



**LAMP PORTFOLIO HOLDINGS**

30-Apr-17  
(UNAUDITED)

7-DAY AVG INTEREST RATE

AS OF 30-APR-2017

WEIGHED AVERAGE MATURITY (TO RESET)  
WEIGHED AVERAGE MATURITY (TO FINAL)

0.87%

44

87

Face Amount	Description	% of Portfolio	Maturity Date	Yield/Rate	Market Value
<b>Federal Farm Credit Notes:</b>		<b>4.94%</b>			
5,000,000.00	FEDERAL FARM CREDIT BANK		10/06/2017	1.12%	\$ 5,004,900.00
10,000,000.00	FEDERAL FARM CREDIT BANK		10/25/2017	1.07%	\$ 10,008,900.00
10,000,000.00	FEDERAL FARM CREDIT BANK		12/08/2017	1.02%	\$ 10,012,400.00
10,000,000.00	FEDERAL FARM CREDIT BANK		02/02/2018	1.15%	\$ 10,015,300.00
10,750,000.00	FEDERAL FARM CREDIT BANK		02/23/2018	1.14%	\$ 10,774,725.00
10,000,000.00	FEDERAL FARM CREDIT BANK		02/26/2018	1.02%	\$ 10,012,800.00
5,000,000.00	FEDERAL FARM CREDIT BANK		04/16/2018	1.04%	\$ 5,008,150.00
7,750,000.00	FEDERAL FARM CREDIT BANK		05/09/2018	1.04%	\$ 7,769,220.00
5,000,000.00	FEDERAL FARM CREDIT BANK		09/28/2018	0.89%	\$ 4,995,850.00
5,000,000.00	FEDERAL FARM CREDIT BANK		11/14/2018	0.75%	\$ 5,002,900.00
<b>\$ 78,500,000.00</b>	<b>Total Federal Farm Credit Notes</b>				<b>\$ 78,605,145.00</b>
<b>Federal Home Loan Bank Notes:</b>		<b>11.46%</b>			
5,000,000.00	FED HOME LN DISCOUNT NT		05/03/2017	0.53%	\$ 4,999,483.50
8,000,000.00	FED HOME LN DISCOUNT NT		06/09/2017	0.80%	\$ 7,992,617.60
10,000,000.00	FED HOME LN DISCOUNT NT		06/14/2017	0.81%	\$ 9,989,712.00
16,989,000.00	FED HOME LN DISCOUNT NT		06/23/2017	0.79%	\$ 16,967,831.71
8,000,000.00	FED HOME LN DISCOUNT NT		07/28/2017	0.87%	\$ 7,982,264.80
5,000,000.00	FED HOME LN DISCOUNT NT		08/01/2017	0.90%	\$ 4,989,418.00
4,205,000.00	FED HOME LN DISCOUNT NT		08/03/2017	0.90%	\$ 4,195,142.64
15,000,000.00	FED HOME LN DISCOUNT NT		08/23/2017	0.71%	\$ 14,957,295.00
10,000,000.00	FEDERAL HOME LOAN BANK		05/16/2017	0.89%	\$ 9,999,900.00
10,000,000.00	FEDERAL HOME LOAN BANK		09/08/2017	1.02%	\$ 10,005,900.00
10,000,000.00	FEDERAL HOME LOAN BANK		09/29/2017	0.61%	\$ 10,010,400.00
10,000,000.00	FEDERAL HOME LOAN BANK		10/20/2017	1.07%	\$ 10,008,700.00
10,000,000.00	FEDERAL HOME LOAN BANK		10/25/2017	1.09%	\$ 10,011,700.00
5,000,000.00	FEDERAL HOME LOAN BANK		02/26/2018	0.89%	\$ 5,004,350.00
5,000,000.00	FEDERAL HOME LOAN BANK		04/12/2018	0.87%	\$ 4,998,300.00
5,000,000.00	FEDERAL HOME LOAN BANK		05/04/2018	0.98%	\$ 5,010,100.00
20,000,000.00	FEDERAL HOME LOAN BANK		01/18/2019	0.96%	\$ 20,008,000.00
15,000,000.00	FEDERAL HOME LOAN BANK		02/06/2019	0.94%	\$ 15,004,050.00
10,000,000.00	FEDERAL HOME LOAN BANK		02/13/2019	0.80%	\$ 9,993,100.00
<b>\$ 182,194,000.00</b>	<b>Total Federal Home Loan Bank Notes</b>				<b>\$ 182,128,265.25</b>
<b>Federal Home Loan Mortgage Corp.:</b>		<b>1.87%</b>			
14,659,000.00	FREDDIE MAC DISCOUNT NT		05/04/2017	0.75%	\$ 14,657,091.40
15,000,000.00	FREDDIE MAC		07/21/2017	1.12%	\$ 15,010,950.00
<b>\$ 29,659,000.00</b>	<b>Total Federal Home Loan Mortgage Corp.</b>				<b>\$ 29,668,041.40</b>
<b>Federal National Mortgage Association:</b>		<b>2.85%</b>			
7,200,000.00	FANNIE DISC. NOTE		06/21/2017	0.78%	\$ 7,191,673.20
5,000,000.00	FANNIE MAE		08/16/2017	1.00%	\$ 5,002,950.00
8,175,000.00	FANNIE MAE		10/05/2017	0.99%	\$ 8,181,131.25
5,000,000.00	FANNIE MAE		01/11/2018	1.13%	\$ 5,010,850.00
20,000,000.00	FANNIE MAE		03/21/2018	0.59%	\$ 20,034,200.00
<b>\$ 45,375,000.00</b>					<b>\$ 45,420,804.45</b>
<b>Treasuries:</b>		<b>0.63%</b>			
10,000,000.00	TREASURY BILL		06/01/2017	0.63%	\$ 9,993,513.00
<b>\$ 10,000,000.00</b>	<b>Total Treasuries</b>				<b>\$ 9,993,513.00</b>
<b>Repurchase Agreements:</b>		<b>29.51%</b>			
300,000,000.00	Credit Agricole CIB Repo		04/29/2017	0.81%	\$ 300,000,000.00
9,224,711.03	Goldman Sachs & Co.		04/29/2017	0.78%	\$ 9,224,711.03
100,000,000.00	BNP Paribas Securities Corp		04/29/2017	0.84%	\$ 100,000,000.00
60,000,000.00	TD Securities (USA) LLC		05/03/2017	0.78%	\$ 60,000,000.00
<b>\$ 469,224,711.03</b>	<b>Total Repurchase Agreements</b>				<b>\$ 469,224,711.03</b>

