

STATEMENT OF NET ASSETS LAMP

28-FEB-2011 (UNAUDITED)

7-DAY AVG INTEREST RATE
AS OF 28-FEB-2011

0.17%

WEIGHTED AVG MATURITY (to Reset)

49

WEIGHTED AVG MATURITY (to Final)

74

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Home Loan Bank Notes (2.37%)				
\$49,600,000.00	Federal Home Loan Bank Notes	10/13/2011	0.26%	\$49,603,866.84
<u>\$49,600,000.00</u>	<u>Total Federal Home Loan Bank Notes</u>			<u>\$49,603,866.84</u>
Total Investments				
Federal National Mortgage Assoc Notes (2.24%)				
\$33,336,000.00	Federal National Mortgage Association Notes	06/15/2011	0.23%	\$33,313,415.17
\$13,594,000.00	Federal National Mortgage Association Notes	09/19/2011	0.24%	\$13,592,390.28
<u>\$46,930,000.00</u>	<u>Total Federal National Mortgage Assoc Notes</u>			<u>\$46,905,805.45</u>
Freddie Mac Notes (9.62%)				
\$26,500,000.00	FREDDIE MAC Notes	04/01/2011	0.23%	\$26,503,905.61
\$25,000,000.00	FREDDIE MAC Notes	08/17/2011	0.24%	\$24,971,824.31
\$15,000,000.00	FREDDIE MAC Notes	07/26/2011	0.21%	\$14,987,133.97
\$22,000,000.00	FREDDIE MAC Notes	05/04/2011	0.20%	\$22,000,722.88
\$28,682,000.00	FREDDIE MAC Notes	06/06/2011	0.21%	\$28,665,763.38
\$34,585,000.00	FREDDIE MAC Notes	06/20/2011	0.21%	\$34,562,599.02
\$25,000,000.00	FREDDIE MAC Notes	02/10/2012	0.25%	\$24,993,885.62
\$25,000,000.00	FREDDIE MAC Notes	06/13/2011	0.22%	\$24,984,464.99
<u>\$201,767,000.00</u>	<u>Total Freddie Mac Notes</u>			<u>\$201,670,299.78</u>
Repurchase Agreements (31.09%)				
\$150,000,000.00	Repurchase Agreements	03/01/2011	0.19%	\$150,000,000.00
\$100,000,000.00	Repurchase Agreements	03/04/2011	0.18%	\$100,000,000.00
\$100,000,000.00	Repurchase Agreements	03/03/2011	0.20%	\$100,000,000.00
\$100,000,000.00	Repurchase Agreements	03/02/2011	0.18%	\$100,000,000.00
\$201,673,721.60	Repurchase Agreements	03/01/2011	0.19%	\$201,673,721.60
<u>\$651,673,721.60</u>	<u>Total Repurchase Agreements</u>			<u>\$651,673,721.60</u>

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
FDIC Guaranteed	(5.53%)			
\$95,000,000.00	General Electric Capital Corp	12/09/2011	0.27%	\$95,720,433.28
\$20,000,000.00	Bank of America Corp	12/02/2011	0.27%	\$20,130,024.35
<u>\$115,000,000.00</u>	Total FDIC Guaranteed			<u>\$115,850,457.63</u>
Commercial Paper	(48.88%)			
\$6,000,000.00	Svenska Handelsbank Inc.	07/01/2011	0.30%	\$5,993,899.75
\$100,000,000.00	Toyota Motor Credit Corp	06/15/2011	0.29%	\$99,914,601.48
\$95,000,000.00	BNP PARIBAS FIN	04/14/2011	0.35%	\$94,957,385.77
\$90,000,000.00	Nestle Capital Corp	07/13/2011	0.27%	\$89,909,521.50
\$57,500,000.00	Societe Generale North America	03/15/2011	0.29%	\$57,493,378.49
\$35,000,000.00	NORDEA NA	05/26/2011	0.31%	\$34,974,072.96
\$30,000,000.00	Canadian Imperial Holding	04/12/2011	0.27%	\$29,990,546.53
\$59,000,000.00	Natl Australia Fdg (DE)	04/01/2011	0.30%	\$58,984,747.15
\$95,000,000.00	US Bank Natl Assoc Minn	06/29/2011	0.25%	\$94,920,819.04
\$45,000,000.00	Societe Generale North America	04/01/2011	0.33%	\$44,987,212.38
\$17,000,000.00	Nordea North Am	05/02/2011	0.27%	\$16,992,093.75
\$95,000,000.00	Svenska Handelsbank Inc.	06/30/2011	0.30%	\$94,904,203.54
\$45,000,000.00	NORDEA NA	05/25/2011	0.31%	\$44,967,584.69
\$17,800,000.00	Rabobank USA Fin Corp	06/10/2011	0.29%	\$17,785,516.33
\$60,000,000.00	Canadian Imperial Holding	03/15/2011	0.24%	\$59,994,398.21
\$95,000,000.00	Toronto Dominion HDG USA	05/06/2011	0.30%	\$94,947,701.21
\$83,000,000.00	Rabobank USA Fin Corp	04/11/2011	0.30%	\$82,971,622.28
<u>\$1,025,300,000.00</u>	Total Commercial Paper			<u>\$1,024,689,305.06</u>

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Money Market Accts - Government Only		(0.29%)		
\$6,000,000.00	LAMP DDA	03/01/2011	0.11%	\$6,000,000.00
\$6,000,000.00 Total Money Market Accts - Government Only				\$6,000,000.00
\$2,096,270,721.60				\$2,096,393,456.36

Total Investments (100.00%) (Cost \$2,096,393,456) \$2,096,393,456
Liabilities in Excess of Other Assets (0.00%) \$73,719
Net Assets (100.00%) \$2,096,467,175 units outstanding \$2,096,467,175
Net Asset Value Per Unit \$1.00
Footnotes:
(a) Value represents amortized cost value