



**STATEMENT OF NET ASSETS LAMP**

**31-MAR-2011 (UNAUDITED)**

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

**0.15%**

**WEIGHTED AVG MATURITY (to Reset)**

**44**

**WEIGHTED AVG MATURITY (to Final)**

**75**

| <u>Face Amount</u>                                   |  | <u>Maturity Date</u> | <u>Yield/Rate</u> | <u>Value (a)</u>        |
|--|--|----------------------|-------------------|-------------------------|
| <b>Federal Home Loan Bank Notes (2.38%)</b>          |  |                      |                   |                         |
| \$49,600,000.00                                      | Federal Home Loan Bank Notes                       | 10/13/2011           | 0.26%             | \$49,603,336.86         |
| <u>\$49,600,000.00</u>                               | <u>Total Federal Home Loan Bank Notes</u>          |                      |                   | <u>\$49,603,336.86</u>  |
| <b>Total Investments</b>                             |  |                      |                   |                         |
| <b>Federal National Mortgage Assoc Notes (2.26%)</b> |  |                      |                   |                         |
| \$33,336,000.00                                      | Federal National Mortgage Association Notes        | 06/15/2011           | 0.23%             | \$33,320,017.00         |
| \$13,594,000.00                                      | Federal National Mortgage Association Notes        | 09/19/2011           | 0.23%             | \$13,592,637.18         |
| <u>\$46,930,000.00</u>                               | <u>Total Federal National Mortgage Assoc Notes</u> |                      |                   | <u>\$46,912,654.18</u>  |
| <b>Freddie Mac Notes (9.70%)</b>                     |  |                      |                   |                         |
| \$15,000,000.00                                      | FREDDIE MAC Notes                                  | 07/26/2011           | 0.21%             | \$14,989,845.38         |
| \$25,000,000.00                                      | FREDDIE MAC Notes                                  | 02/10/2012           | 0.24%             | \$24,994,432.91         |
| \$25,000,000.00                                      | FREDDIE MAC Notes                                  | 06/13/2011           | 0.22%             | \$24,989,093.60         |
| \$26,500,000.00                                      | FREDDIE MAC Notes                                  | 04/01/2011           | 0.23%             | \$26,500,000.00         |
| \$28,682,000.00                                      | FREDDIE MAC Notes                                  | 06/06/2011           | 0.21%             | \$28,670,950.40         |
| \$34,585,000.00                                      | FREDDIE MAC Notes                                  | 06/20/2011           | 0.21%             | \$34,568,852.23         |
| \$25,000,000.00                                      | FREDDIE MAC Notes                                  | 08/17/2011           | 0.24%             | \$24,976,992.33         |
| \$22,000,000.00                                      | FREDDIE MAC Notes                                  | 05/04/2011           | 0.20%             | \$22,000,372.74         |
| <u>\$201,767,000.00</u>                              | <u>Total Freddie Mac Notes</u>                     |                      |                   | <u>\$201,690,539.59</u> |
| <b>Repurchase Agreements (26.81%)</b>                |  |                      |                   |                         |
| \$100,000,000.00                                     | Repurchase Agreements                              | 04/07/2011           | 0.18%             | \$100,000,000.00        |
| \$100,000,000.00                                     | Repurchase Agreements                              | 04/05/2011           | 0.16%             | \$100,000,000.00        |
| \$207,806,946.95                                     | Repurchase Agreements                              | 04/01/2011           | 0.16%             | \$207,806,946.95        |
| \$150,000,000.00                                     | Repurchase Agreements                              | 04/01/2011           | 0.20%             | \$150,000,000.00        |
| <u>\$557,806,946.95</u>                              | <u>Total Repurchase Agreements</u>                 |                      |                   | <u>\$557,806,946.95</u> |

