

LGIP Portfolio

(as of 1/31/2018)

<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>
NORDEA BANK AB/NEW YORK NY C	CERTIFICATE OF DEPOSIT	1.33	99.999537	2/2/2018	8/2/2017	\$27,000,000.00	\$27,000,000.00	\$26,999,874.99
CITIBANK N.A. NEW YORK CERTIFIC	CERTIFICATE OF DEPOSIT	1.45	99.997709	2/16/2018	11/16/2017	\$35,000,000.00	\$35,000,000.00	\$34,999,198.15
BANK OF NOVA SCOTIA CERTIFICA	CERTIFICATE OF DEPOSIT	1.52	100.00095	3/5/2018	12/5/2017	\$30,000,000.00	\$30,000,000.00	\$30,000,285.00
BANK OF NOVA SCOTIA CERTIFICA	CERTIFICATE OF DEPOSIT	1.41	99.988899	3/8/2018	12/7/2017	\$5,000,000.00	\$4,999,535.70	\$4,999,444.95
COOPERATIEVE RABOBANK UA/NY	CERTIFICATE OF DEPOSIT	1.36	99.98278	3/8/2018	9/6/2017	\$25,000,000.00	\$25,000,000.00	\$24,995,695.00
WELLS FARGO BANK NA CERTIFICA	CERTIFICATE OF DEPOSIT	1.35	99.975998	3/12/2018	6/15/2017	\$40,000,000.00	\$40,000,000.00	\$39,990,399.20
SKANDIN ENS BANKEN CERTIFICAT	CERTIFICATE OF DEPOSIT	1.37	99.988197	3/13/2018	9/13/2017	\$45,000,000.00	\$45,000,000.00	\$44,994,688.65
SKANDIN ENS BANKEN CERTIFICAT	CERTIFICATE OF DEPOSIT	1.60	100.015017	3/14/2018	12/15/2017	\$40,000,000.00	\$40,000,000.00	\$40,006,006.80
CITIBANK N.A. NEW YORK CERTIFIC	CERTIFICATE OF DEPOSIT	1.63	100.006516	3/15/2018	12/15/2017	\$25,000,000.00	\$25,000,000.00	\$25,001,629.00
NORDEA BK AB (PUBL) NY CERTIFIC	CERTIFICATE OF DEPOSIT	1.52	100.003844	3/15/2018	12/12/2017	\$25,000,000.00	\$25,000,000.00	\$25,000,961.00
CANADIAN IMPERIAL BK CERTIFICA	CERTIFICATE OF DEPOSIT	1.70	100.0027	3/16/2018	6/16/2017	\$20,000,000.00	\$20,000,000.00	\$20,000,540.00
TORONTO-DOMINION BANK/NY CER	CERTIFICATE OF DEPOSIT	1.88	100	3/16/2018	3/17/2017	\$40,000,000.00	\$40,000,000.00	\$40,000,000.00
CANADIAN IMPERIAL BK CERTIFICA	CERTIFICATE OF DEPOSIT	1.70	100.0027	3/16/2018	6/16/2017	\$50,000,000.00	\$50,000,000.00	\$50,001,350.00
BANK OF MONTREAL/CHICAGO IL C	CERTIFICATE OF DEPOSIT	1.43	99.985001	3/19/2018	9/19/2017	\$17,000,000.00	\$17,000,000.00	\$16,997,450.17
LLOYDS BK PLC NY BRNCH CERTIFI	CERTIFICATE OF DEPOSIT	1.62	100.004151	3/19/2018	12/18/2017	\$35,000,000.00	\$35,000,000.00	\$35,001,452.85
CMWTH BK OF AUS NY B CERTIFICA	CERTIFICATE OF DEPOSIT	1.70	100.011038	3/19/2018	12/19/2017	\$50,000,000.00	\$50,000,000.00	\$50,005,519.00
SUMITOMO MTSU BKG CORP CERTI	CERTIFICATE OF DEPOSIT	1.62	100.000392	3/20/2018	12/20/2017	\$37,000,000.00	\$37,000,000.00	\$37,000,145.04
BNK OF TKYO-MTBSHI LTD CERTIFI	CERTIFICATE OF DEPOSIT	1.66	100.0049	3/22/2018	12/22/2017	\$35,000,000.00	\$35,000,000.00	\$35,001,715.00
DNB BANK ASA, NY BRANC CERTIFI	CERTIFICATE OF DEPOSIT	1.42	99.972408	3/27/2018	10/27/2017	\$25,000,000.00	\$25,000,000.00	\$24,993,102.00
