

LGIP Portfolio

(as of 2/28/2018)

<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>
BANK OF NOVA SCOTIA CERTIFICA	CERTIFICATE OF DEPOSIT	1.52	100.000788	3/5/2018	12/5/2017	\$30,000,000.00	\$30,000,000.00	\$30,000,236.40
BANK OF NOVA SCOTIA CERTIFICA	CERTIFICATE OF DEPOSIT	1.41	99.998321	3/8/2018	12/7/2017	\$5,000,000.00	\$4,999,907.14	\$4,999,916.05
COOPERATIEVE RABOBANK UA/NY	CERTIFICATE OF DEPOSIT	1.36	99.996893	3/8/2018	9/6/2017	\$25,000,000.00	\$25,000,000.00	\$24,999,223.25
WELLS FARGO BANK NA CERTIFICA	CERTIFICATE OF DEPOSIT	1.35	99.99055	3/12/2018	6/15/2017	\$40,000,000.00	\$40,000,000.00	\$39,996,220.00
SKANDIN ENS BANKEN CERTIFICAT	CERTIFICATE OF DEPOSIT	1.37	99.996851	3/13/2018	9/13/2017	\$45,000,000.00	\$45,000,000.00	\$44,998,582.95
SKANDIN ENS BANKEN CERTIFICAT	CERTIFICATE OF DEPOSIT	1.60	100.005603	3/14/2018	12/15/2017	\$40,000,000.00	\$40,000,000.00	\$40,002,241.20
NORDEA BK AB (PUBL) NY CERTIFIC	CERTIFICATE OF DEPOSIT	1.52	100.000685	3/15/2018	12/12/2017	\$25,000,000.00	\$25,000,000.00	\$25,000,171.25
CITIBANK N.A. NEW YORK CERTIFIC	CERTIFICATE OF DEPOSIT	1.63	100.00165	3/15/2018	12/15/2017	\$25,000,000.00	\$25,000,000.00	\$25,000,412.50
TORONTO-DOMINION BANK/NY CER	CERTIFICATE OF DEPOSIT	1.91	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	1.73	99.998	3/16/2018	6/16/2017	\$50,000,000.00	\$50,000,000.00	\$49,999,000.00
CANADIAN IMPERIAL BK CERTIFICA	CERTIFICATE OF DEPOSIT	1.73	99.998	3/16/2018	6/16/2017	\$20,000,000.00	\$20,000,000.00	\$19,999,600.00
BANK OF MONTREAL/CHICAGO IL C	CERTIFICATE OF DEPOSIT	1.43	99.988851	3/19/2018	9/19/2017	\$17,000,000.00	\$17,000,000.00	\$16,998,104.67
CMWTH BK OF AUS NY B CERTIFICA	CERTIFICATE OF DEPOSIT	1.70	100.004197	3/19/2018	12/19/2017	\$50,000,000.00	\$50,000,000.00	\$50,002,098.50
LLOYDS BK PLC NY BRNCH CERTIFI	CERTIFICATE OF DEPOSIT	1.62	100.000094	3/19/2018	12/18/2017	\$35,000,000.00	\$35,000,000.00	\$35,000,032.90
SUMITOMO MTSU BKG CORP CERTI	CERTIFICATE OF DEPOSIT	1.62	100.000997	3/20/2018	12/20/2017	\$37,000,000.00	\$37,000,000.00	\$37,000,368.89
BNK OF TKYO-MTBSHI LTD CERTIFI	CERTIFICATE OF DEPOSIT	1.66	100.0053	3/22/2018	12/22/2017	\$35,000,000.00	\$35,000,000.00	\$35,001,855.00
DNB BANK ASA, NY BRANC CERTIFI	CERTIFICATE OF DEPOSIT	1.42	99.991349	3/27/2018	10/27/2017	\$25,000,000.00	\$25,000,000.00	\$24,997,837.25
DNB BANK ASA, NY BRANC CERTIFI	CERTIFICATE OF DEPOSIT	1.60	100.004803	3/29/2018	12/27/2017	\$35,000,000.00	\$35,000,000.00	\$35,001,681.05
