

STATEMENT OF NET ASSETS LAMP

28-FEB-2010 (UNAUDITED)

7-DAY AVG INTEREST RATE **0.12%**
AS OF 28-FEB-2010

WEIGHTED AVG MATURITY **55**

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Home Loan Bank Notes (10.63%)				
\$70,500,000.00	Federal Home Loan Bank Notes	07/27/2010	0.17%	\$70,502,344.55
\$5,000,000.00	Federal Home Loan Bank Notes	04/16/2010	0.86%	\$5,000,094.98
\$50,000,000.00	Federal Home Loan Bank Notes	04/14/2010	0.14%	\$49,991,443.81
\$15,000,000.00	Federal Home Loan Bank Notes	04/29/2010	0.65%	\$15,000,000.00
\$10,000,000.00	Federal Home Loan Bank Notes	08/13/2010	0.49%	\$10,165,456.66
\$64,000,000.00	Federal Home Loan Bank Notes	04/30/2010	0.14%	\$63,985,065.45
\$5,000,000.00	Federal Home Loan Bank Notes	04/06/2010	0.61%	\$5,000,000.00
\$5,000,000.00	Federal Home Loan Bank Notes	04/30/2010	0.76%	\$5,000,338.55
\$8,000,000.00	Federal Home Loan Bank Notes	03/25/2010	0.98%	\$7,999,734.16
\$232,500,000.00	Total Federal Home Loan Bank Notes			\$232,644,478.16
Federal National Mortgage Assoc Notes (20.77%)				
\$30,000,000.00	Federal National Mortgage Association Notes	03/24/2010	0.22%	\$29,995,875.37
\$100,000,000.00	Federal National Mortgage Association Notes	08/05/2010	0.15%	\$100,023,405.38
\$48,855,000.00	Federal National Mortgage Association Notes	07/07/2010	0.16%	\$48,827,201.37
\$25,000,000.00	Federal National Mortgage Association Notes	04/28/2010	0.18%	\$24,992,745.97
\$57,765,000.00	Federal National Mortgage Association Notes	08/11/2010	0.21%	\$57,710,070.48
\$30,567,000.00	Federal National Mortgage Association Notes	03/03/2010	0.23%	\$30,566,609.01
\$50,000,000.00	Federal National Mortgage Association Notes	05/25/2010	0.19%	\$49,978,153.43
\$75,000,000.00	Federal National Mortgage Association Notes	08/18/2010	0.22%	\$74,922,080.47
\$37,625,000.00	Federal National Mortgage Association Notes	04/14/2010	0.20%	\$37,615,796.13
\$454,812,000.00	Total Federal National Mortgage Assoc Notes			\$454,631,937.61
Freddie Mac Notes (30.22%)				
\$80,000,000.00	FREDDIE MAC Notes	09/24/2010	0.15%	\$80,031,834.59
\$30,000,000.00	FREDDIE MAC Notes	03/29/2010	0.20%	\$29,995,329.36
\$100,000,000.00	FREDDIE MAC Notes	12/30/2010	0.15%	\$100,064,514.69
\$19,250,000.00	FREDDIE MAC Notes	04/06/2010	0.24%	\$19,245,375.46
\$87,000,000.00	FREDDIE MAC Notes	08/10/2010	0.15%	\$86,959,346.87
\$50,000,000.00	FREDDIE MAC Notes	07/12/2010	0.20%	\$49,963,975.66
\$40,000,000.00	FREDDIE MAC Notes	04/26/2010	0.18%	\$39,988,794.13
\$14,952,000.00	FREDDIE MAC Notes	04/12/2010	0.20%	\$14,948,508.65

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$50,000,000.00	FREDDIE MAC Notes	09/03/2010	0.17%	\$50,017,642.36
\$33,250,000.00	FREDDIE MAC Notes	08/09/2010	0.22%	\$33,218,212.09
\$157,001,000.00	FREDDIE MAC Notes	04/19/2010	0.18%	\$156,966,809.10
<u>\$661,453,000.00</u>	Total Freddie Mac Notes			<u>\$661,400,342.96</u>
Repurchase Agreements (8.59%)				
\$150,000,000.00	Repurchase Agreements	03/01/2010	0.12%	\$150,000,000.00
\$37,968,615.86	Repurchase Agreements	03/01/2010	0.12%	\$37,968,615.86
<u>\$187,968,615.86</u>	Total Repurchase Agreements			<u>\$187,968,615.86</u>
Commercial Paper (29.47%)				
\$15,000,000.00	Toronto Dominion HDG USA	04/12/2010	0.28%	\$14,995,094.74
\$49,000,000.00	Rabobank USA Fin Corp	03/10/2010	0.20%	\$48,997,548.90
\$50,000,000.00	Danske Corp	03/22/2010	0.17%	\$49,995,041.36
\$60,000,000.00	Toyota Motor Credit Corp	04/23/2010	0.21%	\$59,981,446.32
\$20,000,000.00	CALYON NA INC	03/01/2010	0.27%	\$20,000,000.00
\$23,000,000.00	Societe Generale North America	04/15/2010	0.23%	\$22,993,529.43
\$63,000,000.00	Allied Irish Bank PLC	03/02/2010	0.26%	\$62,999,544.98
\$60,000,000.00	NORDEA NA CP	04/22/2010	0.19%	\$59,983,530.64
\$20,000,000.00	Societe Generale North America	03/17/2010	0.18%	\$19,998,399.90
\$12,000,000.00	Rabobank USA Fin Corp	06/08/2010	0.24%	\$11,992,077.83
\$9,000,000.00	Danske Corp	03/12/2010	0.18%	\$8,999,504.96
\$63,000,000.00	Amstel Funding Corp	03/01/2010	0.45%	\$63,000,000.00
\$60,000,000.00	General Electric Capital Corp	05/07/2010	0.21%	\$59,975,705.03
\$60,000,000.00	BNP PARIBAS FIN	05/24/2010	0.22%	\$59,969,199.06
\$20,000,000.00	Societe Generale North America	03/26/2010	0.18%	\$19,997,499.96
\$21,283,000.00	CBA Delaware Finance Inc.	06/03/2010	0.28%	\$21,267,437.71
\$40,000,000.00	Svenska Handelsbank Inc	04/22/2010	0.18%	\$39,989,598.02
<u>\$645,283,000.00</u>	Total Commercial Paper			<u>\$645,135,158.84</u>

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Money Market Accts - Government Only (0.32%)				
\$1,000,000.00	Goldman Sachs Financial Square Government Fund	03/01/2010	0.10%	\$1,000,000.00
\$6,000,000.00	LAMP DDA	03/01/2010	0.10%	\$6,000,000.00
<u>\$7,000,000.00</u>	<u>Total Money Market Accts - Government Only</u>			<u>\$7,000,000.00</u>

\$2,189,016,615.86 Total Investments **\$2,188,780,533.43**

Total Investments (100.00%) (Cost \$2,188,780,533)	\$2,188,780,533
Assets in Excess of Cash and Other Liabilities (0.00%)	\$88,986
Net Assets (100.00%) \$2,188,691,548 units outstanding	\$2,188,691,548
Net Asset Value Per Unit	\$1.00

Footnotes:

(a) Value represents amortized cost value