



LAMP PORTFOLIO HOLDINGS

30-Sep-17
(UNAUDITED)

7-DAY AVG INTEREST RATE
AS OF 30-SEPTEMBER-2017
WEIGHED AVERAGE MATURITY (TO RESET)
WEIGHED AVERAGE MATURITY (TO FINAL)

1.08%
32
77

Face Amount	Description	% of Portfolio	Maturity Date	Yield/Rate	Market Value
Federal Farm Credit Notes:		6.58%			
5,000,000.00	FEDERAL FARM CREDIT BANK		10/06/2017	1.36%	\$ 5,000,100.00
10,000,000.00	FEDERAL FARM CREDIT BANK		10/25/2017	1.32%	\$ 10,000,800.00
10,000,000.00	FEDERAL FARM CREDIT BANK		12/08/2017	1.27%	\$ 10,003,900.00
10,000,000.00	FEDERAL FARM CREDIT BANK		02/02/2018	1.40%	\$ 10,007,100.00
10,750,000.00	FEDERAL FARM CREDIT BANK		02/23/2018	1.39%	\$ 10,759,675.00
10,000,000.00	FEDERAL FARM CREDIT BANK		02/26/2018	1.27%	\$ 10,004,500.00
5,000,000.00	FEDERAL FARM CREDIT BANK		04/16/2018	1.28%	\$ 5,005,350.00
7,750,000.00	FEDERAL FARM CREDIT BANK		05/09/2018	1.31%	\$ 7,757,595.00
5,000,000.00	FEDERAL FARM CREDIT BANK		09/28/2018	0.89%	\$ 4,996,250.00
5,000,000.00	FEDERAL FARM CREDIT BANK		11/14/2018	0.75%	\$ 5,002,200.00
14,150,000.00	FEDERAL FARM CREDIT BANK		04/03/2019	0.92%	\$ 14,133,020.00
10,000,000.00	FEDERAL FARM CREDIT BANK		06/12/2019	1.17%	\$ 9,998,600.00
\$ 102,650,000.00	Total Federal Farm Credit Notes				\$ 102,669,090.00
Federal Home Loan Bank Notes:		15.55%			
65,000,000.00	FED HOME LN DISCOUNT NT		10/03/2017	1.00%	\$ 64,992,590.00
20,000,000.00	FED HOME LN DISCOUNT NT		10/06/2017	1.00%	\$ 19,996,064.00
10,000,000.00	FEDERAL HOME LOAN BANK		10/20/2017	1.31%	\$ 10,000,500.00
10,000,000.00	FEDERAL HOME LOAN BANK		10/25/2017	1.24%	\$ 10,001,600.00
25,000,000.00	FED HOME LN DISCOUNT NT		11/17/2017	1.04%	\$ 24,964,610.00
3,000,000.00	FED HOME LN DISCOUNT NT		12/27/2017	1.05%	\$ 2,992,167.90
20,000,000.00	FED HOME LN DISCOUNT NT		12/29/2017	1.14%	\$ 19,946,360.00
5,000,000.00	FEDERAL HOME LOAN BANK		02/26/2018	1.16%	\$ 5,000,750.00
5,000,000.00	FEDERAL HOME LOAN BANK		04/12/2018	1.02%	\$ 4,996,450.00
10,000,000.00	FEDERAL HOME LOAN BANK		05/02/2018	0.92%	\$ 9,994,500.00
5,000,000.00	FEDERAL HOME LOAN BANK		05/04/2018	1.26%	\$ 5,003,300.00
20,000,000.00	FEDERAL HOME LOAN BANK		01/18/2019	1.10%	\$ 19,993,200.00
15,000,000.00	FEDERAL HOME LOAN BANK		02/06/2019	1.19%	\$ 15,007,500.00
10,000,000.00	FEDERAL HOME LOAN BANK		02/13/2019	1.08%	\$ 9,989,600.00
20,000,000.00	FEDERAL HOME LOAN BANK		07/19/2019	1.17%	\$ 19,998,600.00
\$ 243,000,000.00	Total Federal Home Loan Bank Notes				\$ 242,877,791.90
Federal National Mortgage Association:		2.13%			
8,175,000.00	FANNIE MAE		10/05/2017	1.24%	\$ 8,175,163.50
5,000,000.00	FANNIE MAE		01/11/2018	1.28%	\$ 5,002,150.00
20,000,000.00	FANNIE MAE		03/21/2018	0.59%	\$ 20,013,200.00
\$ 33,175,000.00	Total Federal National Mortgage Association				\$ 33,190,513.50
Commercial Paper:		48.90%			
20,000,000.00	NEDERLANDSE WATERSCHAPS		10/02/2017	1.27%	\$ 19,998,100.00
10,000,000.00	NRW.BANK		10/02/2017	1.28%	\$ 9,999,050.00
15,000,000.00	BANK OF MONTREAL		10/02/2017	1.30%	\$ 14,998,525.50
25,000,000.00	BANK OF MONTREAL		10/04/2017	1.30%	\$ 24,995,902.50
15,000,000.00	KELLS FUNDING LLC		10/04/2017	1.28%	\$ 14,997,520.50
5,000,000.00	NRW.BANK		10/05/2017	1.30%	\$ 4,999,058.50
20,750,000.00	NRW.BANK		10/06/2017	1.25%	\$ 20,745,441.23
10,000,000.00	KELLS FUNDING LLC		10/10/2017	1.28%	\$ 9,996,333.00
25,000,000.00	BEDFORD ROW FUNDING CORP		10/16/2017	1.32%	\$ 24,985,597.50
10,000,000.00	ERSTE ABWICKLUNGSANSTALT		10/17/2017	1.30%	\$ 9,994,400.00
10,000,000.00	CAISSE DES DEPOTS ET CON		10/20/2017	1.32%	\$ 9,993,467.00
10,000,000.00	COOPERATIEVE RABOBANK UA		10/20/2017	1.24%	\$ 9,992,825.00
15,000,000.00	KELLS FUNDING LLC		10/23/2017	1.30%	\$ 14,987,899.50

