



**STATEMENT OF NET ASSETS LAMP**

**30-NOV-2011 (UNAUDITED)**

7-DAY AVG INTEREST RATE  
AS OF 30-NOV-2011

**0.14%**

WEIGHTED AVG MATURITY (to Reset)

**43**

WEIGHTED AVG MATURITY (to Final)

**77**

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
<b>Federal Home Loan Bank Notes (2.78%)</b>				
\$50,000,000.00	Federal Home Loan Bank Notes	08/17/2012	0.40%	\$50,000,000.00
<u>\$50,000,000.00</u>	<u>Total Federal Home Loan Bank Notes</u>			<u>\$50,000,000.00</u>
<b>Total Investments</b>				
<b>Federal National Mortgage Association Notes (2.78%)</b>				
\$50,000,000.00	Federal National Mortgage Association Notes	12/03/2012	0.23%	\$50,035,602.97
<u>\$50,000,000.00</u>	<u>Total Federal National Mortgage Association Notes</u>			<u>\$50,035,602.97</u>
<b>Freddie Mac Notes (1.84%)</b>				
\$25,000,000.00	FREDDIE MAC Notes	02/10/2012	0.23%	\$24,998,744.21
\$8,055,000.00	FREDDIE MAC Notes	10/12/2012	0.26%	\$8,053,585.35
<u>\$33,055,000.00</u>	<u>Total Freddie Mac Notes</u>			<u>\$33,052,329.56</u>
<b>Repurchase Agreements (28.68%)</b>				
\$60,621,013.32	Repurchase Agreements	12/01/2011	0.13%	\$60,621,013.32
\$200,000,000.00	Repurchase Agreements	12/01/2011	0.12%	\$200,000,000.00
\$80,000,000.00	Repurchase Agreements	12/02/2011	0.14%	\$80,000,000.00
\$85,000,000.00	Repurchase Agreements	12/07/2011	0.14%	\$85,000,000.00
\$90,000,000.00	Repurchase Agreements	12/05/2011	0.15%	\$90,000,000.00
<u>\$515,621,013.32</u>	<u>Total Repurchase Agreements</u>			<u>\$515,621,013.32</u>

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
<b>US Government Guaranteed Securities</b>		(23.73%)		
\$98,500,000.00	General Electric Capital Corp	12/09/2011	0.28%	\$98,521,170.15
\$3,000,000.00	General Electric Capital Corp	03/12/2012	0.28%	\$3,002,189.07
\$11,220,000.00	Citigroup Inc	05/07/2012	0.36%	\$11,225,262.27
\$34,100,000.00	Huntington National Bank	06/01/2012	0.24%	\$34,184,117.88
\$2,000,000.00	General Electric Capital Corp	04/24/2012	0.36%	\$2,000,998.56
\$5,370,000.00	JP Morgan Chase & Co	06/15/2012	0.24%	\$5,379,159.63
\$8,410,000.00	Wells Fargo & Co	12/09/2011	0.26%	\$8,411,739.05
\$7,745,000.00	Morgan Stanley	06/20/2012	0.28%	\$7,763,635.96
\$20,000,000.00	PNC Funding Corp	04/01/2012	0.31%	\$20,018,855.82
\$10,890,000.00	Bank of America Corp	06/22/2012	0.26%	\$10,919,683.41
\$8,000,000.00	Federal Farm Credit Bank	08/28/2012	0.23%	\$8,001,846.11
\$4,045,000.00	Union Bank of California NA	03/16/2012	0.43%	\$4,046,374.69
\$84,395,000.00	Citigroup Funding Inc	04/30/2012	0.36%	\$84,536,870.69
\$17,160,000.00	Bank of America Corp	04/30/2012	0.37%	\$17,185,626.88
\$10,000,000.00	Bank of America Corp	04/30/2012	0.22%	\$10,077,329.05
\$2,930,000.00	Citibank NA	06/04/2012	0.26%	\$2,930,588.61
\$7,850,000.00	Morgan Stanley	02/10/2012	0.40%	\$7,854,968.96
\$22,550,000.00	Bank of America Corp	12/02/2011	0.27%	\$22,550,535.02
\$8,000,000.00	Federal Farm Credit Bank	09/07/2012	0.25%	\$8,001,244.33
\$54,795,000.00	JP Morgan Chase & Co	06/22/2012	0.25%	\$54,943,619.11
\$5,000,000.00	Bank of America Corp	06/22/2012	0.31%	\$5,007,009.09
<b>\$425,960,000.00</b>	<b>Total US Government Guaranteed Securities</b>			<b>\$426,562,824.34</b>
<b>Commercial Paper</b>		(39.83%)		
\$22,000,000.00	NORDEA NA	12/16/2011	0.33%	\$21,997,018.79
\$90,000,000.00	TORONTO DOM HLDG	03/16/2012	0.23%	\$89,939,044.55
\$6,500,000.00	Nestle Cap Corp	02/28/2012	0.19%	\$6,497,025.98
\$75,000,000.00	Rabobank USA Fin Corp	12/27/2011	0.32%	\$74,982,656.71
\$17,000,000.00	Rabobank USA Fin Corp	02/03/2012	0.41%	\$16,987,907.35
\$85,000,000.00	State Street Corp	01/31/2012	0.17%	\$84,975,515.16

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$85,000,000.00	US Bank Natl Assoc Minn	03/29/2012	0.30%	\$84,915,697.09
\$90,000,000.00	Svenska Handelsbank Inc	01/09/2012	0.32%	\$89,969,272.71
\$85,000,000.00	Toyota Motor Credit Corp	02/29/2012	0.30%	\$84,936,242.03
\$5,000,000.00	NORDEA NORTH AM	02/08/2012	0.42%	\$4,996,069.85
\$66,000,000.00	NORDEA NORTH AM	01/13/2012	0.36%	\$65,972,394.91
\$90,000,000.00	Natl Australia FDG	01/23/2012	0.25%	\$89,966,867.86
<u>\$716,500,000.00</u>	Total Commercial Paper			<u>\$716,135,712.99</u>
<b>Money Market Accounts</b>	(0.35%)			
\$6,000,000.00	Money Market Accounts	11/30/2011	0.03%	\$6,000,000.00
\$374,315.94	Money Market Accounts	11/30/2011	0.00%	\$374,315.94
<u>\$6,374,315.94</u>	Total Money Market Accounts			<u>\$6,374,315.94</u>
<b>\$1,797,510,329.26</b>				<b>\$1,797,781,799.12</b>

<b>Total Investments (99.98%) (Cost \$1,797,781,799)</b>	<b>\$1,797,781,799</b>
<b>Other Assets in Excess of Liabilities (0.02%)</b>	<b>432,543</b>
<b>Net Assets (100.00%) \$1,798,214,343 units outstanding</b>	<b>\$1,798,214,343</b>
<b>Net Asset Value Per Unit</b>	<b>\$1.00</b>

Footnotes:  
(a) Value represents amortized cost value