



**LAMP PORTFOLIO HOLDINGS**

30-Jun-17  
(UNAUDITED)

7-DAY AVG INTEREST RATE

1.03%

AS OF 30-JUNE-2017

WEIGHED AVERAGE MATURITY (TO RESET)

39

WEIGHED AVERAGE MATURITY (TO FINAL)

86

Face Amount	Description	% of Portfolio	Maturity Date	Yield/Rate	Market Value
<b>Federal Farm Credit Notes:</b>		<b>6.16%</b>			
5,000,000.00	FEDERAL FARM CREDIT BANK		10/06/2017	1.22%	\$ 5,002,950.00
10,000,000.00	FEDERAL FARM CREDIT BANK		10/25/2017	1.30%	\$ 10,005,700.00
10,000,000.00	FEDERAL FARM CREDIT BANK		12/08/2017	1.12%	\$ 10,008,600.00
10,000,000.00	FEDERAL FARM CREDIT BANK		02/02/2018	1.39%	\$ 10,010,700.00
10,750,000.00	FEDERAL FARM CREDIT BANK		02/23/2018	1.37%	\$ 10,765,695.00
10,000,000.00	FEDERAL FARM CREDIT BANK		02/26/2018	1.25%	\$ 10,007,200.00
5,000,000.00	FEDERAL FARM CREDIT BANK		04/16/2018	1.22%	\$ 5,006,250.00
7,750,000.00	FEDERAL FARM CREDIT BANK		05/09/2018	1.18%	\$ 7,759,687.50
5,000,000.00	FEDERAL FARM CREDIT BANK		09/28/2018	0.89%	\$ 4,992,900.00
5,000,000.00	FEDERAL FARM CREDIT BANK		11/14/2018	0.75%	\$ 4,999,100.00
14,150,000.00	FEDERAL FARM CREDIT BANK		04/03/2019	0.92%	\$ 14,130,190.00
10,000,000.00	FEDERAL FARM CREDIT BANK		06/12/2019	1.17%	\$ 9,997,500.00
<b>\$ 102,650,000.00</b>	<b>Total Federal Farm Credit Notes</b>				<b>\$ 102,686,472.50</b>
<b>Federal Home Loan Bank Notes:</b>		<b>17.40%</b>			
50,000,000.00	FED HOME LN DISCOUNT NT		07/03/2017	1.00%	\$ 49,995,833.50
21,000,000.00	FED HOME LN DISCOUNT NT		07/05/2017	0.90%	\$ 20,997,755.10
20,000,000.00	FED HOME LN DISCOUNT NT		07/11/2017	0.91%	\$ 19,993,822.00
37,000,000.00	FED HOME LN DISCOUNT NT		07/12/2017	0.97%	\$ 36,987,875.10
8,000,000.00	FED HOME LN DISCOUNT NT		07/28/2017	0.87%	\$ 7,993,653.60
5,000,000.00	FED HOME LN DISCOUNT NT		08/01/2017	0.90%	\$ 4,995,449.00
4,205,000.00	FED HOME LN DISCOUNT NT		08/03/2017	0.90%	\$ 4,201,028.80
15,000,000.00	FED HOME LN DISCOUNT NT		08/23/2017	0.71%	\$ 14,976,622.50
20,000,000.00	FED HOME LN DISCOUNT NT		12/29/2017	1.14%	\$ 19,888,576.00
10,000,000.00	FEDERAL HOME LOAN BANK		09/08/2017	1.13%	\$ 10,000,300.00
10,000,000.00	FEDERAL HOME LOAN BANK		09/29/2017	0.61%	\$ 10,004,100.00
10,000,000.00	FEDERAL HOME LOAN BANK		10/20/2017	1.29%	\$ 10,005,600.00
10,000,000.00	FEDERAL HOME LOAN BANK		10/25/2017	1.09%	\$ 10,004,300.00
5,000,000.00	FEDERAL HOME LOAN BANK		02/26/2018	1.04%	\$ 5,000,250.00
5,000,000.00	FEDERAL HOME LOAN BANK		04/12/2018	0.87%	\$ 4,995,050.00
10,000,000.00	FEDERAL HOME LOAN BANK		05/02/2018	0.92%	\$ 9,993,200.00
5,000,000.00	FEDERAL HOME LOAN BANK		05/04/2018	1.12%	\$ 5,004,400.00
20,000,000.00	FEDERAL HOME LOAN BANK		01/18/2019	0.96%	\$ 19,988,200.00
15,000,000.00	FEDERAL HOME LOAN BANK		02/06/2019	1.04%	\$ 15,005,850.00
10,000,000.00	FEDERAL HOME LOAN BANK		02/13/2019	0.95%	\$ 9,984,300.00
<b>\$ 290,205,000.00</b>	<b>Total Federal Home Loan Bank Notes</b>				<b>\$ 290,016,165.60</b>
<b>Federal Home Loan Mortgage Corp.:</b>		<b>0.90%</b>			
15,000,000.00	FREDDIE MAC		07/21/2017	1.34%	\$ 15,001,950.00
<b>\$ 15,000,000.00</b>	<b>Total Federal Home Loan Mortgage Corp.</b>				<b>\$ 15,001,950.00</b>
<b>Federal National Mortgage Association:</b>		<b>2.29%</b>			
5,000,000.00	FANNIE MAE		08/16/2017	1.18%	\$ 5,000,950.00
8,175,000.00	FANNIE MAE		10/05/2017	1.09%	\$ 8,178,924.00
5,000,000.00	FANNIE MAE		01/11/2018	1.13%	\$ 5,004,350.00
20,000,000.00	FANNIE MAE		03/21/2018	0.59%	\$ 20,023,800.00
<b>\$ 38,175,000.00</b>	<b>Total Federal National Mortgage Assoc.</b>				<b>\$ 38,208,024.00</b>
<b>Commercial Paper:</b>		<b>49.80%</b>			
10,000,000.00	NATIXIS NY BRANCH		07/03/2017	1.06%	\$ 9,999,625.00
5,000,000.00	BANK TOKYO-MIT UFJ NY		07/03/2017	1.17%	\$ 4,999,508.50
14,640,000.00	TORONTO DOMINION HDG USA		07/03/2017	1.20%	\$ 14,638,707.29
15,000,000.00	SUMITOMO MITSUI BANKING		07/05/2017	1.00%	\$ 14,997,520.50

