

STATEMENT OF NET ASSETS LAMP

31-DEC-2014 (UNAUDITED)

7-DAY AVG INTEREST RATE
AS OF 31-DEC-2014

0.03%

WEIGHTED AVG MATURITY (to Reset)

52

WEIGHTED AVG MATURITY (to Final)

85

| <u>Face Amount</u> | | <u>Maturity Date</u> | <u>Yield/Rate</u> | <u>Value (a)</u> |
|---|--|----------------------|-------------------|------------------|
| Federal Farm Credit Bank Notes | | (4.87%) | | |
| \$10,000,000.00 | Federal Farm Credit Bank Notes | 01/20/2015 | 0.16% | \$10,000,697.85 |
| \$15,000,000.00 | Federal Farm Credit Bank Notes | 06/22/2015 | 0.12% | \$15,004,353.46 |
| \$25,000,000.00 | Federal Farm Credit Bank Notes | 02/09/2015 | 0.15% | \$24,999,415.51 |
| \$10,000,000.00 | Federal Farm Credit Bank Notes | 09/18/2015 | 0.12% | \$10,004,989.11 |
| \$4,300,000.00 | Federal Farm Credit Bank Notes | 04/13/2015 | 0.15% | \$4,299,998.69 |
| <hr/> | | | | |
| \$64,300,000.00 | Total Federal Farm Credit Bank Notes | | | \$64,309,454.62 |
| Federal Home Loan Mortgage Notes | | (6.82%) | | |
| \$30,000,000.00 | Federal Home Loan Mortgage Notes | 06/26/2015 | 0.13% | \$30,004,456.39 |
| \$10,000,000.00 | Federal Home Loan Mortgage Notes | 10/16/2015 | 0.11% | \$10,002,439.38 |
| \$50,000,000.00 | Federal Home Loan Mortgage Notes | 07/16/2015 | 0.12% | \$50,009,425.78 |
| <hr/> | | | | |
| \$90,000,000.00 | Total Federal Home Loan Mortgage Notes | | | \$90,016,321.55 |
| Federal Home Loan Bank Notes | | (19.26%) | | |
| \$3,450,000.00 | Federal Home Loan Bank Notes | 04/01/2015 | 0.17% | \$3,449,643.59 |
| \$8,500,000.00 | Federal Home Loan Bank Notes | 07/23/2015 | 0.14% | \$8,501,343.60 |
| \$10,000,000.00 | Federal Home Loan Bank Notes | 07/24/2015 | 0.15% | \$9,997,349.87 |
| \$75,000,000.00 | Federal Home Loan Bank Notes | 05/12/2015 | 0.11% | \$74,999,190.21 |
| \$10,000,000.00 | Federal Home Loan Bank Notes | 10/14/2015 | 0.13% | \$9,999,628.66 |
| \$10,000,000.00 | Federal Home Loan Bank Notes | 10/16/2015 | 0.12% | \$9,999,635.56 |
| \$15,000,000.00 | Federal Home Loan Bank Notes | 03/12/2015 | 0.16% | \$14,999,005.34 |
| \$5,000,000.00 | Federal Home Loan Bank Notes | 03/06/2015 | 0.14% | \$4,999,680.44 |
| \$6,300,000.00 | Federal Home Loan Bank Notes | 03/18/2015 | 0.12% | \$6,298,424.99 |
| \$15,000,000.00 | Federal Home Loan Bank Notes | 03/12/2015 | 0.13% | \$15,000,806.67 |
| \$25,000,000.00 | Federal Home Loan Bank Notes | 02/27/2015 | 0.12% | \$24,999,796.30 |
| \$10,000,000.00 | Federal Home Loan Bank Notes | 03/20/2015 | 0.17% | \$9,996,363.65 |
| \$25,600,000.00 | Federal Home Loan Bank Notes | 08/10/2015 | 0.12% | \$25,601,714.40 |
| \$5,000,000.00 | Federal Home Loan Bank Notes | 07/16/2015 | 0.14% | \$5,001,043.26 |
| \$10,000,000.00 | Federal Home Loan Bank Notes | 02/18/2015 | 0.13% | \$10,000,155.91 |
| \$5,300,000.00 | Federal Home Loan Bank Notes | 06/18/2015 | 0.14% | \$5,299,959.61 |
| \$15,000,000.00 | Federal Home Loan Bank Notes | 02/20/2015 | 0.13% | \$15,002,402.11 |

