



LAMP PORTFOLIO HOLDINGS

31-May-17
(UNAUDITED)

7-DAY AVG INTEREST RATE

0.89%

AS OF 31-MAY-2017

WEIGHED AVERAGE MATURITY (TO RESET)

37

WEIGHED AVERAGE MATURITY (TO FINAL)

79

Face Amount	Description	% of Portfolio	Maturity Date	Yield/Rate	Market Value
Federal Farm Credit Notes:		5.39%			
5,000,000.00	FEDERAL FARM CREDIT BANK		10/06/2017	1.12%	\$ 5,003,850.00
10,000,000.00	FEDERAL FARM CREDIT BANK		10/25/2017	1.10%	\$ 10,007,000.00
10,000,000.00	FEDERAL FARM CREDIT BANK		12/08/2017	1.03%	\$ 10,009,600.00
10,000,000.00	FEDERAL FARM CREDIT BANK		02/02/2018	1.16%	\$ 10,009,200.00
10,750,000.00	FEDERAL FARM CREDIT BANK		02/23/2018	1.17%	\$ 10,770,210.00
10,000,000.00	FEDERAL FARM CREDIT BANK		02/26/2018	1.06%	\$ 10,010,100.00
5,000,000.00	FEDERAL FARM CREDIT BANK		04/16/2018	1.04%	\$ 5,007,700.00
7,750,000.00	FEDERAL FARM CREDIT BANK		05/09/2018	1.18%	\$ 7,762,477.50
5,000,000.00	FEDERAL FARM CREDIT BANK		09/28/2018	0.89%	\$ 4,993,800.00
5,000,000.00	FEDERAL FARM CREDIT BANK		11/14/2018	0.75%	\$ 5,000,350.00
14,150,000.00	FEDERAL FARM CREDIT BANK		04/03/2019	0.92%	\$ 14,140,378.00
\$ 92,650,000.00	Total Federal Farm Credit Notes				\$ 92,714,665.50
Federal Home Loan Bank Notes:		12.33%			
8,000,000.00	FED HOME LN DISCOUNT NT		06/09/2017	0.80%	\$ 7,998,454.40
10,000,000.00	FED HOME LN DISCOUNT NT		06/14/2017	0.81%	\$ 9,997,025.00
16,989,000.00	FED HOME LN DISCOUNT NT		06/23/2017	0.79%	\$ 16,980,186.11
15,000,000.00	FED HOME LN DISCOUNT NT		06/28/2017	0.81%	\$ 14,989,932.00
20,000,000.00	FED HOME LN DISCOUNT NT		07/11/2017	0.91%	\$ 19,979,204.00
8,000,000.00	FED HOME LN DISCOUNT NT		07/28/2017	0.87%	\$ 7,987,497.60
5,000,000.00	FED HOME LN DISCOUNT NT		08/01/2017	0.90%	\$ 4,992,155.50
4,205,000.00	FED HOME LN DISCOUNT NT		08/03/2017	0.90%	\$ 4,198,122.30
15,000,000.00	FED HOME LN DISCOUNT NT		08/23/2017	0.71%	\$ 14,964,895.50
10,000,000.00	FEDERAL HOME LOAN BANK		09/08/2017	1.02%	\$ 10,002,800.00
10,000,000.00	FEDERAL HOME LOAN BANK		09/29/2017	0.61%	\$ 10,006,300.00
10,000,000.00	FEDERAL HOME LOAN BANK		10/20/2017	1.09%	\$ 10,006,800.00
10,000,000.00	FEDERAL HOME LOAN BANK		10/25/2017	1.09%	\$ 10,007,200.00
5,000,000.00	FEDERAL HOME LOAN BANK		02/26/2018	1.04%	\$ 5,001,850.00
5,000,000.00	FEDERAL HOME LOAN BANK		04/12/2018	0.87%	\$ 4,996,300.00
10,000,000.00	FEDERAL HOME LOAN BANK		05/02/2018	0.92%	\$ 9,997,600.00
5,000,000.00	FEDERAL HOME LOAN BANK		05/04/2018	1.12%	\$ 5,006,900.00
20,000,000.00	FEDERAL HOME LOAN BANK		01/18/2019	0.96%	\$ 19,999,200.00
15,000,000.00	FEDERAL HOME LOAN BANK		02/06/2019	0.95%	\$ 15,011,100.00
10,000,000.00	FEDERAL HOME LOAN BANK		02/13/2019	0.95%	\$ 9,990,000.00
\$ 212,194,000.00	Total Federal Home Loan Bank Notes				\$ 212,113,522.41
Federal Home Loan Mortgage Corp.:		0.87%			
15,000,000.00	FREDDIE MAC		07/21/2017	1.14%	\$ 15,004,950.00
\$ 15,000,000.00	Total Federal Home Loan Mortgage Corp.				\$ 15,004,950.00
Federal National Mortgage Association:		2.64%			
7,200,000.00	FANNIE DISCOUNT NOTE		06/21/2017	0.78%	\$ 7,196,698.80
5,000,000.00	FANNIE MAE		08/16/2017	1.00%	\$ 5,001,900.00
8,175,000.00	FANNIE MAE		10/05/2017	1.00%	\$ 8,180,559.00
5,000,000.00	FANNIE MAE		01/11/2018	1.13%	\$ 5,007,500.00
20,000,000.00	FANNIE MAE		03/21/2018	0.59%	\$ 20,032,200.00
\$ 45,375,000.00	Total Federal National Mortgage Assoc.				\$ 45,418,857.80
Repurchase Agreements:		29.37%			
325,000,000.00	Credit Agricole CIB Repo		06/01/2017	0.81%	\$ 325,000,000.00
20,217,828.38	Goldman Sachs & Co.		06/01/2017	0.77%	\$ 20,217,828.38
100,000,000.00	BNP Paribas Securities Corp		06/01/2017	0.82%	\$ 100,000,000.00
60,000,000.00	TD Securities (USA) LLC		06/07/2017	0.81%	\$ 60,000,000.00
\$ 505,217,828.38	Total Repurchase Agreements				\$ 505,217,828.38

