



STATEMENT OF NET ASSETS LAMP

31-MAY-2009 (UNAUDITED)

7-DAY AVG INTEREST RATE
AS OF 31-MAY-2009

0.33%

WEIGHTED AVG MATURITY

45

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Farm Credit Bank Notes (0.41%)				
\$10,000,000.00	Federal Farm Credit Bank Notes	05/18/2010	0.65%	\$10,000,000.00
<u>\$10,000,000.00</u>	<u>Total Federal Farm Credit Bank Notes</u>			<u>\$10,000,000.00</u>
Federal Home Loan Bank Notes (6.73%)				
\$4,403,000.00	Federal Home Loan Bank Notes	07/29/2009	0.30%	\$4,400,870.66
\$5,000,000.00	Federal Home Loan Bank Notes	10/30/2009	0.34%	\$4,992,866.82
\$1,080,000.00	Federal Home Loan Bank Notes	07/17/2009	0.36%	\$1,086,790.77
\$7,945,000.00	Federal Home Loan Bank Notes	08/05/2009	0.51%	\$8,009,287.88
\$9,000,000.00	Federal Home Loan Bank Notes	08/04/2009	0.38%	\$9,034,269.58
\$5,000,000.00	Federal Home Loan Bank Notes	09/10/2009	0.53%	\$5,010,665.64
\$10,000,000.00	Federal Home Loan Bank Notes	09/23/2009	1.32%	\$10,042,321.29
\$5,000,000.00	Federal Home Loan Bank Notes	07/07/2009	0.31%	\$5,000,000.00
\$5,000,000.00	Federal Home Loan Bank Notes	01/13/2010	0.84%	\$5,000,000.00
\$25,000,000.00	Federal Home Loan Bank Notes	02/03/2010	0.67%	\$25,000,000.00
\$20,000,000.00	Federal Home Loan Bank Notes	02/02/2010	0.69%	\$20,000,000.00
\$20,000,000.00	Federal Home Loan Bank Notes	02/19/2010	0.61%	\$20,000,000.00
\$8,000,000.00	Federal Home Loan Bank Notes	03/25/2010	0.98%	\$7,996,737.32
\$5,000,000.00	Federal Home Loan Bank Notes	04/06/2010	0.66%	\$5,000,000.00
\$5,000,000.00	Federal Home Loan Bank Notes	04/16/2010	0.86%	\$5,000,655.94
\$5,000,000.00	Federal Home Loan Bank Notes	04/30/2010	0.76%	\$5,001,871.10
\$5,000,000.00	Federal Home Loan Bank Notes	01/29/2010	0.50%	\$5,000,000.00
\$15,000,000.00	Federal Home Loan Bank Notes	04/29/2010	0.65%	\$15,000,000.00
\$3,380,000.00	Federal Home Loan Bank Notes	01/15/2010	0.43%	\$3,452,049.73
<u>\$163,808,000.00</u>	<u>Total Federal Home Loan Bank Notes</u>			<u>\$164,028,386.73</u>

