

## LGIP Portfolio

(as of 11/30/2016)

<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 AMERICA N/A CERTIFICAT	CERTIFICATE OF DEPOSIT	0.93	100.001383	12/1/2016	6/1/2016	\$17,000,000.00	\$17,000,000.00	\$17,000,235.11
WELLS FARGO BANK NA CERTIFICA	CERTIFICATE OF DEPOSIT	0.90	100.006501	12/5/2016	6/7/2016	\$16,000,000.00	\$16,000,000.00	\$16,001,040.16
NORDEA BANK FLD PLC NY CERTIFI	CERTIFICATE OF DEPOSIT	0.41	99.998819	12/5/2016	11/28/2016	\$20,000,000.00	\$20,000,000.00	\$19,999,763.80
SWEDBANK (SPARBANK) CERTIFIC	CERTIFICATE OF DEPOSIT	0.41	99.9999	12/6/2016	11/29/2016	\$44,000,000.00	\$44,000,000.00	\$43,999,956.00
CANADIAN IMPERIAL BK CERTIFICA	CERTIFICATE OF DEPOSIT	0.40	99.9983	12/6/2016	11/29/2016	\$26,000,000.00	\$26,000,000.00	\$25,999,558.00
COMMONWEALTH BANK OF AUSTR	CERTIFICATE OF DEPOSIT	0.88	100.0079	12/6/2016	8/22/2016	\$50,000,000.00	\$50,000,239.93	\$50,003,950.00
DNB BANK ASA/NEW YORK CERTIFI	CERTIFICATE OF DEPOSIT	0.41	100	12/7/2016	11/30/2016	\$22,000,000.00	\$22,000,000.00	\$22,000,000.00
CANADIAN IMPERIAL BANK OF COM	CERTIFICATE OF DEPOSIT	0.88	100	12/8/2016	6/8/2016	\$29,000,000.00	\$29,000,000.00	\$29,000,000.00
BANK OF MONTREAL- CERTIFICATE	CERTIFICATE OF DEPOSIT	0.43	99.996821	12/13/2016	11/22/2016	\$12,000,000.00	\$12,000,000.00	\$11,999,618.52
MIZUHO BANK LTD CERTIFICATE OF	CERTIFICATE OF DEPOSIT	0.90	100.019411	12/14/2016	9/14/2016	\$24,000,000.00	\$24,000,000.00	\$24,004,658.64
SVENSKA HANDLSBNKN A CERTIFI	CERTIFICATE OF DEPOSIT	0.85	100.01997	12/15/2016	9/15/2016	\$40,000,000.00	\$40,000,077.61	\$40,007,988.00
BANK OF TKYO-MTBSHI LTD CERTIF	CERTIFICATE OF DEPOSIT	0.85	100.014543	12/15/2016	9/16/2016	\$24,000,000.00	\$24,000,000.00	\$24,003,490.32
BNP PARIBAS NY BANCH CERTIFIC	CERTIFICATE OF DEPOSIT	0.52	100.003329	12/16/2016	11/18/2016	\$25,000,000.00	\$25,000,000.00	\$25,000,832.25
DNB BANK ASA, NY BRANC CERTIFI	CERTIFICATE OF DEPOSIT	0.55	100.006211	12/19/2016	10/18/2016	\$50,000,000.00	\$50,000,000.00	\$50,003,105.50
BANK OF MONTREAL/CHICAGO IL C	CERTIFICATE OF DEPOSIT	0.91	100	12/19/2016	6/22/2016	\$50,000,000.00	\$50,000,000.00	\$50,000,000.00
SWEDBANK (SPARBANK) CERTIFIC	CERTIFICATE OF DEPOSIT	0.53	100.005632	12/19/2016	10/19/2016	\$22,000,000.00	\$22,000,000.00	\$22,001,239.04
TORONTO-DOMINION CERTIFICATE	CERTIFICATE OF DEPOSIT	0.94	100.02318	12/20/2016	5/19/2016	\$38,000,000.00	\$38,000,000.00	\$38,008,808.40
SUMITOMO MTSU BKG CORP CERTI	CERTIFICATE OF DEPOSIT	0.85	100.024222	12/23/2016	9/23/2016	\$25,000,000.00	\$25,000,000.00	\$25,006,055.50
BANK OF AMERICA N/A CERTIFICAT	CERTIFICATE OF DEPOSIT	0.89	100.04248	1/4/2017	9/13/2016	\$40,000,000.00	\$40,000,000.00	\$40,016,992.00
WELLS FARGO BANK NA CERTIFICA	CERTIFICATE OF DEPOSIT	0.98	100.059512	1/13/2017	7/19/2016	\$15,000,000.00	\$15,000,000.00	\$15,008,926.80
