

## STATEMENT OF NET ASSETS LAMP

28-FEB-2005 (UNAUDITED)

7-DAY AVG INTEREST RATE  
AS OF 28-FEB-2005

2.37%

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 Mortgage Notes (8.62%)</b>				
\$25,000,000.00	Federal Home Loan Mortgage Notes	10/07/2005	2.54%	\$25,001,912.74
\$5,000,000.00	Federal Home Loan Mortgage Notes	03/08/2005	2.41%	\$4,997,671.39
\$5,315,000.00	Federal Home Loan Mortgage Notes	03/14/2005	2.40%	\$5,310,402.41
\$3,000,000.00	Federal Home Loan Mortgage Notes	03/29/2005	2.47%	\$2,994,258.72
\$2,500,000.00	Federal Home Loan Mortgage Notes	09/19/2005	3.08%	\$2,457,492.26
\$2,500,000.00	Federal Home Loan Mortgage Notes	08/23/2005	2.99%	\$2,464,146.37
\$5,000,000.00	Federal Home Loan Mortgage Notes	08/02/2005	2.95%	\$4,937,738.21
\$1,000,000.00	Federal Home Loan Mortgage Notes	05/24/2005	2.54%	\$994,118.58
\$2,000,000.00	Federal Home Loan Mortgage Notes	04/25/2005	2.61%	\$1,992,065.69
\$2,500,000.00	Federal Home Loan Mortgage Notes	04/19/2005	2.57%	\$2,491,280.53
\$1,850,000.00	Federal Home Loan Mortgage Notes	04/05/2005	2.47%	\$1,845,576.55
\$3,800,000.00	Federal Home Loan Mortgage Notes	03/15/2005	2.41%	\$3,796,450.02
\$2,000,000.00	Federal Home Loan Mortgage Notes	03/10/2005	1.21%	\$1,999,397.07
\$2,200,000.00	Federal Home Loan Mortgage Notes	03/07/2005	2.46%	\$2,199,100.07
\$20,000,000.00	Federal Home Loan Mortgage Notes	03/15/2005	2.41%	\$19,981,276.31
\$4,000,000.00	Federal Home Loan Mortgage Notes	03/01/2005	2.25%	\$4,000,000.00
<u>\$87,665,000.00</u>	Total Federal Home Loan Mortgage Notes			<u>\$87,462,886.92</u>
<b>Federal Home Loan Bank Notes (4.83%)</b>				
\$1,300,000.00	Federal Home Loan Bank Notes	03/09/2005	2.40%	\$1,299,307.62
\$635,000.00	Federal Home Loan Bank Notes	03/23/2005	2.05%	\$634,205.48
\$4,000,000.00	Federal Home Loan Bank Notes	04/20/2005	2.57%	\$3,985,766.65
\$1,000,000.00	Federal Home Loan Bank Notes	06/08/2005	2.02%	\$1,000,000.00
\$1,000,000.00	Federal Home Loan Bank Notes	05/04/2005	1.50%	\$1,000,000.00
\$2,000,000.00	Federal Home Loan Bank Notes	04/04/2005	1.40%	\$2,000,000.00
\$25,000,000.00	Federal Home Loan Bank Notes	04/25/2005	2.62%	\$24,999,636.75
\$1,000,000.00	Federal Home Loan Bank Notes	08/15/2005	2.32%	\$1,004,226.95
\$1,000,000.00	Federal Home Loan Bank Notes	04/11/2005	1.28%	\$1,003,413.97
\$5,000,000.00	Federal Home Loan Bank Notes	08/26/2005	2.98%	\$4,927,292.91
\$4,000,000.00	Federal Home Loan Bank Notes	04/22/2005	2.57%	\$3,985,197.31
\$1,000,000.00	Federal Home Loan Bank Notes	03/28/2005	1.34%	\$998,997.87
\$1,000,000.00	Federal Home Loan Bank Notes	03/18/2005	2.40%	\$998,867.93
\$1,000,000.00	Federal Home Loan Bank Notes	03/11/2005	2.37%	\$999,342.16
\$100,000.00	Federal Home Loan Bank Notes	03/16/2005	2.51%	\$99,895.73
<u>\$49,035,000.00</u>	Total Federal Home Loan Bank Notes			<u>\$48,936,151.33</u>

