



STATEMENT OF NET ASSETS LAMP

31-DEC-2009 (UNAUDITED)

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

0.15%

WEIGHTED AVG MATURITY

48

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Home Loan Bank Notes (10.20%)				
\$5,000,000.00	Federal Home Loan Bank Notes	04/06/2010	0.60%	\$5,000,000.00
\$15,000,000.00	Federal Home Loan Bank Notes	04/29/2010	0.65%	\$15,000,000.00
\$8,000,000.00	Federal Home Loan Bank Notes	03/25/2010	0.98%	\$7,999,113.86
\$25,000,000.00	Federal Home Loan Bank Notes	02/03/2010	0.61%	\$25,000,000.00
\$10,000,000.00	Federal Home Loan Bank Notes	08/13/2010	0.49%	\$10,220,768.20
\$70,500,000.00	Federal Home Loan Bank Notes	07/27/2010	0.20%	\$70,503,230.90
\$10,000,000.00	Federal Home Loan Bank Notes	01/07/2010	0.33%	\$10,000,000.00
\$5,000,000.00	Federal Home Loan Bank Notes	04/16/2010	0.86%	\$5,000,210.61
\$5,000,000.00	Federal Home Loan Bank Notes	01/29/2010	0.50%	\$5,000,000.00
\$5,000,000.00	Federal Home Loan Bank Notes	01/13/2010	0.00%	\$5,000,000.00
\$20,000,000.00	Federal Home Loan Bank Notes	02/19/2010	0.05%	\$20,000,000.00
\$5,000,000.00	Federal Home Loan Bank Notes	04/30/2010	0.76%	\$5,000,654.53
\$3,380,000.00	Federal Home Loan Bank Notes	01/15/2010	0.43%	\$3,383,473.93
\$20,000,000.00	Federal Home Loan Bank Notes	02/02/2010	0.63%	\$20,000,000.00
<u>\$206,880,000.00</u>	Total Federal Home Loan Bank Notes			<u>\$207,107,452.03</u>
Federal National Mortgage Association Notes (13.47%)				
\$16,448,000.00	Federal National Mortgage Association Notes	02/17/2010	0.28%	\$16,442,549.05
\$25,000,000.00	Federal National Mortgage Association Notes	04/28/2010	0.18%	\$24,985,746.08
\$41,532,000.00	Federal National Mortgage Association Notes	01/14/2010	0.32%	\$41,528,302.59
\$2,050,000.00	Federal National Mortgage Association Notes	01/25/2010	0.43%	\$2,054,578.11
\$30,000,000.00	Federal National Mortgage Association Notes	03/24/2010	0.22%	\$29,985,837.54
\$37,625,000.00	Federal National Mortgage Association Notes	04/14/2010	0.20%	\$37,604,088.62
\$30,567,000.00	Federal National Mortgage Association Notes	03/03/2010	0.23%	\$30,555,665.16
\$80,275,000.00	Federal National Mortgage Association Notes	02/10/2010	0.21%	\$80,258,075.42
\$10,000,000.00	Federal National Mortgage Association Notes	01/20/2010	0.31%	\$9,998,620.32
<u>\$273,497,000.00</u>	Total Federal National Mortgage Association No			<u>\$273,413,462.89</u>