AUSTR & NEW ZEALND B CERTIFIC	CERTIFICATE OF DEPOSIT	0.95	100.05169	2/1/2017	9/28/2016	\$10,000,000.00	\$10,001,712.49	\$10,005,169.00
NORDEA BANK FLD PLC NY CERTIFI	CERTIFICATE OF DEPOSIT	0.73	100.010249	2/1/2017	11/3/2016	\$50,000,000.00	\$50,000,000.00	\$50,005,124.50
WESTPAC BKING CORP N CERTIFIC	CERTIFICATE OF DEPOSIT	1.02	100.055722	2/3/2017	10/13/2016	\$40,000,000.00	\$40,011,626.30	\$40,022,288.80
NATL AUSTRALIA BK LT CERTIFICA	CERTIFICATE OF DEPOSIT	1.00	100	2/15/2017	8/15/2016	\$40,000,000.00	\$40,000,000.00	\$40,000,000.00
CITIBANK N.A. NEW YORK CERTIFIC	CERTIFICATE OF DEPOSIT	0.88	100.013378	2/21/2017	10/18/2016	\$30,000,000.00	\$30,000,000.00	\$30,004,013.40
WESTPAC BANKING CORP/NY CERT	CERTIFICATE OF DEPOSIT	1.21	100.1399	3/1/2017	6/6/2016	\$15,000,000.00	\$15,001,916.82	\$15,020,985.00
WESTPAC BANKING CORP/NY CERT	CERTIFICATE OF DEPOSIT	1.21	100.1399	3/1/2017	6/2/2016	\$25,000,000.00	\$25,003,056.59	\$25,034,975.00
SVENSKA HANDLSBNKN A CERTIFI	CERTIFICATE OF DEPOSIT	1.23	100.109121	3/1/2017	11/18/2016	\$44,000,000.00	\$44,044,754.65	\$44,048,013.24

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BANK OF NOVA SCOTIA/HOUSTON	CERTIFICATE OF DEPOSIT	1.15	100.1243	3/3/2017	11/30/2016	\$27,000,000.00	\$27,023,189.34	\$27,033,561.00
STATE STREET BANK & TRUST CO	CERTIFICATE OF DEPOSIT	1.12	100.1169	3/8/2017	6/8/2016	\$29,000,000.00	\$29,000,000.00	\$29,033,901.00
WELLS FARGO BANK NA CERTIFICA	CERTIFICATE OF DEPOSIT	0.99	100.062	3/13/2017	6/14/2016	\$50,000,000.00	\$50,000,000.00	\$50,031,000.00
SWEDBANK (SPARBANK) CERTIFIC	CERTIFICATE OF DEPOSIT	1.12	100.103833	3/14/2017	9/15/2016	\$40,000,000.00	\$40,000,000.00	\$40,041,533.20
CITIBANK N.A. NEW YORK CERTIFIC	CERTIFICATE OF DEPOSIT	0.96	100.026082	3/15/2017	11/15/2016	\$25,000,000.00	\$25,000,000.00	\$25,006,520.50
TORONTO-DOMINION CERTIFICATE	CERTIFICATE OF DEPOSIT	0.90	100.001083	3/16/2017	11/16/2016	\$39,000,000.00	\$39,000,000.00	\$39,000,422.37
SKANDIN ENS BANKEN CERTIFICAT	CERTIFICATE OF DEPOSIT	1.13	100.111451	3/21/2017	9/21/2016	\$18,000,000.00	\$18,000,000.00	\$18,020,061.18
NATL AUSTRALIA BK LT CERTIFICA	CERTIFICATE OF DEPOSIT	1.04	100.055189	5/1/2017	10/31/2016	\$40,000,000.00	\$40,000,000.00	\$40,022,075.60
UBS AG STAMFORD BRAN CERTIFIC	CERTIFICATE OF DEPOSIT	1.10	100.034108	5/1/2017	11/2/2016	\$25,000,000.00	\$25,000,000.00	\$25,008,527.00
SKANDIN ENS BANKEN CERTIFICAT	CERTIFICATE OF DEPOSIT	1.05	100.042405	5/8/2017	11/9/2016	\$34,000,000.00	\$34,000,000.00	\$34,014,417.70
CANADIAN IMPERIAL BANK OF COM	CERTIFICATE OF DEPOSIT	0.91	100	5/10/2017	11/10/2016	\$45,000,000.00	\$45,000,000.00	\$45,000,000.00
TORONTO-DOMINION CERTIFICATE	CERTIFICATE OF DEPOSIT	1.25	100.074924	6/5/2017	6/1/2016	\$20,000,000.00	\$20,000,000.00	\$20,014,984.80