DNB BANK ASA, NY BRANC CERTIFI	CERTIFICATE OF DEPOSIT	1.60	99.998816	3/29/2018	12/27/2017	\$35,000,000.00	\$35,000,000.00	\$34,999,585.60
BANK OF MONTREAL/CHICAGO IL C	CERTIFICATE OF DEPOSIT	1.73	100.0164	3/29/2018	12/29/2017	\$14,000,000.00	\$14,000,000.00	\$14,002,296.00
TORONTO-DOMINION CERTIFICATE	CERTIFICATE OF DEPOSIT	1.43	99.967636	3/29/2018	6/13/2017	\$12,000,000.00	\$12,000,000.00	\$11,996,116.32
BANK OF MONTREAL- CERTIFICATE	CERTIFICATE OF DEPOSIT	1.80	100.036297	4/2/2018	12/21/2017	\$50,000,000.00	\$50,000,000.00	\$50,018,148.50
TORONTO-DOMINION BANK/NY CER	CERTIFICATE OF DEPOSIT	1.55	99.983519	4/4/2018	11/29/2017	\$15,000,000.00	\$15,000,000.00	\$14,997,527.85
BNP PARIBAS NEW YORK CERTIFIC	CERTIFICATE OF DEPOSIT	1.71	100.013266	4/11/2018	1/11/2018	\$35,000,000.00	\$35,000,000.00	\$35,004,643.10
MIZUHO BANK LTD CERTIFICATE OF	CERTIFICATE OF DEPOSIT	1.70	100.009326	4/12/2018	1/11/2018	\$35,000,000.00	\$35,000,000.00	\$35,003,264.10
SWEDBANK (SPARBANK) CERTIFIC	CERTIFICATE OF DEPOSIT	1.68	100.018086	4/17/2018	1/17/2018	\$39,000,000.00	\$39,000,000.00	\$39,007,053.54
DNB BANK ASA, NY BRANC CERTIFI	CERTIFICATE OF DEPOSIT	1.69	100.001486	4/18/2018	1/18/2018	\$22,000,000.00	\$22,000,000.00	\$22,000,326.92

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BRANCH BANKING & TR CERTIFICA	CERTIFICATE OF DEPOSIT	1.61	100.004551	4/19/2018	1/18/2018	\$35,000,000.00	\$35,000,000.00	\$35,001,592.85
WESTPAC BANKING CORP/NY CERT	CERTIFICATE OF DEPOSIT	1.44	99.926124	5/2/2018	8/2/2017	\$35,000,000.00	\$35,000,000.00	\$34,974,143.40
BANK OF AMERICA N/A CERTIFICAT	CERTIFICATE OF DEPOSIT	1.59	99.979075	5/3/2018	11/21/2017	\$15,000,000.00	\$15,000,000.00	\$14,996,861.25
BANK OF AMERICA N/A CERTIFICAT	CERTIFICATE OF DEPOSIT	1.63	99.98468	5/8/2018	12/8/2017	\$20,000,000.00	\$20,000,000.00	\$19,996,936.00
NATIONAL AUSTRALIA BANK LTD/N	CERTIFICATE OF DEPOSIT	1.69	100.0163	5/16/2018	8/16/2017	\$10,000,000.00	\$10,000,000.00	\$10,001,630.00
NATIONAL AUSTRALIA BANK LTD/N	CERTIFICATE OF DEPOSIT	1.69	100.0163	5/16/2018	8/16/2017	\$50,000,000.00	\$50,000,000.00	\$50,008,150.00
SWEDBANK (SPARBANK) CERTIFIC	CERTIFICATE OF DEPOSIT	1.55	99.940639	5/17/2018	11/17/2017	\$30,000,000.00	\$30,000,000.00	\$29,982,191.70
US BANK N.A.	CERTIFICATE OF DEPOSIT	1.40	99.902864	6/1/2018	9/21/2017	\$30,000,000.00	\$30,000,000.00	\$29,970,859.20
WESTPAC BANKING CORP/NY CERT	CERTIFICATE OF DEPOSIT	1.69	100.0023	6/1/2018	11/30/2017	\$33,000,000.00	\$33,000,000.00	\$33,000,759.00
AUSTRALIA & NEW ZEALAND BANKI	CERTIFICATE OF DEPOSIT	1.35	99.893269	6/8/2018	9/8/2017	\$23,000,000.00	\$23,000,000.00	\$22,975,451.87
SWEDBANK (SPARBANK) CERTIFIC	CERTIFICATE OF DEPOSIT	1.62	99.927713	6/15/2018	12/12/2017	\$23,000,000.00	\$23,000,000.00	\$22,983,373.99
