

## STATEMENT OF NET ASSETS LAMP

31-MAY-2007 (UNAUDITED)

7-DAY AVG INTEREST RATE  
AS OF 31-MAY-2007

5.24%

WEIGHTED AVG MATURITY

15

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
<b>Federal Home Loan Bank Notes (0.32%)</b>				
\$5,000,000.00	Federal Home Loan Bank Notes	06/08/2007	5.29%	\$4,998,671.48
\$5,000,000.00	Total Federal Home Loan Bank Notes			\$4,998,671.48
<b>Repurchase Agreements (70.74%)</b>				
\$779,814,233.62	Repurchase Agreements	06/01/2007	5.31%	\$779,814,233.62
\$167,908,657.56	Repurchase Agreements	06/01/2007	5.27%	\$167,908,657.56
\$170,214,147.00	Repurchase Agreements	06/01/2007	5.28%	\$170,214,147.00
\$1,117,937,038.18	Total Repurchase Agreements			\$1,117,937,038.18
<b>Commercial Paper (28.57%)</b>				
\$6,000,000.00	Abbott Labs	06/29/2007	5.27%	\$5,975,507.45
\$6,500,000.00	American Express Credit Corp.	06/08/2007	5.27%	\$6,493,340.52
\$6,500,000.00	American General Finance Corp.	06/29/2007	5.27%	\$6,473,454.79
\$4,500,000.00	Windmill Funding Corp	07/13/2007	5.29%	\$4,472,399.17
\$2,000,000.00	Windmill Funding Corp	07/06/2007	5.28%	\$1,989,785.84
\$5,000,000.00	Windmill Funding Corp	07/05/2007	5.31%	\$4,975,037.38
\$9,650,000.00	Windmill Funding Corp	06/11/2007	5.31%	\$9,635,794.42
\$3,895,000.00	Windmill Funding Corp	06/08/2007	5.30%	\$3,890,986.96
\$6,500,000.00	Wells Fargo & Co	06/26/2007	5.26%	\$6,476,323.09
\$15,000,000.00	TULIP FUNDING	07/16/2007	5.31%	\$14,901,087.72
\$15,000,000.00	Toyota Motor Credit Corp	10/30/2007	5.35%	\$14,670,693.20
\$5,000,000.00	Toyota Motor Credit Corp	07/30/2007	5.33%	\$4,956,669.11
\$10,135,000.00	Three Rivers Funding Corp	07/26/2007	5.32%	\$10,053,279.82
\$4,000,000.00	Three Rivers Funding Corp	06/28/2007	5.31%	\$3,984,145.87
\$20,000,000.00	General Electric Capital Corp	11/09/2007	5.22%	\$19,544,264.53
\$3,800,000.00	General Electric Capital Corp	07/30/2007	5.33%	\$3,767,075.05
\$6,500,000.00	General Electric Capital Corp	06/08/2007	5.26%	\$6,493,355.11
\$9,500,000.00	General Electric Capital Corp	06/06/2007	5.29%	\$9,493,019.51
\$20,000,000.00	Galaxy Funding	07/25/2007	5.31%	\$19,842,100.44
\$5,500,000.00	Galaxy Funding	06/07/2007	5.28%	\$5,495,162.56
\$1,758,000.00	Fountain Square Comm Fund.	09/06/2007	5.32%	\$1,733,167.15
\$6,585,000.00	Fountain Square Comm Fund.	08/21/2007	5.33%	\$6,506,975.32
\$1,000,000.00	Fountain Square Comm Fund.	07/31/2007	5.33%	\$991,197.42

