

## LGIP Portfolio

(as of 8/30/2017)

<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>
BANK OF MONTREAL/CHICAGO IL C	CERTIFICATE OF DEPOSIT	1.68	100.0029	9/1/2017	6/26/2017	\$12,000,000.00	\$12,000,136.12	\$12,000,348.00
SVENSKA HANDLSBNKN AB CERTIFI	CERTIFICATE OF DEPOSIT	1.14	99.998994	9/5/2017	6/2/2017	\$50,000,000.00	\$50,000,034.62	\$49,999,497.00
UBS AG STAMFORD BRAN CERTIFIC	CERTIFICATE OF DEPOSIT	1.20	100.000126	9/6/2017	6/9/2017	\$30,000,000.00	\$29,999,993.82	\$30,000,037.80
UBS AG STAMFORD BRAN CERTIFIC	CERTIFICATE OF DEPOSIT	1.57	100.008939	9/8/2017	6/26/2017	\$15,000,000.00	\$15,001,112.98	\$15,001,340.85
UBS AG STAMFORD BRAN CERTIFIC	CERTIFICATE OF DEPOSIT	1.57	100.008939	9/8/2017	8/2/2017	\$7,500,000.00	\$7,500,503.25	\$7,500,670.43
BANK OF MONTREAL- CERTIFICATE	CERTIFICATE OF DEPOSIT	1.22	100.000889	9/11/2017	6/9/2017	\$11,000,000.00	\$11,000,000.00	\$11,000,097.79
NORDEA BK AB (PUBL) NY CERTIFIC	CERTIFICATE OF DEPOSIT	1.21	100.000465	9/12/2017	6/12/2017	\$50,000,000.00	\$50,000,000.00	\$50,000,232.50
SKANDIN ENS BANKEN CERTIFICAT	CERTIFICATE OF DEPOSIT	1.18	100.001289	9/13/2017	6/15/2017	\$50,000,000.00	\$50,000,000.00	\$50,000,644.50
DNB BANK ASA, NY BRANC CERTIFI	CERTIFICATE OF DEPOSIT	1.22	100.001958	9/14/2017	6/16/2017	\$23,000,000.00	\$23,000,000.00	\$23,000,450.34
SUMITOMO MTSU BKG CORP CERTI	CERTIFICATE OF DEPOSIT	1.25	100.002483	9/15/2017	6/16/2017	\$6,000,000.00	\$6,000,000.00	\$6,000,148.98
SUMITOMO MTSU BKG CORP CERTI	CERTIFICATE OF DEPOSIT	1.25	100.002942	9/21/2017	6/23/2017	\$28,000,000.00	\$28,000,000.00	\$28,000,823.76
BNK OF TKYO-MTBSHI LTD CERTIFI	CERTIFICATE OF DEPOSIT	1.24	100.00218	9/22/2017	6/22/2017	\$29,000,000.00	\$29,000,000.00	\$29,000,632.20
MIZUHO BANK LTD CERTIFICATE OF	CERTIFICATE OF DEPOSIT	1.22	100.002424	9/25/2017	7/26/2017	\$31,000,000.00	\$31,000,000.00	\$31,000,751.44
BNP PARIBAS NEW YORK CERTIFIC	CERTIFICATE OF DEPOSIT	1.26	100.007014	10/2/2017	7/3/2017	\$32,000,000.00	\$32,000,000.00	\$32,002,244.48
WELLS FARGO BANK NA CERTIFICA	CERTIFICATE OF DEPOSIT	1.36	100.0154	10/2/2017	4/5/2017	\$25,000,000.00	\$25,000,000.00	\$25,003,850.00
CITIBANK NA CERTIFICATE OF DEP	CERTIFICATE OF DEPOSIT	1.24	99.999925	10/3/2017	6/2/2017	\$10,000,000.00	\$10,000,000.00	\$9,999,992.50
BANK OF NOVA SCOTIA CERTIFICA	CERTIFICATE OF DEPOSIT	1.27	100.010009	10/12/2017	7/11/2017	\$30,000,000.00	\$30,000,000.00	\$30,003,002.70
SHINHAN BNK NY BRCH CERTIFICA	CERTIFICATE OF DEPOSIT	1.36	100.008507	10/13/2017	7/14/2017	\$32,000,000.00	\$32,000,000.00	\$32,002,722.24