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
<b>Federal National Mortgage Association Notes (8.89%)</b>				
\$5,110,000.00	Federal National Mortgage Association Notes	04/20/2005	2.60%	\$5,091,708.55
\$1,500,000.00	Federal National Mortgage Association Notes	03/03/2005	2.48%	\$1,499,796.36
\$8,100,000.00	Federal National Mortgage Association Notes	03/09/2005	2.40%	\$8,095,668.73
\$300,000.00	Federal National Mortgage Association Notes	03/15/2005	2.45%	\$299,717.79
\$1,000,000.00	Federal National Mortgage Association Notes	05/23/2005	1.75%	\$1,000,000.00
\$25,000,000.00	Federal National Mortgage Association Notes	09/15/2005	2.54%	\$24,990,776.82
\$3,500,000.00	Federal National Mortgage Association Notes	09/20/2005	3.01%	\$3,441,528.23
\$3,000,000.00	Federal National Mortgage Association Notes	09/19/2005	2.99%	\$2,950,453.35
\$3,500,000.00	Federal National Mortgage Association Notes	09/06/2005	2.97%	\$3,446,288.36
\$5,000,000.00	Federal National Mortgage Association Notes	08/24/2005	3.02%	\$4,927,253.73
\$1,000,000.00	Federal National Mortgage Association Notes	05/18/2005	2.72%	\$994,136.08
\$685,000.00	Federal National Mortgage Association Notes	04/29/2005	2.65%	\$682,075.23
\$4,682,000.00	Federal National Mortgage Association Notes	04/27/2005	2.59%	\$4,663,103.85
\$2,500,000.00	Federal National Mortgage Association Notes	04/13/2005	2.56%	\$2,492,393.27
\$1,725,000.00	Federal National Mortgage Association Notes	04/06/2005	2.36%	\$1,720,949.48
\$5,000,000.00	Federal National Mortgage Association Notes	04/01/2005	2.51%	\$4,989,377.85
\$4,050,000.00	Federal National Mortgage Association Notes	03/30/2005	2.44%	\$4,042,041.50
\$100,000.00	Federal National Mortgage Association Notes	03/23/2005	2.48%	\$99,848.42
\$4,000,000.00	Federal National Mortgage Association Notes	03/16/2005	2.45%	\$3,995,908.62
\$3,205,000.00	Federal National Mortgage Association Notes	03/14/2005	2.40%	\$3,202,217.03
\$2,000,000.00	Federal National Mortgage Association Notes	03/04/2005	1.44%	\$1,999,759.49
\$3,000,000.00	Federal National Mortgage Association Notes	03/02/2005	2.13%	\$2,999,828.77
\$750,000.00	Federal National Mortgage Association Notes	03/01/2005	2.36%	\$750,000.00
\$1,800,000.00	Federal National Mortgage Association Notes	04/15/2005	2.55%	\$1,794,276.12
<b>\$90,507,000.00</b>	<b>Total Federal National Mortgage Association No</b>			<b>\$90,169,107.63</b>
<b>Repurchase Agreements (48.76%)</b>				
\$401,490,285.36	Repurchase Agreements	03/01/2005	2.64%	\$401,490,285.36
\$28,148,007.00	Repurchase Agreements	03/01/2005	2.58%	\$28,148,007.00
\$64,821,541.53	Repurchase Agreements	03/01/2005	2.61%	\$64,821,541.53
<b>\$494,459,833.89</b>	<b>Total Repurchase Agreements</b>			<b>\$494,459,833.89</b>

