

STATEMENT OF NET ASSETS LAMP

31-JAN-2010 (UNAUDITED)

7-DAY AVG INTEREST RATE 0.14%
AS OF 31-JAN-2010

WEIGHTED AVG MATURITY 50

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Home Loan Bank Notes (8.33%)				
\$15,000,000.00	Federal Home Loan Bank Notes	04/29/2010	0.65%	\$15,000,000.00
\$20,000,000.00	Federal Home Loan Bank Notes	02/19/2010	0.05%	\$20,000,000.00
\$10,000,000.00	Federal Home Loan Bank Notes	08/13/2010	0.49%	\$10,193,253.01
\$5,000,000.00	Federal Home Loan Bank Notes	04/16/2010	0.86%	\$5,000,152.80
\$25,000,000.00	Federal Home Loan Bank Notes	02/03/2010	0.62%	\$25,000,000.00
\$20,000,000.00	Federal Home Loan Bank Notes	02/02/2010	0.64%	\$20,000,000.00
\$70,500,000.00	Federal Home Loan Bank Notes	07/27/2010	0.17%	\$70,502,788.00
\$5,000,000.00	Federal Home Loan Bank Notes	04/30/2010	0.76%	\$5,000,496.54
\$8,000,000.00	Federal Home Loan Bank Notes	03/25/2010	0.98%	\$7,999,424.01
\$5,000,000.00	Federal Home Loan Bank Notes	04/06/2010	0.61%	\$5,000,000.00
\$183,500,000.00	Total Federal Home Loan Bank Notes			\$183,696,114.36
Federal National Mortgage Association Notes (18.98%)				
\$80,275,000.00	Federal National Mortgage Association Notes	02/10/2010	0.21%	\$80,270,882.55
\$25,000,000.00	Federal National Mortgage Association Notes	04/28/2010	0.18%	\$24,989,245.54
\$30,000,000.00	Federal National Mortgage Association Notes	03/24/2010	0.22%	\$29,990,855.62
\$48,855,000.00	Federal National Mortgage Association Notes	07/07/2010	0.16%	\$48,821,124.64
\$37,625,000.00	Federal National Mortgage Association Notes	04/14/2010	0.20%	\$37,609,941.47
\$30,567,000.00	Federal National Mortgage Association Notes	03/03/2010	0.23%	\$30,561,136.10
\$16,448,000.00	Federal National Mortgage Association Notes	02/17/2010	0.28%	\$16,446,017.42
\$100,000,000.00	Federal National Mortgage Association Notes	08/05/2010	0.18%	\$100,027,579.21
\$50,000,000.00	Federal National Mortgage Association Notes	05/25/2010	0.19%	\$49,970,961.10
\$418,770,000.00	Total Federal National Mortgage Association No			\$418,687,743.65
Freddie Mac Notes (29.12%)				
\$46,850,000.00	FREDDIE MAC Notes	02/22/2010	0.25%	\$46,843,463.87
\$44,000,000.00	FREDDIE MAC Notes	02/01/2010	0.30%	\$44,000,000.00
\$19,250,000.00	FREDDIE MAC Notes	04/06/2010	0.24%	\$19,241,780.13
\$40,000,000.00	FREDDIE MAC Notes	04/26/2010	0.18%	\$39,983,193.57
\$30,000,000.00	FREDDIE MAC Notes	03/29/2010	0.20%	\$29,990,660.18
\$14,952,000.00	FREDDIE MAC Notes	04/12/2010	0.20%	\$14,946,181.98
\$100,000,000.00	FREDDIE MAC Notes	12/30/2010	0.15%	\$100,070,452.66

