00	99.984658	5/3/2017	4/12/2017	\$25,000,000.00	\$24,996,583.33	\$24,996,164.50
EXXON CORP DISCOUNTED	COMMERCIAL PAPER	0.00	99.984658	5/3/2017	4/12/2017	\$50,000,000.00	\$49,993,166.67	\$49,992,329.00
NATIONAL SECS CLEARING CORPO	COMMERCIAL PAPER	0.00	99.981956	5/4/2017	4/3/2017	\$50,000,000.00	\$49,991,250.00	\$49,990,978.00
ING (US) FUNDING LLC CORPORAT	COMMERCIAL PAPER	0.00	99.963156	5/12/2017	4/26/2017	\$15,080,000.00	\$15,074,345.00	\$15,074,443.92
ROCHE HOLDINGS INC COMMERCIA	COMMERCIAL PAPER	0.00	99.955878	5/15/2017	3/23/2017	\$25,000,000.00	\$24,989,125.00	\$24,988,969.50
OLD LINE FUNDING LLC CORPORAT	COMMERCIAL PAPER	0.00	99.9237	5/24/2017	2/23/2017	\$10,000,000.00	\$9,992,200.00	\$9,992,370.00
TOYOTA MOTOR CREDIT CORPORA	COMMERCIAL PAPER	0.00	99.9071	6/1/2017	3/21/2017	\$50,000,000.00	\$49,949,930.56	\$49,953,550.00
MICROSOFT CORPORATION CORP	COMMERCIAL PAPER	0.00	99.915	6/1/2017	3/22/2017	\$25,000,000.00	\$24,978,854.17	\$24,978,750.00
J.P. MORGAN SECURITIES CORPOR	COMMERCIAL PAPER	0.00	99.896589	6/6/2017	12/8/2016	\$45,000,000.00	\$44,947,000.00	\$44,953,465.05
METLIFE SHORT TERM FDG CORPO	COMMERCIAL PAPER	0.00	99.869444	6/12/2017	2/2/2017	\$29,000,000.00	\$28,963,315.00	\$28,962,138.76
THUNDER BAY FNDNG LL CORPOR	COMMERCIAL PAPER	1.14	100	6/13/2017	3/13/2017	\$15,000,000.00	\$15,000,000.00	\$15,000,000.00
THUNDER BAY FNDNG LL CORPOR	COMMERCIAL PAPER	1.14	100	6/13/2017	3/13/2017	\$50,000,000.00	\$50,000,000.00	\$50,000,000.00
APPLE INC CORPORATE COMMERC	COMMERCIAL PAPER	0.00	99.890972	6/15/2017	3/27/2017	\$22,500,000.00	\$22,473,356.25	\$22,475,468.70
OLD LINE FUNDING LLC CORPORAT	COMMERCIAL PAPER	0.00	99.809422	6/29/2017	3/29/2017	\$25,000,000.00	\$24,950,125.00	\$24,952,355.50

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METLIFE SHORT TERM FDG CORPO	COMMERCIAL PAPER	0.00	99.776042	7/10/2017	4/12/2017	\$25,000,000.00	\$24,946,555.55	\$24,944,010.50
EXPORT DEVELMT CORP CORPORA	COMMERCIAL PAPER	0.00	99.813542	7/10/2017	4/24/2017	\$25,000,000.00	\$24,949,638.89	\$24,953,385.50
NESTLE CAP CORP CORPORATE C	COMMERCIAL PAPER	0.00	99.800417	7/10/2017	4/17/2017	\$48,000,000.00	\$47,906,266.67	\$47,904,200.16
GE CAPITAL TREASURY CORPORAT	COMMERCIAL PAPER	0.00	99.7675	7/18/2017	4/19/2017	\$50,000,000.00	\$49,894,083.33	\$49,883,750.00
AMERICAN HONDA FINAN CORPOR	COMMERCIAL PAPER	0.00	99.772817	7/21/2017	4/18/2017	\$20,000,000.00	\$19,952,777.78	\$19,954,563.40
AMERICAN HONDA FINAN CORPOR	COMMERCIAL PAPER	0.00	99.7294	8/3/2017	4/19/2017	\$25,000,000.00	\$24,930,583.34	\$24,932,350.00
EXPORT DEVELMT CORP CORPORA	COMMERCIAL PAPER	0.00	99.734167	8/4/2017	2/14/2017	\$50,000,000.00	\$49,869,375.00	\$49,867,083.50
EXPORT DEVELMT CORP CORPORA	COMMERCIAL PAPER	0.00	99.734167	8/4/2017	2/14/2017	\$50,000,000.00	\$49,869,375.00	\$49,867,083.50
COCA-COLA CO/THE COMMERCIAL	COMMERCIAL PAPER	0.00	99.670583	8/22/2017	3/28/2017	\$25,000,000.00	\$24,913,875.00	\$24,917,645.75
J.P. MORGAN SECURITIES CORPOR	COMMERCIAL PAPER	0.00	99.567169	9/12/2017	3/16/2017	\$35,000,000.00	\$34,830,950.00	\$34,848,509.15
NAT'L AUSTRALIA FNDG CORPORAT	COMMERCIAL PAPER	1.30	100	11/10/2017	2/15/2017	\$48,000,000.00	\$48,000,000.00	\$48,000,000.00
<b>COMMERCIAL PAPER</b>						<b>\$1,073,780,000.00</b>	<b>\$1,072,550,107.98</b>	<b>\$1,072,566,117.86</b>