| <u>Face Amount</u>        |                               | <u>Maturity Date</u> | <u>Yield/Rate</u> | <u>Value (a)</u>          |
|---------------------------|-------------------------------|----------------------|-------------------|---------------------------|
| <b>FDIC Guaranteed</b>    | (8.84%)                       |                      |                   |                           |
| \$20,000,000.00           | Bank of America Corp          | 12/02/2011           | 0.28%             | \$20,115,431.27           |
| \$95,000,000.00           | General Electric Capital Corp | 12/09/2011           | 0.27%             | \$95,641,586.81           |
| \$67,825,000.00           | Citigroup Funding Inc         | 04/30/2012           | 0.24%             | \$68,122,922.78           |
| <u>\$182,825,000.00</u>   | <u>Total FDIC Guaranteed</u>  |                      |                   | <u>\$183,879,940.86</u>   |
| <b>Commercial Paper</b>   | (49.72%)                      |                      |                   |                           |
| \$6,000,000.00            | Svenska Handelsbank Inc.      | 07/01/2011           | 0.30%             | \$5,995,448.63            |
| \$44,000,000.00           | Natl Australia Fdg (DE)       | 07/01/2011           | 0.26%             | \$43,971,076.37           |
| \$95,000,000.00           | Svenska Handelsbank Inc.      | 06/30/2011           | 0.30%             | \$94,928,728.02           |
| \$95,000,000.00           | Toronto Dominion HDG USA      | 05/06/2011           | 0.30%             | \$94,972,258.62           |
| \$95,000,000.00           | US Bank Natl Assoc Minn       | 06/29/2011           | 0.25%             | \$94,941,261.47           |
| \$17,000,000.00           | Nordea North Am               | 05/02/2011           | 0.27%             | \$16,996,045.96           |
| \$35,000,000.00           | NORDEA NA                     | 05/26/2011           | 0.31%             | \$34,983,414.33           |
| \$75,000,000.00           | Scotiabanc Inc                | 04/15/2011           | 0.20%             | \$74,994,166.18           |
| \$30,000,000.00           | Canadian Imperial Holding     | 04/12/2011           | 0.27%             | \$29,997,523.51           |
| \$9,000,000.00            | Toronto Dominion HDG USA      | 07/05/2011           | 0.27%             | \$8,993,586.30            |
| \$95,000,000.00           | BNP PARIBAS FIN               | 04/14/2011           | 0.35%             | \$94,987,405.44           |
| \$17,800,000.00           | Rabobank USA Fin Corp         | 06/10/2011           | 0.29%             | \$17,789,959.30           |
| \$90,000,000.00           | Nestle Capital Corp           | 07/13/2011           | 0.27%             | \$89,930,436.91           |
| \$103,000,000.00          | JP Morgan Chase               | 07/18/2011           | 0.23%             | \$102,928,926.82          |
| \$100,000,000.00          | Toyota Motor Credit Corp      | 06/15/2011           | 0.29%             | \$99,939,561.42           |
| \$45,000,000.00           | NORDEA NA                     | 05/25/2011           | 0.31%             | \$44,979,401.33           |
| \$83,000,000.00           | Rabobank USA Fin Corp         | 04/11/2011           | 0.30%             | \$82,993,076.81           |
| <u>\$1,034,800,000.00</u> | <u>Total Commercial Paper</u> |                      |                   | <u>\$1,034,322,277.42</u> |

| <u>Face Amount</u>   |          | <u>Maturity Date</u> | <u>Yield/Rate</u> | <u>Value (a)</u>          |
|--|----------|----------------------|-------------------|---------------------------|
| <b>Money Market Accts - Government Only</b>                      |          | (0.29%)              |                   |                           |
| \$6,000,000.00   | LAMP DDA | 04/01/2011           | 0.10%             | \$6,000,000.00            |
| <b>\$6,000,000.00 Total Money Market Accts - Government Only</b> |          |                      |                   | <b>\$6,000,000.00</b>     |
| <b>\$2,079,728,946.95</b>  |          |                      |                   | <b>\$2,080,215,695.86</b> |

**Total Investments (100.00%) (Cost \$2,080,215,696) \$2,080,215,696**  
**Liabilities in Excess of Other Assets (0.00%) (\$118,962)**  
**Net Assets (100.00%) \$2,080,096,733 units outstanding \$2,080,096,733**  
**Net Asset Value Per Unit \$1.00**  
**Footnotes:**  
**(a) Value represents amortized cost value**