



LAMP PORTFOLIO HOLDINGS

31-Mar-17
(UNAUDITED)

7-DAY AVG INTEREST RATE

0.84%

AS OF 31-MAR-2017

WEIGHED AVERAGE MATURITY (TO RESET)

51

WEIGHED AVERAGE MATURITY (TO FINAL)

99

Face Amount	Description	% of Portfolio	Maturity Date	Yield/Rate	Market Value
Federal Farm Credit Notes:		5.03%			
5,000,000.00	FEDERAL FARM CREDIT BANK		10/06/2017	0.96%	\$ 5,006,050.00
10,000,000.00	FEDERAL FARM CREDIT BANK		10/25/2017	1.06%	\$ 10,010,100.00
10,000,000.00	FEDERAL FARM CREDIT BANK		12/08/2017	0.88%	\$ 10,014,000.00
10,000,000.00	FEDERAL FARM CREDIT BANK		02/02/2018	1.15%	\$ 9,988,800.00
10,750,000.00	FEDERAL FARM CREDIT BANK		02/23/2018	1.13%	\$ 10,775,585.00
10,000,000.00	FEDERAL FARM CREDIT BANK		02/26/2018	1.01%	\$ 10,012,400.00
5,000,000.00	FEDERAL FARM CREDIT BANK		04/16/2018	0.98%	\$ 5,006,800.00
7,750,000.00	FEDERAL FARM CREDIT BANK		05/09/2018	1.04%	\$ 7,775,265.00
5,000,000.00	FEDERAL FARM CREDIT BANK		09/28/2018	0.89%	\$ 5,000,100.00
5,000,000.00	FEDERAL FARM CREDIT BANK		11/14/2018	0.75%	\$ 5,004,900.00
\$ 78,500,000.00	Total Federal Farm Credit Notes				\$ 78,594,000.00
Federal Home Loan Bank Notes:		13.56%			
15,000,000.00	FED HOME LN DISCOUNT NT		04/21/2017	0.51%	\$ 14,993,323.50
5,000,000.00	FED HOME LN DISCOUNT NT		05/03/2017	0.53%	\$ 4,996,466.50
14,659,000.00	FREDDIE MAC DISCOUNT NT		05/04/2017	0.75%	\$ 14,648,395.68
10,000,000.00	FEDERAL HOME LOAN BANK		05/16/2017	0.89%	\$ 10,000,500.00
8,000,000.00	FED HOME LN DISCOUNT NT		06/09/2017	0.80%	\$ 7,987,820.00
10,000,000.00	FED HOME LN DISCOUNT NT		06/14/2017	0.81%	\$ 9,983,583.00
16,989,000.00	FED HOME LN DISCOUNT NT		06/23/2017	0.79%	\$ 16,957,881.25
8,000,000.00	FED HOME LN DISCOUNT NT		07/28/2017	0.87%	\$ 7,978,130.40
5,000,000.00	FED HOME LN DISCOUNT NT		08/01/2017	0.90%	\$ 4,986,419.00
4,205,000.00	FED HOME LN DISCOUNT NT		08/03/2017	0.90%	\$ 4,193,392.52
15,000,000.00	FED HOME LN DISCOUNT NT		08/23/2017	0.71%	\$ 14,950,519.50
10,000,000.00	FEDERAL HOME LOAN BANK		09/08/2017	1.02%	\$ 10,009,600.00
10,000,000.00	FEDERAL HOME LOAN BANK		09/29/2017	0.61%	\$ 10,013,400.00
10,000,000.00	FEDERAL HOME LOAN BANK		10/20/2017	1.05%	\$ 10,010,700.00
10,000,000.00	FEDERAL HOME LOAN BANK		10/25/2017	0.97%	\$ 10,015,000.00
5,000,000.00	FEDERAL HOME LOAN BANK		02/26/2018	0.89%	\$ 5,007,000.00
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	0.98%	\$ 5,013,650.00
20,000,000.00	FEDERAL HOME LOAN BANK		01/18/2019	0.83%	\$ 20,020,000.00
15,000,000.00	FEDERAL HOME LOAN BANK		02/06/2019	0.79%	\$ 15,001,050.00
10,000,000.00	FEDERAL HOME LOAN BANK		02/13/2019	0.80%	\$ 9,996,400.00
\$ 211,853,000.00	Total Federal Home Loan Bank Notes				\$ 211,763,231.35
Federal Home Loan Mortgage Corp.:		1.60%			
10,000,000.00	FREDDIE MAC		04/27/2017	0.41%	\$ 10,001,800.00
15,000,000.00	FREDDIE MAC		07/21/2017	1.11%	\$ 15,016,650.00
\$ 25,000,000.00	Total Federal Home Loan Mortgage Corp.				\$ 25,018,450.00
Federal National Mortgage Association:		2.91%			
7,200,000.00	FANNIE DISCOUNT NOTE		06/21/2017	0.78%	\$ 7,187,191.92
5,000,000.00	FANNIE MAE		08/16/2017	0.94%	\$ 5,002,600.00
8,175,000.00	FANNIE MAE		10/05/2017	0.84%	\$ 8,181,948.75
5,000,000.00	FANNIE MAE		01/11/2018	0.98%	\$ 5,012,300.00
20,000,000.00	FANNIE MAE		03/21/2018	0.59%	\$ 20,047,600.00
\$ 45,375,000.00	Total Federal National Mortgage Association				\$ 45,431,640.67
Treasuries:		0.64%			
10,000,000.00	TREASURY BILL		06/01/2017	0.63%	\$ 9,987,925.00
\$ 10,000,000.00	Total Treasuries				\$ 9,987,925.00
Repurchase Agreements:		19.93%			
175,000,000.00	Credit Agricole CIB Repo		04/01/2017	0.82%	\$ 175,000,000.00
1,163,921.68	Goldman Sachs & Co.		04/01/2017	0.78%	\$ 1,163,921.68
75,000,000.00	BNP Paribas Securities Corp		04/01/2017	0.80%	\$ 75,000,000.00
60,000,000.00	TD Securities (USA) LLC		04/05/2017	0.77%	\$ 60,000,000.00
\$ 311,163,921.68	Total Repurchase Agreements				\$ 311,163,921.68

