



**LAMP PORTFOLIO HOLDINGS**

31-JAN-2017  
(UNAUDITED)

7-DAY AVG INTEREST RATE

AS OF 31-JAN-2017

WEIGHED AVERAGE MATURITY (TO RESET)

WEIGHED AVERAGE MATURITY (TO FINAL)

0.73%

44

93

Face Amount	Description	% of Portfolio	Maturity Date	Yield/Rate	Market Value
<b>Federal Farm Credit Notes:</b>		<b>5.30%</b>			
5,000,000.00	FEDERAL FARM CREDIT BANK		10/06/2017	0.90%	\$ 5,010,100.00
10,000,000.00	FEDERAL FARM CREDIT BANK		10/25/2017	0.85%	\$ 10,011,100.00
10,000,000.00	FEDERAL FARM CREDIT BANK		12/08/2017	0.80%	\$ 10,009,700.00
10,000,000.00	FEDERAL FARM CREDIT BANK		02/02/2018	0.94%	\$ 10,020,400.00
10,750,000.00	FEDERAL FARM CREDIT BANK		02/23/2018	0.93%	\$ 10,774,295.00
10,000,000.00	FEDERAL FARM CREDIT BANK		02/26/2018	0.80%	\$ 10,002,600.00
5,000,000.00	FEDERAL FARM CREDIT BANK		04/16/2018	0.82%	\$ 5,009,600.00
7,750,000.00	FEDERAL FARM CREDIT BANK		05/09/2018	0.89%	\$ 7,775,265.00
5,000,000.00	FEDERAL FARM CREDIT BANK		11/14/2018	0.75%	\$ 5,001,550.00
<b>\$ 73,500,000.00</b>	<b>Total Federal Farm Credit Notes</b>				<b>\$ 73,614,610.00</b>
<b>Federal Home Loan Bank Notes:</b>		<b>9.00%</b>			
10,000,000.00	FEDERAL HOME LOAN BANK		02/08/2017	0.40%	\$ 10,000,300.00
10,000,000.00	FED HOME LN DISCOUNT NT		02/17/2017	0.54%	\$ 9,997,620.00
15,000,000.00	FED HOME LN DISCOUNT NT		04/21/2017	0.51%	\$ 14,981,433.00
5,000,000.00	FED HOME LN DISCOUNT NT		05/03/2017	0.53%	\$ 4,993,125.50
10,000,000.00	FEDERAL HOME LOAN BANK		05/16/2017	0.77%	\$ 10,007,400.00
10,000,000.00	FEDERAL HOME LOAN BANK		09/08/2017	0.86%	\$ 10,014,600.00
10,000,000.00	FEDERAL HOME LOAN BANK		09/29/2017	0.61%	\$ 10,022,400.00
10,000,000.00	FEDERAL HOME LOAN BANK		10/20/2017	0.85%	\$ 10,011,300.00
10,000,000.00	FEDERAL HOME LOAN BANK		10/25/2017	0.97%	\$ 10,018,100.00
5,000,000.00	FEDERAL HOME LOAN BANK		02/26/2018	0.77%	\$ 5,009,000.00
5,000,000.00	FEDERAL HOME LOAN BANK		04/12/2018	0.73%	\$ 5,000,000.00
5,000,000.00	FEDERAL HOME LOAN BANK		05/04/2018	0.83%	\$ 5,015,050.00
20,000,000.00	FEDERAL HOME LOAN BANK		01/18/2019	0.83%	\$ 19,989,600.00
<b>\$ 125,000,000.00</b>	<b>Total Federal Home Loan Bank Notes</b>				<b>\$ 125,059,928.50</b>
<b>Federal Home Loan Mortgage Corp.:</b>		<b>1.80%</b>			
10,000,000.00	FREDDIE MAC		04/27/2017	0.41%	\$ 10,007,400.00
15,000,000.00	FREDDIE MAC		07/21/2017	0.91%	\$ 15,023,250.00
<b>\$ 25,000,000.00</b>	<b>Total Federal Home Loan Mortgage Corp.</b>				<b>\$ 25,030,650.00</b>
<b>Federal National Mortgage Association:</b>		<b>2.75%</b>			
5,000,000.00	FANNIE MAE		08/16/2017	0.78%	\$ 5,003,250.00
8,175,000.00	FANNIE MAE		10/05/2017	0.78%	\$ 8,183,093.25
5,000,000.00	FANNIE MAE		01/11/2018	0.98%	\$ 5,015,650.00
20,000,000.00	FANNIE MAE		03/21/2018	0.59%	\$ 20,057,200.00
<b>\$ 38,175,000.00</b>	<b>Total Federal National Mortgage Association</b>				<b>\$ 38,259,193.25</b>
<b>Treasuries:</b>		<b>0.72%</b>			
10,000,000.00	TREASURY BILL		06/01/2017	0.63%	\$ 9,982,884.00
<b>\$ 10,000,000.00</b>	<b>Total Treasuries</b>				<b>\$ 9,982,884.00</b>
<b>Repurchase Agreements:</b>		<b>30.59%</b>			
290,000,000.00	Credit Agricole CIB Repo		02/01/2017	0.56%	\$ 290,000,000.00
4,979,227.81	Goldman Sachs & Co.		02/01/2017	0.53%	\$ 4,979,227.81
75,000,000.00	BNP Paribas Securities Corp		02/01/2017	0.56%	\$ 75,000,000.00
55,000,000.00	TD Securities (USA) LLC		02/01/2017	0.55%	\$ 55,000,000.00
<b>\$ 424,979,227.81</b>	<b>Total Repurchase Agreements</b>				<b>\$ 424,979,227.81</b>

