



STATEMENT OF NET ASSETS LAMP

29-FEB-2012 (UNAUDITED)

7-DAY AVG INTEREST RATE
AS OF 29-FEB-2012

0.17%

WEIGHTED AVG MATURITY (to Reset)

51

WEIGHTED AVG MATURITY (to Final)

86

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Home Loan Bank Notes (0.50%)				
\$10,000,000.00	Federal Home Loan Bank Notes	02/25/2013	0.19%	\$10,010,997.21
<u>\$10,000,000.00</u>	<u>Total Federal Home Loan Bank Notes</u>			<u>\$10,010,997.21</u>
Total Investments				
Federal National Mortgage Association Notes (2.83%)				
\$50,000,000.00	Federal National Mortgage Association Notes	12/03/2012	0.23%	\$50,026,841.10
\$6,765,000.00	Federal National Mortgage Association Notes	10/30/2012	0.20%	\$6,778,317.82
<u>\$56,765,000.00</u>	<u>Total Federal National Mortgage Association Notes</u>			<u>\$56,805,158.92</u>
Freddie Mac Notes (2.82%)				
\$8,055,000.00	FREDDIE MAC Notes	10/12/2012	0.26%	\$8,053,992.45
\$42,500,000.00	FREDDIE MAC Notes	01/10/2013	0.19%	\$42,539,148.44
\$6,000,000.00	FREDDIE MAC Notes	01/24/2013	0.23%	\$6,002,189.47
<u>\$56,555,000.00</u>	<u>Total Freddie Mac Notes</u>			<u>\$56,595,330.36</u>
Repurchase Agreements (24.93%)				
\$120,000,000.00	Repurchase Agreements	03/02/2012	0.11%	\$120,000,000.00
\$50,000,000.00	Repurchase Agreements	03/01/2012	0.09%	\$50,000,000.00
\$85,000,000.00	Repurchase Agreements	03/27/2012	0.14%	\$85,000,000.00
\$95,000,000.00	Repurchase Agreements	03/05/2012	0.15%	\$95,000,000.00
\$55,907,814.02	Repurchase Agreements	03/01/2012	0.21%	\$55,907,814.02
\$95,000,000.00	Repurchase Agreements	03/07/2012	0.18%	\$95,000,000.00
<u>\$500,907,814.02</u>	<u>Total Repurchase Agreements</u>			<u>\$500,907,814.02</u>

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
US Government Guaranteed Securities	(20.79%)			
\$5,000,000.00	US Government Guaranteed Securities	06/22/2012	0.53%	\$5,003,886.69
\$84,395,000.00	US Government Guaranteed Securities	04/30/2012	0.48%	\$84,451,423.50
\$8,000,000.00	US Government Guaranteed Securities	08/28/2012	0.21%	\$8,001,226.52
\$14,300,000.00	US Government Guaranteed Securities	02/13/2013	0.22%	\$14,293,317.68
\$3,000,000.00	US Government Guaranteed Securities	03/12/2012	0.48%	\$3,000,236.28
\$17,160,000.00	US Government Guaranteed Securities	04/30/2012	0.50%	\$17,170,190.48
\$43,500,000.00	US Government Guaranteed Securities	11/21/2012	0.20%	\$43,497,331.19
\$8,000,000.00	US Government Guaranteed Securities	11/23/2012	0.19%	\$7,999,242.64
\$45,000,000.00	US Government Guaranteed Securities	02/05/2013	0.22%	\$45,013,179.87
\$2,930,000.00	US Government Guaranteed Securities	06/04/2012	0.46%	\$2,930,301.08
\$5,370,000.00	US Government Guaranteed Securities	06/15/2012	0.44%	\$5,374,932.25
\$5,000,000.00	US Government Guaranteed Securities	02/15/2013	0.21%	\$5,002,186.51
\$11,220,000.00	US Government Guaranteed Securities	05/07/2012	0.45%	\$11,222,233.41
\$13,000,000.00	US Government Guaranteed Securities	02/25/2013	0.19%	\$13,015,594.37
\$10,000,000.00	US Government Guaranteed Securities	04/30/2012	0.22%	\$10,030,726.77
\$4,045,000.00	US Government Guaranteed Securities	03/16/2012	0.64%	\$4,045,194.72
\$20,000,000.00	US Government Guaranteed Securities	04/01/2012	0.52%	\$20,004,796.08
\$34,100,000.00	US Government Guaranteed Securities	06/01/2012	0.44%	\$34,142,337.94
\$8,000,000.00	US Government Guaranteed Securities	09/07/2012	0.26%	\$8,000,841.64
\$2,000,000.00	US Government Guaranteed Securities	04/24/2012	0.51%	\$2,000,372.27
\$54,795,000.00	US Government Guaranteed Securities	06/22/2012	0.46%	\$54,877,393.78
\$10,890,000.00	US Government Guaranteed Securities	06/22/2012	0.47%	\$10,906,458.53
\$7,745,000.00	US Government Guaranteed Securities	06/20/2012	0.49%	\$7,755,252.36
\$417,450,000.00	Total US Government Guaranteed Securities			\$417,738,656.56

