



Louisiana
Asset
Management
Pool, Inc.

LAMP PORTFOLIO HOLDINGS
31-Dec-17
(UNAUDITED)

7-DAY AVG INTEREST RATE
AS OF 31-DECEMBER-2017
WEIGHED AVERAGE MATURITY (TO RESET)
WEIGHED AVERAGE MATURITY (TO FINAL)

1.30%
43
89

Face Amount	Description	% of Portfolio	Maturity Date	Yield/Rate	Market Value
Federal Farm Credit Notes:		5.91%			
10,000,000.00	FEDERAL FARM CREDIT BANK		02/02/2018	1.73%	\$ 10,001,700.00
10,750,000.00	FEDERAL FARM CREDIT BANK		02/23/2018	1.70%	\$ 10,752,042.50
10,000,000.00	FEDERAL FARM CREDIT BANK		02/26/2018	1.58%	\$ 10,002,200.00
5,000,000.00	FEDERAL FARM CREDIT BANK		04/16/2018	1.54%	\$ 5,002,550.00
7,750,000.00	FEDERAL FARM CREDIT BANK		05/09/2018	1.40%	\$ 7,752,945.00
5,000,000.00	FEDERAL FARM CREDIT BANK		09/28/2018	0.89%	\$ 4,993,600.00
5,000,000.00	FEDERAL FARM CREDIT BANK		11/14/2018	0.75%	\$ 4,998,850.00
14,150,000.00	FEDERAL FARM CREDIT BANK		04/03/2019	0.92%	\$ 14,136,133.00
10,000,000.00	FEDERAL FARM CREDIT BANK		06/12/2019	1.17%	\$ 9,998,000.00
10,000,000.00	FEDERAL FARM CREDIT BANK		10/18/2019	1.15%	\$ 9,984,700.00
\$ 87,650,000.00	Total Federal Farm Credit Notes				\$ 87,622,720.50
Federal Home Loan Notes:		26.18%			
15,000,000.00	FED HOME LN DISCOUNT NT		01/02/2018	1.05%	\$ 14,998,633.50
20,000,000.00	FED HOME LN DISCOUNT NT		01/05/2018	1.26%	\$ 19,996,816.00
9,400,000.00	FED HOME LN DISCOUNT NT		01/09/2018	1.27%	\$ 9,396,355.62
49,370,000.00	FED HOME LN DISCOUNT NT		01/10/2018	1.27%	\$ 49,349,067.12
18,000,000.00	FED HOME LN DISCOUNT NT		01/17/2018	1.28%	\$ 17,987,878.80
10,000,000.00	FED HOME LN DISCOUNT NT		01/18/2018	1.28%	\$ 9,992,939.00
25,000,000.00	FED HOME LN DISCOUNT NT		01/19/2018	1.28%	\$ 24,981,450.00
15,000,000.00	FED HOME LN DISCOUNT NT		02/07/2018	1.30%	\$ 14,978,433.00
7,000,000.00	FED HOME LN DISCOUNT NT		02/16/2018	1.31%	\$ 6,987,414.00
15,000,000.00	FED HOME LN DISCOUNT NT		02/21/2018	1.30%	\$ 14,970,277.50
5,000,000.00	FEDERAL HOME LOAN BANK		02/26/2018	1.30%	\$ 4,998,450.00
15,000,000.00	FED HOME LN DISCOUNT NT		03/14/2018	1.33%	\$ 14,957,875.50
20,000,000.00	FED HOME LN DISCOUNT NT		03/19/2018	1.33%	\$ 19,941,112.00
15,000,000.00	FED HOME LN DISCOUNT NT		03/27/2018	1.40%	\$ 14,951,050.50
10,000,000.00	FED HOME LN DISCOUNT NT		04/04/2018	1.32%	\$ 9,962,933.00
5,000,000.00	FEDERAL HOME LOAN BANK		04/12/2018	1.07%	\$ 4,998,350.00
25,000,000.00	FED HOME LN DISCOUNT NT		05/02/2018	1.32%	\$ 24,878,582.50
10,000,000.00	FEDERAL HOME LOAN BANK		05/02/2018	0.92%	\$ 9,994,100.00
20,000,000.00	FED HOME LN DISCOUNT NT		05/04/2018	1.42%	\$ 19,900,460.00
5,000,000.00	FEDERAL HOME LOAN BANK		05/04/2018	1.34%	\$ 5,001,200.00
20,000,000.00	FEDERAL HOME LOAN BANK		01/18/2019	1.15%	\$ 19,998,600.00
15,000,000.00	FEDERAL HOME LOAN BANK		02/06/2019	1.35%	\$ 15,008,100.00
10,000,000.00	FEDERAL HOME LOAN BANK		02/13/2019	1.18%	\$ 9,991,900.00
20,000,000.00	FEDERAL HOME LOAN BANK		07/19/2019	1.17%	\$ 20,008,000.00
10,000,000.00	FEDERAL HOME LOAN BANK		11/13/2019	1.48%	\$ 9,996,700.00
\$ 388,770,000.00	Total Federal Home Loan Bank Notes				\$ 388,226,678.04
Federal National Mortgage Association:		1.69%			
5,000,000.00	FANNIE MAE		01/11/2018	1.33%	\$ 4,999,850.00
20,000,000.00	FANNIE MAE		03/21/2018	0.59%	\$ 20,006,400.00
\$ 25,000,000.00	Total Federal National Mortgage Association				\$ 25,006,250.00
Treasuries:		1.68%			
25,000,000.00	TREASURY BILL		03/22/2018	1.38%	\$ 24,923,890.00
\$ 25,000,000.00	Total Treasuries				\$ 24,923,890.00