<b>CERTIFICATE OF DEPOSIT</b>						<b>\$1,235,000,000.00</b>	<b>\$1,235,086,573.73</b>	<b>\$1,235,433,791.33</b>
PHILIP MORRIS INTL INC CORPORA	COMMERCIAL PAPER	0.00	99.998875	12/1/2016	11/30/2016	\$12,000,000.00	\$12,000,000.00	\$11,999,865.00
EXXON MOBIL CORP CORPORATE C	COMMERCIAL PAPER	0.00	99.999033	12/1/2016	11/8/2016	\$50,000,000.00	\$50,000,000.00	\$49,999,516.50
METLIFE SHORT TERM FUNDING LL	COMMERCIAL PAPER	0.00	99.998833	12/1/2016	10/11/2016	\$35,000,000.00	\$35,000,000.00	\$34,999,591.55
J.P. MORGAN SECURITIES CORPOR	COMMERCIAL PAPER	0.00	99.998875	12/1/2016	6/2/2016	\$50,000,000.00	\$50,000,000.00	\$49,999,437.50
INTL BUS MACH CORP CORPORATE	COMMERCIAL PAPER	0.00	99.999167	12/1/2016	10/11/2016	\$45,000,000.00	\$45,000,000.00	\$44,999,625.15
PHILIP MORRIS INTL INC CORPORA	COMMERCIAL PAPER	0.00	99.998875	12/1/2016	11/3/2016	\$22,000,000.00	\$22,000,000.00	\$21,999,752.50
INTL BUS MACH CORP CORPORATE	COMMERCIAL PAPER	0.00	99.999167	12/1/2016	10/18/2016	\$11,000,000.00	\$11,000,000.00	\$10,999,908.37
MICROSOFT CORPORATION CORP	COMMERCIAL PAPER	0.00	99.999083	12/1/2016	9/22/2016	\$17,000,000.00	\$17,000,000.00	\$16,999,844.11
APPLE INC CORPORATE COMMERC	COMMERCIAL PAPER	0.00	99.998936	12/1/2016	10/31/2016	\$50,000,000.00	\$50,000,000.00	\$49,999,468.00
APPLE INC CORPORATE COMMERC	COMMERCIAL PAPER	0.00	99.998936	12/1/2016	10/31/2016	\$25,000,000.00	\$25,000,000.00	\$24,999,734.00
PFIZER INC. CORPORATE COMMERC	COMMERCIAL PAPER	0.00	99.999167	12/1/2016	11/14/2016	\$50,000,000.00	\$50,000,000.00	\$49,999,583.50
EXXON MOBIL CORP CORPORATE C	COMMERCIAL PAPER	0.00	99.998033	12/2/2016	11/10/2016	\$42,000,000.00	\$41,999,510.00	\$41,999,173.86
WAL-MART STORES, INC CORPORA	COMMERCIAL PAPER	0.00	99.995556	12/5/2016	11/30/2016	\$46,000,000.00	\$45,998,262.22	\$45,997,955.76
EXXON MOBIL CORP CORPORATE C	COMMERCIAL PAPER	0.00	99.994819	12/5/2016	11/30/2016	\$19,000,000.00	\$18,999,261.11	\$18,999,015.61
GE CAPITAL TREASURY CORPORAT	COMMERCIAL PAPER	0.00	99.995278	12/5/2016	10/4/2016	\$50,000,000.00	\$49,997,277.78	\$49,997,639.00

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AMERICAN HONDA FINAN CORPOR	COMMERCIAL PAPER	0.00	99.994083	12/6/2016	11/4/2016	\$26,000,000.00	\$25,998,375.00	\$25,998,461.58
MICROSOFT CORPORATION CORP	COMMERCIAL PAPER	0.00	99.994083	12/6/2016	10/27/2016	\$15,000,000.00	\$14,999,000.00	\$14,999,112.45
BMW US CAPITAL LLC CORPORATE	COMMERCIAL PAPER	0.00	99.991833	12/7/2016	11/16/2016	\$25,000,000.00	\$24,998,208.33	\$24,997,958.25
CHEVRON CORP CORPORATE COM	COMMERCIAL PAPER	0.00	99.992514	12/7/2016	10/17/2016	\$36,000,000.00	\$35,997,120.00	\$35,997,305.04
AMERICAN HONDA FINAN CORPOR	COMMERCIAL PAPER	0.00	99.991889	12/8/2016	11/8/2016	\$26,000,000.00	\$25,997,775.56	\$25,997,891.14