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Commercial Paper	(47.83%)			
\$9,000,000.00	Natl Australia FDG	06/05/2012	0.25%	\$8,993,998.75
\$90,000,000.00	TORONTO DOM HLDG	03/16/2012	0.23%	\$89,991,369.21
\$18,400,000.00	Canadian Imperial Holding	05/15/2012	0.17%	\$18,393,483.15
\$75,000,000.00	Nestle Cap Corp	11/02/2012	0.27%	\$74,861,613.43
\$80,000,000.00	General Electric Capital Corp	04/09/2012	0.28%	\$79,975,717.66
\$70,000,000.00	Rabobank USA Fin Corp	03/26/2012	0.46%	\$69,978,107.21
\$85,000,000.00	State Street Corp	04/13/2012	0.16%	\$84,983,753.39
\$12,000,000.00	Svenska Handelsbank Inc	06/01/2012	0.38%	\$11,988,649.83
\$67,000,000.00	NORDEA NORTH AM	04/27/2012	0.41%	\$66,957,542.61
\$16,000,000.00	NORDEA NORTH AM	03/14/2012	0.53%	\$15,996,992.17
\$50,000,000.00	Toyota Motor Credit Corp	06/29/2012	0.30%	\$49,949,993.75
\$35,000,000.00	JP Morgan Chase & Co	04/23/2012	0.18%	\$34,990,723.24
\$90,000,000.00	Natl Australia FDG	06/11/2012	0.25%	\$89,936,230.96
\$45,000,000.00	Toyota Motor Credit Corp	06/28/2012	0.31%	\$44,953,883.93
\$87,000,000.00	Svenska Handelsbank Inc	03/29/2012	0.51%	\$86,966,139.39
\$17,000,000.00	NORDEA NORTH AM	05/31/2012	0.37%	\$16,984,310.53
\$85,000,000.00	US Bank Natl Assoc Minn	03/29/2012	0.30%	\$84,980,148.97
\$30,000,000.00	Rabobank USA Fin Corp	05/11/2012	0.41%	\$29,976,326.23
\$961,400,000.00	Total Commercial Paper			\$960,858,984.41
Money Market Accounts	(0.30%)			
\$6,000,000.00	Money Market Accounts	03/01/2012	0.12%	\$6,000,000.00
\$6,000,000.00	Total Money Market Accounts			\$6,000,000.00
\$2,009,077,814.02				\$2,008,916,941.48
Total Investments (99.99%) (Cost \$2,008,916,941)				\$2,008,916,941
Other Assets in Excess of Liabilities (0.01%)				\$212,625
Net Assets (100.00%) \$2,009,129,567 units outstanding				\$2,009,129,567
Net Asset Value Per Unit				\$1.00

Footnotes:

(a) Value represents amortized cost value