| <u>Face Amount</u> | | <u>Maturity Date</u> | <u>Yield/Rate</u> | <u>Value (a)</u> |
|--|---|----------------------|-------------------|-------------------------|
| <u>\$254,150,000.00</u> | Total Federal Home Loan Bank Notes | | | <u>\$254,146,144.17</u> |
| Federal National Mortgage Association Notes (1.52%) | | | | |
| \$5,000,000.00 | Federal National Mortgage Association Notes | 03/16/2015 | 0.17% | \$5,002,086.98 |
| \$5,000,000.00 | Federal National Mortgage Association Notes | 07/02/2015 | 0.15% | \$5,008,838.43 |
| \$10,000,000.00 | Federal National Mortgage Association Notes | 06/24/2015 | 0.19% | \$9,990,868.98 |
| <u>\$20,000,000.00</u> | Total Federal National Mortgage Association Notes | | | <u>\$20,001,794.39</u> |
| Repurchase Agreements (15.53%) | | | | |
| \$50,000,000.00 | Repurchase Agreements | 01/05/2015 | 0.14% | \$50,000,000.00 |
| \$125,000,000.00 | Repurchase Agreements | 01/02/2015 | 0.09% | \$125,000,000.00 |
| \$29,990,536.61 | Repurchase Agreements | 01/02/2015 | 0.08% | \$29,990,536.61 |
| <u>\$204,990,536.61</u> | Total Repurchase Agreements | | | <u>\$204,990,536.61</u> |
| Commercial Paper (45.87%) | | | | |
| \$10,000,000.00 | Canadian Imperial Holding | 04/01/2015 | 0.20% | \$9,995,053.02 |
| \$14,000,000.00 | Toronto Dominion HDG USA | 04/02/2015 | 0.21% | \$13,992,646.01 |
| \$15,000,000.00 | Toronto Dominion HDG USA | 03/23/2015 | 0.18% | \$14,993,998.71 |
| \$5,000,000.00 | Toronto Dominion HDG USA | 02/26/2015 | 0.19% | \$4,998,547.63 |
| \$10,000,000.00 | Canadian Imperial Holding | 02/11/2015 | 0.21% | \$9,997,664.76 |
| \$15,000,000.00 | State Street Corp | 04/01/2015 | 0.19% | \$14,992,953.50 |
| \$22,023,000.00 | Coca-Cola Companies | 01/26/2015 | 0.20% | \$22,020,060.81 |
| \$10,000,000.00 | Toronto Dominion HDG USA | 05/04/2015 | 0.20% | \$9,993,220.11 |
| \$30,000,000.00 | General Electric Capital Corp | 02/03/2015 | 0.20% | \$29,994,662.18 |
| \$10,000,000.00 | BNP Paribas Finance Inc | 01/21/2015 | 0.24% | \$9,998,733.20 |
| \$12,360,000.00 | Rabobank USA Fin Corp | 03/09/2015 | 0.22% | \$12,355,011.48 |
| \$15,000,000.00 | Canadian Imperial Holding | 03/13/2015 | 0.20% | \$14,994,163.36 |
| \$5,680,000.00 | Coca-Cola Companies | 02/23/2015 | 0.21% | \$5,678,275.63 |
| \$5,000,000.00 | Coca-Cola Companies | 01/21/2015 | 0.20% | \$4,999,471.70 |

