

STATEMENT OF NET ASSETS LAMP

31-MAY-2015 (UNAUDITED)

7-DAY AVG INTEREST RATE  
AS OF 31-MAY-2015

0.03%

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>
<b>Federal Farm Credit Bank Notes</b>		(11.10%)		
\$47,419,000.00	Federal Farm Credit Bank Notes	12/28/2015	0.15%	\$47,428,610.97
\$20,000,000.00	Federal Farm Credit Bank Notes	12/18/2015	0.13%	\$20,006,613.74
\$20,000,000.00	Federal Farm Credit Bank Notes	07/10/2015	0.15%	\$20,001,130.79
\$5,000,000.00	Federal Farm Credit Bank Notes	11/19/2015	0.17%	\$5,000,485.64
\$10,000,000.00	Federal Farm Credit Bank Notes	09/18/2015	0.14%	\$10,002,100.33
\$25,000,000.00	Federal Farm Credit Bank Notes	08/03/2015	0.12%	\$25,008,713.91
\$25,000,000.00	Federal Farm Credit Bank Notes	04/08/2016	0.14%	\$24,997,947.19
\$15,000,000.00	Federal Farm Credit Bank Notes	06/22/2015	0.14%	\$15,000,534.80
<u>\$167,419,000.00</u>	Total Federal Farm Credit Bank Notes			<u>\$167,446,137.37</u>
<b>Federal Home Loan Mortgage Notes</b>		(6.86%)		
\$50,000,000.00	Federal Home Loan Mortgage Notes	07/16/2015	0.14%	\$50,002,175.90
\$13,500,000.00	Federal Home Loan Mortgage Notes	10/16/2015	0.13%	\$13,501,572.43
\$30,000,000.00	Federal Home Loan Mortgage Notes	06/26/2015	0.14%	\$30,000,636.85
\$10,000,000.00	Federal Home Loan Mortgage Notes	08/28/2015	0.15%	\$10,008,510.84
<u>\$103,500,000.00</u>	Total Federal Home Loan Mortgage Notes			<u>\$103,512,896.02</u>
<b>Federal Home Loan Bank Notes</b>		(19.76%)		
\$8,500,000.00	Federal Home Loan Bank Notes	07/23/2015	0.14%	\$8,500,346.46
\$13,000,000.00	Federal Home Loan Bank Notes	09/25/2015	0.11%	\$12,995,391.94
\$10,000,000.00	Federal Home Loan Bank Notes	08/28/2015	0.11%	\$9,999,582.67
\$12,580,000.00	Federal Home Loan Bank Notes	08/18/2015	0.14%	\$12,580,998.87
\$22,700,000.00	Federal Home Loan Bank Notes	08/07/2015	0.17%	\$22,692,815.45
\$21,500,000.00	Federal Home Loan Bank Notes	08/12/2015	0.10%	\$21,495,664.78
\$6,000,000.00	Federal Home Loan Bank Notes	07/10/2015	0.14%	\$5,999,122.24
\$5,300,000.00	Federal Home Loan Bank Notes	06/18/2015	0.14%	\$5,299,995.66
\$10,000,000.00	Federal Home Loan Bank Notes	07/20/2015	0.16%	\$9,999,782.55
\$20,000,000.00	Federal Home Loan Bank Notes	07/09/2015	0.15%	\$19,999,926.67
\$10,000,000.00	Federal Home Loan Bank Notes	07/24/2015	0.15%	\$9,999,303.35
\$20,000,000.00	Federal Home Loan Bank Notes	03/23/2016	0.14%	\$19,999,173.09
\$5,000,000.00	Federal Home Loan Bank Notes	08/11/2015	0.14%	\$4,998,619.01

