



**LAMP PORTFOLIO HOLDINGS**

31-MAY -2016  
(UNAUDITED)

7-DAY AVG INTEREST RATE

AS OF 31-MAY-2016

WEIGHED AVERAGE MATURITY (TO RESET)

WEIGHED AVERAGE MATURITY (TO FINAL)

<b>0.40%</b>
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<b>38</b>
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<b>90</b>
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Face Amount	Description	Maturity Date	Yield/Rate	Market Value
<b>Federal Farm Credit Notes:</b>		<b>5.96%</b>		
10,000,000.00	FEDERAL FARM CREDIT BANK	10/03/2016	0.44%	\$ 9,998,000.00
15,000,000.00	FEDERAL FARM CREDIT BANK	10/03/2016	0.48%	\$ 15,000,900.00
5,000,000.00	FEDERAL FARM CREDIT BANK	10/06/2017	0.57%	\$ 5,002,350.00
10,000,000.00	FEDERAL FARM CREDIT BANK	10/25/2017	0.53%	\$ 10,001,500.00
10,000,000.00	FEDERAL FARM CREDIT BANK	12/08/2017	0.47%	\$ 9,985,200.00
10,000,000.00	FEDERAL FARM CREDIT BANK	02/02/2018	0.60%	\$ 9,964,400.00
10,750,000.00	FEDERAL FARM CREDIT BANK	02/23/2018	0.59%	\$ 10,762,255.00
10,000,000.00	FEDERAL FARM CREDIT BANK	02/26/2018	0.47%	\$ 9,985,300.00
<b>\$ 80,750,000.00</b>	<b>Total Federal Farm Credit Bank Notes</b>			<b>\$ 80,699,905.00</b>
<b>Federal Home Loan Bank Notes:</b>		<b>12.55%</b>		
5,000,000.00	FED HOME LN DISCOUNT NT	06/10/2016	0.68%	\$ 4,999,559.50
5,000,000.00	FED HOME LN DISCOUNT NT	06/13/2016	0.63%	\$ 4,999,445.50
50,000,000.00	FEDERAL HOME LOAN BANK	07/22/2016	0.37%	\$ 49,999,000.00
5,000,000.00	FED HOME LN DISCOUNT NT	08/17/2016	0.46%	\$ 4,994,756.50
10,000,000.00	FEDERAL HOME LOAN BANK	08/18/2016	0.41%	\$ 9,998,000.00
25,000,000.00	FEDERAL HOME LOAN BANK	08/19/2016	0.38%	\$ 24,996,250.00
5,000,000.00	FED HOME LN DISCOUNT NT	09/02/2016	0.51%	\$ 4,994,516.50
5,000,000.00	FED HOME LN DISCOUNT NT	09/06/2016	0.51%	\$ 4,994,283.50
5,000,000.00	FED HOME LN DISCOUNT NT	09/09/2016	0.46%	\$ 4,994,010.00
5,640,000.00	FED HOME LN DISCOUNT NT	09/14/2016	0.45%	\$ 5,632,991.74
10,000,000.00	FEDERAL HOME LOAN BANK	11/01/2016	0.48%	\$ 9,997,800.00
4,492,000.00	FED HOME LN DISCOUNT NT	11/04/2016	0.56%	\$ 4,481,519.27
10,000,000.00	FEDERAL HOME LOAN BANK	02/08/2017	0.40%	\$ 9,998,200.00
10,000,000.00	FEDERAL HOME LOAN BANK	09/29/2017	0.61%	\$ 10,008,800.00
