

STATEMENT OF NET ASSETS LAMP

31-MAR-2012 (UNAUDITED)	7-DAY AVG INTEREST RATE AS OF 31-MAR-2012	0.17%
	WEIGHTED AVG MATURITY (to Reset)	59
	WEIGHTED AVG MATURITY (to Final)	85

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Home Loan Bank Notes (1.22%)				
\$10,000,000.00	Federal Home Loan Bank Notes	02/25/2013	0.18%	\$10,010,023.48
\$15,000,000.00	Federal Home Loan Bank Notes	02/06/2013	0.26%	\$14,986,672.61
<u>\$25,000,000.00</u>	<u>Total Federal Home Loan Bank Notes</u>			<u>\$24,996,696.09</u>
Total Investments				
Federal National Mortgage Association Notes (2.77%)				
\$6,765,000.00	Federal National Mortgage Association Notes	10/30/2012	0.20%	\$6,776,563.84
\$50,000,000.00	Federal National Mortgage Association Notes	12/03/2012	0.22%	\$50,023,744.36
<u>\$56,765,000.00</u>	<u>Total Federal National Mortgage Association Notes</u>			<u>\$56,800,308.20</u>
Freddie Mac Notes (2.76%)				
\$42,500,000.00	FREDDIE MAC Notes	01/10/2013	0.22%	\$42,535,176.94
\$8,055,000.00	FREDDIE MAC Notes	10/12/2012	0.25%	\$8,054,135.65
\$6,000,000.00	FREDDIE MAC Notes	01/24/2013	0.26%	\$6,001,976.87
<u>\$56,555,000.00</u>	<u>Total Freddie Mac Notes</u>			<u>\$56,591,289.46</u>
Repurchase Agreements (25.86%)				
\$100,000,000.00	Repurchase Agreements	04/04/2012	0.20%	\$100,000,000.00
\$50,000,000.00	Repurchase Agreements	04/03/2012	0.15%	\$50,000,000.00
\$75,000,000.00	Repurchase Agreements	04/26/2012	0.18%	\$75,000,000.00
\$50,000,000.00	Repurchase Agreements	04/02/2012	0.12%	\$50,000,000.00
\$256,097,510.07	Repurchase Agreements	04/02/2012	0.21%	\$256,097,510.07
<u>\$531,097,510.07</u>	<u>Total Repurchase Agreements</u>			<u>\$531,097,510.07</u>

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
US Government Guaranteed Securities	(21.94%)			
\$11,220,000.00	US Government Guaranteed Securities	05/07/2012	0.45%	\$11,221,166.71
\$45,000,000.00	US Government Guaranteed Securities	02/05/2013	0.21%	\$45,011,945.29
\$10,000,000.00	US Government Guaranteed Securities	04/30/2012	0.22%	\$10,014,339.16
\$84,395,000.00	US Government Guaranteed Securities	04/30/2012	0.48%	\$84,421,330.97
\$2,000,000.00	US Government Guaranteed Securities	04/24/2012	0.51%	\$2,000,151.66
\$5,000,000.00	US Government Guaranteed Securities	06/22/2012	0.43%	\$5,002,785.68
\$8,000,000.00	US Government Guaranteed Securities	11/23/2012	0.19%	\$7,999,333.96
\$13,000,000.00	US Government Guaranteed Securities	02/25/2013	0.18%	\$13,014,213.66
\$5,000,000.00	US Government Guaranteed Securities	02/15/2013	0.24%	\$5,001,987.49
\$54,795,000.00	US Government Guaranteed Securities	06/22/2012	0.37%	\$54,854,056.67
\$17,160,000.00	US Government Guaranteed Securities	04/30/2012	0.50%	\$17,164,755.56
\$25,000,000.00	US Government Guaranteed Securities	02/11/2013	0.22%	\$24,989,973.32
\$2,930,000.00	US Government Guaranteed Securities	06/04/2012	0.41%	\$2,930,199.62
\$5,370,000.00	US Government Guaranteed Securities	06/15/2012	0.37%	\$5,373,443.15
\$43,500,000.00	US Government Guaranteed Securities	11/21/2012	0.20%	\$43,497,655.67
\$15,000,000.00	US Government Guaranteed Securities	02/12/2013	0.23%	\$14,994,233.53
\$8,000,000.00	US Government Guaranteed Securities	08/28/2012	0.21%	\$8,001,008.53
\$7,745,000.00	US Government Guaranteed Securities	06/20/2012	0.40%	\$7,752,295.38
\$34,100,000.00	US Government Guaranteed Securities	06/01/2012	0.40%	\$34,127,607.00
\$20,000,000.00	US Government Guaranteed Securities	04/01/2012	0.52%	\$20,000,000.00
\$14,300,000.00	US Government Guaranteed Securities	02/13/2013	0.22%	\$14,293,936.55
\$10,890,000.00	US Government Guaranteed Securities	06/22/2012	0.37%	\$10,901,796.12
\$8,000,000.00	US Government Guaranteed Securities	09/07/2012	0.24%	\$8,000,699.96
\$450,405,000.00	Total US Government Guaranteed Securities			\$450,568,915.64