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
<b>Commercial Paper</b>	(28.31%)			
\$1,000,000.00	American Express Credit Corp.	03/04/2005	2.40%	\$999,800.28
\$3,000,000.00	American General Finance Corp.	03/01/2005	2.52%	\$3,000,000.00
\$2,250,000.00	American General Finance Corp.	03/04/2005	2.38%	\$2,249,553.95
\$2,718,000.00	American General Finance Corp.	03/08/2005	2.53%	\$2,716,665.75
\$5,000,000.00	Variable Funding Capital	05/16/2005	2.80%	\$4,970,639.69
\$3,000,000.00	TULIP FUNDING	03/01/2005	2.53%	\$3,000,000.00
\$3,000,000.00	Tulip Funding	03/01/2005	2.54%	\$3,000,000.00
\$6,481,000.00	Triple A One Funding Corp	04/01/2005	2.60%	\$6,466,526.82
\$5,000,000.00	Triple A One Funding Corp	03/07/2005	2.46%	\$4,997,950.94
\$2,300,000.00	Triple A One Funding Corp	03/04/2005	2.43%	\$2,299,534.45
\$1,100,000.00	Toyota Motor Credit Corp	03/29/2005	2.44%	\$1,097,912.26
\$3,000,000.00	Toyota Motor Credit Corp	03/14/2005	2.48%	\$2,997,320.91
\$500,000.00	Toyota Motor Credit Corp	03/04/2005	2.39%	\$499,900.46
\$5,000,000.00	Windmill Funding	05/04/2005	2.70%	\$4,976,099.47
\$2,000,000.00	Windmill Funding	04/25/2005	2.65%	\$1,991,947.42
\$1,300,000.00	Windmill Funding	03/30/2005	2.48%	\$1,297,403.56
\$1,400,000.00	Windmill Funding	03/29/2005	2.57%	\$1,397,208.67
\$20,000,000.00	Three Rivers Funding	03/15/2005	2.55%	\$19,980,206.74
\$2,500,000.00	Societe Generale North Amer	05/27/2005	2.19%	\$2,486,850.59
\$650,000.00	Societe Generale North Amer	04/13/2005	2.60%	\$647,985.53
\$2,500,000.00	Sheffield Receivables	03/07/2005	2.53%	\$2,498,944.20
\$2,000,000.00	Rabobank USA Fin Corp	05/15/2005	2.46%	\$1,989,788.29
\$1,000,000.00	Private Export Funding	04/28/2005	2.65%	\$995,754.09
\$2,000,000.00	Private Export Funding	03/09/2005	2.18%	\$1,999,030.90
\$20,000,000.00	Fountain Square Comm Fun	05/02/2005	2.71%	\$19,907,164.09
\$1,000,000.00	American General Finance Corp.	03/14/2005	2.53%	\$999,088.79
\$1,000,000.00	American General Finance Corp.	04/21/2005	2.60%	\$996,334.49
\$10,000,000.00	American Honda Finance Corp	05/03/2005	2.74%	\$9,952,356.80
\$4,000,000.00	Atlantis One Funding	04/06/2005	2.57%	\$3,989,764.48
\$15,000,000.00	Atlantis One Funding	05/05/2005	2.70%	\$14,927,297.60
\$400,000.00	Beta Finance	03/07/2005	2.52%	\$399,831.76
\$1,000,000.00	Beta Finance	03/15/2005	2.39%	\$999,071.00
\$3,000,000.00	Beta Finance	04/29/2005	2.68%	\$2,986,894.55
\$4,000,000.00	General Electric Co.	03/17/2005	2.50%	\$3,995,560.74
\$2,000,000.00	General Electric Capital Corp	05/16/2005	2.78%	\$1,988,502.53