TORONTO-DOMINION CERTIFICATE	CERTIFICATE OF DEPOSIT	1.43	99.98475	3/29/2018	6/13/2017	\$12,000,000.00	\$12,000,000.00	\$11,998,170.00
BANK OF MONTREAL/CHICAGO IL C	CERTIFICATE OF DEPOSIT	1.73	100.0124	3/29/2018	12/29/2017	\$14,000,000.00	\$14,000,000.00	\$14,001,736.00
BANK OF MONTREAL- CERTIFICATE	CERTIFICATE OF DEPOSIT	1.80	100.008166	4/2/2018	12/21/2017	\$50,000,000.00	\$50,000,000.00	\$50,004,083.00
TORONTO-DOMINION BANK/NY CER	CERTIFICATE OF DEPOSIT	1.55	99.990348	4/4/2018	11/29/2017	\$15,000,000.00	\$15,000,000.00	\$14,998,552.20
BNP PARIBAS NEW YORK CERTIFIC	CERTIFICATE OF DEPOSIT	1.71	100.005848	4/11/2018	1/11/2018	\$35,000,000.00	\$35,000,000.00	\$35,002,046.80
MIZUHO BANK LTD CERTIFICATE OF	CERTIFICATE OF DEPOSIT	1.70	99.991776	4/12/2018	1/11/2018	\$35,000,000.00	\$35,000,000.00	\$34,997,121.60
SWEDBANK (SPARBANK) CERTIFIC	CERTIFICATE OF DEPOSIT	1.68	100.028362	4/17/2018	1/17/2018	\$39,000,000.00	\$39,000,000.00	\$39,011,061.18
DNB BANK ASA, NY BRANC CERTIFI	CERTIFICATE OF DEPOSIT	1.69	100.00364	4/18/2018	1/18/2018	\$22,000,000.00	\$22,000,000.00	\$22,000,800.80
BRANCH BANKING & TR CERTIFICA	CERTIFICATE OF DEPOSIT	1.61	99.994454	4/19/2018	1/18/2018	\$35,000,000.00	\$35,000,000.00	\$34,998,058.90
WESTPAC BANKING CORP/NY CERT	CERTIFICATE OF DEPOSIT	1.44	99.94001	5/2/2018	8/2/2017	\$35,000,000.00	\$35,000,000.00	\$34,979,003.50

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BANK OF AMERICA N/A CERTIFICAT	CERTIFICATE OF DEPOSIT	1.59	99.967619	5/3/2018	11/21/2017	\$15,000,000.00	\$15,000,000.00	\$14,995,142.85
BANK OF AMERICA N/A CERTIFICAT	CERTIFICATE OF DEPOSIT	1.63	99.966827	5/8/2018	12/8/2017	\$20,000,000.00	\$20,000,000.00	\$19,993,365.40
NATIONAL AUSTRALIA BANK LTD/N	CERTIFICATE OF DEPOSIT	1.72	100.0093	5/16/2018	8/16/2017	\$10,000,000.00	\$10,000,000.00	\$10,000,930.00
NATIONAL AUSTRALIA BANK LTD/N	CERTIFICATE OF DEPOSIT	1.72	100.0093	5/16/2018	8/16/2017	\$50,000,000.00	\$50,000,000.00	\$50,004,650.00
SWEDBANK (SPARBANK) CERTIFIC	CERTIFICATE OF DEPOSIT	1.55	99.959056	5/17/2018	11/17/2017	\$30,000,000.00	\$30,000,000.00	\$29,987,716.80
WESTPAC BANKING CORP/NY CERT	CERTIFICATE OF DEPOSIT	1.69	100.0146	6/1/2018	11/30/2017	\$33,000,000.00	\$33,000,000.00	\$33,004,818.00
US BANK N.A.	CERTIFICATE OF DEPOSIT	1.40	99.883669	6/1/2018	9/21/2017	\$30,000,000.00	\$30,000,000.00	\$29,965,100.70
AUSTRALIA & NEW ZEALAND BANKI	CERTIFICATE OF DEPOSIT	1.35	99.891847	6/8/2018	9/8/2017	\$23,000,000.00	\$23,000,000.00	\$22,975,124.81