SWEDBANK (SPARBANK) CERTIFIC	CERTIFICATE OF DEPOSIT	1.64	99.931646	6/18/2018	12/19/2017	\$25,000,000.00	\$25,000,000.00	\$24,982,911.50
AUSTR & NEW ZEALND B CERTIFIC	CERTIFICATE OF DEPOSIT	1.71	100.017143	6/19/2018	12/20/2017	\$23,000,000.00	\$23,000,000.00	\$23,003,942.89
BANK OF AMERICA N/A CERTIFICAT	CERTIFICATE OF DEPOSIT	1.72	99.9905	7/2/2018	1/3/2018	\$45,000,000.00	\$45,000,000.00	\$44,995,725.00
NORDEA BK AB (PUBL) NY CERTIFIC	CERTIFICATE OF DEPOSIT	1.79	99.983774	7/2/2018	1/4/2018	\$28,000,000.00	\$28,000,000.00	\$27,995,456.72
WELLS FARGO BANK NA CERTIFICA	CERTIFICATE OF DEPOSIT	1.72	100.0124	7/5/2018	10/5/2017	\$23,000,000.00	\$23,000,000.00	\$23,002,852.00
WESTPAC BKING CORP N CERTIFIC	CERTIFICATE OF DEPOSIT	1.50	99.830143	7/18/2018	11/20/2017	\$12,540,000.00	\$12,533,768.42	\$12,518,699.93
WESTPAC BANKING CORP/NY CERT	CERTIFICATE OF DEPOSIT	1.72	99.9896	7/18/2018	12/18/2017	\$40,000,000.00	\$40,000,000.00	\$39,995,840.00
NATL AUSTRALIA BK LT CERTIFICAT	CERTIFICATE OF DEPOSIT	1.64	99.848621	8/13/2018	11/14/2017	\$33,000,000.00	\$33,000,000.00	\$32,950,044.93
TORONTO-DOMINION BANK/NY CER	CERTIFICATE OF DEPOSIT	1.60	99.784492	8/24/2018	11/27/2017	\$1,200,000.00	\$1,199,129.73	\$1,197,413.90
WELLS FARGO BANK NA CERTIFICA	CERTIFICATE OF DEPOSIT	1.73	99.843818	8/28/2018	11/28/2017	\$16,000,000.00	\$16,000,000.00	\$15,975,010.88
SVENSKA HANDELSBANKEN/NEW Y	CERTIFICATE OF DEPOSIT	1.72	99.9818	9/6/2018	12/6/2017	\$50,000,000.00	\$50,000,000.00	\$49,990,900.00
WELLS FARGO BANK NA CERTIFICA	CERTIFICATE OF DEPOSIT	1.76	99.994	9/6/2018	12/6/2017	\$35,000,000.00	\$35,000,000.00	\$34,997,900.00
SVENSKA HANDELSBANKEN/NEW Y	CERTIFICATE OF DEPOSIT	1.73	99.98	9/20/2018	12/20/2017	\$35,000,000.00	\$35,000,000.00	\$34,993,000.00
CANADIAN IMPERIAL BANK OF COM	CERTIFICATE OF DEPOSIT	1.75	99.9799	9/21/2018	12/21/2017	\$50,000,000.00	\$50,000,000.00	\$49,989,950.00
SVENSKA HANDELSBANKEN/NEW Y	CERTIFICATE OF DEPOSIT	1.75	99.9844	10/23/2018	1/23/2018	\$30,000,000.00	\$30,000,000.00	\$29,995,320.00
TORONTO-DOMINION CERTIFICATE	CERTIFICATE OF DEPOSIT	1.82	99.770745	11/21/2018	11/21/2017	\$14,000,000.00	\$14,000,000.00	\$13,967,904.30
TORONTO-DOMINION BANK/NY CER	CERTIFICATE OF DEPOSIT	1.78	99.9933	12/6/2018	12/6/2017	\$44,000,000.00	\$44,000,000.00	\$43,997,052.00

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TORONTO-DOMINION BANK/NY CER	CERTIFICATE OF DEPOSIT	1.79	100	12/20/2018	12/20/2017	\$22,000,000.00	\$22,000,000.00	\$22,000,000.00
CERTIFICATE OF DEPOSIT						\$1,693,740,000.00	\$1,693,732,433.85	\$1,693,460,292.05
GE CAPITAL TREASURY CORPORAT	COMMERCIAL PAPER	0.00	99.996167	2/1/2018	8/2/2017	\$27,000,000.00	\$27,000,000.00	\$26,998,965.09