Face Amount	Description	Maturity Date	Yield/Rate	Market Value
Commercial Paper:		49.65%		
12,000,000.00	BANK OF MONTREAL	04/03/2017	1.12%	\$ 11,999,109.60
15,000,000.00	BANK OF MONTREAL	04/04/2017	1.10%	\$ 14,998,516.50
5,000,000.00	KELLS FUNDING LLC	04/04/2017	1.06%	\$ 4,999,572.00
20,000,000.00	CANADIAN IMPERIAL HLDING	04/04/2017	1.10%	\$ 19,998,022.00
15,000,000.00	COOPERATIEVE RABOBANK UA	04/05/2017	1.14%	\$ 14,998,146.00
10,000,000.00	WESTPAC BANKING CORP	04/07/2017	1.13%	\$ 9,998,483.00
10,000,000.00	NRW.BANK	04/13/2017	1.05%	\$ 9,997,039.00
10,000,000.00	COMMONWEALTH BK AUSTRALI	04/17/2017	1.11%	\$ 9,996,081.00
10,000,000.00	NRW.BANK	04/20/2017	1.03%	\$ 9,995,444.00
5,000,000.00	ERSTE ABWICKLUNGSANSTALT	04/25/2017	1.13%	\$ 4,997,153.00
15,000,000.00	TOYOTA MOTOR CREDIT CORP	04/25/2017	1.03%	\$ 14,991,459.00
10,000,000.00	NATIONAL AUSTRALI BANK L	04/26/2017	1.05%	\$ 9,992,489.00
10,000,000.00	NATIONAL AUSTRALI BANK L	05/02/2017	1.05%	\$ 9,992,711.00
3,250,000.00	SVENSKA HANDELSBANKEN AB	05/04/2017	0.96%	\$ 3,247,452.33
10,000,000.00	SVENSKA HANDELSBANKEN AB	05/08/2017	1.06%	\$ 9,991,239.00
15,000,000.00	ROYAL BANK OF CANADA	05/09/2017	1.05%	\$ 14,986,512.00
20,000,000.00	ERSTE ABWICKLUNGSANSTALT	05/11/2017	1.12%	\$ 19,981,094.00
10,000,000.00	BANK OF MONTREAL	05/11/2017	1.11%	\$ 9,988,611.00
20,000,000.00	NORDEA BANK AB	05/11/2017	1.01%	\$ 19,981,094.00
10,000,000.00	NRW.BANK	05/12/2017	1.00%	\$ 9,990,200.00
20,000,000.00	KELLS FUNDING LLC	05/12/2017	1.09%	\$ 19,980,400.00
5,000,000.00	OLD LINE FUNDING LLC	05/18/2017	1.10%	\$ 4,994,333.50
5,000,000.00	KELLS FUNDING LLC	05/23/2017	1.10%	\$ 4,993,669.50
10,000,000.00	ERSTE ABWICKLUNGSANSTALT	05/26/2017	1.12%	\$ 9,986,622.00
10,000,000.00	BANK OF NOVA SCOTIA	06/01/2017	1.16%	\$ 9,981,917.00
5,000,000.00	TOYOTA MOTOR CREDIT CORP	06/01/2017	1.10%	\$ 4,992,508.50
5,000,000.00	ERSTE ABWICKLUNGSANSTALT	06/05/2017	1.11%	\$ 4,991,841.50
10,000,000.00	KELLS FUNDING LLC	06/07/2017	1.00%	\$ 9,980,544.00
10,000,000.00	KELLS FUNDING LLC	06/08/2017	1.10%	\$ 9,980,258.00
20,000,000.00	DNB BANK ASA	06/12/2017	1.14%	\$ 19,956,200.00
5,000,000.00	DNB BANK ASA	06/14/2017	1.01%	\$ 4,988,750.00
5,000,000.00	CA IMPERIAL BK OF COMM	06/14/2017	1.14%	\$ 4,988,750.00
30,000,000.00	BANK OF MONTREAL	06/15/2017	1.10%	\$ 29,930,967.00
15,000,000.00	COOPERATIEVE RABOBANK UA	06/15/2017	1.05%	\$ 14,965,483.50
15,000,000.00	DNB BANK ASA	06/16/2017	1.08%	\$ 14,965,029.00
10,000,000.00	COOPERATIEVE RABOBANK UA	06/16/2017	1.05%	\$ 9,976,686.00
10,000,000.00	SKANDINAV ENSKILDA BANK	06/16/2017	1.09%	\$ 9,976,686.00
5,250,000.00	KELLS FUNDING LLC	06/19/2017	1.12%	\$ 5,237,166.90