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Commercial Paper	(45.18%)			
\$9,000,000.00	Natl Australia FDG	06/05/2012	0.25%	\$8,995,998.28
\$50,000,000.00	Toyota Motor Credit Corp	06/29/2012	0.30%	\$49,963,318.97
\$30,000,000.00	Rabobank USA Fin Corp	05/11/2012	0.41%	\$29,986,991.47
\$75,000,000.00	Nestle Cap Corp	11/02/2012	0.27%	\$74,879,604.30
\$45,000,000.00	Toyota Motor Credit Corp	06/28/2012	0.31%	\$44,966,275.59
\$85,000,000.00	BNP PARIBAS FIN	04/02/2012	0.19%	\$85,000,000.00
\$35,000,000.00	JP Morgan Chase & Co	04/23/2012	0.18%	\$34,996,323.71
\$18,400,000.00	Canadian Imperial Holding	05/15/2012	0.17%	\$18,396,263.11
\$67,000,000.00	NORDEA NORTH AM	04/27/2012	0.41%	\$66,981,371.71
\$17,000,000.00	NORDEA NORTH AM	05/31/2012	0.37%	\$16,989,824.40
\$12,000,000.00	Svenska Handelsbank Inc	06/01/2012	0.38%	\$11,992,595.28
\$85,000,000.00	State Street Corp	04/13/2012	0.16%	\$84,995,843.30
\$80,000,000.00	General Electric Capital Corp	04/09/2012	0.28%	\$79,995,640.54
\$90,000,000.00	Natl Australia FDG	06/11/2012	0.25%	\$89,956,227.20
\$70,000,000.00	Rabobank USA Fin Corp	07/16/2012	0.40%	\$69,920,362.92
\$90,000,000.00	Svenska Handelsbank Inc	06/21/2012	0.27%	\$89,945,997.57
\$20,000,000.00	General Electric Capital Corp	08/27/2012	0.29%	\$19,976,316.09
\$50,000,000.00	TORONTO DOM HLDG	09/14/2012	0.27%	\$49,938,118.97
\$928,400,000.00	Total Commercial Paper			\$927,877,073.41
Money Market Accounts	(0.29%)			
\$6,000,000.00	Money Market Accounts	04/02/2012	0.09%	\$6,000,000.00
\$6,000,000.00	Total Money Market Accounts			\$6,000,000.00
\$2,054,222,510.07				\$2,053,931,792.87
	Total Investments (99.99%) (Cost \$2,053,931,793)			\$2,053,931,793
	Other Assets in Excess of Liabilities (0.01%)			\$135,701
	Net Assets (100.00%) \$2,054,067,494 units outstanding			\$2,054,067,494
	Net Asset Value Per Unit			\$1.00

Footnotes:

(a) Value represents amortized cost value