

STATEMENT OF NET ASSETS LAMP

31-MAY-2012 (UNAUDITED)

7-DAY AVG INTEREST RATE
AS OF 31-MAY-2012

0.14%

WEIGHTED AVG MATURITY (to Reset)

47

WEIGHTED AVG MATURITY (to Final)

72

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Farm Credit Bank Notes (1.05%)				
\$5,000,000.00	Federal Farm Credit Bank Notes	02/15/2013	0.27%	\$5,001,614.14
\$8,000,000.00	Federal Farm Credit Bank Notes	09/07/2012	0.24%	\$8,000,434.22
\$8,000,000.00	Federal Farm Credit Bank Notes	08/28/2012	0.21%	\$8,000,599.77
<u>\$21,000,000.00</u>	Total Federal Farm Credit Bank Notes			<u>\$21,002,648.13</u>
Total Investments				
Federal Home Loan Mortgage Notes (2.83%)				
\$6,000,000.00	Federal Home Loan Mortgage Notes	01/24/2013	0.29%	\$6,001,577.98
\$42,500,000.00	Federal Home Loan Mortgage Notes	01/10/2013	0.25%	\$42,527,725.36
\$8,055,000.00	Federal Home Loan Mortgage Notes	10/12/2012	0.32%	\$8,054,404.25
<u>\$56,555,000.00</u>	Total Federal Home Loan Mortgage Notes			<u>\$56,583,707.59</u>
Federal Home Loan Bank Notes (11.01%)				
\$14,300,000.00	Federal Home Loan Bank Notes	02/13/2013	0.22%	\$14,295,096.93
\$15,000,000.00	Federal Home Loan Bank Notes	02/12/2013	0.23%	\$14,995,329.35
\$25,000,000.00	Federal Home Loan Bank Notes	05/15/2013	0.22%	\$24,992,737.78
\$8,000,000.00	Federal Home Loan Bank Notes	11/23/2012	0.19%	\$7,999,504.98
\$25,000,000.00	Federal Home Loan Bank Notes	02/11/2013	0.22%	\$24,991,885.75
\$10,000,000.00	Federal Home Loan Bank Notes	02/25/2013	0.25%	\$10,008,197.64
\$15,000,000.00	Federal Home Loan Bank Notes	02/06/2013	0.26%	\$14,989,250.51
\$13,000,000.00	Federal Home Loan Bank Notes	02/25/2013	0.25%	\$13,011,624.54
\$43,500,000.00	Federal Home Loan Bank Notes	11/21/2012	0.20%	\$43,498,262.97
\$45,000,000.00	Federal Home Loan Bank Notes	02/05/2013	0.28%	\$45,009,628.99
\$5,995,000.00	Federal Home Loan Bank Notes	02/15/2013	0.21%	\$5,993,556.00
<u>\$219,795,000.00</u>	Total Federal Home Loan Bank Notes			<u>\$219,785,075.44</u>