DNB BANK ASA/NEW YORK CERTIFI	CERTIFICATE OF DEPOSIT	1.23	99.9955	10/17/2017	7/18/2017	\$50,000,000.00	\$50,000,000.00	\$49,997,750.00
AUSTR & NEW ZEALND B CERTIFIC	CERTIFICATE OF DEPOSIT	1.20	99.997289	10/25/2017	7/25/2017	\$25,000,000.00	\$25,000,000.00	\$24,999,322.25
TORONTO-DOMINION CERTIFICATE	CERTIFICATE OF DEPOSIT	1.20	99.988125	11/1/2017	5/3/2017	\$24,000,000.00	\$24,000,000.00	\$23,997,150.00
AUSTR & NEW ZEALND B	CERTIFICATE OF DEPOSIT	1.20	99.9955	11/2/2017	8/2/2017	\$50,000,000.00	\$50,000,000.00	\$49,997,750.00
LLOYDS BK PLC NY BRNCH CERTIFI	CERTIFICATE OF DEPOSIT	1.28	100.006112	11/9/2017	8/9/2017	\$33,000,000.00	\$33,000,000.00	\$33,002,016.96
BANK OF AMERICA N/A CERTIFICAT	CERTIFICATE OF DEPOSIT	1.27	100.007071	11/10/2017	5/17/2017	\$16,000,000.00	\$16,000,000.00	\$16,001,131.36
UBS AG/STAMFORD CT CERTIFICAT	CERTIFICATE OF DEPOSIT	1.30	100.000353	11/10/2017	5/10/2017	\$16,000,000.00	\$16,000,000.00	\$16,000,056.48
SWEDBANK AB/NEW YORK CERTIFI	CERTIFICATE OF DEPOSIT	1.29	100.012288	11/17/2017	7/19/2017	\$50,000,000.00	\$50,000,000.00	\$50,006,144.00
SWEDBANK AB/NEW YORK CERTIFI	CERTIFICATE OF DEPOSIT	1.29	100.012288	11/17/2017	7/19/2017	\$50,000,000.00	\$50,000,000.00	\$50,006,144.00
CITIBANK N.A. NEW YORK CERTIFIC	CERTIFICATE OF DEPOSIT	1.34	100.006243	11/20/2017	6/19/2017	\$12,000,000.00	\$12,000,000.00	\$12,000,749.16

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BANK OF MONTREAL/CHICAGO IL C	CERTIFICATE OF DEPOSIT	1.30	99.996652	11/27/2017	5/25/2017	\$8,000,000.00	\$8,000,000.00	\$7,999,732.16
WELLS FARGO BANK NA CERTIFICA	CERTIFICATE OF DEPOSIT	1.27	100.000914	12/1/2017	5/22/2017	\$10,000,000.00	\$10,000,000.00	\$10,000,091.40
BANK OF AMERICA CORP CERTIFIC	CERTIFICATE OF DEPOSIT	1.32	100.013075	12/1/2017	5/31/2017	\$10,000,000.00	\$10,000,000.00	\$10,001,307.50
TORONTO-DOMINION CERTIFICATE	CERTIFICATE OF DEPOSIT	1.33	100.006354	12/4/2017	6/6/2017	\$47,000,000.00	\$47,000,000.00	\$47,002,986.38
WELLS FARGO BANK NA CERTIFICA	CERTIFICATE OF DEPOSIT	1.42	100.038031	12/5/2017	6/15/2017	\$20,000,000.00	\$20,004,235.73	\$20,007,606.20
WESTPAC BANKING CORP/NY CERT	CERTIFICATE OF DEPOSIT	1.46	100.046	12/12/2017	3/17/2017	\$36,000,000.00	\$36,000,000.00	\$36,016,560.00
SKANDIN ENS BANKEN CERTIFICAT	CERTIFICATE OF DEPOSIT	1.30	100.003352	12/14/2017	6/14/2017	\$25,000,000.00	\$25,000,000.00	\$25,000,838.00