Face Amount	Description	Maturity Date	Yield/Rate	Market Value
<b>Commercial Paper:</b>		<b>49.61%</b>		
9,645,000.00	TORONTO DOMINION HDG USA	02/06/2017	0.92%	\$ 9,644,115.55
5,000,000.00	SVENSKA HANDELSBANKEN AB	02/06/2017	1.17%	\$ 4,999,541.50
30,000,000.00	CANADIAN IMPERIAL HLDING	02/10/2017	1.18%	\$ 29,994,249.00
10,000,000.00	TORONTO DOMINION HDG USA	02/13/2017	0.90%	\$ 9,997,978.00
5,000,000.00	KELLS FUNDING LLC	02/13/2017	1.05%	\$ 4,998,989.00
10,000,000.00	TORONTO DOMINION HDG USA	02/21/2017	1.21%	\$ 9,996,617.00
5,000,000.00	SVENSKA HANDELSBANKEN AB	02/22/2017	1.18%	\$ 4,998,228.00
10,000,000.00	KELLS FUNDING LLC	02/23/2017	1.04%	\$ 9,995,528.00
5,000,000.00	COOPERATIEVE RABOBANK UA	02/23/2017	1.18%	\$ 4,997,636.00
5,000,000.00	SVENSKA HANDELSBANKEN AB	02/24/2017	1.22%	\$ 4,998,033.50
10,000,000.00	NORDEA BANK AB	02/27/2017	1.20%	\$ 9,995,500.00
5,000,000.00	TORONTO DOMINION HDG USA	02/28/2017	0.90%	\$ 4,997,666.50
10,000,000.00	ROYAL BANK OF CANADA	03/01/2017	1.19%	\$ 9,995,086.00
5,000,000.00	COCA-COLA CO	03/03/2017	0.80%	\$ 4,997,330.50
10,000,000.00	TORONTO DOMINION HDG USA	03/03/2017	1.18%	\$ 9,994,661.00
10,000,000.00	SVENSKA HANDELSBANKEN AB	03/06/2017	1.19%	\$ 9,994,050.00
10,000,000.00	DNB BANK ASA	03/09/2017	1.17%	\$ 9,991,778.00
15,000,000.00	OLD LINE FUNDING LLC	03/13/2017	1.22%	\$ 14,988,895.50
15,000,000.00	NORDEA BANK AB	03/13/2017	1.21%	\$ 14,988,895.50
5,000,000.00	CAISSE DES DEPOTS ET CON	03/14/2017	1.00%	\$ 4,996,150.00
10,000,000.00	KELLS FUNDING LLC	03/14/2017	1.02%	\$ 9,989,850.00
15,000,000.00	DNB BANK ASA	03/14/2017	1.00%	\$ 14,985,649.50
15,000,000.00	TOYOTA MOTOR CREDIT CORP	03/14/2017	1.10%	\$ 14,988,450.00
10,000,000.00	COMMONWEALTH BK AUSTRALI	03/16/2017	1.01%	\$ 9,991,933.00
5,000,000.00	SVENSKA HANDELSBANKEN AB	03/16/2017	1.18%	\$ 4,995,966.50
10,000,000.00	BANK OF MONTREAL	03/20/2017	1.08%	\$ 9,988,800.00
5,000,000.00	TOYOTA MOTOR CREDIT CORP	03/21/2017	1.11%	\$ 4,995,372.00
20,000,000.00	AUST & NZ BANKING GROUP	03/23/2017	1.15%	\$ 19,980,450.00
11,250,000.00	OLD LINE FUNDING LLC	03/24/2017	0.91%	\$ 11,235,375.00
5,000,000.00	NORDEA BANK AB	03/27/2017	1.13%	\$ 4,994,576.50
8,000,000.00	NRW.BANK	03/29/2017	1.05%	\$ 7,990,880.00
5,000,000.00	BANK OF NOVA SCOTIA	03/30/2017	1.13%	\$ 4,992,911.00
12,000,000.00	BANK OF MONTREAL	04/03/2017	1.12%	\$ 11,981,606.40
15,000,000.00	BANK OF MONTREAL	04/04/2017	1.10%	\$ 14,976,375.00
5,000,000.00	KELLS FUNDING LLC	04/04/2017	1.06%	\$ 4,993,612.50
20,000,000.00	CANADIAN IMPERIAL HLDING	04/04/2017	1.10%	\$ 19,968,500.00
15,000,000.00	COOPERATIEVE RABOBANK UA	04/05/2017	1.14%	\$ 14,976,000.00
10,000,000.00	WESTPAC BANKING CORP	04/07/2017	1.13%	\$ 9,986,250.00
10,000,000.00	NRW.BANK	04/13/2017	1.05%	\$ 9,984,600.00
10,000,000.00	COMMONWEALTH BK AUSTRALI	04/17/2017	1.11%	\$ 9,983,533.00
10,000,000.00	NRW.BANK	04/20/2017	1.03%	\$ 9,982,664.00
5,000,000.00	ERSTE ABWICKLUNGSANSTALT	04/25/2017	1.13%	\$ 4,990,550.00
15,000,000.00	TOYOTA MOTOR CREDIT CORP	04/25/2017	1.03%	\$ 14,971,650.00
10,000,000.00	NATIONAL AUSTRALI BANK L	04/26/2017	1.05%	\$ 9,975,444.00
10,000,000.00	NATIONAL AUSTRALI BANK L	05/02/2017	1.05%	\$ 9,978,767.00
10,000,000.00	SVENSKA HANDELSBANKEN AB	05/08/2017	1.06%	\$ 9,976,828.00
15,000,000.00	ROYAL BANK OF CANADA	05/09/2017	1.05%	\$ 14,964,883.50
20,000,000.00	ERSTE ABWICKLUNGSANSTALT	05/11/2017	1.12%	\$ 19,951,666.00
10,000,000.00	BANK OF MONTREAL	05/11/2017	1.11%	\$ 9,971,111.00
20,000,000.00	NORDEA BANK AB	05/11/2017	1.01%	\$ 19,951,666.00
20,000,000.00	KELLS FUNDING LLC	05/12/2017	1.09%	\$ 19,945,012.00
5,000,000.00	OLD LINE FUNDING LLC	05/18/2017	1.10%	\$ 4,985,287.50
5,000,000.00	KELLS FUNDING LLC	05/23/2017	1.10%	\$ 4,984,444.50
10,000,000.00	ERSTE ABWICKLUNGSANSTALT	05/26/2017	1.12%	\$ 9,970,611.00
10,000,000.00	BANK OF NOVA SCOTIA	06/01/2017	1.16%	\$ 9,963,028.00
5,000,000.00	TOYOTA MOTOR CREDIT CORP	06/01/2017	1.10%	\$ 4,984,371.00
20,000,000.00	DNB BANK ASA	06/12/2017	1.14%	\$ 19,917,134.00
5,000,000.00	CA IMPERIAL BK OF COMM	06/14/2017	1.14%	\$ 4,978,783.50
10,000,000.00	SKANDINAV ENSKILDA BANK	06/16/2017	1.09%	\$ 9,956,933.00
10,000,000.00	TOYOTA MOTOR CREDIT CORP	06/20/2017	1.18%	\$ 9,961,889.00