SWEDBANK (SPARBANK) CERTIFIC	CERTIFICATE OF DEPOSIT	1.62	99.898386	6/15/2018	12/12/2017	\$23,000,000.00	\$23,000,000.00	\$22,976,628.78
SWEDBANK (SPARBANK) CERTIFIC	CERTIFICATE OF DEPOSIT	1.64	99.898748	6/18/2018	12/19/2017	\$25,000,000.00	\$25,000,000.00	\$24,974,687.00
AUSTR & NEW ZEALND B CERTIFIC	CERTIFICATE OF DEPOSIT	1.71	99.985333	6/19/2018	12/20/2017	\$23,000,000.00	\$23,000,000.00	\$22,996,626.59
NORDEA BK AB (PUBL) NY CERTIFIC	CERTIFICATE OF DEPOSIT	1.79	99.923822	7/2/2018	1/4/2018	\$28,000,000.00	\$28,000,000.00	\$27,978,670.16
BANK OF AMERICA N/A CERTIFICAT	CERTIFICATE OF DEPOSIT	1.72	99.9855	7/2/2018	1/3/2018	\$45,000,000.00	\$45,000,000.00	\$44,993,475.00
WELLS FARGO BANK NA CERTIFICA	CERTIFICATE OF DEPOSIT	1.74	100.0026	7/5/2018	10/5/2017	\$23,000,000.00	\$23,000,000.00	\$23,000,598.00
WESTPAC BKING CORP N CERTIFIC	CERTIFICATE OF DEPOSIT	1.50	99.787027	7/18/2018	11/20/2017	\$12,540,000.00	\$12,534,813.23	\$12,513,293.19
WESTPAC BANKING CORP/NY CERT	CERTIFICATE OF DEPOSIT	1.75	99.9887	7/18/2018	12/18/2017	\$40,000,000.00	\$40,000,000.00	\$39,995,480.00
NATL AUSTRALIA BK LT CERTIFICAT	CERTIFICATE OF DEPOSIT	1.64	99.770183	8/13/2018	11/14/2017	\$33,000,000.00	\$33,000,000.00	\$32,924,160.39
AUSTR & NEW ZEALND B CERTIFIC	CERTIFICATE OF DEPOSIT	2.04	99.99982	8/16/2018	2/16/2018	\$25,000,000.00	\$25,000,000.00	\$24,999,955.00
TORONTO-DOMINION BANK/NY CER	CERTIFICATE OF DEPOSIT	1.60	99.704597	8/24/2018	11/27/2017	\$1,200,000.00	\$1,199,249.18	\$1,196,455.16
US BANK NA/CINCINNATI OH CERTI	CERTIFICATE OF DEPOSIT	1.81	99.9921	8/27/2018	2/27/2018	\$30,000,000.00	\$30,000,000.00	\$29,997,630.00
WELLS FARGO BANK NA CERTIFICA	CERTIFICATE OF DEPOSIT	1.73	99.740519	8/28/2018	11/28/2017	\$16,000,000.00	\$16,000,000.00	\$15,958,483.04
WELLS FARGO BANK NA CERTIFICA	CERTIFICATE OF DEPOSIT	1.78	99.9896	9/6/2018	12/6/2017	\$35,000,000.00	\$35,000,000.00	\$34,996,360.00
SVENSKA HANDELSBANKEN/NEW Y	CERTIFICATE OF DEPOSIT	1.74	99.9733	9/6/2018	12/6/2017	\$50,000,000.00	\$50,000,000.00	\$49,986,650.00
SVENSKA HANDELSBANKEN/NEW Y	CERTIFICATE OF DEPOSIT	1.76	99.9627	9/20/2018	12/20/2017	\$35,000,000.00	\$35,000,000.00	\$34,986,945.00
CANADIAN IMPERIAL BANK OF COM	CERTIFICATE OF DEPOSIT	1.79	99.968	9/21/2018	12/21/2017	\$50,000,000.00	\$50,000,000.00	\$49,984,000.00
SVENSKA HANDELSBANKEN/NEW Y	CERTIFICATE OF DEPOSIT	1.79	99.9636	10/23/2018	1/23/2018	\$30,000,000.00	\$30,000,000.00	\$29,989,080.00
TORONTO-DOMINION CERTIFICATE	CERTIFICATE OF DEPOSIT	1.82	99.639259	11/21/2018	11/21/2017	\$14,000,000.00	\$14,000,000.00	\$13,949,496.26
