



STATEMENT OF NET ASSETS LAMP

31-JAN-2012 (UNAUDITED)	7-DAY AVG INTEREST RATE AS OF 31-JAN-2012	0.16%
	WEIGHTED AVG MATURITY (to Reset)	53
	WEIGHTED AVG MATURITY (to Final)	84

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Home Loan Bank Notes (0.49%)				
\$10,000,000.00	Federal Home Loan Bank Notes	02/25/2013	0.20%	\$10,011,879.19
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\$10,000,000.00	Total Federal Home Loan Bank Notes			\$10,011,879.19
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Total Investments				
Federal National Mortgage Association Notes (2.81%)				
\$50,000,000.00	Federal National Mortgage Association Notes	12/03/2012	0.24%	\$50,029,648.56
\$6,765,000.00	Federal National Mortgage Association Notes	10/30/2012	0.20%	\$6,779,907.37
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\$56,765,000.00	Total Federal National Mortgage Association Notes			\$56,809,555.93
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Freddie Mac Notes (1.93%)				
\$25,000,000.00	FREDDIE MAC Notes	02/10/2012	0.28%	\$24,999,840.76
\$8,055,000.00	FREDDIE MAC Notes	10/12/2012	0.27%	\$8,053,862.70
\$6,000,000.00	FREDDIE MAC Notes	01/24/2013	0.22%	\$6,002,382.24
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\$39,055,000.00	Total Freddie Mac Notes			\$39,056,085.70
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Repurchase Agreements (24.36%)				
\$162,883,373.97	Repurchase Agreements	02/01/2012	0.17%	\$162,883,373.97
\$95,000,000.00	Repurchase Agreements	02/06/2012	0.14%	\$95,000,000.00
\$70,000,000.00	Repurchase Agreements	02/02/2012	0.12%	\$70,000,000.00
\$90,000,000.00	Repurchase Agreements	02/03/2012	0.10%	\$90,000,000.00
\$75,000,000.00	Repurchase Agreements	02/27/2012	0.14%	\$75,000,000.00
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\$492,883,373.97	Total Repurchase Agreements			\$492,883,373.97
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<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
US Government Guaranteed Securities	(22.80%)			
\$43,500,000.00	US Government Guaranteed Securities	11/21/2012	0.20%	\$43,497,037.13
\$84,395,000.00	US Government Guaranteed Securities	04/30/2012	0.48%	\$84,478,694.85
\$8,000,000.00	US Government Guaranteed Securities	08/28/2012	0.24%	\$8,001,424.04
\$10,890,000.00	US Government Guaranteed Securities	06/22/2012	0.47%	\$10,910,678.35
\$7,745,000.00	US Government Guaranteed Securities	06/20/2012	0.49%	\$7,757,928.19
\$11,220,000.00	US Government Guaranteed Securities	05/07/2012	0.36%	\$11,223,198.41
\$17,160,000.00	US Government Guaranteed Securities	04/30/2012	0.50%	\$17,175,115.87
\$5,000,000.00	US Government Guaranteed Securities	06/22/2012	0.53%	\$5,004,883.08
\$8,000,000.00	US Government Guaranteed Securities	11/23/2012	0.19%	\$7,999,159.87
\$20,000,000.00	US Government Guaranteed Securities	04/01/2012	0.52%	\$20,009,282.73
\$4,045,000.00	US Government Guaranteed Securities	03/16/2012	0.64%	\$4,045,571.19
\$5,370,000.00	US Government Guaranteed Securities	06/15/2012	0.44%	\$5,376,280.27
\$5,000,000.00	US Government Guaranteed Securities	02/15/2013	0.20%	\$5,002,366.82
\$54,795,000.00	US Government Guaranteed Securities	06/22/2012	0.46%	\$54,898,518.70
\$3,000,000.00	US Government Guaranteed Securities	03/12/2012	0.48%	\$3,000,859.21
\$8,000,000.00	US Government Guaranteed Securities	09/07/2012	0.30%	\$8,000,970.11
\$50,000,000.00	US Government Guaranteed Securities	08/17/2012	0.40%	\$50,000,000.00
\$2,000,000.00	US Government Guaranteed Securities	04/24/2012	0.51%	\$2,000,572.19
\$34,100,000.00	US Government Guaranteed Securities	06/01/2012	0.44%	\$34,155,668.75
\$13,000,000.00	US Government Guaranteed Securities	02/25/2013	0.20%	\$13,016,845.17
\$10,000,000.00	US Government Guaranteed Securities	04/30/2012	0.22%	\$10,045,578.05
\$2,930,000.00	US Government Guaranteed Securities	06/04/2012	0.46%	\$2,930,392.89
\$45,000,000.00	US Government Guaranteed Securities	02/05/2013	0.20%	\$45,014,298.68
\$7,850,000.00	US Government Guaranteed Securities	02/10/2012	0.40%	\$7,850,629.87
\$461,000,000.00	Total US Government Guaranteed Securities			\$461,395,954.42