SVENSKA HANDLSBNKN A CERTIFI	CERTIFICATE OF DEPOSIT	1.35	100.008141	12/19/2017	6/20/2017	\$21,000,000.00	\$21,000,318.67	\$21,001,709.61
TORONTO-DOMINION CERTIFICATE	CERTIFICATE OF DEPOSIT	1.35	100.003872	12/20/2017	6/21/2017	\$10,000,000.00	\$10,000,000.00	\$10,000,387.20
CANADIAN IMPERIAL BK CERTIFICA	CERTIFICATE OF DEPOSIT	1.33	100.019926	12/21/2017	6/21/2017	\$40,000,000.00	\$40,000,000.00	\$40,007,970.40
BANK OF MONTREAL/CHICAGO IL C	CERTIFICATE OF DEPOSIT	1.32	99.987	12/21/2017	8/21/2017	\$46,000,000.00	\$46,000,000.00	\$45,994,020.00
BANK OF AMERICA N/A CERTIFICAT	CERTIFICATE OF DEPOSIT	1.39	100.023226	1/2/2018	7/6/2017	\$48,000,000.00	\$48,000,000.00	\$48,011,148.48
SVENSKA HANDLSBNKN A CERTIFI	CERTIFICATE OF DEPOSIT	1.38	100.009017	1/16/2018	7/12/2017	\$38,000,000.00	\$38,000,723.17	\$38,003,426.46
NORDEA BANK AB/NEW YORK NY C	CERTIFICATE OF DEPOSIT	1.33	99.978753	2/2/2018	8/2/2017	\$27,000,000.00	\$27,000,000.00	\$26,994,263.31
WELLS FARGO BANK NA CERTIFICA	CERTIFICATE OF DEPOSIT	1.35	99.986676	3/12/2018	6/15/2017	\$40,000,000.00	\$40,000,000.00	\$39,994,670.40
TORONTO-DOMINION BANK/NY CER	CERTIFICATE OF DEPOSIT	1.55	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	1.37	99.994	3/16/2018	6/16/2017	\$50,000,000.00	\$50,000,000.00	\$49,997,000.00
CANADIAN IMPERIAL BK CERTIFICA	CERTIFICATE OF DEPOSIT	1.37	99.994	3/16/2018	6/16/2017	\$20,000,000.00	\$20,000,000.00	\$19,998,800.00
TORONTO-DOMINION CERTIFICATE	CERTIFICATE OF DEPOSIT	1.43	99.991012	3/29/2018	6/13/2017	\$12,000,000.00	\$12,000,000.00	\$11,998,921.44
WESTPAC BANKING CORP/NY CERT	CERTIFICATE OF DEPOSIT	1.44	100.011	5/2/2018	8/2/2017	\$35,000,000.00	\$35,000,000.00	\$35,003,850.00
NATIONAL AUSTRALIA BANK LTD/N	CERTIFICATE OF DEPOSIT	1.36	99.9852	5/16/2018	8/16/2017	\$10,000,000.00	\$10,000,000.00	\$9,998,520.00
NATIONAL AUSTRALIA BANK LTD/N	CERTIFICATE OF DEPOSIT	1.36	99.9852	5/16/2018	8/16/2017	\$50,000,000.00	\$50,000,000.00	\$49,992,600.00
<b>CERTIFICATE OF DEPOSIT</b>						<b>\$1,440,500,000.00</b>	<b>\$1,440,507,058.36</b>	<b>\$1,440,552,110.66</b>
COOPERATIEVE CENTRALE CORPO	COMMERCIAL PAPER	0.00	99.996667	8/31/2017	8/30/2017	\$50,000,000.00	\$50,000,000.00	\$49,998,333.50
COOPERATIEVE CENTRALE CORPO	COMMERCIAL PAPER	0.00	99.996667	8/31/2017	8/30/2017	\$40,000,000.00	\$40,000,000.00	\$39,998,666.80
COOPERATIEVE CENTRALE CORPO	COMMERCIAL PAPER	0.00	99.996667	8/31/2017	8/30/2017	\$50,000,000.00	\$50,000,000.00	\$49,998,333.50
PHILIP MORRIS INTL INC CORPORA	COMMERCIAL PAPER	0.00	99.993533	9/1/2017	7/3/2017	\$32,000,000.00	\$31,998,924.44	\$31,997,930.56
