

STATEMENT OF NET ASSETS LAMP

31-MAY-2010 (UNAUDITED)

7-DAY AVG INTEREST RATE AS OF 31-MAY-2010 **0.13%**

WEIGHTED AVG MATURITY **36**

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Home Loan Bank Notes (3.31%)				
\$70,500,000.00	Federal Home Loan Bank Notes	07/27/2010	0.24%	\$70,500,888.07
\$10,000,000.00	Federal Home Loan Bank Notes	08/13/2010	0.49%	\$10,073,202.04
<u>\$80,500,000.00</u>	<u>Total Federal Home Loan Bank Notes</u>			<u>\$80,574,090.11</u>
Federal National Mortgage Assoc Notes (22.88%)				
\$100,000,000.00	Federal National Mortgage Association Notes	07/21/2010	0.20%	\$99,972,213.42
\$57,765,000.00	Federal National Mortgage Association Notes	08/11/2010	0.21%	\$57,741,060.80
\$100,000,000.00	Federal National Mortgage Association Notes	08/05/2010	0.24%	\$100,009,694.64
\$100,000,000.00	Federal National Mortgage Association Notes	07/06/2010	0.19%	\$99,981,523.58
\$48,855,000.00	Federal National Mortgage Association Notes	07/07/2010	0.16%	\$48,847,178.44
\$75,000,000.00	Federal National Mortgage Association Notes	08/09/2010	0.22%	\$74,968,358.82
\$75,000,000.00	Federal National Mortgage Association Notes	08/18/2010	0.22%	\$74,964,228.58
<u>\$556,620,000.00</u>	<u>Total Federal National Mortgage Assoc Notes</u>			<u>\$556,484,258.28</u>
Freddie Mac Notes (19.54%)				
\$87,000,000.00	FREDDIE MAC Notes	08/10/2010	0.20%	\$86,982,430.31
\$80,000,000.00	FREDDIE MAC Notes	09/24/2010	0.18%	\$80,017,690.85
\$100,000,000.00	FREDDIE MAC Notes	12/30/2010	0.19%	\$100,045,003.92
\$33,250,000.00	FREDDIE MAC Notes	08/09/2010	0.22%	\$33,236,369.15
\$50,000,000.00	FREDDIE MAC Notes	09/03/2010	0.16%	\$50,008,917.88
\$50,000,000.00	FREDDIE MAC Notes	07/12/2010	0.20%	\$49,988,889.21
\$75,000,000.00	FREDDIE MAC Notes	08/10/2010	0.24%	\$74,964,980.46
<u>\$475,250,000.00</u>	<u>Total Freddie Mac Notes</u>			<u>\$475,244,281.78</u>
Repurchase Agreements (13.72%)				
\$233,716,535.74	Repurchase Agreements	06/01/2010	0.20%	\$233,716,535.74
\$50,000,000.00	Repurchase Agreements	06/01/2010	0.21%	\$50,000,000.00
\$50,000,000.00	Repurchase Agreements	06/01/2010	0.21%	\$50,000,000.00
<u>\$333,716,535.74</u>	<u>Total Repurchase Agreements</u>			<u>\$333,716,535.74</u>

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Commercial Paper (40.30%)				
\$12,000,000.00	Rabobank USA Fin Corp	06/08/2010	0.24%	\$11,999,439.50
\$100,000,000.00	Scotiabanc Inc	06/04/2010	0.23%	\$99,998,083.00
\$60,000,000.00	National Australia Bank	06/28/2010	0.23%	\$59,989,645.97
\$30,000,000.00	Danske Corp	07/07/2010	0.27%	\$29,991,896.72
\$40,000,000.00	Svenska Handelsbank Inc	07/28/2010	0.40%	\$39,974,665.26
\$40,000,000.00	Natl Australia Fdg (DE)	08/02/2010	0.37%	\$39,974,505.61
\$65,000,000.00	NORDEA NA CP	07/27/2010	0.41%	\$64,958,542.56
\$65,000,000.00	Toronto Dominion HDG USA	07/08/2010	0.25%	\$64,983,292.46
\$50,000,000.00	Toyota Motor Credit Corp	07/27/2010	0.46%	\$49,964,213.99
\$115,000,000.00	BNP PARIBAS FIN	06/01/2010	0.22%	\$115,000,000.00
\$115,000,000.00	Societe Generale North America	06/01/2010	0.25%	\$115,000,000.00
\$75,000,000.00	Danske Corp	06/21/2010	0.34%	\$74,986,109.81
\$40,000,000.00	Toyota Motor Credit Corp	07/22/2010	0.46%	\$39,973,927.00
\$42,000,000.00	Rabobank USA Fin Corp	06/15/2010	0.26%	\$41,995,752.72
\$50,000,000.00	Atlantis One Funding	06/10/2010	0.24%	\$49,997,048.56
\$21,283,000.00	CBA Delaware Finance Inc.	06/03/2010	0.28%	\$21,282,668.65
\$60,000,000.00	Svenska Handelsbank Inc	07/21/2010	0.28%	\$59,976,659.22
\$980,283,000.00	Total Commercial Paper			\$980,046,451.03
Money Market Accts - Government Only (0.25%)				
\$6,000,000.00	Lamp DDA	06/01/2010	0.17%	\$6,000,000.00
\$50,000.00	Goldman Sachs Financial Square Government Fund	06/01/2010	0.08%	\$50,000.00
\$6,050,000.00	Total Money Market Accts - Government Only			\$6,050,000.00
\$2,432,419,535.74 Total Investments				\$2,432,115,616.94

Total Investments (100.01%) (Cost \$2,432,115,617)	\$2,432,115,617
Liabilities in Excess of Other Assets (0.00%)	\$(88,296)
Net Assets (100.00%) \$2,432,027,321 units outstanding	\$2,432,027,321
Net Asset Value Per Unit	\$1.00

Footnotes:

(a) Value represents amortized cost value