

STATEMENT OF NET ASSETS LAMP

31-AUG-2011 (UNAUDITED)	7-DAY AVG INTEREST RATE AS OF 31-AUG-2011	0.06%
	WEIGHTED AVG MATURITY (to Reset)	50
	WEIGHTED AVG MATURITY (to Final)	83

<u>Face Amount</u>	<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Home Loan Bank Notes (7.37%)			
\$100,000,000.00 Federal Home Loan Bank Notes	08/17/2012	0.40%	\$100,000,000.00
\$49,600,000.00 Federal Home Loan Bank Notes	10/13/2011	0.20%	\$49,600,718.64
\$149,600,000.00 Total Federal Home Loan Bank Notes			\$149,600,718.64
Total Investments			
Federal National Mortgage Association Notes (0.67%)			
\$13,594,000.00 Federal National Mortgage Association Notes	09/19/2011	0.19%	\$13,593,856.50
\$13,594,000.00 Total Federal National Mortgage Association Notes			\$13,593,856.50
Freddie Mac Notes (1.23%)			
\$25,000,000.00 FREDDIE MAC Notes	02/10/2012	0.19%	\$24,997,135.86
\$25,000,000.00 Total Freddie Mac Notes			\$24,997,135.86
Repurchase Agreements (21.16%)			
\$100,000,000.00 Repurchase Agreements	09/01/2011	0.06%	\$100,000,000.00
\$95,000,000.00 Repurchase Agreements	09/07/2011	0.08%	\$95,000,000.00
\$9,601,191.87 Repurchase Agreements	09/01/2011	0.05%	\$9,601,191.87
\$125,000,000.00 Repurchase Agreements	09/01/2011	0.07%	\$125,000,000.00
\$100,000,000.00 Repurchase Agreements	09/06/2011	0.09%	\$100,000,000.00
\$429,601,191.87 Total Repurchase Agreements			\$429,601,191.87

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
US Government Guaranteed Securities		(18.81%)		
\$10,000,000.00	Bank of America Corp	04/30/2012	0.22%	\$10,123,984.73
\$98,500,000.00	General Electric Capital Corp	12/09/2011	0.19%	\$98,761,898.72
\$17,160,000.00	Bank of America Corp	04/30/2012	0.20%	\$17,201,047.21
\$84,395,000.00	Citigroup Funding Inc	04/30/2012	0.19%	\$84,622,187.36
\$11,220,000.00	Citigroup Inc	05/07/2012	0.19%	\$11,228,286.07
\$7,850,000.00	Morgan Stanley	02/10/2012	0.24%	\$7,861,332.00
\$3,000,000.00	General Electric Capital Corp	03/12/2012	0.19%	\$3,004,139.85
\$7,535,000.00	Morgan Stanley	06/20/2012	0.17%	\$7,561,317.43
\$22,550,000.00	Bank of America Corp	12/02/2011	0.20%	\$22,599,211.47
\$8,000,000.00	Federal Farm Credit Bank	09/07/2012	0.21%	\$8,001,646.72
\$8,410,000.00	Wells Fargo & Co	12/09/2011	0.17%	\$8,431,516.02
\$20,000,000.00	PNC Funding Corp	04/01/2012	0.18%	\$20,032,901.38
\$34,100,000.00	Huntington National Bank	06/01/2012	0.17%	\$34,225,893.49
\$7,090,000.00	Bank of America Corp	06/22/2012	0.16%	\$7,116,939.15
\$2,000,000.00	General Electric Capital Corp	04/24/2012	0.20%	\$2,001,623.88
\$4,045,000.00	Union Bank of California NA	03/16/2012	0.33%	\$4,047,552.71
\$26,975,000.00	JP Morgan Chase & Co	06/22/2012	0.17%	\$27,075,486.71
\$5,000,000.00	Bank of America Corp	06/22/2012	0.20%	\$5,010,130.87
\$2,930,000.00	Citibank NA	06/04/2012	0.18%	\$2,930,876.10
\$380,760,000.00	Total US Government Guaranteed Securities			\$381,837,971.87
Commercial Paper		(49.55%)		
\$15,000,000.00	Nestle Capital Corp	11/08/2011	0.15%	\$14,995,749.61
\$50,000,000.00	NORDEA NA	09/02/2011	0.23%	\$49,999,687.28
\$100,000,000.00	Canadian Imperial Holding	09/06/2011	0.13%	\$99,998,194.26
\$75,000,000.00	Nestle Capital Corp	12/01/2011	0.17%	\$74,967,766.57
\$100,000,000.00	Natl Australia Fdg (DE)	10/03/2011	0.19%	\$99,983,211.32
\$45,000,000.00	Toronto Dominion HDG USA	11/28/2011	0.23%	\$44,974,684.96
\$50,000,000.00	Rabobank USA Fin Corp	09/23/2011	0.17%	\$49,994,805.36
\$100,000,000.00	Toyota Motor Credit Corp	10/31/2011	0.23%	\$99,961,664.95

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$35,000,000.00	Rabobank USA Fin Corp	09/28/2011	0.16%	\$34,995,799.94
\$100,000,000.00	US BANK NATIOANL ASSOCIATION	11/21/2011	0.20%	\$99,954,997.75
\$13,250,000.00	NORDEA NA	09/06/2011	0.23%	\$13,249,585.64
\$23,000,000.00	NORDEA NA	10/05/2011	0.21%	\$22,995,545.47
\$15,000,000.00	Rabobank USA Fin Corp	11/03/2011	0.20%	\$14,994,748.36
\$15,000,000.00	NORDEA NA	09/08/2011	0.20%	\$14,999,430.96
\$100,000,000.00	State Street Corp.	10/06/2011	0.15%	\$99,985,415.33
\$13,000,000.00	Nestle Capital Corp	09/09/2011	0.21%	\$12,999,392.86
\$55,000,000.00	Toronto Dominion HDG USA	12/19/2011	0.22%	\$54,963,361.65
\$102,000,000.00	Svenska Handelsbank Inc.	10/11/2011	0.20%	\$101,977,322.99
<u>\$1,006,250,000.00</u>	Total Commercial Paper			<u>\$1,005,991,365.26</u>
Money Market Accounts	(1.22%)			
\$6,000,000.00	Money Market Accounts	09/01/2011	0.01%	\$6,000,000.00
\$18,820,521.56	Money Market Accounts	09/01/2011	0.03%	\$18,820,521.56
<u>\$24,820,521.56</u>	Total Money Market Accounts			<u>\$24,820,521.56</u>
\$2,029,625,713.43				\$2,030,442,761.56
Total Investments (99.98%) (Cost \$2,030,442,762)				\$2,030,442,762
Other Assets in Excess of Liabilities (0.02%)				\$327,777
Net Assets (100.00%) \$2,030,770,538 units outstanding				\$2,030,770,538
Net Asset Value Per Unit				\$1.00
Footnotes:				
(a) Value represents amortized cost value				