



**STATEMENT OF NET ASSETS LAMP**

**31-JAN-2011 (UNAUDITED)**

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

**0.13%**

**WEIGHTED AVG MATURITY (to Reset)**

**48**

**WEIGHTED AVG MATURITY (to Final)**

**60**

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
<b>Federal Home Loan Bank Notes (2.51%)</b>				
\$49,600,000.00	Federal Home Loan Bank Notes	10/13/2011	0.26%	\$49,604,345.54
<u>\$49,600,000.00</u>	<u>Total Federal Home Loan Bank Notes</u>			<u>\$49,604,345.54</u>
<b>Total Investments</b>				
<b>Federal National Mortgage Assoc Notes (2.37%)</b>				
\$33,336,000.00	Federal National Mortgage Association Notes	06/15/2011	0.23%	\$33,307,454.48
\$13,594,000.00	Federal National Mortgage Association Notes	09/19/2011	0.24%	\$13,592,167.30
<u>\$46,930,000.00</u>	<u>Total Federal National Mortgage Assoc Notes</u>			<u>\$46,899,621.78</u>
<b>Freddie Mac Notes (10.21%)</b>				
\$25,000,000.00	FREDDIE MAC Notes	08/17/2011	0.24%	\$24,967,162.29
\$28,682,000.00	FREDDIE MAC Notes	06/06/2011	0.21%	\$28,661,079.94
\$25,000,000.00	FREDDIE MAC Notes	02/10/2012	0.25%	\$24,993,391.29
\$34,585,000.00	FREDDIE MAC Notes	06/20/2011	0.21%	\$34,556,952.91
\$26,500,000.00	FREDDIE MAC Notes	04/01/2011	0.23%	\$26,507,433.23
\$25,000,000.00	FREDDIE MAC Notes	06/13/2011	0.22%	\$24,980,285.78
\$22,000,000.00	FREDDIE MAC Notes	05/04/2011	0.18%	\$22,001,039.00
\$15,000,000.00	FREDDIE MAC Notes	07/26/2011	0.21%	\$14,984,685.80
<u>\$201,767,000.00</u>	<u>Total Freddie Mac Notes</u>			<u>\$201,652,030.24</u>
<b>Repurchase Agreements (35.83%)</b>				
\$175,000,000.00	Repurchase Agreements	02/01/2011	0.22%	\$175,000,000.00
\$75,000,000.00	Repurchase Agreements	02/04/2011	0.20%	\$75,000,000.00
\$150,000,000.00	Repurchase Agreements	02/07/2011	0.22%	\$150,000,000.00
\$100,000,000.00	Repurchase Agreements	02/01/2011	0.22%	\$100,000,000.00
\$100,000,000.00	Repurchase Agreements	02/02/2011	0.19%	\$100,000,000.00
\$107,706,723.66	Repurchase Agreements	02/01/2011	0.22%	\$107,706,723.66
<u>\$707,706,723.66</u>	<u>Total Repurchase Agreements</u>			<u>\$707,706,723.66</u>

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
<b>Commercial Paper</b>	(48.78%)			
\$35,000,000.00	Natl Australia Fdg (DE)	02/07/2011	0.32%	\$34,998,130.59
\$95,000,000.00	Societe Generale North America	02/14/2011	0.25%	\$94,991,423.55
\$25,000,000.00	Credit Agri North America	02/15/2011	0.25%	\$24,997,569.36
\$35,000,000.00	NORDEA NA	05/26/2011	0.31%	\$34,965,639.89
\$93,000,000.00	Rabobank USA Fin Corp	04/11/2011	0.30%	\$92,946,500.93
\$45,000,000.00	NORDEA NA	05/25/2011	0.31%	\$44,956,916.92
\$49,000,000.00	Toyota Motor Credit Corp	03/10/2011	0.34%	\$48,982,861.68
\$90,000,000.00	Svenska Handelsbank Inc	03/18/2011	0.28%	\$89,968,481.37
\$95,000,000.00	Toronto Dominion HDG USA	05/06/2011	0.30%	\$94,925,531.23
\$48,000,000.00	Toyota Motor Credit Corp	02/16/2011	0.35%	\$47,992,992.85
\$95,000,000.00	BNP PARIBAS FIN	04/14/2011	0.35%	\$94,930,287.53
\$5,000,000.00	Svenska Handelsbank Inc	04/12/2011	0.28%	\$4,997,325.98
\$30,000,000.00	Canadian Imperial Holding	04/12/2011	0.27%	\$29,984,247.52
\$90,000,000.00	Nestle Capital Corp	07/13/2011	0.27%	\$89,890,638.51
\$59,000,000.00	Natl Australia Fdg (DE)	04/01/2011	0.30%	\$58,970,977.16
\$60,000,000.00	Canadian Imperial Holding	03/15/2011	0.24%	\$59,983,197.76
\$15,000,000.00	NORDEA NA	02/09/2011	0.37%	\$14,998,764.46
<b>\$964,000,000.00</b>	<b>Total Commercial Paper</b>			<b>\$963,481,487.29</b>
<b>Money Market Accts - Government Only</b>	(0.30%)			
\$6,000,000.00	LAMP DDA	02/01/2011	0.16%	\$6,000,000.00
<b>\$6,000,000.00</b>	<b>Total Money Market Accts - Government Only</b>			<b>\$6,000,000.00</b>

**\$1,976,003,723.66**

**\$1,975,344,208.51**

<b>Total Investments (100.00%) (Cost \$1,975,344,209)</b>	<b>\$1,975,344,209</b>
<b>Liabilities in Excess of Other Assets (0.00%)</b>	<b>(\$275,279)</b>
<b>Net Assets (100.00%) \$1,975,068,929 units outstanding</b>	<b>\$1,975,068,929</b>
<b>Net Asset Value Per Unit</b>	<b>\$1.00</b>

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