MICROSOFT CORPORATION CORPO	COMMERCIAL PAPER	0.00	99.996222	2/1/2018	11/7/2017	\$50,000,000.00	\$50,000,000.00	\$49,998,111.00
NATIONAL SECS CLEARING CORPO	COMMERCIAL PAPER	0.00	99.996089	2/1/2018	1/22/2018	\$25,000,000.00	\$25,000,000.00	\$24,999,022.25
NATIONAL SECS CLEARING CORPO	COMMERCIAL PAPER	0.00	99.996089	2/1/2018	1/29/2018	\$50,000,000.00	\$50,000,000.00	\$49,998,044.50
MICROSOFT CORPORATION CORPO	COMMERCIAL PAPER	0.00	99.996222	2/1/2018	11/9/2017	\$40,000,000.00	\$40,000,000.00	\$39,998,488.80
APPLE INC CORPORATE COMMERC	COMMERCIAL PAPER	0.00	99.996222	2/1/2018	11/10/2017	\$25,000,000.00	\$25,000,000.00	\$24,999,055.50
COCA-COLA COMPANY CORPORAT	COMMERCIAL PAPER	0.00	99.980556	2/5/2018	8/4/2017	\$29,000,000.00	\$28,995,746.67	\$28,994,361.24
AMERICAN HONDA FINANCE CORP	COMMERCIAL PAPER	0.00	99.980556	2/5/2018	11/30/2017	\$10,000,000.00	\$9,998,566.67	\$9,998,055.60
CISCO SYSTEMS, INC. CORPORATE	COMMERCIAL PAPER	0.00	99.976917	2/6/2018	1/3/2018	\$30,000,000.00	\$29,993,750.00	\$29,993,075.10
ROCHE HOLDINGS, INC. CORPORAT	COMMERCIAL PAPER	0.00	99.972972	2/7/2018	1/25/2018	\$40,000,000.00	\$39,990,533.33	\$39,989,188.80
EXXON MOBIL CORP CORPORATE C	COMMERCIAL PAPER	0.00	99.968756	2/8/2018	1/26/2018	\$50,000,000.00	\$49,986,097.22	\$49,984,378.00
WAL-MART STORES, INC CORPORA	COMMERCIAL PAPER	0.00	99.951467	2/12/2018	1/26/2018	\$50,000,000.00	\$49,977,388.89	\$49,975,733.50
WAL-MART STORES, INC CORPORA	COMMERCIAL PAPER	0.00	99.951467	2/12/2018	1/25/2018	\$50,000,000.00	\$49,977,388.89	\$49,975,733.50
AMERICAN HONDA FINAN CORPOR	COMMERCIAL PAPER	0.00	99.939583	2/15/2018	11/15/2017	\$25,000,000.00	\$24,987,263.89	\$24,984,895.75
APPLE INC CORPORATE COMMERC	COMMERCIAL PAPER	0.00	99.919278	2/20/2018	12/21/2017	\$23,000,000.00	\$22,981,791.67	\$22,981,433.94
METLIFE SHORT TERM FDG CORPO	COMMERCIAL PAPER	0.00	99.904806	2/23/2018	12/22/2017	\$40,000,000.00	\$39,962,355.56	\$39,961,922.40
CISCO SYSTEMS, INC. CORPORATE	COMMERCIAL PAPER	0.00	99.879569	3/1/2018	11/29/2017	\$50,000,000.00	\$49,948,666.67	\$49,939,784.50
PFIZER INC. CORPORATE COMMER	COMMERCIAL PAPER	0.00	99.879569	3/1/2018	11/28/2017	\$50,000,000.00	\$49,948,277.78	\$49,939,784.50
ING US FUNDING LLC COMMERCIAL	COMMERCIAL PAPER	0.00	99.87385	3/1/2018	10/6/2017	\$25,000,000.00	\$24,972,194.47	\$24,968,462.50
J.P. MORGAN SECURITIES CORPOR	COMMERCIAL PAPER	0.00	99.869167	3/2/2018	6/7/2017	\$10,000,000.00	\$9,988,963.89	\$9,986,916.70
J.P. MORGAN SECURITIES CORPOR	COMMERCIAL PAPER	0.00	99.869167	3/2/2018	6/7/2017	\$50,000,000.00	\$49,944,819.44	\$49,934,583.50
METLIFE SHORT TERM FDG CORPO	COMMERCIAL PAPER	0.00	99.825222	3/12/2018	9/11/2017	\$16,000,000.00	\$15,976,426.67	\$15,972,035.52