TORONTO-DOMINION BANK/NY CER	CERTIFICATE OF DEPOSIT	1.81	99.9792	12/6/2018	12/6/2017	\$44,000,000.00	\$44,000,000.00	\$43,990,848.00

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TORONTO-DOMINION BANK/NY CER	CERTIFICATE OF DEPOSIT	1.82	100	12/20/2018	12/20/2017	\$22,000,000.00	\$22,000,000.00	\$22,000,000.00
CERTIFICATE OF DEPOSIT						\$1,686,740,000.00	\$1,686,733,969.55	\$1,686,304,585.97
PFIZER INC. CORPORATE COMMER	COMMERCIAL PAPER	0.00	99.996028	3/1/2018	11/28/2017	\$50,000,000.00	\$50,000,000.00	\$49,998,014.00
CISCO SYSTEMS, INC. CORPORATE	COMMERCIAL PAPER	0.00	99.996028	3/1/2018	11/29/2017	\$50,000,000.00	\$50,000,000.00	\$49,998,014.00
ING US FUNDING LLC COMMERCIAL	COMMERCIAL PAPER	0.00	99.995833	3/1/2018	10/6/2017	\$25,000,000.00	\$25,000,000.00	\$24,998,958.25
J.P. MORGAN SECURITIES CORPOR	COMMERCIAL PAPER	0.00	99.991639	3/2/2018	6/7/2017	\$50,000,000.00	\$49,998,097.22	\$49,995,819.50
J.P. MORGAN SECURITIES CORPOR	COMMERCIAL PAPER	0.00	99.991639	3/2/2018	6/7/2017	\$10,000,000.00	\$9,999,619.44	\$9,999,163.90
NATIONAL SECS CLEARING CORPO	COMMERCIAL PAPER	0.00	99.975417	3/6/2018	2/12/2018	\$50,000,000.00	\$49,989,791.67	\$49,987,708.50
NATIONAL SECS CLEARING CORPO	COMMERCIAL PAPER	0.00	99.975417	3/6/2018	2/12/2018	\$25,000,000.00	\$24,994,895.83	\$24,993,854.25
METLIFE SHORT TERM FDG CORPO	COMMERCIAL PAPER	0.00	99.950033	3/12/2018	9/11/2017	\$16,000,000.00	\$15,993,351.11	\$15,992,005.28
TOYOTA MOTOR CREDIT CORPORA	COMMERCIAL PAPER	0.00	99.931778	3/16/2018	12/20/2017	\$18,000,000.00	\$17,988,075.00	\$17,987,720.04
PHILIP MORRIS INTL INC CORPORA	COMMERCIAL PAPER	0.00	99.917192	3/19/2018	1/2/2018	\$34,000,000.00	\$33,972,460.00	\$33,971,845.28
BMW US CAPITAL LLC CORPORATE	COMMERCIAL PAPER	0.00	99.917033	3/19/2018	12/18/2017	\$10,000,000.00	\$9,992,350.00	\$9,991,703.30
BMW US CAPITAL LLC CORPORATE	COMMERCIAL PAPER	0.00	99.917033	3/19/2018	1/18/2018	\$25,000,000.00	\$24,980,500.00	\$24,979,258.25
METLIFE SHORT TERM FDG CORPO	COMMERCIAL PAPER	0.00	99.918353	3/19/2018	1/11/2018	\$19,000,000.00	\$18,985,275.00	\$18,984,487.07
THUNDER BAY FNDNG LLC. CORPO	COMMERCIAL PAPER	0.00	99.901306	3/22/2018	12/7/2017	\$30,000,000.00	\$29,972,700.00	\$29,970,391.80
TOYOTA MOTOR CREDIT CORPORA	COMMERCIAL PAPER	0.00	99.899247	3/23/2018	1/5/2018	\$50,000,000.00	\$49,950,805.55	\$49,949,623.50
METLIFE SHORT TERM FDG	COMMERCIAL PAPER	0.00	99.844167	4/2/2018	11/20/2017	\$18,000,000.00	\$17,978,080.00	\$17,971,950.06