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal National Mortgage Association Notes (2.84%)				
\$6,765,000.00	Federal National Mortgage Association Notes	10/30/2012	0.20%	\$6,773,275.38
\$50,000,000.00	Federal National Mortgage Association Notes	12/03/2012	0.29%	\$50,017,935.89
<u>\$56,765,000.00</u>	<u>Total Federal National Mortgage Association Notes</u>			<u>\$56,791,211.27</u>
Repurchase Agreements (34.30%)				
\$100,000,000.00	Repurchase Agreements	06/01/2012	0.19%	\$100,000,000.00
\$104,784,643.35	Repurchase Agreements	06/01/2012	0.20%	\$104,784,643.35
\$100,000,000.00	Repurchase Agreements	06/04/2012	0.18%	\$100,000,000.00
\$90,000,000.00	Repurchase Agreements	07/02/2012	0.18%	\$90,000,000.00
\$95,000,000.00	Repurchase Agreements	06/06/2012	0.19%	\$95,000,000.00
\$100,000,000.00	Repurchase Agreements	06/01/2012	0.22%	\$100,000,000.00
\$95,000,000.00	Repurchase Agreements	06/05/2012	0.19%	\$95,000,000.00
<u>\$684,784,643.35</u>	<u>Total Repurchase Agreements</u>			<u>\$684,784,643.35</u>
US Government Guaranteed Securities (6.05%)				
\$7,745,000.00	US Government Guaranteed Securities	06/20/2012	0.40%	\$7,746,754.58
\$5,370,000.00	US Government Guaranteed Securities	06/15/2012	0.37%	\$5,370,651.41
\$10,890,000.00	US Government Guaranteed Securities	06/22/2012	0.37%	\$10,893,058.25
\$2,930,000.00	US Government Guaranteed Securities	06/04/2012	0.41%	\$2,930,009.50
\$54,795,000.00	US Government Guaranteed Securities	06/22/2012	0.37%	\$54,810,310.99
\$5,000,000.00	US Government Guaranteed Securities	06/22/2012	0.43%	\$5,000,722.21
\$34,100,000.00	US Government Guaranteed Securities	06/01/2012	0.40%	\$34,100,000.00
<u>\$120,830,000.00</u>	<u>Total US Government Guaranteed Securities</u>			<u>\$120,851,506.94</u>
Commercial Paper (41.60%)				
\$12,000,000.00	Svenska Handelsbank Inc	06/01/2012	0.38%	\$12,000,000.00
\$75,000,000.00	General Electric Capital Corp	09/07/2012	0.29%	\$74,940,766.54
\$40,000,000.00	US Bank Natl Assoc Minn	08/30/2012	0.21%	\$39,978,995.34
\$20,000,000.00	General Electric Capital Corp	08/27/2012	0.29%	\$19,985,976.21
\$50,000,000.00	Toronto Dominion HDG USA	09/14/2012	0.27%	\$49,960,603.43

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$45,000,000.00	Toyota Motor Credit Corp	06/28/2012	0.31%	\$44,989,528.39
\$40,000,000.00	Toronto Dominion HDG USA	10/15/2012	0.26%	\$39,960,701.18
\$70,000,000.00	Rabobank USA Fin Corp	07/16/2012	0.40%	\$69,965,847.62
\$50,000,000.00	Nordea North Am	08/10/2012	0.28%	\$49,972,774.39
\$90,000,000.00	Natl Australia Funding DE	06/11/2012	0.25%	\$89,993,744.14
\$50,000,000.00	US Bank Natl Assoc Minn	08/15/2012	0.22%	\$49,977,077.31
\$50,000,000.00	Toyota Motor Credit Corp	06/29/2012	0.30%	\$49,988,322.92
\$25,000,000.00	Nordea North Am	07/31/2012	0.22%	\$24,990,831.65
\$95,000,000.00	Nestle Capital Corp	11/02/2012	0.27%	\$94,892,373.26
\$20,000,000.00	Nordea North Am	08/31/2012	0.29%	\$19,985,338.77
\$9,000,000.00	Natl Australia Funding DE	06/05/2012	0.25%	\$8,999,749.79
\$90,000,000.00	Svenska Handelsbank Inc	06/21/2012	0.27%	\$89,986,493.31
<u>\$831,000,000.00</u>	Total Commercial Paper			<u>\$830,569,124.25</u>
Money Market Accounts			(0.30%)	
\$6,000,000.00	Money Market Accounts	06/01/2012	0.09%	\$6,000,000.00
<u>\$6,000,000.00</u>	Total Money Market Accounts			<u>\$6,000,000.00</u>
\$1,996,729,643.35				\$1,996,367,916.97
Total Investments (99.99%) (Cost \$1,993,131,376)				\$1,993,131,376
Other Assets in Excess of Liabilities (0.01%)				\$ 191,743
Net Assets (100.00%) \$1,993,323,119 units outstanding				\$1,993,323,119
Net Asset Value Per Unit				\$1.00
Footnotes:				
(a) Value represents amortized cost value				