WAL-MART STORES, INC CORPORA	COMMERCIAL PAPER	0.00	99.988167	12/12/2016	11/17/2016	\$40,000,000.00	\$39,995,111.11	\$39,995,266.80
TENNESSEE VALLEY AUTHORITY DI	COMMERCIAL PAPER	0.00	99.9937	12/13/2016	11/29/2016	\$50,000,000.00	\$49,995,633.34	\$49,996,850.00
NATIONAL SECS CLEARING CORPO	COMMERCIAL PAPER	0.00	99.985375	12/13/2016	11/2/2016	\$50,000,000.00	\$49,991,666.67	\$49,992,687.50
WAL-MART STORES, INC CORPORA	COMMERCIAL PAPER	0.00	99.985806	12/14/2016	11/15/2016	\$20,000,000.00	\$19,997,183.33	\$19,997,161.20
NATIONAL SECS CLEARING CORPO	COMMERCIAL PAPER	0.00	99.984133	12/14/2016	8/23/2016	\$25,000,000.00	\$24,993,861.11	\$24,996,033.25
US BANK N.A. CORPORATE COMME	COMMERCIAL PAPER	0.35	99.997496	12/15/2016	11/3/2016	\$50,000,000.00	\$50,000,000.00	\$49,998,748.00
US BANK N.A. CORPORATE COMME	COMMERCIAL PAPER	0.35	99.997496	12/15/2016	11/3/2016	\$20,000,000.00	\$20,000,000.00	\$19,999,499.20
GE CAPITAL TREASURY CORPORAT	COMMERCIAL PAPER	0.00	99.98375	12/15/2016	10/28/2016	\$6,500,000.00	\$6,498,811.95	\$6,498,943.75
METLIFE SHORT TERM FDG CORPO	COMMERCIAL PAPER	0.00	99.979583	12/15/2016	10/18/2016	\$28,000,000.00	\$27,994,773.33	\$27,994,283.24
TOYOTA MOTOR CREDIT CORPORA	COMMERCIAL PAPER	0.00	99.980683	12/19/2016	8/19/2016	\$15,000,000.00	\$14,993,550.00	\$14,997,102.45
J.P. MORGAN SECURITIES CORPOR	COMMERCIAL PAPER	0.00	99.960044	12/29/2016	6/28/2016	\$50,000,000.00	\$49,968,111.11	\$49,980,022.00
OLD LINE FUNDING LLC CORPORAT	COMMERCIAL PAPER	0.00	99.563667	1/30/2017	8/29/2016	\$22,000,000.00	\$21,962,600.00	\$21,904,006.74
OLD LINE FUNDING LLC CORPORAT	COMMERCIAL PAPER	0.00	99.877206	1/31/2017	10/26/2016	\$18,000,000.00	\$17,972,245.00	\$17,977,897.08
OLD LINE FUNDING LLC CORPORAT	COMMERCIAL PAPER	0.00	99.874	2/1/2017	9/7/2016	\$18,000,000.00	\$17,967,450.00	\$17,977,320.00
MICROSOFT CORPORATION CORP	COMMERCIAL PAPER	0.00	99.87295	2/15/2017	11/16/2016	\$50,000,000.00	\$49,920,833.33	\$49,936,475.00
THUNDER BAY FNDNG LL CORPOR	COMMERCIAL PAPER	1.13	100	2/16/2017	8/17/2016	\$40,000,000.00	\$40,000,000.00	\$40,000,000.00
COCA-COLA COMPANY CORPORAT	COMMERCIAL PAPER	0.00	99.838283	3/3/2017	10/19/2016	\$50,000,000.00	\$49,899,055.56	\$49,919,141.50
<b>COMMERCIAL PAPER</b>						<b>\$1,204,500,000.00</b>	<b>\$1,204,135,675.84</b>	<b>\$1,204,142,276.58</b>
INTERNATIONAL BANK FOR RECON	GOVERNMENT	0.00	99.9875	12/15/2016	11/17/2016	\$50,000,000.00	\$49,993,194.45	\$49,993,750.00
<b>GOVERNMENT</b>						<b>\$50,000,000.00</b>	<b>\$49,993,194.45</b>	<b>\$49,993,750.00</b>
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.9931	12/14/2016	11/16/2016	\$50,000,000.00	\$49,994,402.78	\$49,996,550.00
FEDERAL HOME LOAN MORTGAGE	GOVERNMENT BOND	0.00	99.9931	12/14/2016	11/14/2016	\$30,000,000.00	\$29,996,858.33	\$29,997,930.00
