

STATEMENT OF NET ASSETS LAMP

31-MAY-2013 (UNAUDITED)

**7-DAY AVG INTEREST RATE
AS OF 31-MAY-2013**

0.04%

WEIGHTED AVG MATURITY (to Reset)

52

WEIGHTED AVG MATURITY (to Final)

61

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Home Loan Mortgage Notes		(1.64%)		
\$10,000,000.00	Federal Home Loan Mortgage Notes	09/03/2013	0.15%	\$10,004,433.85
\$9,160,000.00	Federal Home Loan Mortgage Notes	04/28/2014	0.17%	\$9,177,211.14
\$11,379,000.00	Federal Home Loan Mortgage Notes	10/30/2013	0.16%	\$11,389,265.93
<u>\$30,539,000.00</u>	Total Federal Home Loan Mortgage Notes			<u>\$30,570,910.92</u>
Total Investments				
Federal Home Loan Bank Notes		(14.92%)		
\$10,000,000.00	Federal Home Loan Bank Notes	03/11/2014	0.19%	\$9,999,409.57
\$25,000,000.00	Federal Home Loan Bank Notes	09/04/2013	0.14%	\$24,999,348.98
\$31,400,000.00	Federal Home Loan Bank Notes	07/12/2013	0.14%	\$31,399,640.69
\$15,000,000.00	Federal Home Loan Bank Notes	03/27/2014	0.15%	\$14,997,250.07
\$25,000,000.00	Federal Home Loan Bank Notes	08/01/2013	0.14%	\$24,998,301.87
\$35,000,000.00	Federal Home Loan Bank Notes	12/20/2013	0.14%	\$35,007,356.93
\$5,000,000.00	Federal Home Loan Bank Notes	04/11/2014	0.15%	\$5,000,329.58
\$25,000,000.00	Federal Home Loan Bank Notes	07/17/2013	0.13%	\$24,999,035.87
\$5,000,000.00	Federal Home Loan Bank Notes	04/23/2014	0.16%	\$4,999,416.04
\$5,000,000.00	Federal Home Loan Bank Notes	04/11/2014	0.16%	\$4,998,398.45
\$50,000,000.00	Federal Home Loan Bank Notes	07/25/2013	0.14%	\$49,996,993.37
\$10,000,000.00	Federal Home Loan Bank Notes	02/07/2014	0.19%	\$9,995,854.37
\$10,000,000.00	Federal Home Loan Bank Notes	12/18/2013	0.18%	\$9,999,361.09
\$10,000,000.00	Federal Home Loan Bank Notes	07/09/2013	0.21%	\$9,999,608.47
\$7,000,000.00	Federal Home Loan Bank Notes	02/07/2014	0.19%	\$6,996,984.39
\$10,000,000.00	Federal Home Loan Bank Notes	04/03/2014	0.17%	\$9,999,799.97
<u>\$278,400,000.00</u>	Total Federal Home Loan Bank Notes			<u>\$278,387,089.71</u>
Federal National Mortgage Association Notes		(1.34%)		
\$25,000,000.00	Federal National Mortgage Association Notes	12/18/2013	0.19%	\$25,076,090.46
<u>\$25,000,000.00</u>	Total Federal National Mortgage Association Notes			<u>\$25,076,090.46</u>