Face Amount	Description	% of Portfolio	Maturity Date	Yield/Rate	Market Value
Treasuries:		0.58%			
10,000,000.00	TREASURY BILL		06/01/2017	0.63%	\$ 9,999,821.00
\$ 10,000,000.00	Total Treasuries				\$ 9,999,821.00
Commercial Paper:		48.63%			
8,000,000.00	SUMITOMO MITSUI BANKING		06/01/2017	0.97%	\$ 7,999,804.80
10,000,000.00	BANK OF NOVA SCOTIA		06/01/2017	1.16%	\$ 9,999,756.00
5,000,000.00	TOYOTA MOTOR CREDIT CORP		06/01/2017	1.10%	\$ 4,999,894.50
5,000,000.00	ERSTE ABWICKLUNGSANSTALT		06/05/2017	1.11%	\$ 4,999,458.50
10,000,000.00	KELLS FUNDING LLC		06/07/2017	1.00%	\$ 9,998,250.00
10,000,000.00	KELLS FUNDING LLC		06/08/2017	1.10%	\$ 9,997,867.00
20,000,000.00	DNB BANK ASA		06/12/2017	1.14%	\$ 19,993,800.00
5,000,000.00	DNB BANK ASA		06/14/2017	1.01%	\$ 4,998,172.00
5,000,000.00	CA IMPERIAL BK OF COMM		06/14/2017	1.14%	\$ 4,998,172.00
10,000,000.00	BANK TOKYO-MIT UFJ NY		06/15/2017	0.97%	\$ 9,996,083.00
30,000,000.00	BANK OF MONTREAL		06/15/2017	1.10%	\$ 29,988,249.00
15,000,000.00	COOPERATIEVE RABOBANK UA		06/15/2017	1.05%	\$ 14,994,124.50
15,000,000.00	DNB BANK ASA		06/16/2017	1.08%	\$ 14,993,733.00
10,000,000.00	COOPERATIEVE RABOBANK UA		06/16/2017	1.05%	\$ 9,995,822.00
10,000,000.00	SKANDINAV ENSKILDA BANK		06/16/2017	1.09%	\$ 9,995,822.00
5,000,000.00	NEDERLANDSE WATERSCHAPS		06/19/2017	0.95%	\$ 4,997,836.00
5,250,000.00	KELLS FUNDING LLC		06/19/2017	1.12%	\$ 5,247,367.65
5,000,000.00	OLD LINE FUNDING LLC		06/19/2017	1.00%	\$ 4,997,493.00
10,000,000.00	TOYOTA MOTOR CREDIT CORP		06/20/2017	1.18%	\$ 9,995,444.00
10,000,000.00	NRW.BANK		06/21/2017	1.07%	\$ 9,995,217.00
5,000,000.00	TORONTO DOMINION HDG USA		06/21/2017	1.13%	\$ 4,997,608.50
17,000,000.00	TORONTO DOMINION HDG USA		06/22/2017	1.14%	\$ 16,991,481.30
10,000,000.00	DNB BANK ASA		06/22/2017	1.14%	\$ 9,994,133.00
10,000,000.00	AUST & NZ BANKING GROUP		06/26/2017	0.97%	\$ 9,993,933.00
10,000,000.00	DNB BANK ASA		06/26/2017	1.10%	\$ 9,992,922.00
5,000,000.00	NEDERLANDSE WATERSCHAPS		06/27/2017	1.00%	\$ 4,996,850.00
14,640,000.00	TORONTO DOMINION HDG USA		07/03/2017	1.20%	\$ 14,628,459.29
15,000,000.00	SUMITOMO MITSUI BANKING		07/05/2017	1.00%	\$ 14,985,271.50
12,000,000.00	CA IMPERIAL BK OF COMM		07/05/2017	1.13%	\$ 11,988,217.20
10,000,000.00	ROYAL BANK OF CANADA		07/05/2017	1.22%	\$ 9,991,542.00
10,000,000.00	NRW.BANK		07/06/2017	1.09%	\$ 9,991,300.00
30,000,000.00	BANK OF MONTREAL		07/06/2017	1.08%	\$ 29,969,700.00
25,000,000.00	BANK TOKYO-MIT UFJ NY		07/07/2017	1.05%	\$ 24,974,047.50
20,000,000.00	KELLS FUNDING LLC		07/07/2017	1.12%	\$ 19,979,856.00
10,000,000.00	SVENSKA HANDELSBANKEN AB		07/07/2017	1.13%	\$ 9,991,058.00
5,000,000.00	SVENSKA HANDELSBANKEN AB		07/10/2017	1.22%	\$ 4,995,111.00
10,000,000.00	NRW.BANK		07/11/2017	1.06%	\$ 9,989,864.00
10,000,000.00	CAISSE DES DEPOTS ET CON		07/11/2017	1.12%	\$ 9,989,864.00
5,000,000.00	NRW.BANK		07/12/2017	1.06%	\$ 4,994,808.50
20,000,000.00	NRW.BANK		07/17/2017	1.09%	\$ 19,976,238.00
25,000,000.00	OLD LINE FUNDING LLC		07/18/2017	1.17%	\$ 24,969,667.50
15,000,000.00	WESTPAC BANKING CORP		07/19/2017	1.21%	\$ 14,981,421.00
15,000,000.00	CAISSE DES DEPOTS ET CON		07/20/2017	1.19%	\$ 14,981,041.50
5,000,000.00	TOYOTA MOTOR CREDIT CORP		07/24/2017	1.18%	\$ 4,992,200.00
5,000,000.00	ERSTE ABWICKLUNGSANSTALT		07/25/2017	1.16%	\$ 4,992,896.00
15,000,000.00	NRW.BANK		07/26/2017	1.10%	\$ 14,978,299.50
25,000,000.00	CA IMPERIAL BK OF COMM		08/08/2017	1.17%	\$ 24,947,292.50
10,000,000.00	WESTPAC BANKING CORP		08/21/2017	1.16%	\$ 9,977,678.00
5,000,000.00	WESTPAC BANKING CORP		08/30/2017	1.24%	\$ 4,987,361.00
20,000,000.00	TORONTO DOMINION HDG USA		09/01/2017	1.17%	\$ 19,948,334.00
20,000,000.00	SVENSKA HANDELSBANKEN AB		09/05/2017	1.22%	\$ 19,945,572.00
10,000,000.00	WESTPAC BANKING CORP		09/05/2017	1.20%	\$ 9,972,786.00
5,000,000.00	SVENSKA HANDELSBANKEN AB		09/08/2017	1.23%	\$ 4,985,833.50
25,000,000.00	COOPERATIEVE RABOBANK UA		09/11/2017	1.20%	\$ 24,915,597.50
20,000,000.00	TOYOTA MOTOR CREDIT CORP		09/12/2017	1.25%	\$ 19,937,022.00
10,000,000.00	TORONTO DOMINION HDG USA		09/15/2017	1.21%	\$ 9,969,386.00
10,000,000.00	TOYOTA MOTOR CREDIT CORP		09/18/2017	1.23%	\$ 9,966,389.00
8,000,000.00	TORONTO DOMINION HDG USA		09/20/2017	1.21%	\$ 7,974,115.20
5,000,000.00	TOYOTA MOTOR CREDIT CORP		09/25/2017	1.24%	\$ 4,981,962.50
10,000,000.00	BEDFORD ROW FUNDING CORP		09/27/2017	1.20%	\$ 9,960,664.00
10,000,000.00	DNB BANK ASA		09/29/2017	1.19%	\$ 9,959,331.00
10,000,000.00	COOPERATIEVE RABOBANK UA		10/20/2017	1.24%	\$ 9,951,089.00