ING (US) FUNDING LLC CORPORATE	COMMERCIAL PAPER	0.00	99.980017	9/5/2017	5/3/2017	\$34,000,000.00	\$33,994,427.78	\$33,993,205.78

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EXPORT DEV CORP DISCOUNTED	COMMERCIAL PAPER	0.00	99.982017	9/5/2017	4/27/2017	\$50,000,000.00	\$49,992,708.33	\$49,991,008.50
CISCO SYSTEMS, INC. CORPORATE	COMMERCIAL PAPER	0.00	99.979	9/6/2017	6/27/2017	\$25,000,000.00	\$24,995,166.67	\$24,994,750.00
METLIFE SHORT TERM FDG CORPO	COMMERCIAL PAPER	0.00	99.960133	9/11/2017	7/12/2017	\$22,000,000.00	\$21,991,933.33	\$21,991,229.26
J.P. MORGAN SECURITIES CORPOR	COMMERCIAL PAPER	0.00	99.956378	9/12/2017	3/16/2017	\$35,000,000.00	\$34,985,300.00	\$34,984,732.30
CHEVRON CORP CORPORATE COM	COMMERCIAL PAPER	0.00	99.954542	9/14/2017	8/17/2017	\$50,000,000.00	\$49,978,611.11	\$49,977,271.00
CHEVRON CORP CORPORATE COM	COMMERCIAL PAPER	0.00	99.954542	9/14/2017	8/17/2017	\$50,000,000.00	\$49,978,611.11	\$49,977,271.00
THUNDER BAY FNDNG LLC. CORPO	COMMERCIAL PAPER	0.00	99.945244	9/15/2017	6/16/2017	\$20,000,000.00	\$19,989,583.33	\$19,989,048.80
J.P. MORGAN SECURITIES CORPOR	COMMERCIAL PAPER	0.00	99.935875	9/18/2017	6/19/2017	\$12,000,000.00	\$11,992,619.99	\$11,992,305.00
APPLE INC CORPORATE COMMERC	COMMERCIAL PAPER	0.00	99.933083	9/21/2017	6/30/2017	\$25,000,000.00	\$24,983,229.17	\$24,983,270.75
METLIFE SHORT TERM FUNDING LL	COMMERCIAL PAPER	0.00	99.9082	9/26/2017	6/22/2017	\$12,000,000.00	\$11,989,080.00	\$11,988,984.00
NATIONAL SECS CLEARING CORPO	COMMERCIAL PAPER	0.00	99.892567	10/2/2017	6/16/2017	\$18,250,000.00	\$18,230,533.33	\$18,230,393.48
EXPORT DEVELMT CORP CORPORA	COMMERCIAL PAPER	0.00	99.8898	10/5/2017	6/28/2017	\$50,000,000.00	\$49,941,180.56	\$49,944,900.00
EXPORT DEVELMT CORP CORPORA	COMMERCIAL PAPER	0.00	99.8898	10/5/2017	6/28/2017	\$50,000,000.00	\$49,941,180.56	\$49,944,900.00
ING (US) FUNDING LLC CORPORATE	COMMERCIAL PAPER	0.00	99.837981	10/16/2017	5/15/2017	\$18,000,000.00	\$17,970,560.00	\$17,970,836.58
METLIFE SHORT TERM FDG	COMMERCIAL PAPER	0.00	99.7767	11/1/2017	6/8/2017	\$18,000,000.00	\$17,962,180.00	\$17,959,806.00
EXXON MOBIL CORP CORPORATE C	COMMERCIAL PAPER	0.00	99.80155	11/1/2017	8/24/2017	\$35,000,000.00	\$34,931,886.11	\$34,930,542.50
APPLE INC COMMERCIAL PAPER ZE	COMMERCIAL PAPER	0.00	99.80505	11/1/2017	6/21/2017	\$25,000,000.00	\$24,948,333.33	\$24,951,262.50
APPLE INC COMMERCIAL PAPER ZE	COMMERCIAL PAPER	0.00	99.80505	11/1/2017	7/26/2017	\$50,000,000.00	\$49,897,527.78	\$49,902,525.00