Face Amount	Description	% of Portfolio	Maturity Date	Yield/Rate	Market Value
<b>Commercial Paper Cont.:</b>					
12,000,000.00	CA IMPERIAL BK OF COMM		07/05/2017	1.13%	\$ 11,998,016.40
10,000,000.00	ROYAL BANK OF CANADA		07/05/2017	1.22%	\$ 9,998,528.00
20,000,000.00	NRW.BANK		07/06/2017	1.09%	\$ 19,996,466.00
30,000,000.00	BANK OF MONTREAL		07/06/2017	1.08%	\$ 29,994,051.00
25,000,000.00	BANK TOKYO-MIT UFJ NY		07/07/2017	1.05%	\$ 24,994,215.00
20,000,000.00	KELLS FUNDING LLC		07/07/2017	1.12%	\$ 19,995,488.00
10,000,000.00	SVENSKA HANDELSBANKEN AB		07/07/2017	1.13%	\$ 9,997,939.00
5,000,000.00	SVENSKA HANDELSBANKEN AB		07/10/2017	1.22%	\$ 4,998,528.00
10,000,000.00	NRW.BANK		07/11/2017	1.06%	\$ 9,996,731.00
10,000,000.00	CAISSE DES DEPOTS ET CON		07/11/2017	1.12%	\$ 9,996,731.00
5,000,000.00	NRW.BANK		07/12/2017	1.06%	\$ 4,998,216.50
6,250,000.00	BANK TOKYO-MIT UFJ NY		07/14/2017	1.10%	\$ 6,247,058.75
20,000,000.00	NRW.BANK		07/17/2017	1.09%	\$ 19,989,894.00
25,000,000.00	OLD LINE FUNDING LLC		07/18/2017	1.17%	\$ 24,986,500.00
15,000,000.00	WESTPAC BANKING CORP		07/19/2017	1.21%	\$ 14,991,450.00
15,000,000.00	CAISSE DES DEPOTS ET CON		07/20/2017	1.19%	\$ 14,991,000.00
5,000,000.00	TOYOTA MOTOR CREDIT CORP		07/24/2017	1.18%	\$ 4,996,533.50
5,000,000.00	ERSTE ABWICKLUNGSANSTALT		07/25/2017	1.16%	\$ 4,996,215.50
15,000,000.00	NRW.BANK		07/26/2017	1.10%	\$ 14,988,192.00
5,000,000.00	BANK OF MONTREAL		08/01/2017	1.20%	\$ 4,994,489.00
25,000,000.00	CA IMPERIAL BK OF COMM		08/08/2017	1.17%	\$ 24,966,145.00
10,000,000.00	WESTPAC BANKING CORP		08/21/2017	1.16%	\$ 9,983,100.00
5,000,000.00	WESTPAC BANKING CORP		08/30/2017	1.24%	\$ 4,990,257.00
20,000,000.00	TORONTO DOMINION HDG USA		09/01/2017	1.17%	\$ 19,959,750.00
20,000,000.00	SVENSKA HANDELSBANKEN AB		09/05/2017	1.22%	\$ 19,956,822.00
10,000,000.00	WESTPAC BANKING CORP		09/05/2017	1.20%	\$ 9,978,411.00
10,500,000.00	KELLS FUNDING LLC		09/08/2017	1.21%	\$ 10,474,887.15
5,000,000.00	SVENSKA HANDELSBANKEN AB		09/08/2017	1.23%	\$ 4,988,722.00
17,900,000.00	KELLS FUNDING LLC		09/11/2017	1.26%	\$ 17,855,353.82
25,000,000.00	COOPERATIEVE RABOBANK UA		09/11/2017	1.20%	\$ 24,935,617.50
20,000,000.00	TOYOTA MOTOR CREDIT CORP		09/12/2017	1.25%	\$ 19,954,366.00
