

STATEMENT OF NET ASSETS LAMP

31-JAN-2007 (UNAUDITED)

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

5.22%

WEIGHTED AVG MATURITY

13

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Home Loan Bank Notes (0.33%)				
\$5,000,000.00	Federal Home Loan Bank Notes	06/08/2007	5.29%	\$4,975,896.80
\$5,000,000.00	Total Federal Home Loan Bank Notes			\$4,975,896.80
Federal National Mortgage Association Notes (2.67%)				
\$40,000,000.00	Federal National Mortgage Association Notes	03/15/2007	5.28%	\$39,925,330.65
\$40,000,000.00	Total Federal National Mortgage Association No			\$39,925,330.65
Repurchase Agreements (70.05%)				
\$768,263,273.44	Repurchase Agreements	02/01/2007	5.30%	\$768,263,273.44
\$158,258,468.77	Repurchase Agreements	02/01/2007	5.24%	\$158,258,468.77
\$120,095,780.00	Repurchase Agreements	02/01/2007	5.25%	\$120,095,780.00
\$1,046,617,522.21	Total Repurchase Agreements			\$1,046,617,522.21
Commercial Paper (26.54%)				
\$5,500,000.00	American Express Credit Corp.	02/23/2007	5.26%	\$5,482,362.45
\$5,500,000.00	American General Finance Corp.	02/22/2007	5.27%	\$5,483,131.86
\$2,000,000.00	Atlantis One Funding	02/20/2007	5.33%	\$1,994,392.92
\$11,000,000.00	Atlantis One Funding	02/23/2007	5.32%	\$10,964,328.58
\$1,000,000.00	Three Rivers Funding Corp	02/08/2007	5.28%	\$998,974.00
\$2,800,000.00	Societe Generale North America	06/11/2007	5.40%	\$2,747,198.85
\$7,000,000.00	Societe Generale North America	05/09/2007	5.31%	\$6,901,201.18
\$1,000,000.00	Societe Generale North America	04/12/2007	5.31%	\$989,788.82
\$12,501,000.00	Societe Generale North America	04/02/2007	5.30%	\$12,391,517.12
\$6,650,000.00	Societe Generale North America	03/12/2007	5.32%	\$6,611,900.03
\$1,700,000.00	Societe Generale North America	03/08/2007	5.32%	\$1,691,251.44
\$2,000,000.00	Societe Generale North America	03/07/2007	5.30%	\$1,990,045.10
\$5,500,000.00	Societe Generale North America	02/13/2007	5.26%	\$5,490,379.52
\$4,000,000.00	Windmill Funding Corp	03/16/2007	5.31%	\$3,974,789.74
\$1,000,000.00	Windmill Funding Corp	02/20/2007	5.28%	\$997,218.60
\$2,000,000.00	Windmill Funding Corp	02/13/2007	5.28%	\$1,996,483.06
\$3,000,000.00	Windmill Funding Corp	02/02/2007	5.28%	\$2,999,559.93

