



STATEMENT OF NET ASSETS LAMP

31-MAR-2010 (UNAUDITED)

7-DAY AVG INTEREST RATE  
AS OF 31-MAR-2010

0.08%

WEIGHTED AVG MATURITY

48

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
<b>Federal Home Loan Bank Notes</b> (5.01%)				
\$70,500,000.00	Federal Home Loan Bank Notes	07/27/2010	0.17%	\$70,501,853.59
\$10,000,000.00	Federal Home Loan Bank Notes	08/13/2010	0.49%	\$10,134,370.87
\$5,000,000.00	Federal Home Loan Bank Notes	04/30/2010	0.76%	\$5,000,163.63
\$5,000,000.00	Federal Home Loan Bank Notes	04/16/2010	0.86%	\$5,000,030.97
\$15,000,000.00	Federal Home Loan Bank Notes	04/29/2010	0.65%	\$15,000,000.00
\$5,000,000.00	Federal Home Loan Bank Notes	04/06/2010	0.66%	\$5,000,000.00
<u>\$110,500,000.00</u>	Total Federal Home Loan Bank Notes			<u>\$110,636,419.06</u>
<b>Federal National Mortgage Assoc Notes</b> (21.23%)				
\$100,000,000.00	Federal National Mortgage Association Notes	08/05/2010	0.15%	\$100,018,784.90
\$75,000,000.00	Federal National Mortgage Association Notes	08/09/2010	0.22%	\$74,940,408.41
\$75,000,000.00	Federal National Mortgage Association Notes	08/18/2010	0.22%	\$74,936,277.26
\$37,625,000.00	Federal National Mortgage Association Notes	04/14/2010	0.20%	\$37,622,280.20
\$48,855,000.00	Federal National Mortgage Association Notes	07/07/2010	0.16%	\$48,833,930.95
\$50,000,000.00	Federal National Mortgage Association Notes	05/25/2010	0.19%	\$49,986,118.79
\$57,765,000.00	Federal National Mortgage Association Notes	08/11/2010	0.21%	\$57,720,509.16
\$25,000,000.00	Federal National Mortgage Association Notes	04/28/2010	0.18%	\$24,996,622.60
<u>\$469,245,000.00</u>	Total Federal National Mortgage Assoc Notes			<u>\$469,054,932.27</u>
<b>Freddie Mac Notes</b> (28.84%)				
\$19,250,000.00	FREDDIE MAC Notes	04/06/2010	0.24%	\$19,249,357.57
\$50,000,000.00	FREDDIE MAC Notes	07/12/2010	0.20%	\$49,972,367.67
\$87,000,000.00	FREDDIE MAC Notes	08/10/2010	0.15%	\$86,967,123.67
\$87,770,000.00	FREDDIE MAC Notes	04/19/2010	0.19%	\$87,761,593.00
\$33,250,000.00	FREDDIE MAC Notes	08/09/2010	0.22%	\$33,224,328.01
\$40,000,000.00	FREDDIE MAC Notes	04/26/2010	0.18%	\$39,994,996.60
\$14,952,000.00	FREDDIE MAC Notes	04/12/2010	0.20%	\$14,951,085.44
\$100,000,000.00	FREDDIE MAC Notes	12/30/2010	0.19%	\$100,057,944.95
\$50,000,000.00	FREDDIE MAC Notes	09/03/2010	0.16%	\$50,014,702.66
\$75,000,000.00	FREDDIE MAC Notes	08/10/2010	0.24%	\$74,934,490.10
\$80,000,000.00	FREDDIE MAC Notes	09/24/2010	0.18%	\$80,027,071.21
<u>\$637,222,000.00</u>	Total Freddie Mac Notes			<u>\$637,155,060.88</u>

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
<b>Repurchase Agreements (13.67%)</b>				
\$202,010,522.90	Repurchase Agreements	04/01/2010	0.01%	\$202,010,522.90
\$100,000,000.00	Repurchase Agreements	04/01/2010	0.02%	\$100,000,000.00
<u>\$302,010,522.90</u>	<u>Total Repurchase Agreements</u>			<u>\$302,010,522.90</u>
<b>Commercial Paper (26.44%)</b>				
\$33,000,000.00	Danske Corp	05/10/2010	0.22%	\$32,992,134.91
\$23,000,000.00	Societe Generale North America	04/15/2010	0.23%	\$22,997,986.54
\$60,000,000.00	General Electric Capital Corp	05/07/2010	0.21%	\$59,986,943.53
\$60,000,000.00	NORDEA NA CP	04/22/2010	0.19%	\$59,993,347.82
\$65,000,000.00	Allied Irish NA GTD Rep of Ire	04/06/2010	0.29%	\$64,997,381.91
\$50,000,000.00	Atlantis One Funding	06/10/2010	0.24%	\$49,977,053.61
\$60,000,000.00	BNP PARIBAS FIN	05/24/2010	0.22%	\$59,980,562.39
\$40,000,000.00	Svenska Handelsbank Inc	04/22/2010	0.18%	\$39,995,798.55
\$12,000,000.00	Rabobank USA Fin Corp	06/08/2010	0.24%	\$11,994,557.39
\$65,000,000.00	Scotiabanc Inc	04/23/2010	0.20%	\$64,992,055.47
\$21,283,000.00	CBA Delaware Finance Inc.	06/03/2010	0.28%	\$21,272,567.44
\$15,000,000.00	Toronto Dominion HDG USA	04/12/2010	0.28%	\$14,998,714.98
\$20,000,000.00	CBA Delaware Finance Inc.	05/07/2010	0.19%	\$19,996,199.52
\$60,000,000.00	Credit Agri North America	05/03/2010	0.23%	\$59,987,732.31
<u>\$584,283,000.00</u>	<u>Total Commercial Paper</u>			<u>\$584,163,036.37</u>
<b>Money Market Accts - Government Only (4.80%)</b>				
\$100,000,000.00	RBC US Govt Money Market Fund	04/01/2010	0.05%	\$100,000,000.00
\$50,000.00	Goldman Sachs Financial Square Government Fund	04/01/2010	0.00%	\$50,000.00
\$6,000,000.00	Lamp DDA	04/01/2010	0.15%	\$6,000,000.00
<u>\$106,050,000.00</u>	<u>Total Money Market Accts - Government Only</u>			<u>\$106,050,000.00</u>
<b>\$2,209,310,522.90 Total Investments</b>				<b>\$2,209,069,971.48</b>

<b>Total Investments (100.01%) (Cost \$2,209,069,971)</b>	<b>\$2,209,069,971</b>
<b>Liabilities in Excess of Other Assets (-0.01%)</b>	<b>\$(148,064)</b>
<b>Net Assets (100.00%) \$2,208,921,907 units outstanding</b>	<b>\$2,208,921,907</b>
<b>Net Asset Value Per Unit</b>	<b>\$1.00</b>

**Footnotes:**

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