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$25,000,000.00	Federal Home Loan Bank Notes	11/17/2015	0.17%	\$24,997,665.75
\$10,000,000.00	Federal Home Loan Bank Notes	07/08/2015	0.15%	\$9,998,457.40
\$28,000,000.00	Federal Home Loan Bank Notes	08/26/2015	0.14%	\$27,990,500.89
\$5,000,000.00	Federal Home Loan Bank Notes	07/16/2015	0.14%	\$5,000,240.93
\$10,000,000.00	Federal Home Loan Bank Notes	06/17/2015	0.12%	\$9,999,493.21
\$10,000,000.00	Federal Home Loan Bank Notes	08/10/2015	0.15%	\$9,999,927.08
\$10,000,000.00	Federal Home Loan Bank Notes	10/16/2015	0.15%	\$9,999,825.99
\$10,000,000.00	Federal Home Loan Bank Notes	10/14/2015	0.16%	\$9,999,824.04
\$25,600,000.00	Federal Home Loan Bank Notes	08/10/2015	0.14%	\$25,600,545.66
<u>\$298,180,000.00</u>	Total Federal Home Loan Bank Notes			<u>\$298,147,203.69</u>
<b>Federal National Mortgage Association Notes (1.66%)</b>				
\$15,000,000.00	Federal National Mortgage Association Notes	07/02/2015	0.13%	\$15,004,734.20
\$10,000,000.00	Federal National Mortgage Association Notes	06/24/2015	0.19%	\$9,998,785.09
<u>\$25,000,000.00</u>	Total Federal National Mortgage Association Notes			<u>\$25,003,519.29</u>
<b>Repurchase Agreements (13.97%)</b>				
\$5,786,365.85	Repurchase Agreements	06/01/2015	0.10%	\$5,786,365.85
\$75,000,000.00	Repurchase Agreements	06/01/2015	0.11%	\$75,000,000.00
\$65,000,000.00	Repurchase Agreements	06/15/2015	0.12%	\$65,000,000.00
\$65,000,000.00	Repurchase Agreements	06/04/2015	0.10%	\$65,000,000.00
<u>\$210,786,365.85</u>	Total Repurchase Agreements			<u>\$210,786,365.85</u>
<b>Commercial Paper (46.27%)</b>				
\$25,000,000.00	Nestle Capital Corp	09/21/2015	0.18%	\$24,985,997.20
\$25,000,000.00	Canadian Imperial Holding	06/12/2015	0.13%	\$24,999,006.85
\$5,000,000.00	Coca-Cola Companies	07/14/2015	0.21%	\$4,998,744.83
\$25,000,000.00	BNP Paribas Finance Inc	06/03/2015	0.16%	\$24,999,777.75
\$5,000,000.00	Toyota Motor Credit Corp	06/29/2015	0.23%	\$4,999,104.81
\$12,000,000.00	Bedford Row Funding Corp	06/01/2015	0.11%	\$12,000,000.00
\$5,000,000.00	Coca-Cola Companies	09/16/2015	0.19%	\$4,997,175.77