Face Amount	Description	% of Portfolio	Maturity Date	Yield/Rate	Market Value
Commercial Paper Cont.:					
13,000,000.00	AUST & NZ BANKING GROUP		10/23/2017	1.20%	\$ 12,990,292.90
5,000,000.00	ERSTE ABWICKLUNGSANSTALT		10/25/2017	1.31%	\$ 4,995,991.50
10,000,000.00	CAISSE DES DEPOTS ET CON		10/27/2017	1.32%	\$ 9,991,367.00
10,000,000.00	AUST & NZ BANKING GROUP		10/27/2017	1.20%	\$ 9,991,367.00
10,000,000.00	NORDEA BANK AB		10/27/2017	1.20%	\$ 9,991,367.00
15,000,000.00	COMMONWEALTH BK AUSTRALI		10/30/2017	1.20%	\$ 14,985,663.00
15,000,000.00	COMMONWEALTH BK AUSTRALI		10/31/2017	1.22%	\$ 14,985,199.50
15,000,000.00	TOYOTA MOTOR CREDIT CORP		10/31/2017	1.23%	\$ 14,982,933.00
10,000,000.00	BANK OF MONTREAL		11/02/2017	1.25%	\$ 9,988,100.00
10,200,000.00	SVENSKA HANDELSBANKEN AB		11/06/2017	1.26%	\$ 10,188,048.66
5,000,000.00	CAISSE DES DEPOTS ET CON		11/07/2017	1.33%	\$ 4,993,933.50
15,000,000.00	SUMITOMO MITSUI BANKING		11/08/2017	1.30%	\$ 14,978,833.50
20,000,000.00	SWEDBANK		11/10/2017	1.32%	\$ 19,973,866.00
15,000,000.00	SWEDBANK		11/13/2017	1.32%	\$ 14,979,000.00
4,000,000.00	NORDEA BANK AB		11/14/2017	1.30%	\$ 3,994,275.60
5,000,000.00	SWEDBANK		11/16/2017	1.32%	\$ 4,992,533.50
10,000,000.00	ERSTE ABWICKLUNGSANSTALT		11/20/2017	1.33%	\$ 9,983,678.00
15,000,000.00	KELLS FUNDING LLC		12/01/2017	1.31%	\$ 14,966,925.00
35,000,000.00	JP MORGAN SECURITIES LLC		12/01/2017	1.35%	\$ 34,920,375.00
15,000,000.00	TORONTO DOMINION BANK		12/04/2017	1.28%	\$ 14,968,375.50
10,000,000.00	BANK OF NOVA SCOTIA		12/05/2017	1.34%	\$ 9,975,619.00
5,000,000.00	KELLS FUNDING LLC		12/07/2017	1.31%	\$ 4,987,829.00
15,000,000.00	KELLS FUNDING LLC		12/08/2017	1.31%	\$ 14,962,959.00
10,000,000.00	NRW.BANK		12/08/2017	1.30%	\$ 9,977,444.00
5,000,000.00	NORDEA BANK AB		12/11/2017	1.32%	\$ 4,988,239.00
5,000,000.00	ERSTE ABWICKLUNGSANSTALT		12/13/2017	1.30%	\$ 4,987,812.50
10,000,000.00	SWEDBANK		12/13/2017	1.28%	\$ 9,975,625.00
10,000,000.00	JP MORGAN SECURITIES LLC		12/13/2017	1.41%	\$ 9,972,708.00
8,000,000.00	DNB BANK ASA		12/15/2017	1.28%	\$ 7,977,413.60
5,000,000.00	SUMITOMO MITSUI BANKING		12/18/2017	1.28%	\$ 4,985,333.50