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$22,575,000.00	Private Export Funding Corp	08/22/2007	5.33%	\$22,304,301.35
\$5,000,000.00	Private Export Funding Corp	08/01/2007	5.33%	\$4,955,206.85
\$5,200,000.00	Paccar Finance	06/12/2007	5.25%	\$5,191,679.23
\$3,000,000.00	Merrill Lynch & Co. Inc.	08/22/2007	5.29%	\$2,964,279.43
\$2,500,000.00	Merrill Lynch & Co. Inc.	08/13/2007	5.29%	\$2,473,445.09
\$11,058,000.00	Kitty Hawk Funding Corp	06/28/2007	5.31%	\$11,014,120.93
\$4,000,000.00	IBM CORP	06/01/2007	5.28%	\$4,000,000.00
\$4,000,000.00	GOLDEN FUNDING	06/18/2007	5.31%	\$3,990,003.21
\$5,000,000.00	GOLDEN FUNDING	06/11/2007	5.28%	\$4,992,671.97
\$10,000,000.00	Three Rivers Funding Corp	06/25/2007	5.30%	\$9,964,820.32
\$11,682,000.00	Three Rivers Funding Corp	06/18/2007	5.29%	\$11,652,876.78
\$6,500,000.00	Three Rivers Funding Corp	06/06/2007	5.29%	\$6,495,231.88
\$3,000,000.00	Societe Generale North America	08/08/2007	5.35%	\$2,969,990.24
\$22,935,000.00	Societe Generale North America	08/06/2007	5.31%	\$22,713,907.99
\$3,250,000.00	Societe Generale North America	06/19/2007	5.28%	\$3,241,447.65
\$2,800,000.00	Societe Generale North America	06/11/2007	5.40%	\$2,795,866.42
\$6,500,000.00	Societe Generale North America	06/06/2007	5.26%	\$6,495,258.40
\$3,000,000.00	Societe Generale North America	06/01/2007	5.27%	\$3,000,000.00
\$3,900,000.00	Sigma Finance Inc	07/25/2007	5.30%	\$3,869,243.03
\$4,537,000.00	Sigma Finance Inc	06/07/2007	5.32%	\$4,532,983.74
\$7,100,000.00	Sheffield Receivables	06/28/2007	5.30%	\$7,071,881.78
\$3,500,000.00	Sheffield Receivables	06/08/2007	5.29%	\$3,496,405.57
\$3,000,000.00	Sheffield Receivables	06/07/2007	5.28%	\$2,997,360.36
\$5,040,000.00	Rabobank USA Fin Corp	06/26/2007	5.27%	\$5,021,621.08
\$2,500,000.00	Rabobank USA Fin Corp	06/11/2007	5.27%	\$2,496,347.82
\$4,000,000.00	Rabobank USA Fin Corp	06/04/2007	5.27%	\$3,998,245.67
\$13,730,000.00	Fountain Square Comm Fund.	07/20/2007	5.33%	\$13,631,094.71
\$8,100,000.00	Fountain Square Comm Fund.	06/05/2007	5.33%	\$8,095,203.01
\$7,000,000.00	Atlantis One Funding	07/25/2007	5.30%	\$6,944,796.28
\$1,027,000.00	Atlantis One Funding	08/23/2007	5.33%	\$1,014,542.27
\$1,500,000.00	BETA FINANCE	06/11/2007	5.29%	\$1,497,800.96
\$3,500,000.00	BETA FINANCE	08/20/2007	5.31%	\$3,459,188.38
\$4,500,000.00	CIT GROUP INC	06/19/2007	5.30%	\$4,488,104.17
\$6,500,000.00	Chevron Funding Corp	06/07/2007	5.23%	\$6,494,336.79
\$24,000,000.00	CitiGroup Funding	06/05/2007	5.33%	\$23,985,790.89

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$3,000,000.00	CitiGroup Funding	06/13/2007	5.33%	\$2,994,677.10
\$4,000,000.00	CitiGroup Funding	06/22/2007	5.25%	\$3,987,782.47
\$4,000,000.00	Danske Corp	06/11/2007	5.27%	\$3,994,152.17
\$1,000,000.00	Danske Corp	07/06/2007	5.29%	\$994,882.26
\$8,013,000.00	Danske Corp	08/01/2007	5.31%	\$7,941,564.27
\$25,000,000.00	Danske Corp	11/01/2007	5.35%	\$24,444,435.65
<u>\$454,770,000.00</u>	Total Commercial Paper			<u>\$451,482,370.60</u>
<b>Money Market Accounts (0.38%)</b>				
<u>\$6,000,000.00</u>	Money Market Accounts	05/31/2007	5.06%	<u>\$6,000,000.00</u>
<u>\$6,000,000.00</u>	Total Money Market Accounts			<u>\$6,000,000.00</u>

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**\$1,583,707,038.18 Total Investments** **\$1,580,418,080.26**

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<b>Total Investments (100.00%) (Cost \$1,580,418,080)</b>	<b>\$1,580,418,080</b>
<b>Assets in Excess of Cash and Other Liabilities (0.00%)</b>	<b>\$(209,904)</b>
<b>Net Assets (100.00%), 1,580,208,176 units outstanding</b>	<b>\$1,580,208,176</b>
<b>Net Asset Value Per Unit</b>	<b>\$1.00</b>

**Footnotes:**

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