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Repurchase Agreements		(26.67%)		
\$85,000,000.00	Repurchase Agreements	06/04/2013	0.14%	\$85,000,000.00
\$62,779,842.18	Repurchase Agreements	06/03/2013	0.07%	\$62,779,842.18
\$100,000,000.00	Repurchase Agreements	06/03/2013	0.08%	\$100,000,000.00
\$50,000,000.00	Repurchase Agreements	06/03/2013	0.10%	\$50,000,000.00
\$200,000,000.00	Repurchase Agreements	06/03/2013	0.09%	\$200,000,000.00
<u>\$497,779,842.18</u>	<u>Total Repurchase Agreements</u>			<u>\$497,779,842.18</u>
US Treasury Securities		(1.88%)		
\$10,000,000.00	US Treasury Securities	12/31/2013	0.19%	\$9,996,440.78
\$25,000,000.00	US Treasury Securities	07/15/2013	0.19%	\$25,024,488.72
<u>\$35,000,000.00</u>	<u>Total US Treasury Securities</u>			<u>\$35,020,929.50</u>
Commercial Paper		(49.49%)		
\$50,000,000.00	Credit Agri North America	06/03/2013	0.11%	\$49,999,694.45
\$35,000,000.00	US Bank Natl Assoc Minn	07/12/2013	0.20%	\$34,992,022.33
\$25,000,000.00	Svenska Handelsbank Inc	10/22/2013	0.24%	\$24,976,161.90
\$35,000,000.00	Nordea North Am	09/24/2013	0.20%	\$34,977,635.78
\$5,000,000.00	Toronto Dominion HDG USA	11/04/2013	0.23%	\$4,995,015.80
\$20,000,000.00	Toyota Motor Credit Corp	09/16/2013	0.27%	\$19,983,941.09
\$50,000,000.00	Coca-Cola Companies	09/04/2013	0.21%	\$49,972,937.87
\$65,000,000.00	Rabobank USA Fin Corp	06/04/2013	0.22%	\$64,998,807.48
\$75,000,000.00	Nestle Capital Corp	08/28/2013	0.26%	\$74,952,290.74
\$5,000,000.00	General Electric Capital Corp	09/18/2013	0.17%	\$4,997,426.27
\$5,000,000.00	Nordea North Am	06/24/2013	0.24%	\$4,999,232.72
\$50,000,000.00	Toronto Dominion HDG USA	09/23/2013	0.24%	\$49,961,983.52
\$18,750,000.00	Nordea North Am	07/05/2013	0.23%	\$18,746,013.33
\$30,000,000.00	Svenska Handelsbank Inc	11/01/2013	0.24%	\$29,969,395.10
\$20,000,000.00	Atlantis One Funding Corp	06/18/2013	0.21%	\$19,998,015.90
\$7,000,000.00	Nordea North Am	09/03/2013	0.20%	\$6,996,343.84

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$25,000,000.00	Nordea North Am	08/01/2013	0.23%	\$24,990,463.45
\$75,000,000.00	Natl Australia Funding DE	07/01/2013	0.18%	\$74,988,746.62
\$30,000,000.00	Toronto Dominion HDG USA	07/24/2013	0.18%	\$29,992,048.25
\$60,000,000.00	Toyota Motor Credit Corp	08/29/2013	0.24%	\$59,964,380.77
\$80,000,000.00	BNP Paribas Finance Inc	06/03/2013	0.20%	\$79,999,110.85
\$5,000,000.00	Svenska Handelsbank Inc	08/01/2013	0.25%	\$4,997,880.59
\$15,000,000.00	Natl Australia Funding DE	08/19/2013	0.17%	\$14,994,568.55
\$33,150,000.00	Coca-Cola Companies	09/05/2013	0.21%	\$33,131,869.05
\$80,000,000.00	General Electric Capital Corp	07/26/2013	0.24%	\$79,971,101.73
\$25,000,000.00	Svenska Handelsbank Inc	10/04/2013	0.22%	\$24,980,900.61
<u>\$923,900,000.00</u>	Total Commercial Paper			<u>\$923,527,988.59</u>
Money Market Accounts	(4.07%)			
\$69,900,000.00	Money Market Accounts	05/31/2013	0.00%	\$69,900,000.00
\$6,000,000.00	Money Market Accounts	05/31/2013	0.05%	\$6,000,000.00
<u>\$75,900,000.00</u>	Total Money Market Accounts			<u>\$75,900,000.00</u>
\$1,866,518,842.18				\$1,866,262,851.36
Total Investments (100.00%) (Cost \$1,866,271,907)				\$1,866,271,907
Other Assets in Excess of Liabilities (0.00%)				\$ (22-222)
Net Assets (100.00%) \$1,866,249,685 units outstanding				\$1,866,249,685
Net Asset Value Per Unit				\$1.00
Footnotes:				
(a) Value represents amortized cost value				