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$6,000,000.00	TULIP FUNDING	02/28/2007	5.28%	\$5,976,326.54
\$1,000,000.00	Triple A One Funding Corp	02/16/2007	5.27%	\$997,808.35
\$5,000,000.00	Triple A One Funding Corp	02/12/2007	5.27%	\$4,991,960.41
\$10,000,000.00	Toyota Motor Credit Corp	04/25/2007	5.30%	\$9,879,171.30
\$5,500,000.00	Toyota Motor Credit Corp	03/09/2007	5.28%	\$5,471,134.35
\$1,600,000.00	Toyota Motor Credit Corp	02/06/2007	5.26%	\$1,598,832.84
\$24,000,000.00	Three Rivers Funding Corp	03/16/2007	5.35%	\$23,847,634.39
\$11,000,000.00	Three Rivers Funding Corp	02/16/2007	5.29%	\$10,975,808.78
\$3,000,000.00	Sigma Finance Inc	05/16/2007	5.32%	\$2,954,627.19
\$5,000,000.00	Sigma Finance Inc	03/02/2007	5.31%	\$4,978,692.59
\$10,000,000.00	Sigma Finance Inc	02/20/2007	5.32%	\$9,971,993.51
\$3,000,000.00	Sheffield Receivables	04/23/2007	5.31%	\$2,964,552.16
\$3,000,000.00	Sheffield Receivables	02/13/2007	5.28%	\$2,994,724.58
\$6,000,000.00	Rabobank USA Fin Corp	02/23/2007	5.27%	\$5,980,743.08
\$5,000,000.00	Private Export Funding Corp	05/22/2007	5.40%	\$4,919,946.03
\$3,000,000.00	Galaxy Funding	04/30/2007	5.31%	\$2,961,562.14
\$15,000,000.00	Galaxy Funding	03/22/2007	5.33%	\$14,891,961.12
\$5,800,000.00	Galaxy Funding	03/13/2007	5.34%	\$5,765,812.57
\$9,000,000.00	Fountain Square Comm Fund.	05/18/2007	5.41%	\$8,860,876.75
\$1,500,000.00	Fountain Square Comm Fund.	04/30/2007	5.32%	\$1,480,744.38
\$2,000,000.00	Fountain Square Comm Fund	04/02/2007	5.39%	\$1,982,423.10
\$14,000,000.00	Fountain Square Comm Fund.	02/01/2007	5.32%	\$14,000,000.00
\$6,000,000.00	Atlantis One Funding	03/16/2007	5.28%	\$5,962,391.92
\$12,000,000.00	Atlantis One Funding Corp	03/20/2007	5.41%	\$11,916,913.66
\$9,400,000.00	Private Export Funding Corp	02/23/2007	5.33%	\$9,369,487.87
\$9,209,000.00	Private Export Funding Corp	02/08/2007	5.33%	\$9,199,473.47
\$5,017,000.00	Paccar Finance	03/01/2007	5.31%	\$4,996,378.59
\$2,438,000.00	Kitty Hawk Funding Corp	02/20/2007	5.27%	\$2,431,234.84
\$5,820,000.00	GOVCO Inc	04/30/2007	5.32%	\$5,745,277.31
\$3,000,000.00	GOVCO Inc	04/25/2007	5.31%	\$2,963,719.70
\$1,000,000.00	GOVCO Inc	04/17/2007	5.31%	\$989,059.45
\$5,200,000.00	GOVCO Inc	02/08/2007	5.29%	\$5,194,658.92
\$2,000,000.00	GOVCO Inc	02/01/2007	5.27%	\$2,000,000.00
\$1,000,000.00	GOLDEN FUNDING	03/27/2007	5.33%	\$992,069.44
\$4,000,000.00	GOLDEN FUNDING	03/08/2007	5.31%	\$3,979,463.65

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$8,236,000.00	GOLDEN FUNDING	02/28/2007	5.34%	\$8,203,145.04
\$19,095,000.00	GOLDEN FUNDING	02/27/2007	5.31%	\$19,021,937.97
\$1,421,000.00	GOLDEN FUNDING	02/21/2007	5.34%	\$1,416,793.03
\$6,200,000.00	General Electric Capital Corp	04/26/2007	5.30%	\$6,124,262.31
\$10,000,000.00	General Electric Capital Corp	03/30/2007	5.30%	\$9,916,749.29
\$5,000,000.00	General Electric Capital Corp	02/16/2007	5.32%	\$4,988,935.38
\$3,000,000.00	Atlantis One Funding	04/16/2007	5.31%	\$2,967,615.96
\$5,000,000.00	Bank of America Corporation	03/07/2007	5.32%	\$4,974,996.15
\$10,000,000.00	Bank of America Corporation	04/20/2007	5.31%	\$9,886,234.84
\$7,000,000.00	BETA FINANCE	02/28/2007	5.28%	\$6,972,377.08
\$4,000,000.00	CIT GROUP INC	04/27/2007	5.30%	\$3,950,591.20
\$6,200,000.00	Chevron Funding Corp	02/09/2007	5.23%	\$6,192,801.74
\$24,000,000.00	CitiGroup Funding	02/07/2007	5.33%	\$23,978,695.41
\$398,787,000.00	Total Commercial Paper			\$396,487,123.58
Money Market Accounts	(0.40%)			
\$6,000,000.00	Money Market Accounts	01/31/2007	5.13%	\$6,000,000.00
\$6,000,000.00	Total Money Market Accounts			\$6,000,000.00

\$1,496,404,522.21 Total Investments **\$1,494,005,873.24**

Total Investments (99.98%) (Cost \$1,494,005,873)	\$1,494,005,873
Assets in Excess of Cash and Other Liabilities (0.02%)	\$299,550
Net Assets (100.00%), 1,494,305,425 units outstanding	\$1,494,305,424
Net Asset Value Per Unit	\$1.00

Footnotes:

(a) Value represents amortized cost value