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$87,000,000.00	FREDDIE MAC Notes	08/10/2010	0.15%	\$86,952,322.66
\$23,555,000.00	FREDDIE MAC Notes	02/16/2010	0.27%	\$23,552,319.90
\$157,001,000.00	FREDDIE MAC Notes	04/19/2010	0.18%	\$156,947,278.45
\$80,000,000.00	FREDDIE MAC Notes	09/24/2010	0.15%	\$80,036,138.57
<u>\$642,608,000.00</u>	Total Freddie Mac Notes			<u>\$642,563,791.97</u>
Repurchase Agreements (16.84%)				
\$275,000,000.00	Repurchase Agreements	02/01/2010	0.12%	\$275,000,000.00
\$96,572,450.25	Repurchase Agreements	02/01/2010	0.12%	\$96,572,450.25
<u>\$371,572,450.25</u>	Total Repurchase Agreements			<u>\$371,572,450.25</u>
Commercial Paper (26.26%)				
\$21,283,000.00	CBA Delaware Finance Inc.	06/03/2010	0.26%	\$21,264,242.84
\$23,000,000.00	CBA Delaware Finance Inc.	04/06/2010	0.19%	\$22,992,230.04
\$15,000,000.00	Toronto Dominion HDG USA	04/12/2010	0.28%	\$14,991,826.34
\$60,000,000.00	NORDEA NA CP	04/22/2010	0.19%	\$59,974,666.27
\$12,000,000.00	Rabobank USA Fin Corp	06/08/2010	0.24%	\$11,989,839.12
\$20,000,000.00	Svenska Handelsbank Inc	02/26/2010	0.24%	\$19,996,664.66
\$15,000,000.00	CBA Delaware Finance Inc.	04/28/2010	0.30%	\$14,989,421.28
\$60,000,000.00	General Electric Capital Corp	05/07/2010	0.21%	\$59,965,557.73
\$17,346,000.00	Societe Generale North America	02/16/2010	0.24%	\$17,344,264.91
\$23,000,000.00	Societe Generale North America	04/15/2010	0.23%	\$22,989,505.13
\$60,000,000.00	CALYON NA INC	03/01/2010	0.27%	\$59,987,625.45
\$49,000,000.00	Rabobank USA Fin Corp	03/10/2010	0.20%	\$48,989,924.81
\$20,000,000.00	Societe Generale North America	02/19/2010	0.23%	\$19,997,698.90
\$60,000,000.00	Toyota Motor Credit Corp	04/23/2010	0.21%	\$59,971,649.01
\$59,000,000.00	BNP PARIBAS FIN	02/16/2010	0.24%	\$58,994,643.29
\$20,000,000.00	Natl Australia Fdg (DE)	02/18/2010	0.21%	\$19,998,015.61
\$5,000,000.00	Pfizer, Inc	02/08/2010	0.55%	\$4,999,463.12
\$40,000,000.00	Svenska Handelsbank Inc	04/22/2010	0.18%	\$39,983,999.20

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
<u>\$579,629,000.00</u>	Total Commercial Paper			<u>\$579,421,237.71</u>
Money Market Accts - Government Only (0.48%)				
\$1,000,000.00	CAT Gov't & Agency Securities Portfolio - DWS Gov't Cash Institutional Shares	02/01/2010	0.06%	\$1,000,000.00
\$6,000,000.00	LAMP DDA	02/01/2010	0.06%	\$6,000,000.00
\$1,458,464.89	RBC U.S. Government Money Market Fund	02/01/2010	0.08%	\$1,458,464.89
\$1,072,976.57	Western Asset Institutional Government	02/01/2010	0.05%	\$1,072,976.57
\$1,000,000.00	Goldman Sachs Financial Square Government Fund	02/01/2010	0.04%	\$1,000,000.00
<u>\$10,531,441.46</u>	Total Money Market Accts - Government Only			<u>\$10,531,441.46</u>
\$2,206,610,891.71 Total Investments				\$2,206,472,779.40
Total Investments (100.00%) (Cost \$2,206,472,779)				\$2,206,472,779
Assets in Excess of Cash and Other Liabilities (0.00%)				\$100,807
Net Assets (100.00%) \$2,206,573,587 units outstanding				\$2,206,573,587
Net Asset Value Per Unit				\$1.00

Footnotes:

(a) Value represents amortized cost value