10,000,000.00	FEDERAL HOME LOAN BANK	10/25/2017	0.57%	\$ 10,007,100.00
5,000,000.00	FEDERAL HOME LOAN BANK	05/04/2018	0.59%	\$ 4,991,950.00
<b>\$ 170,132,000.00</b>	<b>Total Federal Home Loan Bank Notes</b>			<b>\$ 170,088,182.50</b>
<b>Federal Home Loan Mortgage Corp:</b>		<b>4.06%</b>		
25,000,000.00	FREDDIE MAC	08/17/2016	0.38%	\$ 24,992,250.00
5,000,000.00	FREDDIE MAC DISCOUNT NT	08/19/2016	0.50%	\$ 4,996,022.00
10,000,000.00	FREDDIE MAC	04/27/2017	0.41%	\$ 10,002,200.00
15,000,000.00	FREDDIE MAC	07/21/2017	0.57%	\$ 15,011,100.00
<b>\$ 55,000,000.00</b>	<b>Total Federal Home Loan Mortgage Corp.</b>			<b>\$ 55,001,572.00</b>
<b>Federal National Mortgage Association:</b>		<b>2.08%</b>		
5,000,000.00	FANNIE DISCOUNT NOTE	06/15/2016	0.63%	\$ 4,999,389.50
10,000,000.00	FANNIE MAE	10/21/2016	0.44%	\$ 10,003,200.00
5,000,000.00	FANNIE MAE	08/16/2017	0.44%	\$ 4,995,400.00
8,175,000.00	FANNIE MAE	10/05/2017	0.45%	\$ 8,166,334.50
<b>\$ 28,175,000.00</b>	<b>Total Federal National Mortgage Association Notes</b>			<b>\$ 28,164,324.00</b>
<b>Repurchase Agreements:</b>		<b>25.02%</b>		
210,000,000.00	Credit Agricole CIB Repo	06/01/2016	0.30%	\$ 210,000,000.00
4,107,296.95	Goldman Sachs & Co.	06/01/2016	0.28%	\$ 4,107,296.95
75,000,000.00	BNP Paribas Securities Corp	06/01/2016	0.31%	\$ 75,000,000.00
50,000,000.00	TD Securities (USA) LLC	06/01/2016	0.29%	\$ 50,000,000.00
<b>\$ 339,107,296.95</b>	<b>Total Repurchase Agreements</b>			<b>\$ 339,107,296.95</b>
<b>Commercial Paper:</b>		<b>49.45%</b>		
8,000,000.00	TORONTO DOMINION HDG USA	06/01/2016	0.75%	\$ 7,999,922.40
13,000,000.00	WESTPAC BANKING CORP	06/06/2016	0.71%	\$ 12,999,242.10
10,000,000.00	ERSTE ABWICKLUNGSANSTALT	06/08/2016	0.60%	\$ 9,999,222.00
5,000,000.00	COCA-COLA CO	06/09/2016	0.77%	\$ 4,999,487.50
5,000,000.00	WESTPAC BANKING CORP	06/09/2016	0.77%	\$ 4,999,562.50
20,000,000.00	CANADIAN IMPERIAL HLDING	06/10/2016	0.55%	\$ 19,997,722.00
25,000,000.00	SVENSKA HANDELSBANKEN AB	06/13/2016	0.72%	\$ 24,996,840.00
20,000,000.00	NORDEA BANK AB	06/13/2016	0.70%	\$ 19,996,966.00
20,000,000.00	ROYAL BANK OF CANADA	06/16/2016	0.81%	\$ 19,996,888.00