5,000,000.00	OLD LINE FUNDING LLC	06/19/2017	1.00%	\$ 4,987,828.00
10,000,000.00	TOYOTA MOTOR CREDIT CORP	06/20/2017	1.18%	\$ 9,979,075.00
10,000,000.00	NRW.BANK	06/21/2017	1.07%	\$ 9,978,817.00
5,000,000.00	TORONTO DOMINION HDG USA	06/21/2017	1.13%	\$ 4,989,408.50
17,000,000.00	TORONTO DOMINION HDG USA	06/22/2017	1.14%	\$ 16,963,157.60
10,000,000.00	DNB BANK ASA	06/22/2017	1.14%	\$ 9,974,639.00
10,000,000.00	DNB BANK ASA	06/26/2017	1.10%	\$ 9,973,175.00
14,640,000.00	TORONTO DOMINION HDG USA	07/03/2017	1.20%	\$ 14,602,919.81
12,000,000.00	CA IMPERIAL BK OF COMM	07/05/2017	1.13%	\$ 11,963,840.40
10,000,000.00	ROYAL BANK OF CANADA	07/05/2017	1.22%	\$ 9,974,133.00
10,000,000.00	SVENSKA HANDELSBANKEN AB	07/07/2017	1.13%	\$ 9,973,322.00
5,000,000.00	SVENSKA HANDELSBANKEN AB	07/10/2017	1.22%	\$ 4,986,112.50
25,000,000.00	OLD LINE FUNDING LLC	07/18/2017	1.17%	\$ 24,915,980.00
15,000,000.00	WESTPAC BANKING CORP	07/19/2017	1.21%	\$ 14,953,708.50
15,000,000.00	CAISSE DES DEPOTS ET CON	07/20/2017	1.19%	\$ 14,953,287.00
5,000,000.00	TOYOTA MOTOR CREDIT CORP	07/24/2017	1.18%	\$ 4,984,826.50
5,000,000.00	ERSTE ABWICKLUNGSANSTALT	07/25/2017	1.16%	\$ 4,983,405.50
25,000,000.00	CA IMPERIAL BK OF COMM	08/08/2017	1.17%	\$ 24,890,765.00
10,000,000.00	WESTPAC BANKING CORP	08/21/2017	1.16%	\$ 9,957,100.00
5,000,000.00	WESTPAC BANKING CORP	08/30/2017	1.24%	\$ 4,976,989.00
10,000,000.00	TORONTO DOMINION HDG USA	09/01/2017	1.17%	\$ 9,953,372.00
20,000,000.00	SVENSKA HANDELSBANKEN AB	09/05/2017	1.22%	\$ 19,904,322.00
10,000,000.00	WESTPAC BANKING CORP	09/05/2017	1.20%	\$ 9,952,161.00
5,000,000.00	SVENSKA HANDELSBANKEN AB	09/08/2017	1.23%	\$ 4,975,403.00
25,000,000.00	COOPERATIEVE RABOBANK UA	09/11/2017	1.20%	\$ 24,853,082.50
20,000,000.00	TOYOTA MOTOR CREDIT CORP	09/12/2017	1.25%	\$ 19,901,000.00
10,000,000.00	TORONTO DOMINION HDG USA	09/15/2017	1.21%	\$ 9,948,667.00
10,000,000.00	TOYOTA MOTOR CREDIT CORP	09/18/2017	1.23%	\$ 9,947,750.00
8,000,000.00	TORONTO DOMINION HDG USA	09/20/2017	1.21%	\$ 7,957,711.20
5,000,000.00	TOYOTA MOTOR CREDIT CORP	09/25/2017	1.24%	\$ 4,972,311.00
\$ 777,140,000.00	Total Commercial Paper			\$ 775,316,508.83

Face Amount	Description	Maturity Date	Yield/Rate	Market Value
Money Market Accounts:			6.67%	
101,100,000.00	RBC U.S. Govt MMKT	04/01/2017	0.60%	\$ 101,100,000.00
3,000,000.00	LAMPDDA	04/01/2017	0.00%	\$ 3,000,000.00
100,000.00	Morgan Stanley Liq Govt	04/01/2017	0.61%	\$ 100,000.00
\$ 104,200,000.00	Total Money Market Accounts			\$ 104,200,000.00
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\$ 1,563,231,921.68	Total Investments		100%	\$ 1,561,475,677.53