

**STATEMENT OF NET ASSETS LAMP**

**30-APR-2010 (UNAUDITED)**

7-DAY AVG INTEREST RATE AS OF 30-APR-2010 **0.10%**

WEIGHTED AVG MATURITY **49**

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
<b>Federal Home Loan Bank Notes (3.79%)</b>				
\$70,500,000.00	Federal Home Loan Bank Notes	07/27/2010	0.24%	\$70,501,379.69
\$10,000,000.00	Federal Home Loan Bank Notes	08/13/2010	0.49%	\$10,104,287.84
<u>\$80,500,000.00</u>	<u>Total Federal Home Loan Bank Notes</u>			<u>\$80,605,667.53</u>
<b>Federal National Mortgage Assoc Notes (26.19%)</b>				
\$75,000,000.00	Federal National Mortgage Association Notes	08/18/2010	0.22%	\$74,950,021.20
\$75,000,000.00	Federal National Mortgage Association Notes	08/09/2010	0.22%	\$74,954,151.91
\$100,000,000.00	Federal National Mortgage Association Notes	08/05/2010	0.15%	\$100,014,313.47
\$100,000,000.00	Federal National Mortgage Association Notes	07/21/2010	0.20%	\$99,954,993.50
\$100,000,000.00	Federal National Mortgage Association Notes	07/06/2010	0.19%	\$99,965,164.46
\$48,855,000.00	Federal National Mortgage Association Notes	07/07/2010	0.16%	\$48,840,445.21
\$57,765,000.00	Federal National Mortgage Association Notes	08/11/2010	0.21%	\$57,730,614.69
<u>\$556,620,000.00</u>	<u>Total Federal National Mortgage Assoc Notes</u>			<u>\$556,409,704.44</u>
<b>Freddie Mac Notes (22.37%)</b>				
\$50,000,000.00	FREDDIE MAC Notes	09/03/2010	0.16%	\$50,011,857.69
\$87,000,000.00	FREDDIE MAC Notes	08/10/2010	0.20%	\$86,974,650.02
\$33,250,000.00	FREDDIE MAC Notes	08/09/2010	0.22%	\$33,230,248.80
\$100,000,000.00	FREDDIE MAC Notes	12/30/2010	0.19%	\$100,051,580.50
\$50,000,000.00	FREDDIE MAC Notes	07/12/2010	0.20%	\$49,980,491.65
\$75,000,000.00	FREDDIE MAC Notes	08/10/2010	0.24%	\$74,949,482.27
\$80,000,000.00	FREDDIE MAC Notes	09/24/2010	0.18%	\$80,022,457.92
<u>\$475,250,000.00</u>	<u>Total Freddie Mac Notes</u>			<u>\$475,220,768.85</u>
<b>Repurchase Agreements (19.40%)</b>				
\$150,000,000.00	Repurchase Agreements	05/03/2010	0.20%	\$150,000,000.00
\$162,189,769.24	Repurchase Agreements	05/03/2010	0.19%	\$162,189,769.24
\$100,000,000.00	Repurchase Agreements	05/03/2010	0.19%	\$100,000,000.00
<u>\$412,189,769.24</u>	<u>Total Repurchase Agreements</u>			<u>\$412,189,769.24</u>

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
<b>Commercial Paper</b> (27.96%)				
\$60,000,000.00	Credit Agri North America	05/03/2010	0.23%	\$59,999,233.12
\$65,000,000.00	Toronto Dominion HDG USA	07/08/2010	0.25%	\$64,969,300.86
\$33,000,000.00	Danske Corp	05/10/2010	0.22%	\$32,998,184.65
\$12,000,000.00	Rabobank USA Fin Corp	06/08/2010	0.24%	\$11,996,957.93
\$60,000,000.00	BNP PARIBAS FIN	05/24/2010	0.22%	\$59,991,563.26
\$60,000,000.00	Svenska Handelsbank Inc	07/21/2010	0.28%	\$59,962,197.06
\$30,000,000.00	Danske Corp	07/07/2010	0.27%	\$29,984,922.40
\$50,000,000.00	Atlantis One Funding	06/10/2010	0.24%	\$49,986,885.18
\$21,283,000.00	CBA Delaware Finance Inc.	06/03/2010	0.28%	\$21,277,534.05
\$30,000,000.00	Societe Generale North America	05/17/2010	0.26%	\$29,996,533.11
\$60,000,000.00	National Australia Bank	06/28/2010	0.23%	\$59,977,762.41
\$33,000,000.00	Societe Generale North America	05/03/2010	0.23%	\$32,999,578.33
\$60,000,000.00	General Electric Capital Corp	05/07/2010	0.21%	\$59,997,823.53
\$20,000,000.00	CBA Delaware Finance Inc.	05/07/2010	0.19%	\$19,999,366.49
<u>\$594,283,000.00</u>	<b>Total Commercial Paper</b>			<u>\$594,137,842.38</u>
<b>Money Market Accts - Government Only</b> (0.28%)				
\$6,000,000.00	Lamp DDA	05/03/2010	0.15%	\$6,000,000.00
\$50,000.00	Goldman Sachs Financial Square Government Fund	05/03/2010	0.03%	\$50,000.00
<u>\$6,050,000.00</u>	<b>Total Money Market Accts - Government Only</b>			<u>\$6,050,000.00</u>
<b>\$2,124,892,769.24 Total Investments</b>				<b>\$2,124,613,752.44</b>

<b>Total Investments (100.01%) (Cost \$2,124,625,935)</b>	<b>\$2,124,625,935</b>
<b>Liabilities in Excess of Other Assets (-0.01%)</b>	<b>\$(160,350)</b>
<b>Net Assets (100.00%) \$2,124,465,585 units outstanding</b>	<b>\$2,124,465,585</b>
<b>Net Asset Value Per Unit</b>	<b>\$1.00</b>

**Footnotes:**

**(a) Value represents amortized cost value**