Face Amount	Description	% of Portfolio	Maturity Date	Yield/Rate	Market Value
Commercial Paper:		49.02%			
15,000,000.00	BANK OF MONTREAL		01/02/2018	1.31%	\$ 14,997,550.50
15,000,000.00	BANK TOKYO-MIT UFJ NY		01/02/2018	1.33%	\$ 14,997,550.50
10,000,000.00	DNB BANK ASA		01/02/2018	1.31%	\$ 9,998,367.00
15,000,000.00	ROYAL BANK OF CANADA		01/03/2018	1.37%	\$ 14,996,667.00
25,000,000.00	OLD LINE FUNDING LLC		01/05/2018	1.33%	\$ 24,991,832.50
5,000,000.00	BANK OF MONTREAL		01/05/2018	1.33%	\$ 4,998,551.50
5,000,000.00	ERSTE ABWICKLUNGSANSTALT		01/08/2018	1.32%	\$ 4,997,819.50
25,000,000.00	BANK TOKYO-MIT UFJ NY		01/08/2018	1.36%	\$ 24,989,582.50
7,700,000.00	OLD LINE FUNDING LLC		01/10/2018	1.34%	\$ 7,695,688.00
10,000,000.00	BEDFORD ROW FUNDING CORP		01/10/2018	1.39%	\$ 9,994,967.00
9,000,000.00	KELLS FUNDING LLC		01/12/2018	1.40%	\$ 8,994,120.30
5,000,000.00	ERSTE ABWICKLUNGSANSTALT		01/16/2018	1.39%	\$ 4,996,175.00
11,950,000.00	AUST & NZ BANKING GROUP		01/24/2018	1.35%	\$ 11,936,967.33
15,000,000.00	KELLS FUNDING LLC		01/25/2018	1.37%	\$ 14,982,337.50
10,000,000.00	ERSTE ABWICKLUNGSANSTALT		01/26/2018	1.40%	\$ 9,988,333.00
15,000,000.00	WESTPAC BANKING CORP		01/31/2018	1.55%	\$ 14,978,688.00
10,000,000.00	NEDERLANDSE WATERSCHAPS		01/31/2018	1.37%	\$ 9,986,342.00
5,000,000.00	JP MORGAN SECURITIES LLC		02/01/2018	1.40%	\$ 4,992,539.00
5,000,000.00	KELLS FUNDING LLC		02/02/2018	1.61%	\$ 4,993,000.00
10,000,000.00	NRW.BANK		02/05/2018	1.41%	\$ 9,984,378.00
5,000,000.00	SVENSKA HANDELSBANKEN AB		02/09/2018	1.40%	\$ 4,991,366.50
5,000,000.00	WESTPAC BANKING CORP		02/20/2018	1.66%	\$ 4,989,179.00
10,000,000.00	CAISSE DES DEPOTS ET CON		02/20/2018	1.50%	\$ 9,978,358.00
15,000,000.00	OLD LINE FUNDING LLC		02/22/2018	1.52%	\$ 14,970,895.50
15,000,000.00	AUST & NZ BANKING GROUP		02/26/2018	1.66%	\$ 14,963,616.00
18,000,000.00	NRW.BANK		03/06/2018	1.52%	\$ 17,950,084.20
15,000,000.00	BANK OF NOVA SCOTIA		03/13/2018	1.32%	\$ 15,000,000.00
9,000,000.00	TORONTO DOMINION BANK		03/14/2018	1.47%	\$ 8,971,875.00
5,000,000.00	BANK OF NOVA SCOTIA		03/15/2018	1.55%	\$ 4,982,478.00
20,000,000.00	BEDFORD ROW FUNDING CORP		03/15/2018	1.47%	\$ 19,936,666.00
15,000,000.00	BANK OF NOVA SCOTIA		03/16/2018	1.55%	\$ 14,946,741.00
10,000,000.00	CA IMPERIAL BK OF COMM		03/19/2018	1.70%	\$ 9,962,889.00
25,000,000.00	SWEDBANK		03/19/2018	1.50%	\$ 24,916,110.00