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal National Mortgage Assoc Notes (12.29%)				
\$25,000,000.00	Federal National Mortgage Association Notes	06/22/2009	1.31%	\$24,981,224.13
\$4,000,000.00	Federal National Mortgage Association Notes	06/30/2009	0.39%	\$3,998,773.70
\$19,000,000.00	Federal National Mortgage Association Notes	07/01/2009	0.35%	\$18,994,450.13
\$25,000,000.00	Federal National Mortgage Association Notes	07/30/2009	0.55%	\$24,977,429.76
\$50,000,000.00	Federal National Mortgage Association Notes	07/31/2009	0.52%	\$49,956,607.12
\$5,000,000.00	Federal National Mortgage Association Notes	08/03/2009	0.43%	\$4,996,234.04
\$25,000,000.00	Federal National Mortgage Association Notes	08/05/2009	0.44%	\$24,980,119.45
\$18,054,000.00	Federal National Mortgage Association Notes	08/24/2009	0.45%	\$18,035,236.07
\$25,000,000.00	Federal National Mortgage Association Notes	09/30/2009	0.44%	\$24,963,421.84
\$26,800,000.00	Federal National Mortgage Association Notes	10/01/2009	1.09%	\$26,701,400.27
\$25,000,000.00	Federal National Mortgage Association Notes	11/12/2009	0.31%	\$24,964,689.27
\$50,000,000.00	Federal National Mortgage Association Notes	11/16/2009	0.30%	\$49,931,160.46
\$2,050,000.00	Federal National Mortgage Association Notes	01/25/2010	0.43%	\$2,101,951.17
\$299,904,000.00	Total Federal National Mortgage Assoc Notes			\$299,582,697.41
Freddie Mac Notes (14.24%)				
\$1,000,000.00	FREDDIE MAC Notes	06/15/2009	0.31%	\$1,001,814.81
\$15,000,000.00	FREDDIE MAC Notes	01/08/2010	0.64%	\$15,000,000.00
\$10,000,000.00	FREDDIE MAC Notes	01/28/2010	0.85%	\$10,000,000.00
\$5,000,000.00	FREDDIE MAC Notes	03/16/2010	1.38%	\$4,999,802.13
\$25,000,000.00	FREDDIE MAC Notes	06/02/2009	1.43%	\$24,999,017.32
\$50,000,000.00	FREDDIE MAC Notes	06/15/2009	0.48%	\$49,990,846.29
\$10,000,000.00	FREDDIE MAC Notes	06/24/2009	1.06%	\$9,993,256.46
\$13,000,000.00	FREDDIE MAC Notes	06/29/2009	0.48%	\$12,995,140.06
\$40,000,000.00	FREDDIE MAC Notes	07/13/2009	0.55%	\$39,974,641.58
\$40,000,000.00	FREDDIE MAC Notes	07/14/2009	0.54%	\$39,974,157.75
\$3,200,000.00	FREDDIE MAC Notes	07/28/2009	0.28%	\$3,198,580.57
\$10,000,000.00	FREDDIE MAC Notes	08/10/2009	0.49%	\$9,990,461.32
\$10,000,000.00	FREDDIE MAC Notes	09/10/2009	0.40%	\$9,988,770.92
\$30,000,000.00	FREDDIE MAC Notes	09/30/2009	0.51%	\$29,949,539.67
\$50,000,000.00	FREDDIE MAC Notes	10/13/2009	0.27%	\$49,949,744.72

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$25,000,000.00	FREDDIE MAC Notes	11/09/2009	0.32%	\$24,964,216.81
\$5,000,000.00	FREDDIE MAC Notes	12/15/2009	0.34%	\$5,098,114.13
\$5,000,000.00	FREDDIE MAC Notes	06/11/2009	0.42%	\$5,006,347.28
<u>\$347,200,000.00</u>	Total Freddie Mac Notes			<u>\$347,074,451.82</u>
Repurchase Agreements (8.78%)				
\$50,000,000.00	Repurchase Agreements	06/01/2009	0.18%	\$50,000,000.00
\$24,890,725.52	Repurchase Agreements	06/01/2009	0.17%	\$24,890,725.52
\$56,333,924.15	Repurchase Agreements	06/01/2009	0.16%	\$56,333,924.15
\$82,670,243.00	Repurchase Agreements	06/01/2009	0.15%	\$82,670,243.00
<u>\$213,894,892.67</u>	Total Repurchase Agreements			<u>\$213,894,892.67</u>
Commercial Paper (33.76%)				
\$45,000,000.00	BNP PARIBAS FIN	06/19/2009	0.57%	\$44,987,165.65
\$20,500,000.00	Bank of America Corp TLGP	06/24/2009	0.28%	\$20,496,401.79
\$45,000,000.00	CBA (Delaware) Finance	06/17/2009	0.45%	\$44,990,994.93
\$45,000,000.00	Calyon NA Inc	07/14/2009	0.63%	\$44,966,117.93
\$10,400,000.00	Chevron Funding Corp	06/02/2009	0.21%	\$10,399,939.33
\$10,000,000.00	Citigroup FDG TLGP	06/04/2009	0.23%	\$9,999,808.28
\$45,000,000.00	Citigroup FDG TLGP	06/10/2009	0.45%	\$44,994,934.40
\$10,800,000.00	Citigroup FDG TLGP	06/22/2009	0.22%	\$10,798,613.90
\$10,000,000.00	Coca-Cola Companies	06/23/2009	0.23%	\$9,998,594.01
\$45,000,000.00	Danske Corp GTD Denmark	06/12/2009	0.30%	\$44,995,874.31
\$10,000,000.00	DANSKE	07/08/2009	0.39%	\$9,995,990.58
\$35,000,000.00	General Electric Capital TLGP	06/01/2009	1.82%	\$35,000,000.00
\$5,000,000.00	General Electric Capital TLGP	06/26/2009	0.53%	\$4,998,157.31
\$5,000,000.00	General Electric Capital TLGP	06/29/2009	0.65%	\$4,997,466.55
\$10,900,000.00	General Electric Capital Corp	06/22/2009	0.24%	\$10,898,473.94
\$10,000,000.00	General Electric Co.	06/22/2009	0.37%	\$9,997,840.27
\$45,000,000.00	JPMorgan Chase	06/19/2009	0.30%	\$44,993,249.32
\$45,000,000.00	Natl Australia FDG	07/17/2009	0.46%	\$44,973,537.15