OLD LINE FUNDING LLC CORPORAT	COMMERCIAL PAPER	0.00	99.775125	11/1/2017	8/24/2017	\$10,000,000.00	\$9,978,644.44	\$9,977,512.50
TOYOTA MOTOR CREDIT CORPORA	COMMERCIAL PAPER	0.00	99.79455	11/1/2017	8/7/2017	\$50,000,000.00	\$49,896,666.67	\$49,897,275.00
TOYOTA MOTOR CREDIT CORPORA	COMMERCIAL PAPER	0.00	99.79455	11/1/2017	8/23/2017	\$25,000,000.00	\$24,948,763.89	\$24,948,637.50
METLIFE SHORT TERM FDG CORPO	COMMERCIAL PAPER	0.00	99.768889	11/3/2017	6/14/2017	\$25,000,000.00	\$24,943,111.11	\$24,942,222.25
OLD LINE FUNDING LLC COMMERC	COMMERCIAL PAPER	0.00	99.671389	11/3/2017	8/4/2017	\$37,000,000.00	\$36,914,488.89	\$36,878,413.93
PFIZER INC. CORPORATE COMMER	COMMERCIAL PAPER	0.00	99.78495	11/7/2017	8/7/2017	\$35,000,000.00	\$34,922,650.00	\$34,924,732.50
NAT'L AUSTRALIA FNDG CORPORAT	COMMERCIAL PAPER	1.54	100.0636	11/10/2017	2/15/2017	\$48,000,000.00	\$48,000,000.00	\$48,030,528.00
EXPORT DEVELOPMENT CORP COM	COMMERCIAL PAPER	0.00	99.761233	11/14/2017	8/3/2017	\$50,000,000.00	\$49,870,833.33	\$49,880,616.50
NESTLE CAPITAL CORPORATION	COMMERCIAL PAPER	0.00	99.749411	11/14/2017	8/16/2017	\$50,000,000.00	\$49,876,041.67	\$49,874,705.50
AMERICAN HONDA FINAN CORPOR	COMMERCIAL PAPER	0.00	99.751247	11/15/2017	8/16/2017	\$30,000,000.00	\$29,922,733.33	\$29,925,374.10

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METLIFE SHORT TERM FDG CORPO	COMMERCIAL PAPER	0.00	99.7007	11/20/2017	6/14/2017	\$10,000,000.00	\$9,971,200.00	\$9,970,070.00
GE CAPITAL TREASURY CORPORAT	COMMERCIAL PAPER	0.00	99.723706	11/20/2017	7/27/2017	\$50,000,000.00	\$49,860,500.00	\$49,861,853.00
EXPORT DEVELMT CORP CORPORA	COMMERCIAL PAPER	0.00	99.6912	12/4/2017	8/10/2017	\$50,000,000.00	\$49,833,750.00	\$49,845,600.00
APPLE INC CORPORATE COMMERC	COMMERCIAL PAPER	0.00	99.687714	12/5/2017	8/3/2017	\$25,000,000.00	\$24,917,333.33	\$24,921,928.50
THUNDER BAY FNDNG LL CORPOR	COMMERCIAL PAPER	0.00	99.625833	12/8/2017	8/8/2017	\$50,000,000.00	\$49,818,500.00	\$49,812,916.50
THUNDER BAY FNDNG LL CORPOR	COMMERCIAL PAPER	0.00	99.625833	12/8/2017	8/8/2017	\$15,000,000.00	\$14,945,550.00	\$14,943,874.95
ING (US) FUNDING LLC	COMMERCIAL PAPER	0.00	99.627622	12/12/2017	6/14/2017	\$20,000,000.00	\$19,921,033.37	\$19,925,524.40
NATIONAL SECS CLEARING CORPO	COMMERCIAL PAPER	0.00	99.64125	12/13/2017	6/15/2017	\$50,000,000.00	\$49,812,222.22	\$49,820,625.00
GE CAPITAL TREASURY CORPORAT	COMMERCIAL PAPER	0.00	99.3873	2/1/2018	8/2/2017	\$27,000,000.00	\$26,847,540.00	\$26,834,571.00