12,000,000.00	SKANDINAV ENSKILDA BANK		12/19/2017	1.28%	\$ 11,964,360.00
20,000,000.00	NRW.BANK		12/19/2017	1.31%	\$ 19,946,900.00
20,000,000.00	TORONTO DOMINION BANK		12/19/2017	1.31%	\$ 19,946,900.00
10,000,000.00	TOYOTA MOTOR CREDIT CORP		12/19/2017	1.35%	\$ 9,970,750.00
5,000,000.00	NORDEA BANK AB		12/20/2017	1.25%	\$ 4,986,561.00
10,000,000.00	SKANDINAV ENSKILDA BANK		12/22/2017	1.29%	\$ 9,969,200.00
10,000,000.00	BANK TOKYO-MIT UFJ NY		12/22/2017	1.31%	\$ 9,969,200.00
10,000,000.00	DNB BANK ASA		01/02/2018	1.31%	\$ 9,964,903.00
15,000,000.00	ROYAL BANK OF CANADA		01/03/2018	1.37%	\$ 14,951,599.50
5,000,000.00	BANK OF MONTREAL		01/05/2018	1.33%	\$ 4,981,761.00
5,000,000.00	ERSTE ABWICKLUNGSANSTALT		01/08/2018	1.32%	\$ 4,982,886.00
25,000,000.00	BANK TOKYO-MIT UFJ NY		01/08/2018	1.36%	\$ 24,906,015.00
10,000,000.00	BEDFORD ROW FUNDING CORP		01/10/2018	1.39%	\$ 9,961,661.00
11,950,000.00	AUST & NZ BANKING GROUP		01/24/2018	1.35%	\$ 11,901,064.75
10,000,000.00	NEDERLANDSE WATERSCHAPS		01/31/2018	1.37%	\$ 9,956,256.00
5,000,000.00	JP MORGAN SECURITIES LLC		02/01/2018	1.40%	\$ 4,976,389.00
10,000,000.00	NRW.BANK		02/05/2018	1.41%	\$ 9,954,133.00
5,000,000.00	SVENSKA HANDELSBANKEN AB		02/09/2018	1.40%	\$ 4,976,171.00
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
10,000,000.00	TOYOTA MOTOR CREDIT CORP		06/15/2018	1.42%	\$ 10,000,000.00
\$ 764,900,000.00	Total Commercial Paper				\$ 763,583,938.24
Money Market Accounts:		0.19%			
3,000,000.00	LAMPDDA		09/30/2017	0.00%	\$ 3,000,000.00
\$ 3,000,000.00					\$ 3,000,000.00

Face Amount	Description	% of Portfolio	Maturity Date	Yield/Rate	Market Value
Repurchase Agreements:		26.65%			
220,000,000.00	Credit Agricole CIB Repo		09/25/2017		\$ 220,000,000.00
26,161,782.32	Goldman Sachs & Co.		09/25/2017		\$ 26,161,782.32
100,000,000.00	BNP Paribas Securities Corp		09/25/2017		\$ 100,000,000.00
70,000,000.00	TD Securities (USA) LLC		10/04/2017		\$ 70,000,000.00
<u>\$ 416,161,782.32</u>	Total Repurchase Agreements				<u>\$ 416,161,782.32</u>
<u>\$ 1,562,886,782.32</u>	Total Investments	100%			<u>\$ 1,561,483,115.96</u>