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$20,500,000.00	Nestle Cap Corp	07/06/2009	0.24%	\$20,495,220.01
\$10,000,000.00	NORDEA NORTH AM	07/07/2009	0.30%	\$9,996,999.30
\$45,000,000.00	NORDEA NORTH AM	07/14/2009	0.31%	\$44,983,334.92
\$10,000,000.00	Paccar Financial Corp	06/11/2009	0.45%	\$9,998,748.75
\$5,000,000.00	Pfizer, Inc	02/08/2010	0.55%	\$4,980,744.70
\$6,000,000.00	Rabobank USA Fin Corp	06/04/2009	0.65%	\$5,999,674.49
\$10,000,000.00	Rabobank USA Fin Corp	07/02/2009	0.65%	\$9,994,396.71
\$45,000,000.00	Rabobank USA Fin Corp	07/06/2009	0.48%	\$44,974,943.18
\$45,000,000.00	Societe Generale N.A.	07/06/2009	0.43%	\$44,981,182.78
\$10,000,000.00	Societe Generale North America	07/13/2009	0.39%	\$9,995,565.87
\$10,500,000.00	Societe Generale N.A.	07/20/2009	0.63%	\$10,490,989.79
\$45,000,000.00	TORONTO DOM HLDG	07/21/2009	0.50%	\$44,968,732.19
\$8,000,000.00	TORONTO DOM HLDG	10/09/2009	0.86%	\$7,975,363.59
\$45,000,000.00	Toyota Motor Credit Corp	06/11/2009	0.30%	\$44,996,249.41
\$10,400,000.00	Toyota Motor Credit Corp	06/12/2009	0.25%	\$10,399,205.45
\$40,000,000.00	US Bank Natl Assoc TLGP	09/09/2009	1.00%	\$39,889,666.24
\$5,000,000.00	US Bank Natl Assoc TLGP	09/30/2009	0.86%	\$4,985,516.77
\$823,000,000.00	Total Commercial Paper			\$822,589,693.80
Money Market Accts - Government Only (23.79%)				
\$114,738,222.41	Money Market Accounts	06/01/2009	0.22%	\$114,738,222.41
\$229,284,557.45	Money Market Accounts	06/01/2009	0.32%	\$229,284,557.45
\$229,610,833.80	Money Market Accounts	06/01/2009	0.32%	\$229,610,833.80
\$6,000,000.00	Money Market Accounts	06/01/2009	0.18%	\$6,000,000.00
\$579,633,613.66	Total Money Market Accts - Government Only			\$579,633,613.66
\$2,437,440,506.33 Total Investments				\$2,436,803,736.09

Total Investments (99.98%) (Cost \$2,436,803,736)	\$2,436,803,736
Assets in Excess of Cash and Other Liabilities (0.02%)	\$449,935
Net Assets (100.00%) 2,437,253,671 units outstanding	\$2,437,253,671
Net Asset Value Per Unit	\$1.00

Footnotes:

(a) Value represents amortized cost value

Please note the commercial paper portion of the portfolio is over the 30% limit of LAMP's investment policy due to investments in the Temporary Liquidity Guarantee Program (TLGP). TLGP is guaranteed under the Federal Deposit Insurance Corporation and is backed by the full faith and credit of the United States. We are currently working to have these investments reclassified to their own category on the holdings report in the near future.