TOYOTA MOTOR CREDIT CORPORA	COMMERCIAL PAPER	0.00	99.812756	3/16/2018	12/20/2017	\$18,000,000.00	\$17,965,815.00	\$17,966,296.08
BMW US CAPITAL LLC CORPORATE	COMMERCIAL PAPER	0.00	99.793983	3/19/2018	1/18/2018	\$25,000,000.00	\$24,950,166.67	\$24,948,495.75
METLIFE SHORT TERM FDG CORPO	COMMERCIAL PAPER	0.00	99.791503	3/19/2018	1/11/2018	\$19,000,000.00	\$18,962,369.45	\$18,960,385.57
PHILIP MORRIS INTL INC CORPORA	COMMERCIAL PAPER	0.00	99.793722	3/19/2018	1/2/2018	\$34,000,000.00	\$33,929,620.00	\$33,929,865.48

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BMW US CAPITAL LLC CORPORATE	COMMERCIAL PAPER	0.00	99.793983	3/19/2018	12/18/2017	\$10,000,000.00	\$9,980,450.00	\$9,979,398.30
THUNDER BAY FNDNG LLC. CORPO	COMMERCIAL PAPER	0.00	99.772222	3/22/2018	12/7/2017	\$30,000,000.00	\$29,936,300.00	\$29,931,666.60
TOYOTA MOTOR CREDIT CORPORA	COMMERCIAL PAPER	0.00	99.779992	3/23/2018	1/5/2018	\$50,000,000.00	\$49,888,194.44	\$49,889,996.00
METLIFE SHORT TERM FDG	COMMERCIAL PAPER	0.00	99.726517	4/2/2018	11/20/2017	\$18,000,000.00	\$17,958,900.00	\$17,950,773.06
APPLE INC CORPORATE COMMERC	COMMERCIAL PAPER	0.00	99.737022	4/2/2018	12/19/2017	\$50,000,000.00	\$49,870,000.00	\$49,868,511.00
APPLE INC CORPORATE COMMERC	COMMERCIAL PAPER	0.00	99.737022	4/2/2018	11/29/2017	\$50,000,000.00	\$49,888,333.33	\$49,868,511.00
CHEVRON CORP CORPORATE COM	COMMERCIAL PAPER	0.00	99.734578	4/5/2018	1/5/2018	\$35,000,000.00	\$34,904,450.00	\$34,907,102.30
EXPORT DEVELMT CORP CORPORA	COMMERCIAL PAPER	0.00	99.669792	4/16/2018	12/15/2017	\$50,000,000.00	\$49,834,527.78	\$49,834,896.00
OLD LINE FUNDING LLC CORPORAT	COMMERCIAL PAPER	0.00	99.6346	4/17/2018	1/17/2018	\$50,000,000.00	\$49,817,708.33	\$49,817,300.00
ING (US) FUNDING LLC CORPORATE	COMMERCIAL PAPER	0.00	99.620361	4/20/2018	10/20/2017	\$24,000,000.00	\$23,921,479.99	\$23,908,886.64
COCA-COLA CO/THE COMMERCIAL	COMMERCIAL PAPER	0.00	99.625578	4/24/2018	11/14/2017	\$25,000,000.00	\$24,919,138.89	\$24,906,394.50
GE CAPITAL TREASURY CORPORAT	COMMERCIAL PAPER	0.00	99.5575	5/1/2018	11/28/2017	\$50,000,000.00	\$49,809,638.89	\$49,778,750.00
EXPORT DEVELMT CORP CORPORA	COMMERCIAL PAPER	0.00	99.518422	5/15/2018	1/10/2018	\$50,000,000.00	\$49,756,805.55	\$49,759,211.00
J.P. MORGAN SECURITIES CORPOR	COMMERCIAL PAPER	0.00	99.341867	6/8/2018	9/12/2017	\$30,000,000.00	\$29,847,600.00	\$29,802,560.10
ING (US) FUNDING LLC CORPORATE	COMMERCIAL PAPER	0.00	99.336533	6/8/2018	12/8/2017	\$14,000,000.00	\$13,916,532.77	\$13,907,114.62
ING (US) FUNDING LLC CORPORATE	COMMERCIAL PAPER	0.00	99.295	6/15/2018	12/13/2017	\$22,000,000.00	\$21,859,970.00	\$21,844,900.00
JP MORGAN SECURITIES LLC COM	COMMERCIAL PAPER	0.00	99.279903	6/19/2018	9/22/2017	\$10,000,000.00	\$9,943,266.67	\$9,927,990.30