Face Amount	Description	Maturity Date	Yield/Rate	Market Value
<b>Commercial Paper Cont.:</b>				
10,000,000.00	DNB BANK ASA	06/22/2017	1.14%	\$ 9,954,244.00
14,640,000.00	TORONTO DOMINION HDG USA	07/03/2017	1.20%	\$ 14,577,157.80
10,000,000.00	ROYAL BANK OF CANADA	07/05/2017	1.22%	\$ 9,956,514.00
5,000,000.00	SVENSKA HANDELSBANKEN AB	07/10/2017	1.22%	\$ 4,977,333.50
15,000,000.00	WESTPAC BANKING CORP	07/19/2017	1.21%	\$ 14,927,470.50
5,000,000.00	WESTPAC BANKING CORP	08/30/2017	1.24%	\$ 4,968,350.00
<b>\$ 690,535,000.00</b>	<b>Total Commerical Paper</b>			<b>\$ 689,265,411.75</b>
<b>Money Market Accounts</b>				
			<b>0.25%</b>	
3,000,000.00	LAMP DDA	02/01/2017	0.00%	\$ 3,000,000.00
100,000.00	RBC U.S. Govt MMT	02/01/2017	0.48%	\$ 100,000.00
100,000.00	Morgan Stanley Liq Govt	02/01/2017	0.48%	\$ 100,000.00
<b>\$ 3,200,000.00</b>	<b>Total Money Market Accounts</b>			<b>\$ 3,200,000.00</b>
<b>\$ 1,390,389,227.81</b>	<b>Total Investments</b>		<b>100%</b>	<b>\$ 1,389,391,905.31</b>