10,000,000.00	OLD LINE FUNDING LLC		09/13/2017	1.25%	\$ 9,974,167.00
10,000,000.00	TORONTO DOMINION HDG USA		09/15/2017	1.21%	\$ 9,974,975.00
10,000,000.00	TOYOTA MOTOR CREDIT CORP		09/18/2017	1.23%	\$ 9,975,111.00
15,000,000.00	DNB BANK ASA		09/19/2017	1.23%	\$ 14,956,800.00
8,000,000.00	TORONTO DOMINION HDG USA		09/20/2017	1.21%	\$ 7,978,497.60
10,000,000.00	SKANDINAV ENSKILDA BANK		09/21/2017	1.23%	\$ 9,970,489.00
5,000,000.00	NRW.BANK		09/21/2017	1.25%	\$ 4,986,397.00
10,000,000.00	BANK OF MONTREAL		09/22/2017	1.27%	\$ 9,970,133.00
5,000,000.00	TOYOTA MOTOR CREDIT CORP		09/25/2017	1.24%	\$ 4,986,346.00
10,000,000.00	BEDFORD ROW FUNDING CORP		09/27/2017	1.20%	\$ 9,968,850.00
10,000,000.00	BANK OF NOVA SCOTIA		09/28/2017	1.30%	\$ 9,968,000.00
5,000,000.00	TORONTO DOMINION HDG USA		09/28/2017	1.25%	\$ 4,985,125.00
10,000,000.00	TORONTO DOMINION BANK		09/29/2017	1.26%	\$ 9,969,919.00
10,000,000.00	DNB BANK ASA		09/29/2017	1.19%	\$ 9,967,644.00
15,000,000.00	BANK OF MONTREAL		10/02/2017	1.30%	\$ 14,949,867.00
5,000,000.00	NRW.BANK		10/05/2017	1.30%	\$ 4,983,833.50
25,000,000.00	BEDFORD ROW FUNDING CORP		10/16/2017	1.32%	\$ 24,903,250.00
10,000,000.00	COOPERATIEVE RABOBANK UA		10/20/2017	1.24%	\$ 9,959,867.00
13,000,000.00	AUST & NZ BANKING GROUP		10/23/2017	1.20%	\$ 12,949,336.40
10,000,000.00	AUST & NZ BANKING GROUP		10/27/2017	1.20%	\$ 9,959,342.00
10,000,000.00	NORDEA BANK AB		10/27/2017	1.20%	\$ 9,959,342.00
15,000,000.00	COMMONWEALTH BK AUSTRALI		10/30/2017	1.20%	\$ 14,937,475.50
15,000,000.00	COMMONWEALTH BK AUSTRALI		10/31/2017	1.22%	\$ 14,936,962.50
15,000,000.00	TOYOTA MOTOR CREDIT CORP		10/31/2017	1.23%	\$ 14,940,037.50
10,000,000.00	BANK OF MONTREAL		11/02/2017	1.25%	\$ 9,954,861.00
10,200,000.00	SVENSKA HANDELSBANKEN AB		11/06/2017	1.26%	\$ 10,154,678.34
4,000,000.00	NORDEA BANK AB		11/14/2017	1.30%	\$ 3,980,972.40
10,000,000.00	ERSTE ABWICKLUNGSANSTALT		11/20/2017	1.33%	\$ 9,949,950.00
10,000,000.00	BANK OF NOVA SCOTIA		12/05/2017	1.34%	\$ 9,941,189.00
5,000,000.00	NORDEA BANK AB		12/11/2017	1.32%	\$ 4,970,844.50
10,000,000.00	TOYOTA MOTOR CREDIT CORP		12/19/2017	1.35%	\$ 9,941,711.00
15,000,000.00	BANK OF NOVA SCOTIA		03/13/2018	1.32%	\$ 15,000,000.00
15,000,000.00	TOYOTA MOTOR CREDIT CORP		03/23/2018	1.40%	\$ 15,000,000.00