THUNDER BAY FNDNG LL CORPOR	COMMERCIAL PAPER	1.72	100	7/5/2018	1/4/2018	\$50,000,000.00	\$50,000,000.00	\$50,000,000.00
COMMERCIAL PAPER						\$1,479,000,000.00	\$1,476,491,499.47	\$1,476,261,036.49
CREDIT SUISSE AG/NEW YORK NY	CORPORATE BOND	1.70	99.979	4/27/2018	1/26/2018	\$35,000,000.00	\$34,991,140.38	\$34,992,650.00
CORPORATE BOND						\$35,000,000.00	\$34,991,140.38	\$34,992,650.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	100	2/1/2018	11/15/2017	\$50,000,000.00	\$50,000,000.00	\$50,000,000.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	100	2/1/2018	11/15/2017	\$25,000,000.00	\$25,000,000.00	\$25,000,000.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	100	2/1/2018	11/8/2017	\$50,000,000.00	\$50,000,000.00	\$50,000,000.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.8966	3/1/2018	12/6/2017	\$50,000,000.00	\$49,950,416.67	\$49,948,300.00
FEDERAL NATIONAL MORTGAGE AS	GOVERNMENT BOND	0.00	99.8966	3/1/2018	11/17/2017	\$35,000,000.00	\$34,967,061.11	\$34,963,810.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.8966	3/1/2018	11/27/2017	\$40,000,000.00	\$39,960,333.33	\$39,958,640.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.8818	3/5/2018	12/7/2017	\$40,000,000.00	\$39,953,777.78	\$39,952,720.00

LGIP Portfolio

(as of 1/31/2018)

<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>
FEDERAL NATIONAL MORTGAGE AS	GOVERNMENT BOND	0.00	99.8559	3/12/2018	11/28/2017	\$50,000,000.00	\$49,931,750.00	\$49,927,950.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.7931	3/29/2018	11/14/2017	\$50,000,000.00	\$49,903,555.56	\$49,896,550.00
FEDERAL HOME LOAN BANKS BON	GOVERNMENT BOND	1.60	100.052	5/25/2018	12/2/2016	\$20,200,000.00	\$20,200,000.00	\$20,210,504.00
FEDERAL FARM CREDIT BANKS BO	GOVERNMENT BOND	1.65	100.079	5/25/2018	9/16/2016	\$25,490,000.00	\$25,492,478.24	\$25,510,137.10
FEDERAL FARM CREDIT BANKS BO	GOVERNMENT BOND	1.56	100.031	6/1/2018	11/1/2016	\$25,000,000.00	\$24,999,584.06	\$25,007,750.00
FEDERAL HOME LOAN BANKS BON	GOVERNMENT BOND	0.88	99.709	6/29/2018	6/1/2017	\$5,000,000.00	\$4,992,223.41	\$4,985,450.00
FEDERAL HOME LOAN BANKS BON	GOVERNMENT BOND	1.46	100.009	12/21/2018	6/30/2017	\$25,000,000.00	\$25,000,024.87	\$25,002,250.00
FEDERAL FARM CREDIT BANKS BO	GOVERNMENT BOND	1.42	100.01	3/11/2019	5/18/2017	\$25,000,000.00	\$24,998,630.29	\$25,002,500.00
FEDERAL FARM CREDIT BANKS BO	GOVERNMENT BOND	1.42	100.01	3/11/2019	5/31/2017	\$18,000,000.00	\$17,998,994.05	\$18,001,800.00
FEDERAL FARM CREDIT BANKS BO	GOVERNMENT BOND	1.41	99.935	9/20/2019	1/11/2018	\$6,975,000.00	\$6,972,709.22	\$6,970,466.25
FEDERAL FARM CREDIT BANKS BO	GOVERNMENT BOND	1.41	99.935	9/20/2019	1/11/2018	\$50,000,000.00	\$49,983,578.61	\$49,967,500.00