COCA-COLA COMPANY CORPORAT	COMMERCIAL PAPER	0.00	99.433783	2/5/2018	8/4/2017	\$29,000,000.00	\$28,831,993.33	\$28,835,797.07
J.P. MORGAN SECURITIES CORPOR	COMMERCIAL PAPER	0.00	99.256844	3/2/2018	6/7/2017	\$50,000,000.00	\$49,651,791.67	\$49,628,422.00
J.P. MORGAN SECURITIES CORPOR	COMMERCIAL PAPER	0.00	99.256844	3/2/2018	6/7/2017	\$10,000,000.00	\$9,930,358.33	\$9,925,684.40
<b>COMMERCIAL PAPER</b>						<b>\$1,517,250,000.00</b>	<b>\$1,514,309,282.51</b>	<b>\$1,514,298,391.41</b>
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.9972	9/1/2017	6/2/2017	\$49,000,000.00	\$48,998,652.50	\$48,998,628.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.9972	9/1/2017	6/7/2017	\$50,000,000.00	\$49,998,611.11	\$49,998,600.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.9972	9/1/2017	6/7/2017	\$50,000,000.00	\$49,998,611.11	\$49,998,600.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.9972	9/1/2017	6/30/2017	\$14,000,000.00	\$13,999,607.22	\$13,999,608.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.9361	9/15/2017	6/16/2017	\$30,000,000.00	\$29,986,937.50	\$29,980,830.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.9361	9/15/2017	6/16/2017	\$25,000,000.00	\$24,989,166.67	\$24,984,025.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.9361	9/15/2017	6/16/2017	\$50,000,000.00	\$49,978,333.33	\$49,968,050.00
FEDERAL HOME LOAN BANKS BON	GOVERNMENT BOND	1.33	100.031	10/12/2017	4/12/2016	\$50,000,000.00	\$50,000,000.00	\$50,015,500.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.8794	10/13/2017	8/18/2017	\$50,000,000.00	\$49,938,784.72	\$49,939,700.00
FEDERAL FARM CREDIT BANKS BO	GOVERNMENT BOND	1.32	100.168	5/25/2018	9/16/2016	\$25,490,000.00	\$25,495,855.67	\$25,532,823.20
FEDERAL HOME LOAN BANKS BON	GOVERNMENT BOND	1.27	100.121	5/25/2018	12/2/2016	\$20,200,000.00	\$20,200,000.00	\$20,224,442.00
FEDERAL FARM CREDIT BANKS BO	GOVERNMENT BOND	1.22	100.109	6/1/2018	11/1/2016	\$25,000,000.00	\$24,999,050.26	\$25,027,250.00
FEDERAL HOME LOAN BANKS BON	GOVERNMENT BOND	0.88	99.695	6/29/2018	6/1/2017	\$5,000,000.00	\$4,984,131.55	\$4,984,750.00
FEDERAL HOME LOAN BANKS BON	GOVERNMENT BOND	1.13	100.005	12/21/2018	6/30/2017	\$25,000,000.00	\$25,000,036.73	\$25,001,250.00
FEDERAL FARM CREDIT BANKS BO	GOVERNMENT BOND	1.17	99.962	3/11/2019	5/31/2017	\$18,000,000.00	\$17,998,609.65	\$17,993,160.00

## LGIP Portfolio

(as of 8/30/2017)