CHEVRON CORP CORPORATE COM	COMMERCIAL PAPER	0.00	99.8537	4/2/2018	2/28/2018	\$30,000,000.00	\$29,955,733.33	\$29,956,110.00
APPLE INC CORPORATE COMMERC	COMMERCIAL PAPER	0.00	99.8537	4/2/2018	12/19/2017	\$50,000,000.00	\$49,930,666.67	\$49,926,850.00
APPLE INC CORPORATE COMMERC	COMMERCIAL PAPER	0.00	99.8537	4/2/2018	11/29/2017	\$50,000,000.00	\$49,940,444.44	\$49,926,850.00
CHEVRON CORP CORPORATE COM	COMMERCIAL PAPER	0.00	99.8398	4/5/2018	1/5/2018	\$35,000,000.00	\$34,946,916.67	\$34,943,930.00
EXPORT DEVELMT CORP CORPORA	COMMERCIAL PAPER	0.00	99.784061	4/16/2018	12/15/2017	\$50,000,000.00	\$49,897,138.89	\$49,892,030.50
OLD LINE FUNDING LLC CORPORAT	COMMERCIAL PAPER	0.00	99.761867	4/17/2018	1/17/2018	\$50,000,000.00	\$49,885,763.89	\$49,880,933.50
ING (US) FUNDING LLC CORPORATE	COMMERCIAL PAPER	0.00	99.751517	4/20/2018	10/20/2017	\$24,000,000.00	\$23,949,666.66	\$23,940,364.08
COCA-COLA CO/THE COMMERCIAL	COMMERCIAL PAPER	0.00	99.741806	4/24/2018	11/14/2017	\$25,000,000.00	\$24,946,750.00	\$24,935,451.50
GE CAPITAL TREASURY CORPORAT	COMMERCIAL PAPER	0.00	99.701194	5/1/2018	11/28/2017	\$50,000,000.00	\$49,869,527.78	\$49,850,597.00
NESTLE CAPITAL CORP COMMERC	COMMERCIAL PAPER	0.00	99.722894	5/1/2018	2/22/2018	\$25,000,000.00	\$24,929,680.55	\$24,930,723.50

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EXPORT DEVELMT CORP CORPORA	COMMERCIAL PAPER	0.00	99.632878	5/15/2018	1/10/2018	\$50,000,000.00	\$49,822,916.67	\$49,816,439.00
METLIFE SHORT TERM FDG CORPO	COMMERCIAL PAPER	0.00	99.550186	5/22/2018	2/23/2018	\$12,000,000.00	\$11,947,520.00	\$11,946,022.32
METLIFE SHORT TERM FUNDING LL	COMMERCIAL PAPER	0.00	99.543133	5/23/2018	2/23/2018	\$23,875,000.00	\$23,769,313.33	\$23,765,923.00
J.P. MORGAN SECURITIES CORPOR	COMMERCIAL PAPER	0.00	99.4175	6/8/2018	9/12/2017	\$30,000,000.00	\$29,881,200.00	\$29,825,250.00
ING (US) FUNDING LLC CORPORATE	COMMERCIAL PAPER	0.00	99.449167	6/8/2018	12/8/2017	\$14,000,000.00	\$13,934,934.99	\$13,922,883.38
ING (US) FUNDING LLC CORPORATE	COMMERCIAL PAPER	0.00	99.405556	6/15/2018	12/13/2017	\$22,000,000.00	\$21,889,230.00	\$21,869,222.32
JP MORGAN SECURITIES LLC COM	COMMERCIAL PAPER	0.00	99.351267	6/19/2018	9/22/2017	\$10,000,000.00	\$9,954,777.78	\$9,935,126.70
THUNDER BAY FNDNG LL CORPOR	COMMERCIAL PAPER	1.74	100	7/5/2018	1/4/2018	\$50,000,000.00	\$50,000,000.00	\$50,000,000.00
COMMERCIAL PAPER						\$1,080,875,000.00	\$1,079,248,182.47	\$1,079,035,223.78
CREDIT SUISSE AG/NEW YORK NY	CORPORATE BOND	1.70	99.946	4/27/2018	1/26/2018	\$35,000,000.00	\$34,994,058.85	\$34,981,100.00