FEDERAL FARM CREDIT BANKS BO	GOVERNMENT BOND	1.43	99.944	12/18/2019	12/19/2017	\$50,000,000.00	\$49,995,301.78	\$49,972,000.00
GOVERNMENT BOND						\$640,665,000.00	\$640,300,418.98	\$640,278,327.35
BLACKROCK LIQUIDITY FUNDS INST	MONEY MARKET	1.22	100	12/31/2049		\$4,495,856.84	\$4,495,856.84	\$4,495,856.84
INVESCO TREASURY PORTFOLIO IN	MONEY MARKET	1.24	100	12/31/2099		\$2,579,441.10	\$2,579,441.10	\$2,579,441.10
MONEY MARKET						\$7,075,297.94	\$7,075,297.94	\$7,075,297.94
REPO JPMCHASE (CUST) METLIFE 0	REPURCHASE AGREEMENT	1.35	100	2/1/2018	1/31/2018	\$21,324,800.00	\$21,324,800.00	\$21,324,800.00
REPO JPMCHASE (CUST) METLIFE 0	REPURCHASE AGREEMENT	1.35	100	2/1/2018	1/31/2018	\$49,000,000.00	\$49,000,000.00	\$49,000,000.00
REPO JPMCHASE (CUST) METLIFE 0	REPURCHASE AGREEMENT	1.35	100	2/1/2018	1/31/2018	\$9,800,000.00	\$9,800,000.00	\$9,800,000.00
REPO JPMCHASE (CUST) METLIFE 0	REPURCHASE AGREEMENT	1.35	100	2/1/2018	1/31/2018	\$5,272,856.25	\$5,272,856.25	\$5,272,856.25
TRI PARTY THE BANK OF NOVA SC	REPURCHASE AGREEMENT	1.33	100	2/1/2018	1/31/2018	\$245,000,000.00	\$245,000,000.00	\$245,000,000.00
TRG THE BANK OF NOVA SCOTIA T	REPURCHASE AGREEMENT	1.40	100	2/1/2018	1/31/2018	\$175,000,000.00	\$175,000,000.00	\$175,000,000.00
REPO JPMCHASE (CUST) METLIFE 0	REPURCHASE AGREEMENT	1.35	100	2/1/2018	1/31/2018	\$14,606,250.00	\$14,606,250.00	\$14,606,250.00
REPURCHASE AGREEMENT						\$520,003,906.25	\$520,003,906.25	\$520,003,906.25
UNITED STATES OF AMERICA BILL Z	T-Bill	0.00	99.891	3/1/2018	11/16/2017	\$25,000,000.00	\$24,975,694.45	\$24,972,750.00
T-Bill						\$25,000,000.00	\$24,975,694.45	\$24,972,750.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	0.88	99.916	3/31/2018	11/29/2017	\$50,000,000.00	\$49,961,001.54	\$49,958,000.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.63	100.059	4/30/2018	6/23/2016	\$25,000,000.00	\$25,000,242.16	\$25,014,750.00

LGIP Portfolio

(as of 1/31/2018)

<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	1.63	100.059	4/30/2018	5/19/2016	\$25,000,000.00	\$24,999,391.43	\$25,014,750.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.63	100.059	4/30/2018	5/27/2016	\$25,000,000.00	\$24,999,999.00	\$25,014,750.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.61	100.105	7/31/2018	9/30/2016	\$25,000,000.00	\$24,999,865.47	\$25,026,250.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.61	100.105	7/31/2018	9/22/2016	\$25,000,000.00	\$24,999,748.73	\$25,026,250.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.25	99.445	12/15/2018	11/21/2017	\$35,000,000.00	\$34,883,015.84	\$34,805,750.00
TREASURY NOTE						\$210,000,000.00	\$209,843,264.17	\$209,860,500.00
						\$4,610,484,204.19	\$4,607,413,655.49	\$4,606,904,760.08