FEDERAL HOME LOAN MORTGAGE	GOVERNMENT BOND	1.02	100	4/27/2017	10/27/2015	\$50,000,000.00	\$50,000,000.00	\$50,000,000.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.9981	4/28/2017	3/24/2017	\$50,000,000.00	\$49,998,951.39	\$49,999,050.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.9981	4/28/2017	3/24/2017	\$50,000,000.00	\$49,998,951.39	\$49,999,050.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.9729	5/10/2017	3/15/2017	\$50,000,000.00	\$49,986,079.17	\$49,986,450.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.9542	5/19/2017	3/29/2017	\$20,000,000.00	\$19,990,650.00	\$19,990,840.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.9542	5/19/2017	3/28/2017	\$18,900,000.00	\$18,891,164.25	\$18,891,343.80
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.9437	5/24/2017	3/29/2017	\$50,000,000.00	\$49,971,312.50	\$49,971,850.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.9232	6/1/2017	3/28/2017	\$35,000,000.00	\$34,974,138.89	\$34,973,120.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.921	6/2/2017	3/15/2017	\$50,000,000.00	\$49,960,500.00	\$49,960,500.00
FEDERAL HOME LOAN BANKS BON	GOVERNMENT BOND	1.09	100.142	10/12/2017	4/12/2016	\$50,000,000.00	\$50,000,000.00	\$50,071,000.00
FEDERAL FARM CREDIT BANKS BO	GOVERNMENT BOND	1.08	100.239	5/25/2018	9/16/2016	\$25,490,000.00	\$25,498,619.01	\$25,550,921.10
FEDERAL HOME LOAN BANKS BON	GOVERNMENT BOND	1.02	100.206	5/25/2018	12/2/2016	\$20,200,000.00	\$20,200,000.00	\$20,241,612.00
FEDERAL FARM CREDIT BANKS BO	GOVERNMENT BOND	0.97	100.159	6/1/2018	11/1/2016	\$25,000,000.00	\$24,998,613.52	\$25,039,750.00
<b>GOVERNMENT BOND</b>						<b>\$494,590,000.00</b>	<b>\$494,468,980.12</b>	<b>\$494,675,486.90</b>
BLACKROCK LIQUIDITY FUNDS INST	MONEY MARKET	0.64	100	12/31/2049		\$2,369,762.20	\$2,369,762.20	\$2,369,762.20
INVESCO TREASURY PORTFOLIO IN	MONEY MARKET	0.62	100	12/31/2099		\$2,140,738.28	\$2,140,738.28	\$2,140,738.28

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<b>MONEY MARKET</b>						<b>\$4,510,500.48</b>	<b>\$4,510,500.48</b>	<b>\$4,510,500.48</b>
TRG THE BANK OF NOVA SCOTIA T	REPURCHASE AGREEMENT	0.78	100	4/27/2017	4/26/2017	\$115,000,000.00	\$115,000,000.00	\$115,000,000.00
TRG THE BANK OF NOVA SCOTIA T	REPURCHASE AGREEMENT	0.85	100	4/27/2017	4/26/2017	\$100,000,000.00	\$100,000,000.00	\$100,000,000.00
REPO JPMCHASE (CUST) METLIFE 0	REPURCHASE AGREEMENT	0.78	100	4/27/2017	4/26/2017	\$25,562,500.00	\$25,562,500.00	\$25,562,500.00
REPO JPMCHASE (CUST) METLIFE 0	REPURCHASE AGREEMENT	0.78	100	4/27/2017	4/26/2017	\$24,437,750.00	\$24,437,750.00	\$24,437,750.00
<b>REPURCHASE AGREEMENT</b>						<b>\$265,000,250.00</b>	<b>\$265,000,250.00</b>	<b>\$265,000,250.00</b>
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	0.99	100.091	10/31/2017	12/15/2015	\$25,000,000.00	\$24,988,119.88	\$25,022,750.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	0.99	100.091	10/31/2017	11/27/2015	\$25,000,000.00	\$24,997,152.70	\$25,022,750.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.01	100.188	4/30/2018	5/19/2016	\$25,000,000.00	\$24,997,455.07	\$25,047,000.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.01	100.188	4/30/2018	5/27/2016	\$25,000,000.00	\$24,999,995.81	\$25,047,000.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.01	100.188	4/30/2018	6/23/2016	\$25,000,000.00	\$25,001,012.68	\$25,047,000.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.00	100.203	7/31/2018	9/22/2016	\$25,000,000.00	\$24,999,357.87	\$25,050,750.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.00	100.203	7/31/2018	9/30/2016	\$25,000,000.00	\$24,999,656.20	\$25,050,750.00
<b>TREASURY NOTE</b>						<b>\$175,000,000.00</b>	<b>\$174,982,750.21</b>	<b>\$175,288,000.00</b>
						<b>\$3,094,980,750.48</b>	<b>\$3,093,617,649.62</b>	<b>\$3,094,323,522.26</b>