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Commercial Paper		(47.30%)		
\$67,000,000.00	NORDEA NORTH AM	04/27/2012	0.41%	\$66,935,962.12
\$70,000,000.00	Rabobank USA Fin Corp	03/26/2012	0.46%	\$69,952,728.73
\$87,000,000.00	Svenska Handelsbank Inc	03/29/2012	0.51%	\$86,931,097.25
\$35,000,000.00	JP Morgan Chase & Co	04/23/2012	0.18%	\$34,985,649.35
\$90,000,000.00	Natl Australia FDG	06/11/2012	0.25%	\$89,918,117.04
\$12,000,000.00	Svenska Handelsbank Inc	06/01/2012	0.38%	\$11,985,076.51
\$85,000,000.00	US Bank Natl Assoc Minn	03/29/2012	0.30%	\$84,959,598.74
\$80,000,000.00	General Electric Capital Corp	04/09/2012	0.28%	\$79,957,671.11
\$28,000,000.00	Nestle Cap Corp	05/15/2012	0.14%	\$27,988,672.82
\$90,000,000.00	BNP PARIBAS FIN	02/07/2012	0.25%	\$89,996,249.97
\$17,000,000.00	Rabobank USA Fin Corp	02/03/2012	0.41%	\$16,999,621.84
\$90,000,000.00	TORONTO DOM HLDG	03/16/2012	0.23%	\$89,974,687.71
\$85,000,000.00	State Street Corp	04/13/2012	0.16%	\$84,972,799.88
\$6,500,000.00	Nestle Cap Corp	02/28/2012	0.19%	\$6,499,097.48
\$9,000,000.00	Natl Australia FDG	06/05/2012	0.25%	\$8,992,187.45
\$85,000,000.00	Toyota Motor Credit Corp	02/29/2012	0.30%	\$84,980,153.93
\$5,000,000.00	NORDEA NORTH AM	02/08/2012	0.42%	\$4,999,601.01
\$16,000,000.00	NORDEA NORTH AM	03/14/2012	0.53%	\$15,990,286.46
<u>\$957,500,000.00</u>	Total Commercial Paper			<u>\$957,019,259.40</u>
Money Market Accounts		(0.31%)		
\$6,000,000.00	Money Market Accounts	02/01/2012	0.04%	\$6,000,000.00
\$174,315.94	Money Market Accounts	02/01/2012	0.03%	\$174,315.94
<u>\$6,174,315.94</u>	Total Money Market Accounts			<u>\$6,174,315.94</u>
\$2,023,377,689.91				\$2,023,350,424.55
Total Investments (100.00%) (Cost \$2,023,350,423)				\$2,023,350,423
Other Assets in Excess of Liabilities (0.00%)				\$87,477
Net Assets (100.00%) \$2,023,437,900 units outstanding				\$2,023,437,900
Net Asset Value Per Unit				\$1.00

Footnotes:

(a) Value represents amortized cost value