

STATEMENT OF NET ASSETS LAMP

31-MAY-2011 (UNAUDITED)

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

0.12%

WEIGHTED AVG MATURITY (to Reset)

38

WEIGHTED AVG MATURITY (to Final)

79

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Home Loan Bank Notes (2.40%)				
\$49,600,000.00	Federal Home Loan Bank Notes	10/13/2011	0.24%	\$49,602,293.06
<u>\$49,600,000.00</u>	<u>Total Federal Home Loan Bank Notes</u>			<u>\$49,602,293.06</u>
Total Investments				
Federal National Mortgage Association Notes (4.70%)				
\$33,336,000.00	Federal National Mortgage Association Notes	06/15/2011	0.23%	\$33,333,015.34
\$50,000,000.00	Federal National Mortgage Association Notes	09/28/2011	0.14%	\$49,977,683.32
\$13,594,000.00	Federal National Mortgage Association Notes	09/19/2011	0.18%	\$13,593,123.26
<u>\$96,930,000.00</u>	<u>Total Federal National Mortgage Association Notes</u>			<u>\$96,903,821.92</u>
Freddie Mac Notes (7.42%)				
\$25,000,000.00	FREDDIE MAC Notes	02/10/2012	0.19%	\$24,995,510.40
\$28,682,000.00	FREDDIE MAC Notes	06/06/2011	0.21%	\$28,681,162.61
\$34,585,000.00	FREDDIE MAC Notes	06/20/2011	0.21%	\$34,581,163.54
\$25,000,000.00	FREDDIE MAC Notes	06/13/2011	0.22%	\$24,998,206.51
\$15,000,000.00	FREDDIE MAC Notes	07/26/2011	0.21%	\$14,995,183.59
\$25,000,000.00	FREDDIE MAC Notes	08/17/2011	0.24%	\$24,987,157.16
<u>\$153,267,000.00</u>	<u>Total Freddie Mac Notes</u>			<u>\$153,238,383.81</u>
Repurchase Agreements (21.46%)				
\$90,000,000.00	Repurchase Agreements	06/02/2011	0.10%	\$90,000,000.00
\$75,000,000.00	Repurchase Agreements	06/16/2011	0.10%	\$75,000,000.00
\$150,000,000.00	Repurchase Agreements	06/01/2011	0.12%	\$150,000,000.00
\$100,000,000.00	Repurchase Agreements	06/07/2011	0.13%	\$100,000,000.00
\$27,902,651.10	Repurchase Agreements	06/01/2011	0.13%	\$27,902,651.10
<u>\$442,902,651.10</u>	<u>Total Repurchase Agreements</u>			<u>\$442,902,651.10</u>

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
FDIC Guaranteed	(13.99%)			
\$8,410,000.00	Wells Fargo & Co	12/09/2011	0.23%	\$8,451,503.53
\$22,550,000.00	Bank of America Corp	12/02/2011	0.26%	\$22,648,404.02
\$2,000,000.00	General Electric Capital Corp	04/24/2012	0.22%	\$2,002,256.43
\$8,000,000.00	Citigroup Inc	05/07/2012	0.19%	\$8,008,000.06
\$3,000,000.00	General Electric Capital Corp	03/12/2012	0.25%	\$3,006,112.10
\$98,500,000.00	General Electric Capital Corp	12/09/2011	0.25%	\$99,005,195.37
\$2,215,000.00	Citibank NA	06/04/2012	0.24%	\$2,215,857.26
\$78,030,000.00	Citigroup Funding Inc	04/30/2012	0.20%	\$78,319,884.28
\$7,535,000.00	Morgan Stanley	06/20/2012	0.23%	\$7,569,573.71
\$18,000,000.00	PNC Funding Corp	04/01/2012	0.22%	\$18,043,470.90
\$34,100,000.00	Huntington National Bank	06/01/2012	0.22%	\$34,268,132.18
\$5,130,000.00	Bank of America Corp	06/22/2012	0.22%	\$5,155,735.08
\$287,470,000.00	Total FDIC Guaranteed			\$288,694,124.92
Commercial Paper	(49.71%)			
\$103,000,000.00	JP Morgan Chase	07/18/2011	0.23%	\$102,969,057.95
\$100,000,000.00	Canadian Imperial Holding	07/06/2011	0.22%	\$99,978,603.66
\$44,000,000.00	Natl Australia Fdg (DE)	07/01/2011	0.26%	\$43,990,460.53
\$13,000,000.00	Nestle Capital Corp	09/09/2011	0.21%	\$12,992,414.81
\$15,000,000.00	NORDEA NA	09/08/2011	0.20%	\$14,991,956.21
\$13,250,000.00	NORDEA NA	09/06/2011	0.23%	\$13,241,966.08
\$85,000,000.00	Toyota Motor Credit Corp	06/15/2011	0.29%	\$84,990,405.70
\$6,000,000.00	Svenska Handelsbank Inc.	07/01/2011	0.30%	\$5,998,498.79
\$103,000,000.00	BNP PARIBAS FIN	08/01/2011	0.32%	\$102,944,127.27
\$45,000,000.00	Toronto Dominion HDG USA	11/28/2011	0.23%	\$44,948,249.67
\$95,000,000.00	US Bank Natl Assoc Minn	06/29/2011	0.25%	\$94,981,512.63
\$57,000,000.00	Toronto Dominion HDG USA	08/22/2011	0.22%	\$56,971,429.51
\$24,000,000.00	Nordea North Am	07/15/2011	0.20%	\$23,994,131.74
\$50,000,000.00	NORDEA NA	09/02/2011	0.23%	\$49,970,933.50
\$90,000,000.00	Nestle Capital Corp	07/13/2011	0.27%	\$89,971,621.48

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$85,000,000.00	Rabobank USA Fin Corp	08/05/2011	0.26%	\$84,960,081.07
\$95,000,000.00	Svenska Handelsbank Inc.	06/30/2011	0.30%	\$94,977,022.90
\$3,000,000.00	Svenska Handelsbank Inc.	07/07/2011	0.22%	\$2,999,339.79
<u>\$1,026,250,000.00</u>	Total Commercial Paper			<u>\$1,025,871,813.29</u>
Money Market Accts- Government Only (0.32%)				
\$646,790.67	DWS Gov/ Agency Cash	06/01/2011	0.06%	\$646,790.67
\$6,000,000.00	LAMP DDA	06/01/2011	0.06%	\$6,000,000.00
<u>\$6,646,790.67</u>	Total Money Market Accts- Government Only			<u>\$6,646,790.67</u>
\$2,063,066,441.77				\$2,063,859,878.77
Total Investments (100.00%) (Cost \$2,063,859,879)				\$2,063,859,879
Liabilities in Excess of Other Assets (0.00%)				\$198,928
Net Assets (100.00%) \$2,064,058,807 units outstanding				\$2,064,058,807
Net Asset Value Per Unit				\$1.00
Footnotes:				
(a) Value represents amortized cost value				