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$5,000,000.00	US Bank Natl Assoc Minn	08/17/2015	0.22%	\$4,997,645.76
\$15,000,000.00	Toyota Motor Credit Corp	10/27/2015	0.23%	\$14,985,813.77
\$35,000,000.00	Scotiabanc Inc	06/25/2015	0.12%	\$34,997,199.94
\$20,000,000.00	Canadian Imperial Holding	09/17/2015	0.23%	\$19,986,193.91
\$15,000,000.00	Toronto Dominion HDG USA	09/09/2015	0.20%	\$14,991,665.56
\$1,750,000.00	Coca-Cola Companies	09/14/2015	0.23%	\$1,748,825.49
\$30,000,000.00	Bedford Row Funding Corp	10/02/2015	0.27%	\$29,972,313.37
\$5,000,000.00	Bedford Row Funding Corp	06/15/2015	0.24%	\$4,999,532.90
\$10,000,000.00	Canadian Imperial Holding	10/01/2015	0.26%	\$9,991,185.83
\$25,000,000.00	Nestle Capital Corp	07/02/2015	0.22%	\$24,995,302.27
\$5,000,000.00	Toyota Motor Credit Corp	07/09/2015	0.25%	\$4,998,679.30
\$45,000,000.00	US Bank Natl Assoc Minn	06/30/2015	0.18%	\$44,993,349.49
\$18,000,000.00	Toyota Motor Credit Corp	09/23/2015	0.20%	\$17,988,599.68
\$5,000,000.00	Nestle Capital Corp	07/13/2015	0.24%	\$4,998,627.89
\$10,000,000.00	State Street Corp	06/18/2015	0.18%	\$9,999,149.71
\$10,000,000.00	Coca-Cola Companies	10/08/2015	0.21%	\$9,992,472.85
\$7,000,000.00	Coca-Cola Companies	07/27/2015	0.19%	\$6,997,930.07
\$15,000,000.00	Toronto Dominion HDG USA	07/28/2015	0.20%	\$14,995,248.15
\$30,000,000.00	Scotiabanc Inc	07/01/2015	0.13%	\$29,996,874.95
\$20,000,000.00	General Electric Capital Corp	08/03/2015	0.25%	\$19,991,242.82
\$3,650,000.00	Coca-Cola Companies	12/16/2015	0.28%	\$3,644,378.90
\$5,000,000.00	Coca-Cola Companies	07/10/2015	0.21%	\$4,998,861.68
\$15,000,000.00	Toronto Dominion HDG USA	09/30/2015	0.28%	\$14,985,876.74
\$30,000,000.00	BNP Paribas Finance Inc	06/01/2015	0.17%	\$30,000,000.00
\$3,850,000.00	Coca-Cola Companies	09/10/2015	0.22%	\$3,847,622.81
\$10,000,000.00	Coca-Cola Companies	07/09/2015	0.22%	\$9,997,728.77
\$9,750,000.00	Coca-Cola Companies	06/22/2015	0.21%	\$9,748,804.73
\$20,000,000.00	Toyota Motor Credit Corp	09/17/2015	0.19%	\$19,988,597.23
\$9,500,000.00	Coca-Cola Companies	07/15/2015	0.22%	\$9,497,443.59
\$15,000,000.00	Nestle Capital Corp	08/10/2015	0.18%	\$14,994,893.62

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$10,000,000.00	Canadian Imperial Holding	06/18/2015	0.14%	\$9,999,338.85
\$10,000,000.00	Toyota Motor Credit Corp	06/22/2015	0.21%	\$9,998,774.15
\$35,000,000.00	General Electric Capital Corp	09/23/2015	0.18%	\$34,980,049.60
\$15,000,000.00	Toronto Dominion HDG USA	07/09/2015	0.20%	\$14,996,831.89
\$3,000,000.00	Coca-Cola Companies	09/08/2015	0.22%	\$2,998,184.33
\$15,000,000.00	US Bank Natl Assoc Minn	07/15/2015	0.20%	\$14,996,330.64
\$10,000,000.00	Toronto Dominion HDG USA	09/08/2015	0.20%	\$9,994,499.21
\$35,000,000.00	State Street Corp	06/29/2015	0.18%	\$34,995,098.63
\$15,000,000.00	General Electric Capital Corp	07/24/2015	0.23%	\$14,994,916.81
<u>\$698,500,000.00</u>	Total Commercial Paper			<u>\$698,255,893.10</u>
<b>Money Market Accounts</b>			(0.40%)	
\$6,000,000.00	Money Market Accounts	06/01/2015	0.01%	\$6,000,000.00
<u>\$6,000,000.00</u>	Total Money Market Accounts			<u>\$6,000,000.00</u>

**Total Investments**

**\$1,509,385,365.85** **\$1,509,152,015.32**

<b>Total Investments (100.01%) (Cost \$1,509,152,015)</b>	<b>\$1,509,152,015</b>
<b>Other Assets in Excess of Liabilities (-0.01%)</b>	<b>(\$117,787)</b>
<b>Net Assets (100.00%) \$1,509,034,224 units outstanding</b>	<b>\$1,509,034,224</b>
<b>Net Asset Value Per Unit</b>	<b>\$1.00</b>

**Footnotes:**

**(a) Value represents amortized cost value**