

STATEMENT OF NET ASSETS LAMP

31-JUL-2011 (UNAUDITED)	7-DAY AVG INTEREST RATE AS OF 31-JUL-2011	0.06%
	WEIGHTED AVG MATURITY (to Reset)	28
	WEIGHTED AVG MATURITY (to Final)	62

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Home Loan Bank Notes (2.35%)				
\$49,600,000.00	Federal Home Loan Bank Notes	10/13/2011	0.20%	\$49,601,249.07
<u>\$49,600,000.00</u>	<u>Total Federal Home Loan Bank Notes</u>			<u>\$49,601,249.07</u>
Total Investments				
Federal National Mortgage Association Notes (3.02%)				
\$13,594,000.00	Federal National Mortgage Association Notes	09/19/2011	0.17%	\$13,593,609.41
\$50,000,000.00	Federal National Mortgage Association Notes	09/28/2011	0.14%	\$49,989,120.47
<u>\$63,594,000.00</u>	<u>Total Federal National Mortgage Association Notes</u>			<u>\$63,582,729.88</u>
Freddie Mac Notes (1.19%)				
\$25,000,000.00	FREDDIE MAC Notes	02/10/2012	0.17%	\$24,996,588.19
<u>\$25,000,000.00</u>	<u>Total Freddie Mac Notes</u>			<u>\$24,996,588.19</u>
Repurchase Agreements (33.53%)				
\$400,000,000.00	Repurchase Agreements	08/01/2011	0.17%	\$400,000,000.00
\$306,907,445.13	Repurchase Agreements	08/01/2011	0.19%	\$306,907,445.13
<u>\$706,907,445.13</u>	<u>Total Repurchase Agreements</u>			<u>\$706,907,445.13</u>
US Government Guaranteed Securities (16.07%)				
\$11,220,000.00	Citigroup Inc	05/07/2012	0.19%	\$11,229,316.98
\$82,995,000.00	Citigroup Funding Inc	04/30/2012	0.18%	\$83,247,262.82
\$9,500,000.00	Bank of America Corp	04/30/2012	0.18%	\$9,526,886.49
\$3,000,000.00	General Electric Capital Corp	03/12/2012	0.19%	\$3,004,804.35
\$98,500,000.00	General Electric Capital Corp	12/09/2011	0.19%	\$98,843,866.15
\$2,930,000.00	Citibank NA	06/04/2012	0.18%	\$2,930,974.06

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$34,100,000.00	Huntington National Bank	06/01/2012	0.17%	\$34,240,124.71
\$7,090,000.00	Bank of America Corp	06/22/2012	0.16%	\$7,119,767.87
\$3,000,000.00	Bank of America Corp	06/22/2012	0.18%	\$3,007,332.90
\$2,000,000.00	General Electric Capital Corp	04/24/2012	0.20%	\$2,001,837.06
\$18,000,000.00	PNC Funding Corp	04/01/2012	0.16%	\$18,034,780.63
\$22,550,000.00	Bank of America Corp	12/02/2011	0.20%	\$22,615,784.45
\$26,975,000.00	JP Morgan Chase & Co	06/22/2012	0.17%	\$27,086,037.17
\$8,410,000.00	Wells Fargo & Co	12/09/2011	0.17%	\$8,438,250.66
\$7,535,000.00	Morgan Stanley	06/20/2012	0.17%	\$7,564,099.65
<u>\$337,805,000.00</u>	Total US Government Guaranteed Securities			<u>\$338,891,125.95</u>
Commercial Paper	(43.55%)			
\$45,000,000.00	Toronto Dominion HDG USA	11/28/2011	0.23%	\$44,965,773.94
\$27,000,000.00	Scotiabanc Inc	08/17/2011	0.08%	\$26,999,039.97
\$100,000,000.00	US Bank Natl Assoc Minn	09/30/2011	0.14%	\$99,976,664.31
\$13,250,000.00	NORDEA NA	09/06/2011	0.23%	\$13,247,017.20
\$100,000,000.00	Toyota Motor Credit Corp	08/25/2011	0.19%	\$99,987,331.13
\$102,000,000.00	Svenska Handelsbank Inc.	10/11/2011	0.20%	\$101,959,755.25
\$103,000,000.00	BNP PARIBAS FIN	08/01/2011	0.32%	\$103,000,000.00
\$100,000,000.00	Natl Australia Fdg (DE)	10/03/2011	0.19%	\$99,966,952.67
\$15,000,000.00	Rabobank USA Fin Corp	11/03/2011	0.20%	\$14,992,165.58
\$13,000,000.00	Nestle Capital Corp	09/09/2011	0.21%	\$12,997,040.72
\$23,000,000.00	NORDEA NA	10/05/2011	0.21%	\$22,991,485.50
\$15,000,000.00	NORDEA NA	09/08/2011	0.20%	\$14,996,911.46
\$70,000,000.00	Scotiabanc Inc	08/08/2011	0.08%	\$69,998,911.07
\$57,000,000.00	Toronto Dominion HDG USA	08/22/2011	0.22%	\$56,992,680.44
\$50,000,000.00	NORDEA NA	09/02/2011	0.23%	\$49,989,994.81
\$85,000,000.00	Rabobank USA Fin Corp	08/05/2011	0.26%	\$84,997,542.37
<u>\$918,250,000.00</u>	Total Commercial Paper			<u>\$918,059,266.42</u>

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Money Market Accounts	(0.29%)			
\$6,000,000.00	Money Market Accounts	08/01/2011	0.06%	\$6,000,000.00
\$162,937.93	Money Market Accounts	08/01/2011	0.03%	\$162,937.93
\$6,162,937.93	Total Money Market Accounts			\$6,162,937.93
\$2,107,319,383.06				\$2,108,201,342.57

Total Investments (100.00%) (Cost \$2,108,201,343)	\$2,108,201,343
Liabilities in Excess of Other Assets (0.01%)	\$128,585
Net Assets (100.00%) \$2,108,329,928 units outstanding	\$2,108,329,928
Net Asset Value Per Unit	\$1.00

Footnotes:
(a) Value represents amortized cost value