Commercial Paper:

48.53%

10,000,000.00	NATIONAL AUSTRALI BANK L	05/02/2017	1.05%	\$	9,999,044.00
3,250,000.00	SVENSKA HANDELSBANKEN AB	05/04/2017	0.96%	\$	3,249,550.53
10,000,000.00	SVENSKA HANDELSBANKEN AB	05/08/2017	1.06%	\$	9,997,750.00
15,000,000.00	ROYAL BANK OF CANADA	05/09/2017	1.05%	\$	14,996,287.50
20,000,000.00	ERSTE ABWICKLUNGSANSTALT	05/11/2017	1.12%	\$	19,994,222.00
10,000,000.00	BANK OF MONTREAL	05/11/2017	1.11%	\$	9,996,750.00
20,000,000.00	NORDEA BANK AB	05/11/2017	1.01%	\$	19,994,222.00
10,000,000.00	NRW.BANK	05/12/2017	1.00%	\$	9,996,889.00
20,000,000.00	KELLS FUNDING LLC	05/12/2017	1.09%	\$	19,993,778.00
5,000,000.00	OLD LINE FUNDING LLC	05/18/2017	1.10%	\$	4,997,778.00
5,000,000.00	KELLS FUNDING LLC	05/23/2017	1.10%	\$	4,997,222.00
10,000,000.00	ERSTE ABWICKLUNGSANSTALT	05/26/2017	1.12%	\$	9,993,700.00
10,000,000.00	BANK OF NOVA SCOTIA	06/01/2017	1.16%	\$	9,990,933.00
5,000,000.00	TOYOTA MOTOR CREDIT CORP	06/01/2017	1.10%	\$	4,996,175.00
5,000,000.00	ERSTE ABWICKLUNGSANSTALT	06/05/2017	1.11%	\$	4,995,672.00
10,000,000.00	KELLS FUNDING LLC	06/07/2017	1.00%	\$	9,989,222.00
10,000,000.00	KELLS FUNDING LLC	06/08/2017	1.10%	\$	9,987,358.00
20,000,000.00	DNB BANK ASA	06/12/2017	1.14%	\$	19,975,250.00
5,000,000.00	DNB BANK ASA	06/14/2017	1.01%	\$	4,993,537.50
5,000,000.00	CA IMPERIAL BK OF COMM	06/14/2017	1.14%	\$	4,993,537.50
30,000,000.00	BANK OF MONTREAL	06/15/2017	1.10%	\$	29,960,001.00
15,000,000.00	COOPERATIEVE RABOBANK UA	06/15/2017	1.05%	\$	14,980,000.50
15,000,000.00	DNB BANK ASA	06/16/2017	1.08%	\$	14,979,583.50
10,000,000.00	COOPERATIEVE RABOBANK UA	06/16/2017	1.05%	\$	9,986,389.00
10,000,000.00	SKANDINAV ENSKILDA BANK	06/16/2017	1.09%	\$	9,986,389.00
5,250,000.00	KELLS FUNDING LLC	06/19/2017	1.12%	\$	5,242,340.78
5,000,000.00	OLD LINE FUNDING LLC	06/19/2017	1.00%	\$	4,992,705.50
10,000,000.00	TOYOTA MOTOR CREDIT CORP	06/20/2017	1.18%	\$	9,987,486.00
10,000,000.00	NRW.BANK	06/21/2017	1.07%	\$	9,987,250.00
5,000,000.00	TORONTO DOMINION HDG USA	06/21/2017	1.13%	\$	4,993,625.00
17,000,000.00	TORONTO DOMINION HDG USA	06/22/2017	1.14%	\$	16,977,923.80
10,000,000.00	DNB BANK ASA	06/22/2017	1.14%	\$	9,984,569.00
10,000,000.00	DNB BANK ASA	06/26/2017	1.10%	\$	9,983,283.00
14,640,000.00	TORONTO DOMINION HDG USA	07/03/2017	1.20%	\$	14,616,381.29
12,000,000.00	CA IMPERIAL BK OF COMM	07/05/2017	1.13%	\$	11,976,200.40
10,000,000.00	ROYAL BANK OF CANADA	07/05/2017	1.22%	\$	9,983,189.00