CORPORATE BOND						\$35,000,000.00	\$34,994,058.85	\$34,981,100.00
FEDERAL NATIONAL MORTGAGE AS	GOVERNMENT BOND	0.00	100	3/1/2018	11/17/2017	\$35,000,000.00	\$35,000,000.00	\$35,000,000.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	100	3/1/2018	12/6/2017	\$50,000,000.00	\$50,000,000.00	\$50,000,000.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	100	3/1/2018	11/27/2017	\$40,000,000.00	\$40,000,000.00	\$40,000,000.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.9838	3/5/2018	12/7/2017	\$40,000,000.00	\$39,994,222.22	\$39,993,520.00
FEDERAL NATIONAL MORTGAGE AS	GOVERNMENT BOND	0.00	99.9554	3/12/2018	11/28/2017	\$50,000,000.00	\$49,980,750.00	\$49,977,700.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.8864	3/29/2018	11/14/2017	\$50,000,000.00	\$49,951,777.78	\$49,943,200.00
FEDERAL HOME LOAN BANKS DISC	GOVERNMENT BOND	0.00	99.8489	4/4/2018	2/8/2018	\$50,000,000.00	\$49,932,472.22	\$49,924,450.00
FEDERAL HOME LOAN BANKS BON	GOVERNMENT BOND	1.66	100.038	5/25/2018	12/2/2016	\$20,200,000.00	\$20,200,000.00	\$20,207,676.00
FEDERAL FARM CREDIT BANKS BO	GOVERNMENT BOND	1.71	100.053	5/25/2018	9/16/2016	\$25,490,000.00	\$25,491,864.16	\$25,503,509.70
FEDERAL FARM CREDIT BANKS BO	GOVERNMENT BOND	1.56	100.024	6/1/2018	11/1/2016	\$25,000,000.00	\$24,999,681.11	\$25,006,000.00
FEDERAL HOME LOAN BANKS BON	GOVERNMENT BOND	0.88	99.711	6/29/2018	6/1/2017	\$5,000,000.00	\$4,993,694.66	\$4,985,550.00
FEDERAL HOME LOAN BANKS BON	GOVERNMENT BOND	1.49	99.991	12/21/2018	6/30/2017	\$25,000,000.00	\$25,000,022.71	\$24,997,750.00
FEDERAL FARM CREDIT BANKS BO	GOVERNMENT BOND	1.42	100.009	3/11/2019	5/18/2017	\$25,000,000.00	\$24,998,725.45	\$25,002,250.00
FEDERAL FARM CREDIT BANKS BO	GOVERNMENT BOND	1.42	100.009	3/11/2019	5/31/2017	\$18,000,000.00	\$17,999,063.94	\$18,001,620.00
FEDERAL FARM CREDIT BANKS BO	GOVERNMENT BOND	1.41	99.938	9/20/2019	1/11/2018	\$6,975,000.00	\$6,972,816.84	\$6,970,675.50
FEDERAL FARM CREDIT BANKS BO	GOVERNMENT BOND	1.41	99.938	9/20/2019	1/11/2018	\$50,000,000.00	\$49,984,350.08	\$49,969,000.00
FEDERAL FARM CREDIT BANKS BO	GOVERNMENT BOND	1.43	99.946	12/18/2019	12/19/2017	\$50,000,000.00	\$49,995,493.83	\$49,973,000.00

LGIP Portfolio

(as of 2/28/2018)

Security Description	Asset Group	Coupon Rate	Market Price	Maturity Date	Settle Date	Shares/Par	Amortized Cost	Market Value
FEDERAL HOME LOAN BANKS BON	GOVERNMENT BOND	1.50	99.974	1/28/2020	2/22/2018	\$50,000,000.00	\$50,005,602.32	\$49,987,000.00