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$2,500,000.00	General Electric Capital Corp	04/14/2005	2.61%	\$2,492,042.91
\$500,000.00	General Electric Capital Corp	04/12/2005	2.64%	\$498,464.15
\$560,000.00	General Electric Capital Corp	04/11/2005	2.66%	\$558,307.39
\$1,500,000.00	General Electric Capital Corp	03/15/2005	2.45%	\$1,498,571.92
\$1,000,000.00	General Electric Capital Corp	03/08/2005	2.53%	\$999,509.11
\$2,000,000.00	General Electric Capital Corp	03/04/2005	2.45%	\$1,999,592.17
\$15,000,000.00	Galaxy Funding Inc	04/26/2005	2.69%	\$14,937,551.79
\$2,000,000.00	Pepsico, Incorporated	03/03/2005	2.48%	\$1,999,723.95
\$4,000,000.00	Paccar Financial Corp	03/03/2005	2.49%	\$3,999,445.67
\$10,000,000.00	Kitty Hawk Funding Corp	05/10/2005	2.72%	\$9,947,425.08
\$10,000,000.00	Jupiter Secur Corp	04/04/2005	2.61%	\$9,975,408.92
\$1,100,000.00	Jupiter Secur Corp	03/31/2005	2.56%	\$1,097,658.35
\$2,500,000.00	Jupiter Secur Corp	03/24/2005	2.55%	\$2,495,941.34
\$1,000,000.00	HSBC Finance	03/14/2005	2.53%	\$999,088.79
\$4,000,000.00	HSBC Finance	03/08/2005	2.54%	\$3,998,028.62
\$1,350,000.00	GOVCO	04/18/2005	2.63%	\$1,345,301.91
\$500,000.00	GOVCO	04/13/2005	2.63%	\$498,433.68
\$5,000,000.00	GOVCO	04/08/2005	2.56%	\$4,986,546.99
\$1,000,000.00	GOVCO	04/05/2005	2.60%	\$997,478.50
\$5,500,000.00	GOVCO	03/22/2005	2.54%	\$5,491,862.90
\$1,000,000.00	GOVCO	03/10/2005	2.44%	\$999,390.44
\$1,500,000.00	GOVCO	03/02/2005	2.40%	\$1,499,900.04
\$5,000,000.00	Golden Funding Corp	05/02/2005	2.72%	\$4,976,704.57
\$16,155,000.00	Golden Funding Corp	03/09/2005	2.56%	\$16,145,827.96
\$600,000.00	Beta Finance	05/11/2005	2.72%	\$596,801.40
\$1,000,000.00	CIT Group Inc	03/02/2005	2.39%	\$999,933.63
\$780,000.00	CIT Group Inc	04/13/2005	2.64%	\$777,547.21
\$2,486,000.00	Chevron Texaco	03/08/2005	2.48%	\$2,484,803.90
\$2,000,000.00	Citigroup Global Markets	04/15/2005	2.63%	\$1,993,442.84
\$3,000,000.00	Citigroup Global Markets	04/22/2005	2.64%	\$2,988,586.66
\$2,000,000.00	Citicorp	03/08/2005	2.53%	\$1,999,018.21
\$2,800,000.00	Danske Corp	03/07/2005	2.42%	\$2,798,868.83
\$400,000.00	Danske Corp	03/11/2005	2.54%	\$399,718.49
\$15,000,000.00	Danske Corp	04/05/2005	2.62%	\$14,961,848.99
\$1,000,000.00	Danske Corp	04/26/2005	2.17%	\$996,630.20

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$900,000.00	Danske Corp	05/23/2005	2.74%	\$894,349.60
\$4,000,000.00	Dupont EI DE Nemours Co	03/04/2005	2.48%	\$3,999,171.85
\$12,449,000.00	Falcon Asset Securitization Co	03/15/2005	2.55%	\$12,436,677.94
\$4,600,000.00	Danske Corp	04/04/2005	2.61%	\$4,588,684.01
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\$287,779,000.00	Total Commercial Paper			\$287,053,182.71
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<b>Money Market Accounts</b>	(0.59%)			
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\$6,000,000.00	Money Market Accounts	12/31/2005	0.00%	\$6,000,000.00
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\$6,000,000.00	Total Money Market Accounts			\$6,000,000.00
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**\$1,015,445,833.89 Total Investments** **\$1,014,081,162.48**

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<b>Total Investments (100%) (Cost \$1,013,088,702)</b>	<b>\$1,014,081,162</b>
<b>Assets in Excess of Cash and Other Liabilities (0.00%)</b>	<b>\$(19,040)</b>
<b>Net Assets (100.00%), 1,014,062,122 units outstanding</b>	<b>\$1,014,062,122</b>
<b>Net Asset Value Per Unit</b>	<b>\$1.00</b>

**Footnotes:**

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