10,000,000.00	BANK OF NOVA SCOTIA		03/20/2018	1.75%	\$ 9,962,425.00
20,000,000.00	TORONTO DOMINION BANK		03/20/2018	1.58%	\$ 19,932,050.00
10,000,000.00	SWEDBANK		03/20/2018	1.52%	\$ 9,966,025.00
20,000,000.00	AUST & NZ BANKING GROUP		03/21/2018	1.58%	\$ 19,931,212.00
25,000,000.00	KELLS FUNDING LLC		03/21/2018	1.56%	\$ 24,914,015.00
20,000,000.00	BANK OF MONTREAL		03/22/2018	1.70%	\$ 19,922,994.00
15,000,000.00	BANK OF NOVA SCOTIA		03/22/2018	1.61%	\$ 14,942,245.50
5,000,000.00	KELLS FUNDING LLC		03/22/2018	1.59%	\$ 4,981,094.50
5,000,000.00	ROYAL BANK OF CANADA		03/23/2018	1.75%	\$ 4,982,383.50
15,000,000.00	TOYOTA MOTOR CREDIT CORP		03/23/2018	1.40%	\$ 15,000,000.00
30,000,000.00	TORONTO DOMINION BANK		03/26/2018	1.50%	\$ 29,889,801.00
15,000,000.00	BANK OF MONTREAL		03/29/2018	1.57%	\$ 14,937,000.00
10,000,000.00	CAISSE DES DEPOTS ET CON		04/05/2018	1.66%	\$ 9,958,775.00
5,000,000.00	BANK OF MONTREAL		04/05/2018	1.50%	\$ 4,977,232.00
25,000,000.00	CAISSE DES DEPOTS ET CON		04/10/2018	1.77%	\$ 24,890,917.50
10,000,000.00	JP MORGAN SECURITIES LLC		04/27/2018	1.78%	\$ 9,943,144.00
15,000,000.00	JP MORGAN SECURITIES LLC		04/30/2018	1.57%	\$ 14,912,566.50
5,000,000.00	BANK OF MONTREAL		05/01/2018	1.56%	\$ 4,970,616.50
8,000,000.00	JP MORGAN SECURITIES LLC		05/07/2018	1.59%	\$ 7,950,406.40
25,000,000.00	CA IMPERIAL BK OF COMM		05/08/2018	1.39%	\$ 25,000,000.00
10,000,000.00	JP MORGAN SECURITIES LLC		06/01/2018	1.73%	\$ 9,924,283.00
10,000,000.00	TOYOTA MOTOR CREDIT CORP		06/15/2018	1.42%	\$ 10,000,000.00
10,000,000.00	TOYOTA MOTOR CREDIT CORP		07/05/2018	1.36%	\$ 10,000,000.00
10,000,000.00	CA IMPERIAL BK OF COMM		08/24/2018	1.54%	\$ 10,000,000.00
\$ 728,650,000.00	Total Commercial Paper				\$ 726,940,900.73

Face Amount	Description	% of Portfolio	Maturity Date	Yield/Rate	Market Value
Money Market Accounts:		8.29%			
120,000,000.00	Morgan Stanley Liq Govt		01/02/2018	1.21%	\$ 120,000,000.00
3,000,000.00	LAMPDDA		01/02/2018	0.00%	\$ 3,000,000.00
\$ 123,000,000.00	Total Money Market Accounts				\$ 123,000,000.00
Repurchase Agreements:		7.24%			
37,000,000.00	Credit Agricole CIB Repo		01/02/2018	1.40%	\$ 37,000,000.00
312,662.57	Goldman Sachs & Co.		01/02/2018	1.30%	\$ 312,662.57
70,000,000.00	TD Securities (USA) LLC		01/03/2018	1.42%	\$ 70,000,000.00
\$ 107,312,662.57	Total Repurchase Agreements				\$ 107,312,662.57
\$ 1,485,382,662.57	Total Investments	100.00%			\$ 1,483,033,101.84