

## STATEMENT OF NET ASSETS LAMP

31-JAN-2006 (UNAUDITED)

7-DAY AVG INTEREST RATE  
AS OF 31-JAN-2006

4.27%

WEIGHTED AVG MATURITY

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<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
<b>Federal Home Loan Bank Notes (3.41%)</b>				
\$2,000,000.00	Federal Home Loan Bank Notes	02/22/2006	4.36%	\$1,994,920.70
\$5,000,000.00	Federal Home Loan Bank Notes	04/26/2006	4.08%	\$5,000,000.00
\$5,675,000.00	Federal Home Loan Bank Notes	07/27/2006	4.55%	\$5,675,000.00
\$23,275,000.00	Federal Home Loan Bank Notes	03/28/2006	4.46%	\$23,273,860.82
\$854,000.00	Federal Home Loan Bank Notes	03/08/2006	4.40%	\$850,361.06
<u>\$36,804,000.00</u>	Total Federal Home Loan Bank Notes			<u>\$36,794,142.58</u>
<b>Federal National Mortgage Association Notes (0.19%)</b>				
\$2,100,000.00	Federal National Mortgage Association Notes	08/08/2006	4.00%	\$2,100,000.00
<u>\$2,100,000.00</u>	Total Federal National Mortgage Association No			<u>\$2,100,000.00</u>
<b>Repurchase Agreements (75.93%)</b>				
\$607,684,860.27	Repurchase Agreements	02/01/2006	4.45%	\$607,684,860.27
\$101,422,059.00	Repurchase Agreements	02/01/2006	4.40%	\$101,422,059.00
\$111,133,836.04	Repurchase Agreements	02/01/2006	4.43%	\$111,133,836.04
<u>\$820,240,755.31</u>	Total Repurchase Agreements			<u>\$820,240,755.31</u>
<b>Commercial Paper (19.91%)</b>				
\$4,000,000.00	American Express Credit Corp.	02/15/2006	4.39%	\$3,993,175.04
\$4,000,000.00	American General Finance Corp.	02/02/2006	4.40%	\$3,999,510.75
\$4,500,000.00	Anheuser Busch Co	02/01/2006	4.41%	\$4,500,000.00
\$15,000,000.00	Atlantis One Funding	02/01/2006	4.31%	\$15,000,000.00
\$1,000,000.00	Atlantis One Funding	02/16/2006	4.46%	\$998,143.77
\$2,000,000.00	Atlantis One Funding	03/17/2006	4.37%	\$1,989,367.70
\$1,250,000.00	Atlantis One Funding	03/21/2006	4.46%	\$1,242,611.99
\$19,000,000.00	Sigma Finance Inc	02/22/2006	4.35%	\$18,951,949.19
\$2,000,000.00	Sigma Finance Inc	02/21/2006	4.40%	\$1,995,127.82
\$2,000,000.00	Sheffield Receivables	02/21/2006	4.48%	\$1,995,038.91
\$2,000,000.00	Sheffield Receivables	02/10/2006	4.41%	\$1,997,796.77
\$1,000,000.00	Preferred Rec Funding	02/24/2006	4.52%	\$997,123.20
\$3,000,000.00	Preferred Rec Funding	02/22/2006	4.49%	\$2,992,169.72
\$2,500,000.00	Kitty Hawk Funding Corp	02/13/2006	4.38%	\$2,496,357.84
\$1,000,000.00	Jupiter Secur Corp	02/28/2006	4.52%	\$996,622.89