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%	\$ 12,942,402.20
10,000,000.00	AUST & NZ BANKING GROUP		10/27/2017	1.20%	\$ 9,954,058.00
10,000,000.00	NORDEA BANK AB		10/27/2017	1.20%	\$ 9,954,058.00
15,000,000.00	COMMONWEALTH BK AUSTRALI		10/30/2017	1.20%	\$ 14,929,699.50
15,000,000.00	COMMONWEALTH BK AUSTRALI		10/31/2017	1.22%	\$ 14,929,237.50
15,000,000.00	TOYOTA MOTOR CREDIT CORP		10/31/2017	1.23%	\$ 14,926,050.00
10,000,000.00	BANK OF MONTREAL		11/02/2017	1.25%	\$ 9,945,750.00
10,200,000.00	SVENSKA HANDELSBANKEN AB		11/06/2017	1.26%	\$ 10,149,543.66
\$ 838,090,000.00	Total Commercial Paper				\$ 836,601,368.30
Money Market Accounts:					
		0.19%			
100,000.00	RBC U.S. Govt MMTT		06/01/2017	0.65%	\$ 100,000.00
100,000.00	Morgan Stanley Liq Govt		06/01/2017	0.68%	\$ 100,000.00
3,000,000.00	LAMPDDA		06/01/2017	0.00%	\$ 3,000,000.00
\$ 3,200,000.00	Total Money Market Accounts				\$ 3,200,000.00
\$ 1,721,726,828.38	Total Investments	100%			\$ 1,720,271,013.39