GOVERNMENT BOND						\$615,665,000.00	\$615,500,537.32	\$615,442,901.20
BLACKROCK LIQUIDITY FUNDS INST	MONEY MARKET	1.30	100	12/31/2049		\$4,505,982.69	\$4,505,982.69	\$4,505,982.69
INVESCO TREASURY PORTFOLIO IN	MONEY MARKET	1.29	100	12/31/2099		\$1,174,232.56	\$1,174,232.56	\$1,174,232.56
MONEY MARKET						\$5,680,215.25	\$5,680,215.25	\$5,680,215.25
REPO JPMCHASE (CUST) METLIFE 0	REPURCHASE AGREEMENT	1.38	100	3/1/2018	2/28/2018	\$9,775,000.00	\$9,775,000.00	\$9,775,000.00
TRI-PARTY REPO BANK OF NOVA S	REPURCHASE AGREEMENT	1.42	100	3/1/2018	2/28/2018	\$150,000,000.00	\$150,000,000.00	\$150,000,000.00
TRI-PARTY REPO BANK OF NOVA S	REPURCHASE AGREEMENT	1.35	100	3/1/2018	2/28/2018	\$455,000,000.00	\$455,000,000.00	\$455,000,000.00
REPO JPMCHASE (CUST) METLIFE 0	REPURCHASE AGREEMENT	1.38	100	3/1/2018	2/28/2018	\$14,625,000.00	\$14,625,000.00	\$14,625,000.00
REPO JPMCHASE (CUST) METLIFE 0	REPURCHASE AGREEMENT	1.38	100	3/1/2018	2/28/2018	\$22,545,006.25	\$22,545,006.25	\$22,545,006.25
REPO JPMCHASE (CUST) METLIFE 0	REPURCHASE AGREEMENT	1.38	100	3/1/2018	2/28/2018	\$47,937,500.00	\$47,937,500.00	\$47,937,500.00
REPO JPMCHASE (CUST) METLIFE 0	REPURCHASE AGREEMENT	1.38	100	3/1/2018	2/28/2018	\$5,118,750.00	\$5,118,750.00	\$5,118,750.00
REPURCHASE AGREEMENT						\$705,001,256.25	\$705,001,256.25	\$705,001,256.25
UNITED STATES OF AMERICA BILL Z	T-Bill	0.00	100	3/1/2018	11/16/2017	\$25,000,000.00	\$25,000,000.00	\$25,000,000.00
T-Bill						\$25,000,000.00	\$25,000,000.00	\$25,000,000.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	0.88	99.955	3/31/2018	11/29/2017	\$50,000,000.00	\$49,979,828.38	\$49,977,500.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.84	100.04	4/30/2018	5/19/2016	\$25,000,000.00	\$24,999,585.07	\$25,010,000.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.84	100.04	4/30/2018	5/27/2016	\$25,000,000.00	\$24,999,999.32	\$25,010,000.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.84	100.04	4/30/2018	6/23/2016	\$25,000,000.00	\$25,000,165.11	\$25,010,000.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.83	100.09	7/31/2018	9/30/2016	\$25,000,000.00	\$24,999,886.40	\$25,022,500.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.83	100.09	7/31/2018	9/22/2016	\$25,000,000.00	\$24,999,787.82	\$25,022,500.00
UNITED STATES OF AMERICA NOTE	TREASURY NOTE	1.25	99.391	12/15/2018	11/21/2017	\$35,000,000.00	\$34,893,348.83	\$34,786,850.00
TREASURY NOTE						\$210,000,000.00	\$209,872,600.93	\$209,839,350.00
						\$4,363,961,471.50	\$4,362,030,820.62	\$4,361,284,632.45