<u>\$</u> <b>831,490,000.00</b>		<b>Total Commercial Paper</b>			<u>\$</u> <b>829,831,008.65</b>	
Face Amount	Description	% of Portfolio	Maturity Date	Yield/Rate	Market Value	
<b>Money Market Accounts:</b>		<b>7.54%</b>				
57,682,502.62	Morgan Stanley Liq Govt		07/01/2017	0.86%	\$	57,682,502.62
65,000,000.00	BlackRock Liquidity FED Fund		07/01/2017		\$	65,000,000.00
3,000,000.00	LAMPDDA		07/01/2017	0.00%	\$	3,000,000.00
<u>\$</u> <b>125,682,502.62</b>	<b>Total Money Market Accounts</b>				<u>\$</u>	<u><b>125,682,502.62</b></u>
<b>Repurchase Agreements:</b>		<b>15.90%</b>				
25,000,000.00	Credit Agricole CIB Repo		07/03/2017	1.08%	\$	25,000,000.00
100,000,000.00	BNP Paribas Securities Corp		06/23/2017	1.10%	\$	100,000,000.00
75,000,000.00	RBC U.S. Govt MMKT		07/03/2017	1.06%	\$	75,000,000.00
65,000,000.00	TD Securities (USA) LLC		07/05/2017	1.05%	\$	65,000,000.00
<u>265,000,000.00</u>	<b>Total Repurchase Agreements</b>				<u>\$</u>	<u><b>265,000,000.00</b></u>
<u>\$</u> <b>1,668,202,502.62</b>	<b>Total Investments</b>	<b>100%</b>			<u>\$</u>	<u><b>1,666,426,123.37</b></u>