Face Amount	Description	Cusip	Maturity Date	Yield/Rate	Market Value
<b>Commercial Paper cont:</b>					
10,000,000.00	BEDFORD ROW FUNDING CORP		06/16/2016	0.60%	\$ 9,998,356.00
10,000,000.00	BANK OF MONTREAL		06/16/2016	0.56%	\$ 9,998,089.00
10,000,000.00	TOYOTA MOTOR CREDIT CORP		06/17/2016	0.75%	\$ 9,997,922.00
10,000,000.00	NORDEA BANK AB		06/17/2016	0.70%	\$ 9,998,347.00
15,000,000.00	CAISSE DES DEPOTS ET CON		06/17/2016	0.62%	\$ 14,997,520.50
25,000,000.00	OLD LINE FUNDING LLC		06/20/2016	0.70%	\$ 24,991,945.00
10,000,000.00	COOPERATIEVE RABOBANK UA		06/20/2016	0.77%	\$ 9,997,500.00
10,000,000.00	COOPERATIEVE RABOBANK UA		06/21/2016	0.63%	\$ 9,997,375.00
10,000,000.00	DNB BANK ASA		06/21/2016	0.61%	\$ 9,997,375.00
10,000,000.00	TOYOTA MOTOR CREDIT CORP		06/22/2016	0.70%	\$ 9,997,250.00
10,000,000.00	COMMONWEALTH BK AUSTRALI		06/23/2016	0.85%	\$ 9,997,061.00
10,000,000.00	NORDEA BANK AB		06/23/2016	0.80%	\$ 9,997,061.00
25,000,000.00	TOYOTA MOTOR CREDIT CORP		06/24/2016	0.82%	\$ 24,992,332.50
10,000,000.00	ERSTE ABWICKLUNGSANSTALT		07/01/2016	0.65%	\$ 9,996,900.00
15,000,000.00	COCA-COLA CO		07/07/2016	0.60%	\$ 14,994,295.50
10,000,000.00	NESTLE CAPITAL CORP		07/15/2016	0.59%	\$ 9,995,250.00
18,000,000.00	BANK OF MONTREAL		07/18/2016	0.62%	\$ 17,987,279.40
15,000,000.00	SKANDINAV ENSKILDA BANK		07/22/2016	0.64%	\$ 14,988,516.00
6,850,000.00	SKANDINAV ENSKILDA BANK		07/29/2016	0.56%	\$ 6,843,825.41
15,000,000.00	ERSTE ABWICKLUNGSANSTALT		08/04/2016	0.65%	\$ 14,988,625.50
10,000,000.00	NESTLE CAPITAL CORP		08/04/2016	0.59%	\$ 9,992,417.00
5,000,000.00	SVENSKA HANDELSBANKEN AB		08/09/2016	0.72%	\$ 4,995,819.50
5,000,000.00	ROYAL BANK OF CANADA		08/12/2016	0.81%	\$ 4,995,539.00
30,000,000.00	TORONTO DOMINION HDG USA		08/15/2016	0.84%	\$ 29,971,500.00
15,000,000.00	SUMITOMO MITSUI BANKING		08/18/2016	0.66%	\$ 14,980,579.50
9,000,000.00	SVENSKA HANDELSBANKEN AB		08/29/2016	0.83%	\$ 8,988,975.00
10,000,000.00	NEDERLANDSE WATERSCHAPS		08/29/2016	0.62%	\$ 9,987,750.00
5,000,000.00	SKANDINAV ENSKILDA BANK		08/30/2016	0.71%	\$ 4,992,164.00
5,000,000.00	SVENSKA HANDELSBANKEN AB		09/01/2016	0.72%	\$ 4,993,671.00
15,000,000.00	AUST & NZ BANKING GROUP		09/02/2016	0.64%	\$ 14,980,416.00
10,000,000.00	SVENSKA HANDELSBANKEN AB		09/07/2016	0.83%	\$ 9,985,975.00
10,000,000.00	BEDFORD ROW FUNDING CORP		09/07/2016	0.66%	\$ 9,984,325.00
5,000,000.00	ERSTE ABWICKLUNGSANSTALT		09/09/2016	0.72%	\$ 4,992,705.50
15,000,000.00	OLD LINE FUNDING LLC		09/12/2016	0.69%	\$ 14,974,866.00
5,000,000.00	NORDEA BANK AB		09/13/2016	0.82%	\$ 4,992,271.00
5,000,000.00	TOYOTA MOTOR CREDIT CORP		09/14/2016	0.65%	\$ 4,992,197.00
4,600,000.00	BANK OF NOVA SCOTIA		09/15/2016	0.71%	\$ 4,590,976.18
3,244,000.00	COCA-COLA CO		09/15/2016	0.65%	\$ 3,238,793.38
10,000,000.00	WESTPAC BANKING CORP		09/16/2016	0.85%	\$ 9,983,800.00
10,000,000.00	CAISSE DES DEPOTS ET CON		09/16/2016	0.63%	\$ 9,983,800.00
10,000,000.00	COCA-COLA CO		09/21/2016	0.66%	\$ 9,982,736.00
10,000,000.00	ERSTE ABWICKLUNGSANSTALT		09/22/2016	0.70%	\$ 9,982,267.00
10,000,000.00	NESTLE CAPITAL CORP		09/26/2016	0.60%	\$ 9,981,317.00
10,000,000.00	COMMONWEALTH BK AUSTRALI		09/29/2016	0.86%	\$ 9,980,506.00
10,000,000.00	COCA-COLA CO		10/04/2016	0.70%	\$ 9,979,350.00
10,000,000.00	TORONTO DOMINION HDG USA		10/18/2016	0.81%	\$ 9,975,500.00
10,000,000.00	TOYOTA MOTOR CREDIT CORP		10/31/2016	0.83%	\$ 9,971,525.00
10,000,000.00	COOPERATIEVE RABOBANK UA		11/02/2016	0.86%	\$ 9,966,417.00
8,000,000.00	SVENSKA HANDELSBANKEN AB		11/07/2016	0.83%	\$ 7,975,466.40
15,000,000.00	ROYAL BANK OF CANADA		11/10/2016	0.82%	\$ 14,953,137.00
<b>\$ 670,694,000.00</b>	<b>Total Commercial Paper</b>				<b>\$ 670,085,439.77</b>
<b>Money Market Accounts:</b>		<b>0.89%</b>			
12,000,000.00	LAMPDDA		05/31/2016		\$ 12,000,000.00
<b>\$ 12,000,000.00</b>	<b>Total Money Market Accounts</b>			0.00%	<b>\$ 12,000,000.00</b>
<b>\$ 1,355,858,296.95</b>	<b>Total Investments</b>	<b>100.00%</b>			<b>\$ 1,355,146,720.22</b>