

STATEMENT OF NET ASSETS LAMP

31-DEC-2011 (UNAUDITED)

**7-DAY AVG INTEREST RATE
AS OF 31-DEC-2011**

0.10%

WEIGHTED AVG MATURITY (to Reset)

54

WEIGHTED AVG MATURITY (to Final)

80

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal National Mortgage Association Notes (3.19%)				
\$50,000,000.00	Federal National Mortgage Association Notes	12/03/2012	0.17%	\$50,032,645.25
\$6,765,000.00	Federal National Mortgage Association Notes	10/30/2012	0.20%	\$6,781,606.54
<u>\$56,765,000.00</u>	<u>Total Federal National Mortgage Association Notes</u>			<u>\$56,814,251.79</u>
Total Investments				
Freddie Mac Notes (1.86%)				
\$25,000,000.00	FREDDIE MAC Notes	02/10/2012	0.26%	\$24,999,292.36
\$8,055,000.00	FREDDIE MAC Notes	10/12/2012	0.20%	\$8,053,723.93
<u>\$33,055,000.00</u>	<u>Total Freddie Mac Notes</u>			<u>\$33,053,016.29</u>
Repurchase Agreements (17.30%)				
\$122,614,760.42	Repurchase Agreements	01/03/2012	0.10%	\$122,614,760.42
\$85,000,000.00	Repurchase Agreements	01/04/2012	0.08%	\$85,000,000.00
\$100,000,000.00	Repurchase Agreements	01/03/2012	0.03%	\$100,000,000.00
<u>\$307,614,760.42</u>	<u>Total Repurchase Agreements</u>			<u>\$307,614,760.42</u>
US Government Guaranteed Securities (22.41%)				
\$8,000,000.00	Federal Farm Credit Bank	08/28/2012	0.26%	\$8,001,635.20
\$2,930,000.00	Citibank NA	06/04/2012	0.46%	\$2,930,491.04
\$5,000,000.00	Bank of America Corp	06/22/2012	0.53%	\$5,005,948.20
\$7,745,000.00	Morgan Stanley	06/20/2012	0.49%	\$7,760,788.57
\$54,795,000.00	JP Morgan Chase & Co	06/22/2012	0.46%	\$54,921,100.51
\$2,000,000.00	General Electric Capital Corp	04/24/2012	0.36%	\$2,000,785.20
\$8,000,000.00	Fed Home Loan Bank	11/23/2012	0.19%	\$7,999,071.39
\$10,000,000.00	Bank of America Corp	04/30/2012	0.22%	\$10,061,453.55
\$50,000,000.00	Fed Home Loan Bank	08/17/2012	0.40%	\$50,000,000.00
\$8,000,000.00	Federal Farm Credit Bank	09/07/2012	0.27%	\$8,001,107.23
\$3,000,000.00	General Electric Capital Corp	03/12/2012	0.48%	\$3,001,525.10
\$84,395,000.00	Citigroup Funding Inc	04/30/2012	0.36%	\$84,507,760.73

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$11,220,000.00	Citigroup Inc	05/07/2012	0.36%	\$11,224,230.34
\$7,850,000.00	Morgan Stanley	02/10/2012	0.40%	\$7,852,799.41
\$34,100,000.00	Huntington National Bank	06/01/2012	0.44%	\$34,169,918.92
\$17,160,000.00	Bank of America Corp	04/30/2012	0.37%	\$17,180,368.69
\$20,000,000.00	PNC Funding Corp	04/01/2012	0.31%	\$20,014,067.19
\$5,370,000.00	JP Morgan Chase & Co	06/15/2012	0.44%	\$5,377,721.25
\$43,500,000.00	Fed Home Loan Bank	11/21/2012	0.20%	\$43,496,722.80
\$10,890,000.00	Bank of America Corp	06/22/2012	0.47%	\$10,915,189.20
\$4,045,000.00	Union Bank of California NA	03/16/2012	0.64%	\$4,045,973.62
<u>\$398,000,000.00</u>	Total US Government Guaranteed Securities			<u>\$398,468,658.14</u>
Commercial Paper	(45.72%)			
\$17,000,000.00	Rabobank USA Fin Corp	02/03/2012	0.41%	\$16,993,762.58
\$66,000,000.00	NORDEA NORTH AM	01/13/2012	0.36%	\$65,992,293.93
\$90,000,000.00	Svenska Handelsbank Inc	01/09/2012	0.32%	\$89,993,695.26
\$80,000,000.00	General Electric Capital Corp	04/09/2012	0.28%	\$79,938,388.98
\$85,000,000.00	Toyota Motor Credit Corp	02/29/2012	0.30%	\$84,958,192.31
\$70,000,000.00	Rabobank USA Fin Corp	03/26/2012	0.46%	\$69,925,620.35
\$90,000,000.00	TORONTO DOM HLDG	03/16/2012	0.23%	\$89,956,862.60
\$90,000,000.00	Natl Australia FDG	01/23/2012	0.25%	\$89,986,244.08
\$28,000,000.00	Nestle Cap Corp	05/15/2012	0.14%	\$27,985,298.22
\$6,500,000.00	Nestle Cap Corp	02/28/2012	0.19%	\$6,498,061.56
\$85,000,000.00	State Street Corp	01/31/2012	0.17%	\$84,987,956.51
\$85,000,000.00	US Bank Natl Assoc Minn	03/29/2012	0.30%	\$84,937,642.24
\$5,000,000.00	NORDEA NORTH AM	02/08/2012	0.42%	\$4,997,834.81
\$16,000,000.00	NORDEA NORTH AM	03/14/2012	0.53%	\$15,983,124.50
<u>\$813,500,000.00</u>	Total Commercial Paper			<u>\$813,134,977.93</u>

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Money Market Accounts	(9.52%)			
\$6,000,000.00	Money Market Accounts	01/03/2012	0.03%	\$6,000,000.00
\$163,374,315.94	Money Market Accounts	01/03/2012	0.03%	\$163,374,315.94
<u>\$169,374,315.94</u>	<u>Total Money Market Accounts</u>			<u>\$169,374,315.94</u>
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\$1,778,309,076.36				\$1,778,459,980.51
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	Total Investments (100.00%) (Cost \$1,778,465,993)			\$1,778,465,993
	Other Assets in Excess of Liabilities (0.00%)			28,588
	Net Assets (100.00%) \$1,778,494,581 units outstanding			\$1,778,494,581
	Net Asset Value Per Unit			\$1.00
	Footnotes:			
	(a) Value represents amortized cost value			