FEDERAL HOME LOAN BANKS BON	GOVERNMENT BOND	0.58	100.014	1/27/2017	5/10/2016	\$50,000,000.00	\$50,000,000.00	\$50,007,000.00

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FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.8914	2/24/2017	11/28/2016	\$25,000,000.00	\$24,969,010.42	\$24,972,850.00
FEDERAL HOME LOAN BANKS BON	GOVERNMENT BOND	0.55	100.024	3/17/2017	9/23/2015	\$25,000,000.00	\$24,999,701.20	\$25,006,000.00
FEDERAL HOME LOAN MORTGAGE	GOVERNMENT BOND	0.64	100.041	4/27/2017	10/27/2015	\$50,000,000.00	\$49,995,900.09	\$50,020,500.00
FEDERAL HOME LOAN BANKS BON	GOVERNMENT BOND	0.64	100.121	10/12/2017	4/12/2016	\$50,000,000.00	\$50,000,000.00	\$50,060,500.00
FEDERAL FARM CREDIT BANK BON	GOVERNMENT BOND	0.68	100	5/25/2018	9/16/2016	\$25,490,000.00	\$25,501,842.92	\$25,490,000.00
FEDERAL FARM CREDIT BANK BON	GOVERNMENT BOND	0.52	99.894	6/1/2018	11/1/2016	\$25,000,000.00	\$24,998,103.99	\$24,973,500.00
<b>GOVERNMENT BOND</b>						<b>\$330,490,000.00</b>	<b>\$330,455,819.73</b>	<b>\$330,524,830.00</b>
BLACKROCK LIQUIDITY FUNDS INST	MONEY MARKET	0.30	100	12/31/2049		\$356,159,415.27	\$356,159,415.27	\$356,159,415.27
INVESCO TREASURY PORTFOLIO IN	MONEY MARKET	0.26	100	12/31/2099		\$27,006,265.82	\$27,006,265.82	\$27,006,265.82
<b>MONEY MARKET</b>						<b>\$383,165,681.09</b>	<b>\$383,165,681.09</b>	<b>\$383,165,681.09</b>
DVP REPO PRESIDENT & FELLOWS	REPURCHASE AGREEMENT	0.35	100	12/1/2016	11/30/2016	\$49,625,000.00	\$49,625,000.00	\$49,625,000.00
TRI-PARTY REPO THE BANK OF NO	REPURCHASE AGREEMENT	0.28	100	12/1/2016	11/30/2016	\$300,000,000.00	\$300,000,000.00	\$300,000,000.00
<b>REPURCHASE AGREEMENT</b>						<b>\$349,625,000.00</b>	<b>\$349,625,000.00</b>	<b>\$349,625,000.00</b>
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	0.66	100.146	10/31/2017	11/27/2015	\$25,000,000.00	\$24,994,914.45	\$25,036,500.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	0.66	100.146	10/31/2017	12/15/2015	\$25,000,000.00	\$24,978,780.97	\$25,036,500.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	0.68	100.145	4/30/2018	6/23/2016	\$25,000,000.00	\$25,001,417.20	\$25,036,250.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	0.68	100.145	4/30/2018	5/27/2016	\$25,000,000.00	\$24,999,994.14	\$25,036,250.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	0.68	100.145	4/30/2018	5/19/2016	\$25,000,000.00	\$24,996,438.48	\$25,036,250.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	0.66	100.075	7/31/2018	9/30/2016	\$25,000,000.00	\$24,999,546.34	\$25,018,750.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	0.66	100.075	7/31/2018	9/22/2016	\$25,000,000.00	\$24,999,152.67	\$25,018,750.00
<b>TREASURY NOTE</b>						<b>\$175,000,000.00</b>	<b>\$174,970,244.25</b>	<b>\$175,219,250.00</b>
						<b>\$3,727,780,681.09</b>	<b>\$3,727,432,189.09</b>	<b>\$3,728,104,579.00</b>