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Freddie Mac Notes (32.02%)				
\$46,850,000.00	FREDDIE MAC Notes	02/22/2010	0.25%	\$46,834,751.90
\$87,000,000.00	FREDDIE MAC Notes	08/10/2010	0.19%	\$86,945,298.47
\$8,600,000.00	FREDDIE MAC Notes	01/08/2010	0.32%	\$8,599,693.77
\$15,000,000.00	FREDDIE MAC Notes	01/08/2010	0.57%	\$15,000,000.00
\$80,000,000.00	FREDDIE MAC Notes	09/24/2010	0.15%	\$80,040,442.54
\$14,952,000.00	FREDDIE MAC Notes	04/12/2010	0.20%	\$14,943,856.04
\$87,770,000.00	FREDDIE MAC Notes	04/19/2010	0.19%	\$87,720,981.90
\$19,250,000.00	FREDDIE MAC Notes	04/06/2010	0.24%	\$19,238,186.15
\$100,000,000.00	FREDDIE MAC Notes	12/30/2010	0.15%	\$100,076,390.62
\$30,000,000.00	FREDDIE MAC Notes	03/29/2010	0.20%	\$29,985,992.45
\$40,000,000.00	FREDDIE MAC Notes	04/26/2010	0.18%	\$39,977,594.55
\$44,000,000.00	FREDDIE MAC Notes	02/01/2010	0.30%	\$43,989,868.98
\$18,000,000.00	FREDDIE MAC Notes	01/20/2010	0.32%	\$17,997,436.01
\$23,555,000.00	FREDDIE MAC Notes	02/16/2010	0.27%	\$23,547,318.66
\$10,000,000.00	FREDDIE MAC Notes	01/19/2010	0.32%	\$9,998,664.68
\$25,000,000.00	FREDDIE MAC Notes	01/25/2010	0.30%	\$24,995,619.41
<u>\$649,977,000.00</u>	Total Freddie Mac Notes			<u>\$649,892,096.13</u>
Repurchase Agreements (7.39%)				
\$150,000,000.00	Repurchase Agreements	01/11/2010	0.10%	\$150,000,000.00
<u>\$150,000,000.00</u>	Total Repurchase Agreements			<u>\$150,000,000.00</u>
Commercial Paper (29.14%)				
\$35,000,000.00	Danske Corp GTD Denmark	01/04/2010	0.23%	\$35,000,000.00
\$22,000,000.00	Societe Generale North America	01/21/2010	0.18%	\$21,998,129.88
\$21,283,000.00	CBA Delaware Finance Inc.	06/03/2010	0.26%	\$21,259,942.58
\$59,000,000.00	BNP PARIBAS FIN	02/16/2010	0.24%	\$58,984,646.77
\$15,000,000.00	CBA Delaware Finance Inc.	04/28/2010	0.30%	\$14,985,980.26
\$10,000,000.00	Rabobank USA Fin Corp	01/15/2010	0.28%	\$9,999,143.48

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$55,000,000.00	NORDEA NA CP	02/02/2010	0.19%	\$54,991,580.53
\$17,346,000.00	Societe Generale North America	02/16/2010	0.24%	\$17,341,027.02
\$40,000,000.00	Svenska Handelsbank Inc	01/08/2010	0.22%	\$39,999,021.67
\$60,000,000.00	CALYON NA INC	03/01/2010	0.27%	\$59,975,256.01
\$49,000,000.00	Rabobank USA Fin Corp	03/10/2010	0.20%	\$48,982,303.10
\$5,000,000.00	Pfizer, Inc	02/08/2010	0.55%	\$4,997,316.76
\$20,000,000.00	Natl Australia Fdg (DE)	02/18/2010	0.21%	\$19,994,748.07
\$15,000,000.00	Toronto Dominion HDG USA	04/12/2010	0.28%	\$14,988,559.37
\$10,000,000.00	Nestle Capital Corp	01/04/2010	0.30%	\$10,000,000.00
\$59,000,000.00	Toyota Motor Credit Corp	02/05/2010	0.20%	\$58,989,509.48
\$20,000,000.00	Svenska Handelsbank Inc	02/26/2010	0.24%	\$19,992,930.39
\$59,000,000.00	Allied Irish Bank PLC	01/04/2010	0.36%	\$59,000,000.00
\$20,000,000.00	Societe Generale North America	02/19/2010	0.23%	\$19,994,120.46
\$591,629,000.00	Total Commercial Paper			\$591,474,215.83
Money Market Accts - Government Only (7.79%)				
\$1,000,000.00	CAT Gov't & Agency Securities Portfolio - DWS Gov't Cash Institutional Shares	01/04/2010	0.07%	\$1,000,000.00
\$149,067,583.32	Western Asset Institutional Government	01/04/2010	0.10%	\$149,067,583.32
\$1,000,000.00	Goldman Sachs Financial Square Government Fund	01/04/2010	0.06%	\$1,000,000.00
\$1,000,000.00	RBC U.S. Government Money Market Fund	01/04/2010	0.08%	\$1,000,000.00
\$6,000,000.00	LAMP DDA	01/04/2010	0.11%	\$6,000,000.00
\$158,067,583.32	Total Money Market Accts - Government Only			\$158,067,583.32
\$2,030,050,583.32 Total Investments				\$2,029,954,810.20
Total Investments (99.99%) (Cost \$2,029,954,810)				\$2,029,954,810
Assets in Excess of Cash and Other Liabilities (0.01%)				\$118,598
Net Assets (100.00%) \$2,030,073,408 units outstanding				\$2,030,073,408
Net Asset Value Per Unit				\$1.00

Footnotes:

(a) Value represents amortized cost value