Security Description	Asset Group	Coupon Rate	Market Price	Maturity Date	Settle Date	Shares/Par	Amortized Cost	Market Value
FEDERAL FARM CREDIT BANKS BO	GOVERNMENT BOND	1.17	99.962	3/11/2019	5/18/2017	\$25,000,000.00	\$24,998,106.87	\$24,990,500.00
<b>GOVERNMENT BOND</b>						<b>\$511,690,000.00</b>	<b>\$511,564,494.89</b>	<b>\$511,637,716.20</b>
BLACKROCK LIQUIDITY FUNDS INST	MONEY MARKET	0.91	100	12/31/2049		\$25,433,342.99	\$25,433,342.99	\$25,433,342.99
INVESCO TREASURY PORTFOLIO IN	MONEY MARKET	0.91	100	12/31/2099		\$6,891,343.28	\$6,891,343.28	\$6,891,343.28
<b>MONEY MARKET</b>						<b>\$32,324,686.27</b>	<b>\$32,324,686.27</b>	<b>\$32,324,686.27</b>
REPO JPMCHASE (CUST) METLIFE 0	REPURCHASE AGREEMENT	1.04	100	8/31/2017	8/30/2017	\$1,375,818.75	\$1,375,818.75	\$1,375,818.75
TRG THE BANK OF NOVA SCOTIA T	REPURCHASE AGREEMENT	1.10	100	8/31/2017	8/30/2017	\$150,000,000.00	\$150,000,000.00	\$150,000,000.00
REPO JPMCHASE (CUST) METLIFE 0	REPURCHASE AGREEMENT	1.04	100	8/31/2017	8/30/2017	\$49,312,500.00	\$49,312,500.00	\$49,312,500.00
REPO JPMCHASE (CUST) METLIFE 0	REPURCHASE AGREEMENT	1.04	100	8/31/2017	8/30/2017	\$49,312,500.00	\$49,312,500.00	\$49,312,500.00
TRG THE BANK OF NOVA SCOTIA T	REPURCHASE AGREEMENT	1.03	100	8/31/2017	8/30/2017	\$400,000,000.00	\$400,000,000.00	\$400,000,000.00
<b>REPURCHASE AGREEMENT</b>						<b>\$650,000,818.75</b>	<b>\$650,000,818.75</b>	<b>\$650,000,818.75</b>
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.19	100.024	10/31/2017	11/27/2015	\$25,000,000.00	\$24,999,071.20	\$25,006,000.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.19	100.024	10/31/2017	12/15/2015	\$25,000,000.00	\$24,996,124.67	\$25,006,000.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.21	100.141	4/30/2018	6/23/2016	\$25,000,000.00	\$25,000,665.95	\$25,035,250.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.21	100.141	4/30/2018	5/27/2016	\$25,000,000.00	\$24,999,997.25	\$25,035,250.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.21	100.141	4/30/2018	5/19/2016	\$25,000,000.00	\$24,998,326.43	\$25,035,250.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.20	100.18	7/31/2018	9/30/2016	\$25,000,000.00	\$24,999,750.37	\$25,045,000.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.20	100.18	7/31/2018	9/22/2016	\$25,000,000.00	\$24,999,533.76	\$25,045,000.00
<b>TREASURY NOTE</b>						<b>\$175,000,000.00</b>	<b>\$174,993,469.63</b>	<b>\$175,207,750.00</b>
						<b>\$4,326,765,505.02</b>	<b>\$4,323,699,810.41</b>	<b>\$4,324,021,473.28</b>