| <u>Face Amount</u> | | <u>Maturity Date</u> | <u>Yield/Rate</u> | <u>Value (a)</u> |
|--------------------|-------------------------------|----------------------|-------------------|------------------|
| \$10,000,000.00 | Coca-Cola Companies | 03/20/2015 | 0.21% | \$9,995,505.54 |
| \$25,000,000.00 | Bedford Row Funding Corp | 04/06/2015 | 0.21% | \$24,986,284.86 |
| \$25,000,000.00 | Nestle Capital Corp | 07/02/2015 | 0.22% | \$24,972,596.26 |
| \$5,000,000.00 | Toronto Dominion HDG USA | 03/04/2015 | 0.17% | \$4,998,559.51 |
| \$15,000,000.00 | US Bank Natl Assoc Minn | 01/30/2015 | 0.17% | \$14,998,015.26 |
| \$25,000,000.00 | Wells Fargo & Co | 02/02/2015 | 0.21% | \$24,995,475.26 |
| \$5,000,000.00 | Coca-Cola Companies | 05/18/2015 | 0.20% | \$4,996,221.24 |
| \$5,000,000.00 | Nestle Capital Corp | 07/13/2015 | 0.24% | \$4,993,733.27 |
| \$5,000,000.00 | Natl Australia Funding DE | 01/15/2015 | 0.20% | \$4,999,638.59 |
| \$15,000,000.00 | Bedford Row Funding Corp | 02/17/2015 | 0.16% | \$14,996,933.10 |
| \$5,000,000.00 | Wells Fargo & Co | 02/19/2015 | 0.22% | \$4,998,532.14 |
| \$15,000,000.00 | BNP Paribas Finance Inc | 02/02/2015 | 0.21% | \$14,997,286.57 |
| \$15,000,000.00 | Bedford Row Funding Corp | 05/28/2015 | 0.24% | \$14,985,700.76 |
| \$10,000,000.00 | Toyota Motor Credit Corp | 04/30/2015 | 0.21% | \$9,993,115.66 |
| \$20,000,000.00 | Rabobank USA Fin Corp | 05/20/2015 | 0.22% | \$19,983,512.06 |
| \$20,000,000.00 | Toyota Motor Credit Corp | 05/29/2015 | 0.23% | \$19,981,213.06 |
| \$30,000,000.00 | General Electric Capital Corp | 01/26/2015 | 0.20% | \$29,995,996.46 |
| \$15,000,000.00 | Canadian Imperial Holding | 05/08/2015 | 0.19% | \$14,990,022.31 |
| \$20,000,000.00 | Rabobank USA Fin Corp | 02/23/2015 | 0.22% | \$19,993,784.08 |
| \$5,000,000.00 | Canadian Imperial Holding | 05/01/2015 | 0.20% | \$4,996,693.99 |
| \$20,000,000.00 | Toyota Motor Credit Corp | 04/15/2015 | 0.20% | \$19,988,554.93 |
| \$5,000,000.00 | Canadian Imperial Holding | 03/23/2015 | 0.20% | \$4,997,776.54 |
| \$5,000,000.00 | Coca-Cola Companies | 04/20/2015 | 0.19% | \$4,997,148.93 |
| \$30,000,000.00 | Nestle Capital Corp | 02/18/2015 | 0.18% | \$29,992,945.22 |
| \$15,000,000.00 | Toronto Dominion HDG USA | 05/26/2015 | 0.22% | \$14,986,796.62 |
| \$25,000,000.00 | Wells Fargo & Co | 05/18/2015 | 0.23% | \$24,978,271.67 |
| \$7,990,000.00 | Coca-Cola Companies | 03/16/2015 | 0.21% | \$7,986,595.40 |
| \$8,616,000.00 | Rabobank USA Fin Corp | 03/02/2015 | 0.23% | \$8,612,779.42 |
| \$10,000,000.00 | State Street Corp | 03/19/2015 | 0.18% | \$9,996,199.79 |
| \$10,000,000.00 | Toyota Motor Credit Corp | 02/02/2015 | 0.21% | \$9,998,190.12 |

| <u>Face Amount</u> | <u>Maturity Date</u> | <u>Yield/Rate</u> | <u>Value (a)</u> |
|--------------------|----------------------|-------------------|------------------|
|--------------------|----------------------|-------------------|------------------|

| | | | |
|-------------------------|------------------------|--|-------------------------|
| <u>\$605,669,000.00</u> | Total Commercial Paper | | <u>\$605,388,540.72</u> |
|-------------------------|------------------------|--|-------------------------|

| | | |
|------------------------------|--|---------|
| Money Market Accounts | | (6.14%) |
|------------------------------|--|---------|

| | | | | |
|------------------------|-------------------------------|------------|-------|------------------------|
| <u>\$75,000,000.00</u> | Morgan Stanley Instl Liq Fund | 01/02/2015 | 0.04% | \$75,000,000.00 |
| <u>\$6,000,000.00</u> | Money Market Accounts | 01/02/2015 | 0.04% | \$6,000,000.00 |
| <u>\$81,000,000.00</u> | Total Money Market Accounts | | | <u>\$81,000,000.00</u> |

Total Investments

| | | |
|---------------------------|--|---------------------------|
| \$1,320,109,536.61 | | \$1,319,852,792.06 |
|---------------------------|--|---------------------------|

| | |
|---|------------------------|
| Total Investments (100.01%) (Cost \$1,319,852,792) | \$1,319,852,792 |
| Other Assets in Excess of Liabilities (-0.01%) | (\$115,769) |
| Net Assets (100.00%) \$1,319,737,023 units outstanding | \$1,319,737,023 |
| Net Asset Value Per Unit | \$1.00 |

Footnotes:

(a) Value represents amortized cost value