10,000,000.00	NRW.BANK	07/06/2017	1.09%	\$	9,982,942.00
30,000,000.00	BANK OF MONTREAL	07/06/2017	1.08%	\$	29,939,625.00
20,000,000.00	KELLS FUNDING LLC	07/07/2017	1.12%	\$	19,956,834.00
10,000,000.00	SVENSKA HANDELSBANKEN AB	07/07/2017	1.13%	\$	9,982,694.00
5,000,000.00	SVENSKA HANDELSBANKEN AB	07/10/2017	1.22%	\$	4,990,875.00
10,000,000.00	CAISSE DES DEPOTS ET CON	07/11/2017	1.12%	\$	9,981,500.00
20,000,000.00	NRW.BANK	07/17/2017	1.09%	\$	19,959,556.00
25,000,000.00	OLD LINE FUNDING LLC	07/18/2017	1.17%	\$	24,948,250.00
15,000,000.00	WESTPAC BANKING CORP	07/19/2017	1.21%	\$	14,968,566.00
15,000,000.00	CAISSE DES DEPOTS ET CON	07/20/2017	1.19%	\$	14,968,183.50
5,000,000.00	TOYOTA MOTOR CREDIT CORP	07/24/2017	1.18%	\$	4,989,004.00
5,000,000.00	ERSTE ABWICKLUNGSANSTALT	07/25/2017	1.16%	\$	4,988,633.50
15,000,000.00	NRW.BANK	07/26/2017	1.10%	\$	14,965,141.50
25,000,000.00	CA IMPERIAL BK OF COMM	08/08/2017	1.17%	\$	24,919,250.00
10,000,000.00	WESTPAC BANKING CORP	08/21/2017	1.16%	\$	9,968,375.00
5,000,000.00	WESTPAC BANKING CORP	08/30/2017	1.24%	\$	4,982,605.50
10,000,000.00	TORONTO DOMINION HDG USA	09/01/2017	1.17%	\$	9,964,650.00
20,000,000.00	SVENSKA HANDELSBANKEN AB	09/05/2017	1.22%	\$	19,926,334.00
10,000,000.00	WESTPAC BANKING CORP	09/05/2017	1.20%	\$	9,963,167.00
5,000,000.00	SVENSKA HANDELSBANKEN AB	09/08/2017	1.23%	\$	4,981,158.50
25,000,000.00	COOPERATIEVE RABOBANK UA	09/11/2017	1.20%	\$	24,884,777.50
20,000,000.00	TOYOTA MOTOR CREDIT CORP	09/12/2017	1.25%	\$	19,923,888.00
10,000,000.00	TORONTO DOMINION HDG USA	09/15/2017	1.21%	\$	9,959,944.00
10,000,000.00	TOYOTA MOTOR CREDIT CORP	09/18/2017	1.23%	\$	9,959,483.00
8,000,000.00	TORONTO DOMINION HDG USA	09/20/2017	1.21%	\$	7,966,488.80
5,000,000.00	TOYOTA MOTOR CREDIT CORP	09/25/2017	1.24%	\$	4,978,333.50
13,000,000.00	AUST & NZ BANKING GROUP	10/23/2017	1.20%	\$	12,931,222.20
15,000,000.00	COMMONWEALTH BK AUSTRALI	10/30/2017	1.20%	\$	14,917,521.00
<b>\$ 773,140,000.00</b>	<b>Total Commercial Paper</b>			<b>\$</b>	<b>771,595,197.29</b>

Money Market Accounts:

0.20%

100,000.00	RBC U.S. Govt MMTK	04/29/2017	0.67%	\$	100,000.00
100,000.00	Morgan Stanley Liq Govt	04/29/2017	0.64%	\$	100,000.00
3,000,000.00	LAMPDDA	04/29/2017	0.00%	\$	3,000,000.00
<b>\$ 3,200,000.00</b>	<b>Total Money Market Accounts</b>				<b>3,200,000.00</b>

<b>\$ 1,591,292,711.03</b>	<b>Total Investments</b>	<b>100%</b>		<b>\$</b>	<b>1,589,835,677.41</b>
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