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$18,000,000.00	General Electric Capital Corp	02/02/2006	4.31%	\$17,997,868.22
\$2,000,000.00	Windmill Funding Corp	03/02/2006	4.47%	\$1,992,819.91
\$1,000,000.00	Windmill Funding Corp	02/27/2006	4.42%	\$996,814.44
\$1,000,000.00	Windmill Funding Corp	02/07/2006	4.49%	\$999,252.87
\$4,000,000.00	Wells Fargo & Co	02/01/2006	4.46%	\$4,000,000.00
\$1,750,000.00	TULIP FUNDING	03/01/2006	4.43%	\$1,743,989.81
\$2,000,000.00	Triple A One Funding Corp	02/21/2006	4.48%	\$1,995,038.91
\$2,000,000.00	Triple A One Funding Corp	02/15/2006	4.42%	\$1,996,571.49
\$4,000,000.00	Toyota Motor Credit Corp	02/21/2006	4.43%	\$3,990,185.57
\$20,000,000.00	Three rivers funding corp	04/26/2006	4.63%	\$19,786,130.62
\$892,000.00	Three rivers funding corp	02/14/2006	4.46%	\$890,565.01
\$700,000.00	Societe Generale North America	02/06/2006	4.26%	\$699,585.89
\$1,500,000.00	Societe Generale North America	02/01/2006	4.30%	\$1,500,000.00
\$2,000,000.00	SIGMA FINANCE	03/23/2006	4.37%	\$1,987,925.14
\$15,000,000.00	Fountain Square Comm Fund.	04/13/2006	4.55%	\$14,866,624.92
\$5,000,000.00	Fountain Square Comm Fund.	02/01/2006	4.24%	\$5,000,000.00
\$1,550,000.00	BETA FINANCE	02/06/2006	4.35%	\$1,549,064.99
\$4,000,000.00	BETA FINANCE	02/14/2006	4.31%	\$3,993,785.04
\$1,100,000.00	BETA FINANCE	02/27/2006	4.39%	\$1,096,524.01
\$500,000.00	BETA FINANCE	03/07/2006	4.46%	\$497,901.70
\$1,200,000.00	Cit Group Holdings Inc.	02/09/2006	4.35%	\$1,198,841.43
\$1,500,000.00	Cit Group Holdings Inc.	02/24/2006	4.41%	\$1,495,784.45
\$1,000,000.00	Jupiter Secur Corp	02/02/2006	4.32%	\$999,880.14
\$4,500,000.00	HSBC FINANCE CRP	02/03/2006	4.44%	\$4,498,889.32
\$15,000,000.00	GOVCO Inc	04/06/2006	4.49%	\$14,881,219.11
\$750,000.00	GOVCO Inc	03/16/2006	4.36%	\$746,112.16
\$2,500,000.00	GOVCO Inc	02/13/2006	4.39%	\$2,496,349.91
\$1,500,000.00	GOLDEN FUNDING	03/01/2006	4.53%	\$1,494,737.01
\$1,000,000.00	GOLDEN FUNDING	02/09/2006	4.41%	\$999,020.55
\$15,000,000.00	GOLDEN FUNDING	02/02/2006	4.24%	\$14,998,231.64
\$2,500,000.00	General Electric Co	03/28/2006	4.50%	\$2,482,935.68
\$3,000,000.00	Chervron Funding Corp	02/01/2006	4.20%	\$3,000,000.00
\$4,000,000.00	CitiGroup Funding	02/02/2006	4.40%	\$3,999,510.75
\$4,000,000.00	Danske Corp	02/07/2006	4.35%	\$3,997,100.17
\$4,000,000.00	Falcon Asset Securitization	02/07/2006	4.34%	\$3,997,108.12

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$1,000,000.00	Falcon Asset Securitization	02/14/2006	4.42%	\$998,408.19
\$611,000.00	Falcon Asset SEC Corp	02/15/2006	4.52%	\$609,943.44
\$500,000.00	Falcon Asset Securitization	02/27/2006	4.54%	\$498,367.37
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\$215,803,000.00	Total Commercial Paper			\$215,118,083.57
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<b>Money Market Accounts (0.56%)</b>				
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\$6,000,000.00	Money Market Accounts	01/31/2006	4.11%	\$6,000,000.00
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\$6,000,000.00	Total Money Market Accounts			\$6,000,000.00
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**\$1,080,947,755.31 Total Investments** **\$1,080,252,981.46**

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<b>Total Investments (100.00%) (Cost \$1,079,302,152)</b>	<b>\$1,080,252,981</b>
<b>Assets in Excess of Cash and Other Liabilities (0.00%)</b>	<b>\$(27,373)</b>
<b>Net Assets (100.00%), 1,080,225,608 units outstanding</b>	<b>\$1,080,225,608</b>
<b>Net Asset Value Per Unit</b>	<b>\$1.00</b>

**Footnotes:**

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